ANNUAL STATEMENT

OF THE

SEPARATE ACCOUNTS

OF THE

TEACHERS INSURANCE AND ANNUITY ASSOCIATION OF AMERICA

OF

NEW YORK

IN THE STATE OF

NEW YORK

TO THE

INSURANCE DEPARTMENT

OF THE

STATE OF

FOR THE YEAR ENDED
DECEMBER 31, 2017

LIFE AND ACCIDENT AND HEALTH

2017

2017

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LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION - SEPARATE ACCOUNTS

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2017

OF THE CONDITION AND AFFAIRS OF THE SEPARATE ACCOUNTS OF THE

Teachers Insurance and Annuity Association of America

NAIC Group Code 1216 (Current) 1216 (Prior) NAIC Company Code 69345 Employer's ID Number 13-1624203

Organized under the Laws of New York, State of Domicile or Port of Entry NY

Country of Domicile United States of America

Type of Separate Accounts Insulated [X] Non-Insulated [ ]

Incorporated/Organized 03/04/1918 Commenced Business 05/17/1918

Statutory Home Office 730 Third Avenue (Street and Number), New York , NY, US 10017 (City or Town, State, Country and Zip Code)

Main Administrative Office 730 Third Avenue (Street and Number)

New York , NY, US 10017 (City or Town, State, Country and Zip Code), 212-490-9000 (Area Code) (Telephone Number)

Mail Address 730 Third Avenue (Street and Number or P.O. Box), New York , NY, US 10017 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 730 Third Avenue (Street and Number)

New York , NY, US 10017 (City or Town, State, Country and Zip Code), 212-490-9000 (Area Code) (Telephone Number)

Internet Website Address tiaa.org

Statutory Statement Contact Stacy Koon Eisenhauer (Name), 704-988-4560 (Area Code) (Telephone Number)

seisenhauer@tiaa.org (E-mail Address), 704-988-4496 (FAX Number)

OFFICERS

President & Chief Executive Officer	Roger Walton Ferguson, Jr.	SEVP & Chief Financial Officer	Virginia Mary Wilson
SMD & Corporate Secretary	Mona (NMN) Bhalla #	SVP & Chief Actuary	Sue Ann Collins

OTHER

Vijay Chandur Advani #, SEVP, Chief Executive Officer, Nuveen	Kathie Jane Andrade, SEVP, Chief Executive Officer, Retail Financial Services	Stephen Barry Gruppo, SEVP, Chief Risk Officer
Rahul Narandas Merchant, SEVP, Chief Technology and Operations Officer	James Keith Morgan, SEVP, Chief Legal Officer	Ronald Richard Pressman, SEVP, Chief Executive Officer, Institutional Financial Services
Glenn Robert Richter, SEVP, Chief Administrative Officer	Otha Thomas Spriggs III, SEVP, Chief Human Resources Officer	

DIRECTORS OR TRUSTEES

Jeffrey Robert Brown	James Robert Chambers	Roger Walton Ferguson, Jr.
Lisa Wolfson Hess	Edward Mark Hundert	Lawrence Howard Linden
Maureen Patricia O'Hara	Donald Kent Peterson	Sidney Allen Ribeau
Dorothy Kathryn Robinson	Kim Michele Sharan	David Lloyd Shedlarz
Ronald Lurie Thompson	Marta (NMN) Tienda	

State of New York
County of New York 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.

Roger Walton Ferguson, Jr.
President & Chief Executive Officer

Mona (NMN) Bhalla
SMD & Corporate Secretary

Virginia Mary Wilson
SEVP & Chief Financial Officer

Subscribed and sworn to before me this 25th day of January 2018

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

DEBORAH D WARD
Notary Public, State of New York
No. 01WA6171463
Qualified in Richmond County
Commission Expires July 23, 2019

ASSETS

		Current Year			Prior Year
		1 General Account Basis	2 Fair Value Basis	3 Total (Cols. 1 + 2)	4 Total
1.	Bonds (Schedule D)	824,533,745		824,533,745	886,874,079
2.	Stocks (Schedule D):				
	2.1 Preferred stocks				
	2.2 Common stocks		12,672,970,796	12,672,970,796	9,706,346,620
3.	Mortgage loans on real estate (Schedule B)		264,550,000	264,550,000	263,350,000
4.	Real estate (Schedule A):				
	4.1 Properties held for the production of income (less $ 1,679,832,055 encumbrances)		11,808,492,109	11,808,492,109	11,233,661,398
	4.2 Properties held for sale (less $ 0 encumbrances)				
5.	Contract loans				
6.	Cash ($ 9,204,832 Schedule E - Part 1), and cash equivalents ($ 256,528,479 , Schedule E - Part 2)	133,749,897	131,983,413	265,733,310	355,582,681
7.	Short-term investments (Schedule DA)		3,765,276,921	3,765,276,921	3,444,463,992
8.	Derivatives (Schedule DB)				
9.	Other invested assets (Schedule BA)		7,743,982,272	7,743,982,272	7,560,293,351
10.	Securities lending reinvested collateral assets (Schedule DL)		25,629,088	25,629,088	104,349,302
11.	Aggregate write-ins for invested assets				
12.	Subtotals, cash and invested assets (Lines 1 to 11)	958,283,642	36,412,884,599	37,371,168,241	33,554,921,423
13.	Investment income due and accrued	6,176,256	7,925,176	14,101,432	11,667,954
14.	Receivables for securities	48,279	905,801	954,080	11,629
15.	Net adjustment in assets and liabilities due to foreign exchange rates				
16.	Aggregate write-ins for other than invested assets		209,394,047	209,394,047	190,817,686
17.	Total (Lines 12 to 16)	964,508,177	36,631,109,623	37,595,617,800	33,757,418,692
	DETAILS OF WRITE-INS				
1101.					
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page				
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)				
1601.	Receivable due from real estate and managing agent operating accounts		201,845,334	201,845,334	181,998,096
1602.	Prepaid Taxes		7,309,677	7,309,677	8,819,590
1603.	Investment Receivables Inv in Process		238,004	238,004	
1698.	Summary of remaining write-ins for Line 16 from overflow page		1,032	1,032	
1699.	Totals (Lines 1601 thru 1603 plus 1698)(Line 16 above)		209,394,047	209,394,047	190,817,686

LIABILITIES AND SURPLUS

		Current Year			Prior Year
		1 General Account Basis	2 Fair Value Basis	3 Total (Cols. 1 + 2)	4 Total
1.	Aggregate reserve for life, annuity and accident and health contracts (Exhibit 3, Line 9999999, Col. 2)	927,908,074	36,375,479,130	37,303,387,204	33,409,305,305
2.	Liability for deposit-type contracts (Exhibit 4, Line 9, Col. 1)	4,029,794	12,553,470	16,583,264	15,163,735
3.	Interest Maintenance Reserve	456,093		456,093	(90,705)
4.	Charges for investment management, administration and contract guarantees due or accrued				
5.	Investment expenses due or accrued (Exhibit 1, Line 24)				
6.	Investment taxes, licenses and fees due or accrued, excluding federal income taxes (Exhibit 2, Line 8)				
7.	Federal and foreign income taxes due or accrued (excluding deferred taxes)				
8.	Reserve for future federal income taxes				
9.	Unearned investment income				
10.	Other transfers to general account due or accrued (net) (including $ 0 accrued expense allowances recognized in reserves)	433,995	(1,016,448)	(582,453)	(6,169,456)
11.	Remittances and items not allocated	12,203	32,410,081	32,422,284	32,167,854
12.	Derivatives				
13.	Payable for securities	1,348,313	302,969	1,651,282	1,304,716
14.	Payable for securities lending		25,629,088	25,629,088	104,349,302
15.	Net adjustment in assets and liabilities due to foreign exchange rates				
16.	Aggregate write-ins for liabilities		185,751,333	185,751,333	181,142,085
17.	Total liabilities (including $ (582,453) due or accrued net transfers to or (from) the general account)	934,188,472	36,631,109,623	37,565,298,095	33,737,172,836
18.	Contributed surplus				
19.	Aggregate write-ins for special surplus funds				
20.	Unassigned funds	30,319,705		30,319,705	20,245,856
21.	Surplus (Lines 18 through 20)	30,319,705		30,319,705	20,245,856
22.	Totals	964,508,177	36,631,109,623	37,595,617,800	33,757,418,692
	DETAILS OF WRITE-INS				
1601.	Investment payables real estate		136,925,545	136,925,545	135,918,438
1602.	Miscellaneous liabilities - real estate deposits		47,544,793	47,544,793	45,637,219
1603.	Miscellaneous liabilities		1,280,995	1,280,995	(413,572)
1698.	Summary of remaining write-ins for Line 16 from overflow page				
1699.	Totals (Lines 1601 thru 1603 plus 1698)(Line 16 above)		185,751,333	185,751,333	181,142,085
1901.					
1902.					
1903.					
1998.	Summary of remaining write-ins for Line 19 from overflow page				
1999.	Totals (Lines 1901 thru 1903 plus 1998)(Line 19 above)				

SUMMARY OF OPERATIONS

		1 Current Year	2 Prior Year
1.	Transfers to Separate Accounts:		
	1.1 Net premiums and annuity considerations for life and accident and health contracts	4,992,523,578	4,750,105,063
	1.2 Considerations for supplementary contracts with life contingencies	7,956,104	14,991,066
	1.3 Aggregate write-ins for other transfers to Separate Accounts	295,347,812	326,981,522
	1.4 Totals (Lines 1.1 to 1.3)	5,295,827,494	5,092,077,651
2.	Transfers on account of deposit-type contracts (including $ 5,874,725 deposits less $ 5,168,992 withdrawals)	705,732	1,784,788
3.	Net investment income and capital gains and losses	3,023,979,799	2,157,462,218
4.	Aggregate write-ins for other income	(6,357)	5,188
5.	Totals (Lines 1.4 to 4)	8,320,506,668	7,251,329,845
DEDUCT:			
6.	Transfers from the Separate Account on account of contract benefits:		
	6.1 Death benefits		
	6.2 Matured endowments		
	6.3 Annuity benefits	253,172,346	220,743,279
	6.4 Payments on supplementary contracts with life contingencies	10,353,600	11,525,667
	6.5 Accident and health benefits		
	6.6 Surrender benefits and withdrawals for life contracts	3,110,406,700	2,282,973,664
	6.7 Aggregate write-ins for other transfers from Separate Accounts on account of contract benefits	799,315,865	726,031,981
7.	Transfers on account of policy loans		
8.	Net transfer of reserves from or (to) Separate Accounts		
9.	Other transfers from the Separate Accounts:		
	9.1 Federal and foreign income taxes incurred		
	9.2 Change in expense allowances recognized in reserves		
	9.3 Aggregate write-ins for other transfers from Separate Accounts		
10.	Subtotals (Lines 6.1 to 9.3)	4,173,248,511	3,241,274,591
11.	Fees associated with charges for investment management, administration and contract guarantees	241,682,880	230,907,432
12.	Increase in aggregate reserve for life and accident and health contracts	3,894,081,899	3,769,877,333
13.	Increase in liability for deposit-type contracts	1,419,529	2,735,175
14.	Increase in reserve for future federal income taxes		
15.	Aggregate write-ins for reserves and funds		
16.	Totals (Lines 10 to 15)	8,310,432,819	7,244,794,531
17.	Net gain from operations (including $ 1,433,680,622 unrealized capital gains) (Line 5 minus Line 16)	10,073,849	6,535,314
	SURPLUS ACCOUNT		
18.	Surplus, December 31, prior year	20,245,856	13,710,542
19.	Net gain from operations (Line 17)	10,073,849	6,535,314
20.	Surplus contributed or (withdrawn) during year		
21.	Change in reserve on account of change in valuation basis, (increase) or decrease		
22.	Transfer from Separate Accounts of the change in expense allowances recognized in Line 21		
23.	Aggregate write-ins for gains and losses in surplus		
24.	Surplus, December 31, current year (Page 3, Line 21)	30,319,705	20,245,856
	DETAILS OF WRITE-INS		
01.301.	Participant transfers from fixed account	295,347,812	326,981,522
01.302.			
01.303.			
01.398.	Summary of remaining write-ins for Line 1.3 from overflow page		
01.399.	Totals (Lines 01.301 thru 01.303 plus 01.398)(Line 1.3 above)	295,347,812	326,981,522
0401.	Amortization of IMR	(6,357)	5,188
0402.			
0403.			
0498.	Summary of remaining write-ins for Line 4 from overflow page		
0499.	Totals (Lines 0401 thru 0403 plus 0498)(Line 4 above)	(6,357)	5,188
06.701.	Participant transfers to fixed account	725,389,396	654,301,390
06.702.	Miscellaneous transfers	73,925,645	71,871,349
06.703.	Miscellaneous gains and losses	824	(140,758)
06.798.	Summary of remaining write-ins for Line 6.7 from overflow page		
06.799.	Totals (Lines 06.701 thru 06.703 plus 06.798)(Line 6.7 above)	799,315,865	726,031,981
09.301.			
09.302.			
09.303.			
09.398.	Summary of remaining write-ins for Line 9.3 from overflow page		
09.399.	Totals (Lines 09.301 thru 09.303 plus 09.398)(Line 9.3 above)		
1501.			
1502.			
1503.			
1598.	Summary of remaining write-ins for Line 15 from overflow page		
1599.	Totals (Lines 1501 thru 1503 plus 1598)(Line 15 above)		
2301.			
2302.			
2303.			
2398.	Summary of remaining write-ins for Line 23 from overflow page		
2399.	Totals (Lines 2301 thru 2303 plus 2398)(Line 23 above)		

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS

	1	Ordinary			Group		Accident and Health		9
	Total	2 Life Insurance	3 Individual Annuities	4 Supplementary Contracts	5 Life Insurance	6 Annuities	7 Group	8 Other	Aggregate of All Other Lines of Business
1. Transfers to Separate Accounts:									
1.1 Net premiums and annuity considerations for life and accident and health contracts	4,992,523,578		2,407,300,221			2,585,223,357			
1.2 Considerations for supplementary contracts with life contingencies	7,956,104			7,956,104					
1.3 Aggregate write-ins for other transfers to Separate Accounts	295,347,812		150,290,626	174,898		144,882,288			
1.4 Totals (Lines 1.1 to 1.3)	5,295,827,494		2,557,590,847	8,131,002		2,730,105,645			
2. Transfers on account of deposit-type contracts (including $ 5,874,725 deposits less $ 5,168,992 withdrawals)	705,732		51,756	(84,274)		738,250			
3. Net investment income and capital gains and losses	3,023,979,799		1,806,126,262	11,371,609		1,206,481,928			
4. Aggregate write-ins for other income	(6,357)					(6,357)			
5. Totals (Lines 1.4 to 4)	8,320,506,668		4,363,768,865	19,418,337		3,937,319,466			
DEDUCT:									
6. Transfers from the Separate Account on account of contract benefits:									
6.1 Death benefits									
6.2 Matured endowments									
6.3 Annuity benefits	253,172,346		234,828,491	151,240		18,192,615			
6.4 Payments on supplementary contracts with life contingencies	10,353,600		3,528	10,350,072					
6.5 Accident and health benefits									
6.6 Surrender benefits and withdrawals for life contracts	3,110,406,700		1,892,757,579	21,553,300		1,196,095,821			
6.7 Aggregate write-ins for other transfers from Separate Accounts on account of contract benefits	799,315,865		431,545,584	428,643		367,341,638			
7. Transfers on account of policy loans									
8. Net transfer of reserves from or (to) Separate Accounts									
9. Other transfers from the Separate Accounts:									
9.1 Federal and foreign income taxes incurred									
9.2 Change in expense allowances recognized in reserves									
9.3 Aggregate write-ins for other transfers from Separate Accounts									
10. Subtotals (Lines 6.1 to 9.3)	4,173,248,511		2,559,135,182	32,483,255		1,581,630,074			
11. Fees associated with charges for investment management, administration and contract guarantees	241,682,880		161,007,665	1,846,780		78,828,435			
12. Increase in aggregate reserve for life and accident and health contracts	3,894,081,899		1,612,291,417	(14,967,286)		2,296,757,768			
13. Increase in liability for deposit-type contracts	1,419,529		527,753	154,965		736,811			
14. Increase in reserve for future federal income taxes									
15. Aggregate write-ins for reserves and funds									
16. Totals (Lines 10 to 15)	8,310,432,819		4,332,962,017	19,517,714		3,957,953,088			
17. Net gain from operations (including $ 1,433,680,622 unrealized capital gains) (Line 5 minus Line 16)	10,073,849		30,806,848	(99,377)		(20,633,622)			
DETAILS OF WRITE-INS									
01.301. Participant transfers from fixed account	295,347,812		150,290,626	174,898		144,882,288			
01.302.									
01.303.									
01.398. Summary of remaining write-ins for Line 1.3 from overflow page									
01.399. Totals (Lines 01.301 thru 01.303 plus 01.398) (Line 1.3 above)	295,347,812		150,290,626	174,898		144,882,288			
0401. Amortization of IMR	(6,357)					(6,357)			
0402.									
0403.									
0498. Summary of remaining write-ins for Line 4 from overflow page									
0499. Totals (Lines 0401 thru 0403 plus 0498) (Line 4 above)	(6,357)					(6,357)			
06.701. Participant transfers to fixed account	725,389,396		420,359,316	228		305,029,852			
06.702. Miscellanous transfers	73,925,645		11,129,923	428,738		62,366,984			
06.703. Miscellaneous gains and losses	824		56,345	(323)		(55,198)			
06.798. Summary of remaining write-ins for Line 6.7 from overflow page									
06.799. Totals (Lines 06.701 thru 06.703 plus 06.798) (Line 6.7 above)	799,315,865		431,545,584	428,643		367,341,638			
09.301.									
09.302.									
09.303.									
09.398. Summary of remaining write-ins for Line 9.3 from overflow page									
09.399. Totals (Lines 09.301 thru 09.303 plus 09.398) (Line 9.3 above)									
1501.									
1502.									
1503.									
1598. Summary of remaining write-ins for Line 15 from overflow page									
1599. Totals (Lines 1501 thru 1503 plus 1598) (Line 15 above)									

ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR

		1	Ordinary			Group	
			2	3	4	5	6
		Total	Life Insurance	Individual Annuities	Supplementary Contracts	Life Insurance	Annuities
1.	Reserve Dec. 31 of prior year	33,409,305,305		21,077,089,264	231,488,127		12,100,727,914
2.	Tabular net premiums and considerations for annuities and supplementary contracts with life contingencies	5,000,305,192		2,407,300,221	7,956,104		2,585,048,867
3.	Increase or (decrease) from investment results after provision for federal income taxes	3,013,104,816		1,774,583,029	11,231,746		1,227,290,041
4.	Tabular less actual reserve released						
5.	Increase in reserve on account of change in valuation basis						
6.	Other increases (net)	(5,498)		56,380	(323)		(61,555)
6.1	Change in excess of VM-20 deterministic/stochastic reserve over net premium reserve			XXX	XXX	XXX	XXX
7.	Totals (Lines 1 to 6)	41,422,709,815		25,259,028,894	250,675,654		15,913,005,267
8.	Net transfer of reserves from or (to) Separate Accounts	503,913,723		281,256,147	253,423		222,404,153
9.	Tabular cost						
10.	Reserves released by death						
11.	Reserves released by other terminations (net)						
12.	Transfers on account of annuity and supplementary contract payments involving life contingencies	3,373,931,208		2,127,589,599	32,054,612		1,214,286,997
13.	Charges for investment management, administration and contract guarantees	241,477,682		160,802,467	1,846,780		78,828,435
14.	Aggregate write-ins for other decreases in reserves						
15.	Total deductions (Lines 8 to 14)	4,119,322,613		2,569,648,213	34,154,815		1,515,519,585
16.	Reserve December 31 of current year	37,303,387,202		22,689,380,681	216,520,839		14,397,485,682
	DETAILS OF WRITE-INS						
1401.							
1402.							
1403.							
1498.	Summary of remaining write-ins for Line 14 from overflow page						
1499.	Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above)						

EXHIBIT OF NET INVESTMENT INCOME

		1 Collected During Year	2 Earned During Year
1.	U.S. Government bonds	(a) 663,712	320,316
1.1	Bonds exempt from U.S. tax	(a)	
1.2	Other bonds (unaffiliated)	(a)	
1.3	Bonds of affiliates	(a) 20,155,622	22,018,404
2.1	Preferred stocks (unaffiliated)	(b)	
2.11	Preferred stocks of affiliates	(b)	
2.2	Common stocks (unaffiliated)	570,306,090	570,294,820
2.21	Common stocks of affiliates		
3.	Mortgage loans	(c) 17,516,441	17,516,441
4.	Real estate	(d) 820,811,106	820,811,106
5	Contract loans		
6	Cash, cash equivalents and short-term investments	(e) 32,881,294	34,145,006
7	Derivative instruments	(f)	
8.	Other invested assets	214,190,857	214,190,857
9.	Aggregate write-ins for investment income	808,233	808,233
10.	Total gross investment income	1,677,333,355	1,680,105,183
11.	Investment expenses		(g) 182,251,595
12.	Investment taxes, licenses and fees, excluding federal income taxes		(g) 138,447,412
13.	Interest expense		(h)
14.	Depreciation on real estate and other invested assets		(i)
15.	Aggregate write-ins for deductions from investment income		
16.	Total deductions (Lines 11 through 15)		320,699,007
17.	Net investment income (Line 10 minus Line 16)		1,359,406,176
	DETAILS OF WRITE-INS		
0901.	Miscellaneous Investment Income	473,986	473,986
0902.	Miscellaneous Investment Income Sec Lending	334,247	334,247
0903.			
0998.	Summary of remaining write-ins for Line 9 from overflow page		
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)	808,233	808,233
1501.			
1502.			
1503.			
1598.	Summary of remaining write-ins for Line 15 from overflow page		
1599.	Totals (Lines 1501 thru 1503 plus 1598) (Line 15, above)		

(a) Includes $ 346,629 accrual of discount less $ 900,149 amortization of premium and less $ 392,541 paid for accrued interest on purchases.

(b) Includes $ accrual of discount less $ amortization of premium and less $ paid for accrued dividends on purchases.

(c) Includes $ accrual of discount less $ amortization of premium and less $ paid for accrued interest on purchases.

(d) Includes $ for company's occupancy of its own buildings; and excludes $ interest on encumbrances.

(e) Includes $ 32,562,862 accrual of discount less $ 204,660 amortization of premium and less $ 852,721 paid for accrued interest on purchases.

(f) Includes $ accrual of discount less $ amortization of premium.

(g) Includes $ investment expenses and $ investment taxes, licenses and fees, excluding federal income taxes, attributable to segregated and Separate Accounts.

(h) Includes $ interest on surplus notes and $ interest on capital notes.

(i) Includes $ depreciation on real estate and $ depreciation on other invested assets.

EXHIBIT OF CAPITAL GAINS (LOSSES)

		1 Realized Gain (Loss) On Sales or Maturity	2 Other Realized Adjustments	3 Total Realized Capital Gain (Loss) (Columns 1 + 2)	4 Change in Unrealized Capital Gain (Loss)	5 Change in Unrealized Foreign Exchange Capital Gain (Loss)
1.	U.S. Government bonds				14,286	
1.1	Bonds exempt from U.S. tax					
1.2	Other bonds (unaffiliated)	545,319		545,319		
1.3	Bonds of affiliates					
2.1	Preferred stocks (unaffiliated)					
2.11	Preferred stocks of affiliates					
2.2	Common stocks (unaffiliated)	210,584,421		210,584,421	1,035,631,421	
2.21	Common stocks of affiliates					
3.	Mortgage loans				1,200,000	
4.	Real estate	14,886,996		14,886,996	159,130,143	
5.	Contract loans					
6.	Cash, cash equivalents and short-term investments	(14,846)		(14,846)	(440,436)	
7.	Derivative instruments	200,543		200,543	53,147	
8.	Other invested assets	4,982,354		4,982,354	238,092,061	
9.	Aggregate write-ins for capital gains (losses)	(291,785)		(291,785)		
10.	Total capital gains (losses)	230,893,001		230,893,001	1,433,680,622	
	DETAILS OF WRITE-INS					
0901.	Capital Gains / (Losses) transferred to Interest Maintenance Reserve	(540,441)		(540,441)		
0902.	Realized Gains on Prior Year	248,656		248,656		
0903.						
0998.	Summary of remaining write-ins for Line 9 from overflow page					
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)	(291,785)		(291,785)		

EXHIBIT 1 - INVESTMENT EXPENSES

		1 Amount
1.	Rent	
2.	Salaries and wages	
3.	Contributions for benefit plans for employees (a)	
4.	Payments to employees under non-funded benefit plans	
5.	Other employee welfare	
6.	Legal fees and expenses	
7.	Fees of public accountants and consulting actuaries	
8.	Traveling expenses	
9.	Postage, express, telegraph and telephone	
10.	Printing and stationery	
11.	Cost or depreciation of furniture and equipment	
12.	Rental of equipment	
13.	Books and periodicals	
14.	Bureau and association fees	
15.	Insurance, except on real estate	
16.	Miscellaneous losses	
17.	Collection and bank service charges	
18.	Sundry general expenses	
19.	Real estate expenses	182,251,595
20.	Investment expenses not included elsewhere	
21.	Aggregate write-ins for other investment expenses	
22.	Investment expenses incurred	182,251,595
Reconciliation with Exhibit 5		
23.	Investment expenses unpaid December 31, prior year	
24.	Investment expenses unpaid December 31, current year	
25.	Investment expenses paid during year (Lines 22 + 23 - 24) (to Exhibit 5, Line 12)	182,251,595
	DETAILS OF WRITE-INS	
2101.		
2102.		
2103.		
2198.	Summary of remaining write-ins for Line 21 from overflow page	
2199.	Totals (Lines 2101 thru 2103 plus 2198) (Line 21 above)	

(a) Includes $ ..... on account of prior service.

EXHIBIT 2 - INVESTMENT TAXES, LICENSES AND FEES (EXCLUDING FEDERAL INCOME TAXES)

		1 Amount
1.	Real estate taxes	138,447,412
2.	State insurance department fees	
3.	Other state taxes, including $ 0 for employee benefits	
4.	U.S. Social Security taxes	
5.	All other taxes	
6.	Taxes, licenses and fees incurred	138,447,412
Reconciliation with Exhibit 5		
7.	Taxes, licenses and fees unpaid December 31, prior year	
8.	Taxes, licenses and fees unpaid December 31, current year	
9.	Taxes, licenses and fees paid during year (Lines 6 + 7 - 8) (to Exhibit 5, Line 13)	138,447,412

EXHIBIT 3 - AGGREGATE RESERVE FOR LIFE, ANNUITY AND ACCIDENT AND HEALTH CONTRACTS

1 Description of Valuation Basis	2 Total	3 Ordinary	4 Group
0200001. Deferred Variable NAV MV (DEF,NFI) 1994-2017 NB	35,651,748,231	22,182,170,624	13,469,577,607
0200002. A-2000 +SETBACK MOST RECENT DECLARATION (3.5%) (<5yr) ANB (DEF,NFI) 2017 NB	927,908,075		927,908,075
0200003. A-2000 (3.25,3.25) 4% (IMM,FI) 1996-2014	387,237,071	387,237,071	
0200004. 2012 IAR 4% (IMM,FI) 2015-2016	77,276,955	77,276,955	
0200005. 2012 IAR 3.75% (IMM,FI) 2017-2017 NB	42,696,031	42,696,031	
0299999. Annuities: Totals	37,086,866,363	22,689,380,681	14,397,485,682
0300001. Deferred Variable NAV MV (DEF,NFI) 1995-2017 NB	214,895,867	214,895,867	
0300002. A-2000 (3.25,3.25) 4% (IMM,FI) 1996-2014	765,489	765,489	
0300003. 2012 IAR 4% (IMM,FI) 2015-2016	402,668	402,668	
0300004. 2012 IAR 3.75% (IMM,FI) 2017-2017 NB	456,817	456,817	
0399999. Supplementary Contracts: Totals	216,520,841	216,520,841	
9999999. Totals (to Page 3, Line 1)	37,303,387,204	22,905,901,522	14,397,485,682

EXHIBIT 3 - INTERROGATORIES

1.1 Has the reporting entity ever issued both participating and non-participating variable life insurance contracts? Yes [ ] No [X]

2.1 Does the reporting entity at present issue both participating and non-participating variable life insurance contracts? Yes [ ] No [X]

2.2 If not, state which kind is issued
neither

3.1 Is any surrender value promised in excess of the reserve as legally computed? Yes [ ] No [X] N/A [ ]

3.2 If so, the amount of such excess must be included in surrender values in excess of reserves otherwise required and carried in this schedule. Has this been done? Yes [ ] No [ ] N/A [X]
Attach a statement of methods employed in the valuation of variable life insurance contracts issued at, or subsequently subject to, an extra premium or in the valuation of contracts otherwise issued on lives classified as substandard for the plan of contract issued or on special class lives (including paid-up variable life insurance).

EXHIBIT 3A - CHANGES IN BASIS OF VALUATION DURING THE YEAR

(Including supplementary contracts set up on a basis other than that used to determine benefits)

1 Description of Valuation Class	Valuation Basis 2 Changed From	 3 Changed To	4 Increase in Actuarial Reserve Due to Change
9999999 - Totals (Page 6, Line 5, Analysis of Increase in Reserves)			

NONE

EXHIBIT 4 - DEPOSIT TYPE CONTRACTS

	1 Total	2 Guaranteed Interest Contracts	3 Annuities Certain	4 Supplemental Contracts	5 Dividend Accumulations or Refunds	6 Premium and Other Deposit Funds
1. Balance at the beginning of the year	15,163,735		11,179,262	691,490		3,292,983
2. Deposits received during the year	5,874,725		3,047,159	116,895		2,710,671
3. Investment earnings credited to account	975,685		736,384	239,275		26
4. Other net change in reserves						
5. Fees and other charges assessed	205,198		205,198			
6. Surrender charges						
7. Net surrender or withdrawal payments	5,168,992		2,995,366	201,205		1,972,421
8. Other net transfer to or (from) general account	56,691		55,227			1,464
9. Balance at the end of current year (Lines 1+2+3+4-5-6-7-8)	16,583,264		11,707,014	846,455		4,029,795

EXHIBIT 5 - RECONCILIATION OF CASH AND INVESTED ASSETS

	DEVELOPMENT OF INCREASE IN CASH	1 Amount
1.	Transfers to Separate Accounts on account of:	
	1.1 Net premiums and considerations for annuities and supplementary contracts with life contingencies	5,000,479,683
	1.2 Aggregate write-ins for other transfers to Separate Accounts	295,347,811
2.	Deposits on deposit-type contract funds and other liabilities without life or disability contingencies	5,874,725
3.	Investment income collected	1,677,333,355
4.	Consideration on disposal of short-term bonds net of purchases	(320,812,929)
5.	Consideration on disposal of investments (excluding short-term bonds)	2,814,268,551
6.	Aggregate write-ins for other increases in funds from operations	
7.	Total (Lines 1 to 6)	9,472,491,196
8.	Cost of investments acquired (excluding short-term bonds)	4,810,386,134
9.	Transfers from Separate Accounts on account of contract benefits:	
	9.1 Death benefits	
	9.2 Matured endowments	
	9.3 Annuity benefits	253,172,346
	9.4 Supplementary contract benefits with life contingencies	10,353,600
	9.5 Accident and health benefits	
	9.6 Surrender benefits and withdrawals for life contracts	3,110,406,700
	9.7 Policy loans (net)	
	9.8 Transfers of reserves (net)	
	9.9 Aggregate write-ins for other transfers from Separate Accounts on account of contract benefits	799,315,865
10.	Other transfers from Separate Accounts:	
	10.1 Federal income taxes	
	10.2 Aggregate write-ins for other transfers from Separate Accounts	
11.	Withdrawals on deposit-type contract funds and other liabilities without life or disability contingencies	5,168,992
12.	Investment expenses (Exhibit 1, Line 25)	182,251,595
12.1	Fees associated with investment management, administration and contract guarantees	241,682,880
13.	Investment taxes, licenses and fees, excluding federal income taxes (Exhibit 2, Line 9)	138,447,412
14.	Total (Lines 8 to 13)	9,551,185,524
15.	Funds from operations (Line 7 minus Line 14)	(78,694,328)
16.	Surplus contributed or (withdrawn) during year	
17.	Aggregate write-ins for other changes in funds	
18.	Total funds (includes $ 0 net transfers from general account) (Lines 15 to 17)	(78,694,328)
19.	Increase in payable for investments acquired, net of receivable for investments sold	
20.	Decrease in policy loans	
21.	Aggregate write-ins for other reconciling items	(11,155,042)
22.	Increase in cash (Line 18 to 21)	(89,849,370)
	RECONCILIATION BETWEEN YEARS	
23.	Cash and invested assets, December 31st of prior year	33,554,921,423
24.	Increase in cash (Line 22)	(89,849,370)
25.	Cost of invested assets acquired	15,638,051,561
26.	Adjusted cost of assets disposed of	13,193,988,034
27.	Increase in policy loans	
28.	Accrual of discount less amortization of premium	28,352,040
29.	Depreciation on real estate and other invested assets	
30.	Increase in net unrealized gains	1,433,680,622
31.	Aggregate write-ins for other reconciling items	
32.	Cash and invested assets, December 31st of current year	37,371,168,242
	DETAILS OF WRITE-INS	
01.201.	Participant transfers from general account	295,347,811
01.202.		
01.203.		
01.298.	Summary of remaining write-ins for Line 1.2 from overflow page	
01.299.	Totals (Lines 01.201 thru 01.203 plus 01.298) (Line 1.2 above)	295,347,811
0601.		
0602.		
0603.		
0698.	Summary of remaining write-ins for Line 6 from overflow page	
0699.	Totals (Lines 0601 thru 0603 plus 0698) (Line 6 above)	
09.901.	Miscellaneous gains and losses	824
09.902.	Miscellaneous transfers	73,925,645
09.903.	Participant transfers to general account	725,389,396
09.998.	Summary of remaining write-ins for Line 9.9 from overflow page	
09.999.	Totals (Lines 09.901 thru 09.903 plus 09.998) (Line 09.9 above)	799,315,865
10.201.		
10.202.		
10.203.		
10.298.	Summary of remaining write-ins for Line 10.2 from overflow page	
10.299.	Totals (Lines 10.201 thru 10.203 plus 10.298) (Line 10.2 above)	
1701.		
1702.		
1703.		
1798.	Summary of remaining write-ins for Line 17 from overflow page	
1799.	Totals (Lines 1701 thru 1703 plus 1798) (Line 17 above)	
2101.	Change in other assets	(21,952,289)
2102.	Change in other liabilities	10,797,247
2103.		
2198.	Summary of remaining write-ins for Line 21 from overflow page	
2199.	Totals (Lines 2101 thru 2103 plus 2198) (Line 21 above)	(11,155,042)
3101.		
3102.		
3103.		
3198.	Summary of remaining write-ins for Line 31 from overflow page	
3199.	Totals (Lines 3101 thru 3103 plus 3198) (Line 31 above)	

EXHIBIT 6 - GUARANTEED INSURANCE AND ANNUITY PRODUCTS

	1 Amount	2 Percent of Total
1. Aggregate reserve for life, annuity and accident and health contracts (Included in Exhibit 3):		
1.1 Life insurance		
1.2 Annuities	927,908,075	2.5
1.3 Supplementary contracts with life contingencies		
1.4 Accident and health		
1.5 Miscellaneous reserves		
1.6 Total	927,908,075	2.5
2. Liability for deposit-type contracts (included in Exhibit 4):		
2.1 Guaranteed interest contracts		
2.2 Annuities certain		
2.3 Supplemental contracts		
2.4 Dividend accumulations or refunds		
2.5 Premium and other deposit funds	4,029,795	0.0
2.6 Total	4,029,795	0.0
3. Other liabilities (included in Page 3, Lines 4, 10, 13 & 14)	2,250,602	0.0
4. Total liabilities associated with guarantees (Lines 1.6 + 2.6 + 3)	934,188,472	2.5
5. Total liabilities not associated with guarantees	36,631,109,623	97.5
6. Total Separate Accounts liabilities (Lines 4 + 5 = Page 3, Line 17)	37,565,298,095	100.0%

GENERAL INTERROGATORIES

Product Mix

1.01 Identify the product types in the separate account, quantify the assets associated with those products, indicate if there are any guarantees associated with those products, quantify seed money and quantify other fees and expenses due to the general account:

Note: A distinct product identifier shall be used for each product and shall be used consistently throughout the interrogatory.

1 Product Identifier	2 Separate Account Assets	3 Guarantees Associated with the Product Yes/No	4 Seed Money	5 Fees and Expenses Due to the General Account	6 Additional Required Surplus Amounts
TIAA Separate Account VA-1	1,075,444,057	YES			
TIAA Separate Account VA-2	25,174,795,119	YES		106,051	
TIAA Separate Account VA-3	10,380,870,445	YES		28,459	
TIAA Stable Value	964,508,178	YES			
Totals	37,595,617,799	XXX		134,510	

Note: Additional Required Surplus Amounts is defined as additional or permanent surplus that is required to be retained in the separate account in accordance with state law or regulation. These amounts should not include reinvested separate account investment proceeds that have not been allocated to separate account contract holders.

1.02 Did the reporting entity remit seed money, other fees and expenses or additional required surplus amounts to the general account during the current year? Yes [X] No [ ]

1.03 If yes, provide information on the total gross amount of seed money, other fees and expenses or additional required surplus amounts remitted to the general account during the current year (these amounts should not be reflected in the seed money totals in 1.01):

1.031 Seed Money $
1.032 Other Fees and Expenses $ 241,682,880
1.033 Additional Required Surplus Amounts $

1.04 Did the reporting entity receive seed money from the general account in the current year? Yes [ ] No [X]

1.05 If yes, provide information on the total gross amount of seed money received in the current year: (If amounts were both received and remitted in the current year, include the gross amounts in both 1.031 and 1.051.)

1.051 Seed Money Received $

1.06 Does the reporting entity consider any of the seed money reflected in separate accounts to be insulated from the general account? Yes [ ] No [ ] N/A [X]

1.07 If yes, provide information on the amount of seed money the reporting entity considers insulated from the general account:

1.071 Insulated Seed Money $

1.08 Does the reporting entity have a policy for repatriating seed money or remitting fees and expenses due and additional required surplus amounts to the general account:

1.081 Seed Money Yes [X] No [ ]
1.082 Other Fees and Expenses Yes [X] No [ ]
1.083 Additional Required Surplus Amounts Yes [X] No [ ]

1.09 Provide detail on the time duration for which seed money, other fees and expenses due to the general account and additional required surplus amounts have been held in the separate account:

	1 Seed Money	2 Fees and Expenses Due to the General Account	3 Additional Required Surplus Amounts
1.091 Under 1 Year		134,510	
1.092 1 Year - 3 Years			
1.093 Over 3 Years - 5 Years			
1.094 Over 5 Years			
1.095 Total		134,510	

1.10 For seed money, other fees and expenses, and additional required surplus amounts held in the separate account, does the reporting entity invest these funds in accordance with investment directives of the general account:

1.101 Seed Money Yes [ ] No [ ] N/A [X]
1.102 Other Fees and Expenses Yes [ ] No [X] N/A [ ]
1.103 Additional Required Surplus Amounts Yes [ ] No [ ] N/A [X]

GENERAL INTERROGATORIES

1.11 If no, does the reporting entity have stated policy and procedure for the investment of seed money, other fees and expenses, and additional required surplus amounts that are retained with the separate account?

1.111 Seed Money	Yes [ ]	No [ ]	N/A [X]
1.112 Other Fees and Expenses	Yes [X]	No [ ]	N/A [ ]
1.113 Additional Required Surplus Amounts	Yes [ ]	No [ ]	N/A [X]

Separate Account Products with General Account Guarantees

2.1 Does the reporting entity have products with guarantees provided by the general account? Yes [X] No [ ]

2.2 Has the separate account collected amounts from the general account within the past five years related to separate account guarantees? Yes [X] No [ ]

2.3 If yes, provide detail on these guarantees paid by the general account:

	1 Year	2 Amount
2.301	As of December 31, 2017	$ 1,128,012
2.302	As of December 31, 2016	$ 2,023,146
2.303	As of December 31, 2015	$ 1,231,577
2.304	As of December 31, 2014	$ 1,023,296
2.305	As of December 31, 2013	$ 378,410

2.4 To compensate the general account for the risk taken, for any separate account products with general account guarantees, does the separate account remit risk charges to the general account related to separate account guarantees? Yes [ ] No [X]

2.5 If yes, identify the separate account products with risk charges that are remitted to the general account and whether the risk charge for that product is reviewed and opined upon:

1 Product Identifier with Risk Charges	2 Risk Charge Reviewed and Opined Upon	3 Name and Title of Individual who Provided Opinion on Risk Charges

2.6 Provide detail on the risk charges paid to the general account related to separate account guarantees for the past five years:

	1 Year	2 Amount
2.601	As of December 31, 2017	$
2.602	As of December 31, 2016	$
2.603	As of December 31, 2015	$
2.604	As of December 31, 2014	$
2.605	As of December 31, 2013	$

Investment Directive of Separate Account Activity

3.1 Does the reporting entity have products classified within the separate account for which the investment directive is not determined by the contract holder? (Situations in which the investments directive mirrors the general account would not be considered determined by the contract holder; however, having the contract holder select an investment direction from multiple options would meet this criteria.) Yes [X] No [ ]

3.2 If yes, if these investments would have been included in the general account, would the reporting entity have exceeded the investment limitations imposed on the general account? Yes [ ] No [X] N/A [ ]

3.3 Provide detail on the separate account investment portfolio and state investment limitations. (This includes the combined separate account and general investments, excluding separate account assets with investment direction determined by the contract holder):

1 Investment Type	2 State Investment Limitation	3 Combined Investment (Separate and General Account)
Aggregate amount of investment in real property in US and home office (25% of admitted assets)	64,529,630,775	7,312,864,645
Aggregate amount of real property in US (20% of admitted assets)	51,623,704,620	7,135,527,386
Home office real estate (10% of aggregate)	25,811,852,310	177,337,259
Home office real estate (.2% o/s NY)	516,237,046	124,629,175
Equity except real estate and preferred (20% in aggregate)	51,623,704,620	21,004,640,208
Canadian (10% in aggregate)	25,811,852,310	4,786,369,680
Investments in foreign countries (20% in aggregate)	51,623,704,620	28,712,519,994
Foreign investments (6% in aggregate)	15,487,111,386	4,457,000,000
Category 3-6 Bonds (20% in aggregate)	51,623,704,620	17,544,886,960
Category 4-6 Bonds (10% in aggregate)	25,811,852,310	7,982,723,939
Category 5-6 Bonds (3% in aggregate)	7,743,555,693	2,086,911,151
Category 6 Bonds (1% in aggregate)	2,581,185,231	297,663,446
Unhedged foreign (currency) investments (4% in aggregate)	10,324,740,924	3,244,862,548

Allocation of Investment Proceeds of Separate Account Activity

4.1 Does the reporting entity have separate account assets in which less than 100% of investment proceeds (net of contract fees and assessments) are attributed to a contract holder? (This should identify any situations where there is a ceiling on investment performance results.) Yes [X] No [ ]

GENERAL INTERROGATORIES

4.2 If yes, provide detail on the net investment proceeds that were attributed to the contract holder, transferred to the general account and reinvested within the separate account:

1 Product Identifier	2 Net Investment Proceeds	3 Attributed to Contract Holder	4 Transferred to General Account	5 Reinvested Within the Separate Account
TIAA SVSA-1	10,073,850			10,073,850

4.3 For items reinvested within the Separate Account, does the reporting entity invest these assets in accordance with investment directives of the general account? Yes [ ] No [X] N/A [ ]

4.4 If no, does the reporting entity have a stated policy and procedure for the reinvestment of investment proceeds within the separate account? Yes [X] No [ ] N/A [ ]

4.5 Did the reinvestment of investment proceeds within the separate account result with the company having a combined investment portfolio that exceeded the state investment limitations imposed on the general account? Yes [ ] No [X] N/A [ ]

Measurement of Separate Account Assets

5.1 Does the reporting entity report all separate account assets at fair value? Yes [ ] No [X]

5.2 For items not reported at fair value, does the reporting entity report separate account assets at amortized cost, and/or under different measurement methods?

5.21 Amortized Cost Yes [X] No [ ]
5.22 Other Measurement Methods Yes [ ] No [X]

5.3 If other measurement methods are used, provide explanation on these measurement methods.

5.4 Identify the assets measured at fair value, amortized cost or another measurement method and the percentage of separate account assets measured under each measurement method:

Description	1 Amount	2 Percentage
5.41 Fair Value	$ 36,631,109,622	97.4 %
5.42 Amortized Cost	$ 964,508,178	2.6 %
5.43 Other Measurement Methods	$	%

5.5 For the assets not measured at fair value, provide a comparison of the reported value to current fair value and identify the unrealized gain or loss that would have been recorded if the assets had been reported at fair value:

	1 Assets Held at Amortized Cost	2 Fair Value	3 Unrecorded Unrealized Gain/Loss
5.51	$ 964,508,178	$ 967,747,468	$ 3,239,291

	1 Assets Held at Other Measurement Method	2 Fair Value	3 Unrecorded Unrealized Gain/Loss
5.52	$	$	$

Securities Lending Transactions Within Separate Accounts

6.1 Does the reporting entity engage in securities lending transactions with separate account assets? Yes [X] No [ ]

6.2 If yes, does the reporting entity have written policies and procedures for such transactions? Yes [X] No [ ] N/A [ ]

6.3 Does the reporting entity obtain approval, or otherwise provide notification to contract holders, regarding securities lending transactions that occur with separate account assets? Yes [ ] No [X] N/A [ ]

6.4 Are all securities lending transactions reported on balance sheet? Yes [X] No [ ] N/A [ ]

6.5 Provide a description of the reporting entity's securities lending transaction program, specifically identifying any variations from the securities lending transaction program administered by the general account.

The Company's Separate Account may lend securities to qualified institutional borrowers to earn additional income. The Separate Account receives collateral (in the form of cash, Treasury securities, or other collateral permitted by applicable law) against the loaned securities and maintains collateral in an amount not less than 100% of the market value of loaned securities during the period of the loan. Cash collateral received by the Separate Account will generally be invested in high quality short-term instruments, or in one or more funds maintained by the securities lending agent for the purpose of investing cash collateral. The Separate Account bears the market risk with respect to the collateral investment, securities loaned, and the risk that the counterparty may default on its obligations.

6.6 Provide detail on the current status of separate account transactions by separate account product:

6.61 Amount of any loaned securities within the separate account and the percentage of separate account assets lent

6.611 Amount $ 25,093,095
6.612 Percentage 0.1 %

6.62 Identify whether securities lent are reported at book value or market value

6.621 Book Value $
6.622 Market Value $ 25,093,095

GENERAL INTERROGATORIES

6.63 Detail on collateral received:

6.631 Aggregate Amount Collateral Received

6.6311 Open	$	25,756,030
6.6312 30 Days or Less	$	
6.6313 31 to 60 Days	$	
6.6314 61 to 90 Days	$	
6.6315 Greater than 90 Days	$	
6.6316 Total Collateral Received	$	25,756,030

6.632 The aggregate fair value of all securities acquired from the sale, trade or use of the accepted collateral (reinvested collateral) $ 25,756,030

6.633 Narrative discussion about sources and uses of collateral:

Collateral is held as cash or reinvested into a Money Market fund (TIAA-CREF Short Term Lending Portfolio of the State Street Navigator Securities Lending Trust)

6.634 Collateral for transactions that extend beyond one year from the reporting date $

6.7 For the reporting entity's security lending program state the amount of the following as December 31 of the current year:

6.71 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 (Sum of Schedule DL, Parts 1 and 2, Column 5)	$	25,629,088
6.72 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 (Sum of Schedule DL, Parts 1 and 2, Column 6)	$	25,629,088
6.73 Total payable for securities lending reported on the liability page (Page 3, Line 14, Column 3)	$	25,629,088

FHLB Funding Agreements

7.1 Does the reporting entity report Federal Home Loan Bank (FHLB) funding agreements within the separate account? Yes [ ] No [X]

7.2 Provide detail on the elements that support the classification of FHLB funding agreements within the separate account

7.3 Provide detail regarding the FHLB funding agreements classified within the separate account:

1 Amount of FHLB Stock Purchased or Owned	2 Amount of Collateral Pledged to the FHLB	3 Total Borrowing or Funding Capacity Currently Available	4 Total Reserves Related to FHLB Agreements
$	$	$	$

7.4 For funding agreements within the separate account, provide a general description on the nature of the agreement, type of funding (lines of credit, borrowed money, etc) and intended use of funding.

Reporting Differences Between GAAP and SAP Financial Statements (This disclosure is applicable to all reporting entities regardless if they file GAAP financial statements)

8.1 Does the reporting entity file GAAP financial statements? Yes [ ] No [X]

8.2 In accordance with the different separate account reporting requirements between GAAP (SOP 03-1) and statutory accounting, does the reporting entity have products that are classified within the separate account that were, or would have been if GAAP financial statements had been completed, required to be reported within the general account under GAAP financials? Pursuant to SOP 03-1, all of the following conditions must be met to receive separate account reporting classification under GAAP: Yes [X] No [ ] N/A [ ]

a. Legal Recognition - The separate account is legally recognized. That is, the separate account is established, approved, and regulated under special rules such as state insurance laws, federal securities laws, or similar foreign laws.

b. Legally Insulated - The separate account assets supporting the contract liabilities are legally insulated from the general account liabilities of the insurance enterprise (that is, the contract holder is not subject to insurer default risk to the extent of the assets held in the separate account).

c. Investment Directive - The insurer must, as a result of contractual, statutory, or regulatory requirements, invest the contract holder's funds within the separate account as directed by the contract holder in designated investment alternatives or in accordance with specific investment objectives or policies.

d. Investment Performance - All investment performance, net of contract fees and assessments, must as a result of contractual, statutory, or regulatory requirements be passed through to the individual contract holder. Contracts may specify conditions under which there may be a minimum guarantee, but not a ceiling, as a ceiling would prohibit all investment performance from being passed through to the contract holder

GENERAL INTERROGATORIES

8.3 Identify all separate account products and identify whether each product was classified within a separate account for GAAP reporting purposes. (For non-GAAP filers, this disclosure should reflect whether the GAAP classification would have been the same if GAAP financials had been completed.) For products that were (or would have been) reported differently, identify which SOP 03-1 condition prevented separate account GAAP classification for that particular product.

1 Product Identifier	2 Same as GAAP / Condition that Requires GAAP General Account Reporting
TIAA Separate Account VA-1	Same as GAAP
TIAA Separate Account VA-2	Same as GAAP
TIAA Separate Account VA-3	Same as GAAP
TIAA Stable Value	Conditions C and D

FORM FOR CALCULATING THE INTEREST MAINTENANCE RESERVE

INTEREST MAINTENANCE RESERVE

		1 Amount
1.	Reserve as of December 31, Prior Year	(90,705)
2.	Current year's realized pre-tax capital gains/(losses) of $ 540,441 transferred into the reserve net of taxes of $ 0	540,441
3.	Adjustment for current year's liability gains/(losses) released from the reserve	
4.	Balance before reduction for amount transferred to Summary of Operations (Line 1 + Line 2 + Line 3)	449,736
5.	Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4)	(6,357)
6.	Reserve as of December 31, current year (Line 4 minus Line 5)	456,093

AMORTIZATION

	Year of Amortization	1 Reserve as of December 31, Prior Year	2 Current Year's Realized Capital Gains/(Losses) Transferred into the Reserve Net of Taxes	3 Adjustment for Current Year's Liability Gains/(Losses) Released From the Reserve	4 Balance Before Reduction for Current Year's Amortization (Cols. 1 + 2 + 3)
1.	2017	(73,778)	67,422		(6,357)
2.	2018	(68,220)	134,203		65,982
3.	2019	(42,448)	118,276		75,828
4.	2020	(9,990)	89,952		79,962
5.	2021	19,088	60,908		79,996
6.	2022	26,791	30,726		57,517
7.	2023	20,414	13,628		34,042
8.	2024	14,104	10,903		25,007
9.	2025	6,539	7,950		14,489
10.	2026	1,676	4,883		6,559
11.	2027	993	1,590		2,583
12.	2028	1,027			1,027
13.	2029	1,093			1,093
14.	2030	1,136			1,136
15.	2031	1,201			1,201
16.	2032	1,260			1,260
17.	2033	1,319			1,319
18.	2034	1,378			1,378
19.	2035	1,406			1,406
20.	2036	1,330			1,330
21.	2037	1,149			1,149
22.	2038	858			858
23.	2039	557			557
24.	2040	319			319
25.	2041	96			96
26.	2042				
27.	2043				
28.	2044				
29.	2045				
30.	2046				
31.	2047 and Later				
32.	Total (Lines 1 to 31)	(90,705)	540,441		449,736

ASSET VALUATION RESERVE
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
DEFAULT COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		LONG-TERM BONDS										
1.		Exempt Obligations	2,722,370	XXX	XXX	2,722,370	0.0000		0.0000		0.0000	
2.	1	Highest Quality	372,399,883	XXX	XXX	372,399,883	0.0004	148,960	0.0023	856,520	0.0030	1,117,200
3.	2	High Quality	425,676,088	XXX	XXX	425,676,088	0.0019	808,785	0.0058	2,468,921	0.0090	3,831,085
4.	3	Medium Quality	22,089,992	XXX	XXX	22,089,992	0.0093	205,437	0.0230	508,070	0.0340	751,060
5.	4	Low Quality	1,645,412	XXX	XXX	1,645,412	0.0213	35,047	0.0530	87,207	0.0750	123,406
6.	5	Lower Quality		XXX	XXX		0.0432		0.1100		0.1700	
7.	6	In or Near Default		XXX	XXX		0.0000		0.2000		0.2000	
8.		Total Unrated Multi-class Securities Acquired by Conversion		XXX	XXX		XXX		XXX		XXX	
9.		Total Long-Term Bonds (Sum of Lines 1 through 8)	824,533,745	XXX	XXX	824,533,745	XXX	1,198,229	XXX	3,920,718	XXX	5,822,750
		PREFERRED STOCK										
10.	1	Highest Quality		XXX	XXX		0.0004		0.0023		0.0030	
11.	2	High Quality		XXX	XXX		0.0019		0.0058		0.0090	
12.	3	Medium Quality		XXX	XXX		0.0093		0.0230		0.0340	
13.	4	Low Quality		XXX	XXX		0.0213		0.0530		0.0750	
14.	5	Lower Quality		XXX	XXX		0.0432		0.1100		0.1700	
15.	6	In or Near Default		XXX	XXX		0.0000		0.2000		0.2000	
16.		Affiliated Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
17.		Total Preferred Stocks (Sum of Lines 10 through 16)		XXX	XXX		XXX		XXX		XXX	
		SHORT - TERM BONDS										
18.		Exempt Obligations		XXX	XXX		0.0000		0.0000		0.0000	
19.	1	Highest Quality		XXX	XXX		0.0004		0.0023		0.0030	
20.	2	High Quality		XXX	XXX		0.0019		0.0058		0.0090	
21.	3	Medium Quality		XXX	XXX		0.0093		0.0230		0.0340	
22.	4	Low Quality		XXX	XXX		0.0213		0.0530		0.0750	
23.	5	Lower Quality		XXX	XXX		0.0432		0.1100		0.1700	
24.	6	In or Near Default		XXX	XXX		0.0000		0.2000		0.2000	
25.		Total Short - Term Bonds (Sum of Lines 18 through 24)		XXX	XXX		XXX		XXX		XXX	
		DERIVATIVE INSTRUMENTS										
26.		Exchange Traded		XXX	XXX		0.0004		0.0023		0.0030	
27.	1	Highest Quality		XXX	XXX		0.0004		0.0023		0.0030	
28.	2	High Quality		XXX	XXX		0.0019		0.0058		0.0090	
29.	3	Medium Quality		XXX	XXX		0.0093		0.0230		0.0340	
30.	4	Low Quality		XXX	XXX		0.0213		0.0530		0.0750	
31.	5	Lower Quality		XXX	XXX		0.0432		0.1100		0.1700	
32.	6	In or Near Default		XXX	XXX		0.0000		0.2000		0.2000	
33.		Total Derivative Instruments		XXX	XXX		XXX		XXX		XXX	
34.		Total (Lines 9 + 17 + 25 + 33)	824,533,745	XXX	XXX	824,533,745	XXX	1,198,229	XXX	3,920,718	XXX	5,822,750

ASSET VALUATION RESERVE (Continued)
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
DEFAULT COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		MORTGAGE LOANS										
		In Good Standing:										
35.		Farm Mortgages - CM1 - Highest Quality			XXX		0.0010		0.0050		0.0065	
36.		Farm Mortgages - CM2 - High Quality			XXX		0.0035		0.0100		0.0130	
37.		Farm Mortgages - CM3 - Medium Quality			XXX		0.0060		0.0175		0.0225	
38.		Farm Mortgages - CM4 - Low Medium Quality			XXX		0.0105		0.0300		0.0375	
39.		Farm Mortgages - CM5 - Low Quality			XXX		0.0160		0.0425		0.0550	
40.		Residential Mortgages - Insured or Guaranteed			XXX		0.0003		0.0006		0.0010	
41.		Residential Mortgages - All Other			XXX		0.0013		0.0030		0.0040	
42.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0003		0.0006		0.0010	
43.		Commercial Mortgages - All Other - CM1 - Highest Quality			XXX		0.0010		0.0050		0.0065	
44.		Commercial Mortgages - All Other - CM2 - High Quality			XXX		0.0035		0.0100		0.0130	
45.		Commercial Mortgages - All Other - CM3 - Medium Quality			XXX		0.0060		0.0175		0.0225	
46.		Commercial Mortgages - All Other - CM4 - Low Medium Quality			XXX		0.0105		0.0300		0.0375	
47.		Commercial Mortgages - All Other - CM5 - Low Quality			XXX		0.0160		0.0425		0.0550	
		Overdue, Not in Process:										
48.		Farm Mortgages			XXX		0.0420		0.0760		0.1200	
49.		Residential Mortgages - Insured or Guaranteed			XXX		0.0005		0.0012		0.0020	
50.		Residential Mortgages - All Other			XXX		0.0025		0.0058		0.0090	
51.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0005		0.0012		0.0020	
52.		Commercial Mortgages - All Other			XXX		0.0420		0.0760		0.1200	
		In Process of Foreclosure:										
53.		Farm Mortgages			XXX		0.0000		0.1700		0.1700	
54.		Residential Mortgages - Insured or Guaranteed			XXX		0.0000		0.0040		0.0040	
55.		Residential Mortgages - All Other			XXX		0.0000		0.0130		0.0130	
56.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0000		0.0040		0.0040	
57.		Commercial Mortgages - All Other			XXX		0.0000		0.1700		0.1700	
58.		Total Schedule B Mortgages (Sum of Lines 35 through 57)			XXX		XXX		XXX		XXX	
59.		Schedule DA Mortgages			XXX		0.0030		0.0100		0.0130	
60.		Total Mortgage Loans on Real Estate (Lines 58 + 59)			XXX		XXX		XXX		XXX	

Asset Valuation Reserve - Equity Component

N O N E

Asset Valuation Reserve Replications (Synthetic) Assets

N O N E

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 16

	Current Year			Prior Year
	1 General Account Basis	2 Fair Value Basis	3 Total (Cols. 1 + 2)	4 Total
1604. Securities Litigation receivable		1,032	1,032	
1605. Miscellaneous Investments Receivable				
1697. Summary of remaining write-ins for Line 16 from overflow page		1,032	1,032	

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		11,233,661,398
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)	522,358,405	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	109,299,699	631,658,104
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13	(5,832,055)	
	3.2 Totals, Part 3, Column 11	45,400,000	39,567,945
4.	Total gain (loss) on disposals, Part 3, Column 18		14,886,996
5.	Deduct amounts received on disposals, Part 3, Column 15		270,412,477
6.	Total foreign exchange change in book/adjusted carrying value:		
	6.1 Totals, Part 1, Column 15		
	6.2 Totals, Part 3, Column 13		
7.	Deduct current year's other than temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12		
	7.2 Totals, Part 3, Column 10		
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11	(180,325,268)	
	8.2 Totals, Part 3, Column 9	21,195,125	(159,130,143)
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		11,808,492,109
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		11,808,492,109

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		263,350,000
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)		
	2.2 Additional investment made after acquisition (Part 2, Column 8)		
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12		
	3.2 Totals, Part 3, Column 11		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 9	1,200,000	
	5.2 Totals, Part 3, Column 8		1,200,000
6.	Total gain (loss) on disposals, Part 3, Column 18		
7.	Deduct amounts received on disposals, Part 3, Column 15		
8.	Deduct amortization of premium and mortgage interest points and commitment fees		
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
	9.1 Totals, Part 1, Column 13		
	9.2 Totals, Part 3, Column 13		
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11		
	10.2 Totals, Part 3, Column 10		
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		264,550,000
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus 12)		264,550,000
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		264,550,000

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		7,560,279,505
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	298,446,861	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	(15,325,840)	283,121,021
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	232,777,300	
	5.2 Totals, Part 3, Column 9	5,314,761	238,092,061
6.	Total gain (loss) on disposals, Part 3, Column 19		4,982,354
7.	Deduct amounts received on disposals, Part 3, Column 16		342,492,667
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)		7,743,982,273
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		7,743,982,273

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		10,593,233,774
2.	Cost of bonds and stocks acquired, Part 3, Column 7		3,856,039,064
3.	Accrual of discount		346,629
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12		
	4.2. Part 2, Section 1, Column 15		
	4.3. Part 2, Section 2, Column 13	1,219,408,923	
	4.4. Part 4, Column 11	(183,763,216)	1,035,645,707
5.	Total gain (loss) on disposals, Part 4, Column 19		211,129,740
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		2,197,990,225
7.	Deduct amortization of premium		900,149
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15		
	8.2. Part 2, Section 1, Column 19		
	8.3. Part 2, Section 2, Column 16		
	8.4. Part 4, Column 15		
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14		
	9.2. Part 2, Section 1, Column 17		
	9.3. Part 2, Section 2, Column 14		
	9.4. Part 4, Column 13		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		13,497,504,540
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)		13,497,504,540

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	2,722,372	2,651,715	2,739,179	2,650,874
Governments	2.	Canada	799,953	804,984	799,448	800,000
(Including all obligations guaranteed by governments)	3.	Other Countries	9,276,811	9,232,648	9,227,485	9,313,050
	4.	Totals	12,799,136	12,689,347	12,766,112	12,763,924
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	2,441,213	2,439,845	2,464,971	2,435,000
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	47,716,905	47,493,967	48,034,833	46,864,766
Industrial and Miscellaneous, SVO Identified Funds and Hybrid Securities (unaffiliated)	8.	United States	633,659,020	638,092,611	633,576,981	634,496,064
	9.	Canada	13,569,727	13,548,020	13,557,492	13,600,000
	10.	Other Countries	114,347,743	113,516,080	114,278,894	114,274,734
	11.	Totals	761,576,490	765,156,711	761,413,367	762,370,798
Parent, Subsidiaries and Affiliates	12.	Totals				
	13.	Total Bonds	824,533,744	827,779,870	824,679,283	824,434,488
PREFERRED STOCKS	14.	United States				
Industrial and Miscellaneous (unaffiliated)	15.	Canada				
	16.	Other Countries				
	17.	Totals				
Parent, Subsidiaries and Affiliates	18.	Totals				
	19.	Total Preferred Stocks				
COMMON STOCKS	20.	United States	12,629,729,184	12,629,729,184	10,661,662,222	
Industrial and Miscellaneous (unaffiliated)	21.	Canada	446,256	446,256	490,633	
	22.	Other Countries	42,795,354	42,795,354	29,515,676	
	23.	Totals	12,672,970,794	12,672,970,794	10,691,668,531	
Parent, Subsidiaries and Affiliates	24.	Totals				
	25.	Total Common Stocks	12,672,970,794	12,672,970,794	10,691,668,531	
	26.	Total Stocks	12,672,970,794	12,672,970,794	10,691,668,531	
	27.	Total Bonds and Stocks	13,497,504,538	13,500,750,664	11,516,347,814	

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	3,444,463,992	3,444,463,992			
2. Cost of short-term investments acquired	10,827,665,427	10,827,665,427			
3. Accrual of discount	29,110,220	29,110,220			
4. Unrealized valuation increase (decrease)	(440,786)	(440,786)			
5. Total gain (loss) on disposals	(14,641)	(14,641)			
6. Deduct consideration received on disposals	10,535,302,631	10,535,302,631			
7. Deduct amortization of premium	204,660	204,660			
8. Total foreign exchange change in book/adjusted carrying value					
9. Deduct current year's other than temporary impairment recognized					
10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	3,765,276,921	3,765,276,921			
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)	3,765,276,921	3,765,276,921			

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

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 9, prior year)	
2.	Cost paid/(consideration received) on additions:	
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14	
3.	Unrealized valuation increase/(decrease):	
	3.1 Section 1, Column 17	
	3.2 Section 2, Column 19	
4.	Total gain (loss) on termination recognized, Section 2, Column 22	
5.	Considerations received/(paid) on terminations, Section 2, Column 15	
6.	Amortization:	
	6.1 Section 1, Column 19	
	6.2 Section 2, Column 21	
7.	Adjustment to the book/adjusted carrying value of hedged item:	
	7.1 Section 1, Column 20	
	7.2 Section 2, Column 23	
8.	Total foreign exchange change in book/adjusted carrying value:	
	8.1 Section 1, Column 18	
	8.2 Section 2, Column 20	
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6+7+8)	
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	

NONE

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)				
3.1	Add:				
	Change in variation margin on open contracts - Highly effective hedges				
	3.11 Section 1, Column 15, current year minus				
	3.12 Section 1, Column 15, prior year				
	Change in variation margin on open contracts - All other				
	3.13 Section 1, Column 18, current year minus	53,147			
	3.14 Section 1, Column 18, prior year	(5,783)	58,930	58,930	
3.2	Add:				
	Change in adjustment to basis of hedged item				
	3.21 Section 1, Column 17, current year to date minus				
	3.22 Section 1, Column 17, prior year				
	Change in amount recognized				
	3.23 Section 1, Column 19, current year to date minus	53,147			
	3.24 Section 1, Column 19, prior year	(5,783)	58,930	58,930	
3.3	Subtotal (Line 3.1 minus Line 3.2)				
4.1	Cumulative variation margin on terminated contracts during the year (Section 2, Column 15)	200,546			
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item (Section 2, Column 17)				
	4.22 Amount recognized (Section 2, Column 16)	200,546	200,546		
4.3	Subtotal (Line 4.1 minus Line 4.2)				
5.	Dispositions gains (losses) on contracts terminated in prior year:				
	5.1 Total gain (loss) recognized for terminations in prior year				
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year				
6.	Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)				
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				

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

Verification of Book/Adjusted Carrying Value, Fair Value and Potential Exposure of all Open Derivative Contracts

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14		
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance		
3.	Total (Line 1 plus Line 2)		
4.	Part D, Section 1, Column 5		
5.	Part D, Section 1, Column 6		
6.	Total (Line 3 minus Line 4 minus Line 5)		

		Fair Value Check	
7.	Part A, Section 1, Column 16		
8.	Part B, Section 1, Column 13	1,897,125	
9.	Total (Line 7 plus Line 8)		1,897,125
10.	Part D, Section 1, Column 8	1,897,125	
11.	Part D, Section 1, Column 9		
12	Total (Line 9 minus Line 10 minus Line 11)		

		Potential Exposure Check	
13.	Part A, Section 1, Column 21		
14.	Part B, Section 1, Column 20	112,500	
15.	Part D, Section 1, Column 11	112,500	
16.	Total (Line 13 plus Line 14 minus Line 15)		

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	338,062,029	338,062,029		
2. Cost of cash equivalents acquired	7,472,749,867	7,472,749,867		
3. Accrual of discount	3,452,642	3,452,642		
4. Unrealized valuation increase (decrease)	350	350		
5. Total gain (loss) on disposals	(205)	(205)		
6. Deduct consideration received on disposals	7,557,736,205	7,557,736,205		
7. Deduct amortization of premium				
8. Total foreign exchange change in book/adjusted carrying value				
9. Deduct current year's other than temporary impairment recognized				
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	256,528,479	256,528,479		
11. Deduct total nonadmitted amounts				
12. Statement value at end of current period (Line 10 minus Line 11)	256,528,479	256,528,479		

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

SCHEDULE A - PART 1

Showing All Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encum-brances	Book/Adjusted Carrying Value Less Encum-brances	Fair Value Less Encum-brances	Current Year's Depre-ciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (13-11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
0399999. Total Property occupied by the reporting entity																
4201-Directly Owned Building		Westlake Village	CA	01/02/1997		18,617,399		51,439,642	51,439,642	(2,775,092)			2,775,092		3,627,684	(1,026,278)
4466-Directly Owned Building		Joliet	IL	06/30/1998		75,712,434		100,254,350	100,254,350	(13,637,697)			13,637,697		7,022,481	(2,629,493)
4590-Directly Owned Building		Ontario	CA	12/17/1998		148,446,350		398,600,000	398,600,000	(26,823,726)			26,823,726		18,930,646	(2,434,542)
4631-Directly Owned Building		New York	NY	04/14/1999		142,392,998	(93,100,000)	163,081,993	163,081,993	11,138,812		(300,000)	(11,438,812)		10,446,200	(7,710,497)
4694-Directly Owned Building		San Francisco	CA	07/22/1999		91,882,302		174,195,263	174,195,263	(373,740)			373,740		10,838,156	(4,764,220)
4680-Directly Owned Building		Larkspur	CA	07/27/1999		98,332,819		143,659,098	143,659,098	4,869,193			(4,869,193)		6,882,739	(3,111,854)
4783-Directly Owned Building		Atlanta	GA	04/04/2000		26,240,874		32,402,333	32,402,333	(8,475,984)			8,475,984		2,393,435	(739,734)
4954-Directly Owned Building		Coppell	TX	03/08/2001		172,717,133		213,191,112	213,191,112	(5,665,514)			5,665,514		15,223,982	(5,114,757)
5054-Directly Owned Building		Cranbury	NJ	06/25/2001		56,524,845		87,800,000	87,800,000	(15,458,600)			15,458,600		5,325,679	(1,329,275)
5086-Directly Owned Building		Boca Raton	FL	08/24/2001		61,103,090		105,127,396	105,127,396	(335,766)			335,766		9,712,655	(4,192,533)
5165-Directly Owned Building		Wilton	CT	12/28/2001		191,043,159		133,000,000	133,000,000	15,038,294			(15,038,294)		18,882,172	(8,594,596)
5334-Directly Owned Building		Los Angeles	CA	09/09/2002		94,893,599	(47,428,884)	95,595,094	95,595,094	(545,122)		(128,884)	416,238		7,562,023	(3,585,817)
5353-Directly Owned Building		Los Angeles	CA	09/26/2002		80,300,124		131,939,036	131,939,036	(6,659,815)			6,659,815		9,495,147	(2,386,063)
5407-Directly Owned Building		San Diego	CA	11/15/2002		53,157,978	(39,900,000)	59,200,000	59,200,000	(8,123,047)			8,123,047		4,654,714	(1,934,800)
5432-Directly Owned Building		Miami	FL	11/27/2002		243,038,051	(179,500,000)	188,984,827	188,984,827	20,388,159		1,700,000	(18,688,159)		24,133,583	(10,616,277)
5681-Directly Owned Building		Chicago	IL	12/22/2003		66,011,979		80,500,000	80,500,000	1,292,453			(1,292,453)		7,225,485	(2,349,733)
5709-Directly Owned Building		Fife	WA	12/31/2003		63,598,029		123,721,917	123,721,917	(18,181,032)			18,181,032		7,222,482	(1,684,819)
5800-Directly Owned Building		Westlake Village	CA	05/18/2004		61,502,155		60,300,000	60,300,000	26,930			(26,930)		6,010,671	(2,273,968)
5887-Directly Owned Building		Los Angeles	CA	08/27/2004		100,352,516		138,041,528	138,041,528	(2,023,595)			2,023,595		8,266,187	(3,001,810)
5913-Directly Owned Building		Oakland	CA	08/27/2004		59,750,973		87,359,649	87,359,649	(10,358,807)			10,358,807		5,824,480	(1,627,279)
5914-Directly Owned Building		Seattle	WA	08/27/2004		21,456,618		38,451,652	38,451,652	(6,131,173)			6,131,173		2,057,066	(534,612)
5889-Directly Owned Building		Boston	MA	09/30/2004		36,105,834		40,900,000	40,900,000	400,000			(400,000)		2,986,107	(655,520)
5951-Directly Owned Building		Los Angeles	CA	12/02/2004		29,437,660		47,801,220	47,801,220	(4,747,687)			4,747,687		2,669,344	(825,208)
5957-Directly Owned Building		Seattle	WA	12/21/2004		382,347,088	(199,800,000)	330,200,000	330,200,000	(2,237,829)		100,000	2,337,829		27,117,176	(11,985,235)
5959-Directly Owned Building		Washington	DC	12/21/2004		548,543,552	(328,600,000)	456,400,420	456,400,420	23,197,995		2,500,000	(20,697,995)		39,468,110	(20,531,695)
5961-Directly Owned Building		Washington	DC	12/21/2004		256,809,379	(163,500,000)	166,543,152	166,543,152	4,118,473		1,200,000	(2,918,473)		17,379,285	(9,781,033)
6056-Directly Owned Building		Tyson's Corner	VA	04/22/2005		70,649,912		50,300,000	50,300,000	(2,505,706)			2,505,706		5,123,482	(2,020,737)
6064-Directly Owned Building		Boston	MA	04/27/2005		365,691,783		502,109,264	502,109,264	13,976,825			(13,976,825)		34,318,470	(14,979,974)
6113-Directly Owned Building		Tampa	FL	07/21/2005		148,916,195		143,311,011	143,311,011	(17,954,308)			17,954,308		14,205,678	(7,311,021)
6116-Directly Owned Building		Houston	TX	07/29/2005		42,576,837		56,606,014	56,606,014	(4,383,397)			4,383,397		5,512,081	(2,382,324)
6192-Directly Owned Building		Atlanta	GA	10/12/2005		81,270,487		91,056,144	91,056,144	(3,981,356)			3,981,356		6,223,078	(1,178,932)
6216-Directly Owned Building		Fife	WA	11/28/2005		70,022,266		100,000,000	100,000,000	(16,900,000)			16,900,000		4,934,148	(858,322)
6239-Directly Owned Building		Dallas	TX	12/01/2005		346,572,243		358,000,000	358,000,000	(6,272,982)			6,272,982		39,287,816	(16,061,055)
6317-Directly Owned Building		West Windsor	NJ	09/13/2006		136,894,793		102,904,239	102,904,239	1,708,826			(1,708,826)		10,763,349	(4,274,308)
6357-Directly Owned Building		Richmond	WA	10/03/2006		172,414,675		184,057,388	184,057,388	8,174,304			(8,174,304)		11,376,450	(2,795,975)
6342-Directly Owned Building		Grapevine	TX	10/05/2006		49,442,071		53,300,000	53,300,000	(353,100)			353,100		4,632,411	(1,489,386)
6369-Directly Owned Building		Arlington	TX	11/14/2006		99,737,086		83,688,351	83,688,351	(1,806,943)			1,806,943		8,073,772	(2,659,286)
6375-Directly Owned Building		Boston	MA	12/28/2006		432,396,071	(210,800,000)	294,440,448	294,440,448	(14,491,035)		1,300,000	15,791,035		27,594,705	(13,058,971)
6414-Directly Owned Building		Phoenix	AZ	01/17/2007		86,579,938		59,800,000	59,800,000	(1,205,430)			1,205,430		4,993,436	(2,787,548)
6610-Directly Owned Building		Santa Monica	CA	11/20/2007		136,881,485		115,227,139	115,227,139	561,623			(561,623)		3,585,596	(2,162,240)
6657-Directly Owned Building		Rancho Cucamonga	CA	04/01/2008		121,711,946		167,013,080	167,013,080	(379,302)			379,302		7,808,638	(1,778,584)
6836-Directly Owned Building		Arlington	VA	05/16/2011		145,642,532	(80,572,033)	42,584,475	42,584,475	7,337,006		2,227,967	(5,109,039)		5,010,189	(3,003,255)
6846-Directly Owned Building		New York	NY	05/26/2011		316,088,101		457,000,000	457,000,000	(7,000,000)			7,000,000		11,618,197	(10,954)
6856-Directly Owned Building		Weston	FL	08/26/2011		87,322,781		92,844,819	92,844,819	(110,700)			110,700		4,990,587	(1,740,244)
6851-Directly Owned Building		Carlsbad	CA	09/09/2011		188,434,191	(90,300,000)	130,700,000	130,700,000	(945,951)		3,000,000	3,945,951		10,788,869	(4,352,585)
6907-Directly Owned Building		Cerritos	CA	07/17/2012		89,769,438		142,000,000	142,000,000	(14,461,880)			14,461,880		7,536,641	(1,824,217)
6905-Directly Owned Building		Coral Gables	FL	08/01/2012		57,948,703		76,026,176	76,026,176	(1,572,747)			1,572,747		5,813,703	(2,146,045)
6896-Directly Owned Building		Washington	DC	08/30/2012		174,328,800	(92,119,650)	78,905,374	78,905,374	(1,860,574)		580,350	2,440,924		9,018,537	(4,289,284)
6922-Directly Owned Building		Fife	WA	09/10/2012		34,844,332		45,514,590	45,514,590	(3,280,379)			3,280,379		2,486,114	(563,348)
6920-Directly Owned Building		Seattle	WA	09/14/2012		84,921,111		97,500,000	97,500,000	(4,966,202)			4,966,202		5,905,419	(1,931,293)
6921-Directly Owned Building		Seattle	WA	10/26/2012		55,137,462		62,000,000	62,000,000	(3,121,139)			3,121,139		4,138,480	(1,424,594)
6927-Directly Owned Building		Mountain View	CA	12/18/2012		80,371,026		92,947,794	92,947,794	(947,794)			947,794		6,069,833	(1,425,615)
6962-Directly Owned Building		Woodland Hills	CA	05/16/2013		84,930,507		89,009,570	89,009,570	(541,546)			541,546		6,107,320	(2,543,296)
6942-Directly Owned Building		Pasadena	CA	06/17/2013		133,186,078		148,000,000	148,000,000	(1,015,427)			1,015,427		9,434,822	(3,623,003)
6975-Directly Owned Building		Teterboro	NJ	06/26/2013		87,410,621		110,000,000	110,000,000	(7,164,575)			7,164,575		6,232,927	(860,067)
6977-Directly Owned Building		Denver	CO	08/12/2013		69,696,747		72,700,000	72,700,000	300,000			(300,000)		5,997,342	(2,138,591)
6978-Directly Owned Building		Austin	TX	08/16/2013		39,552,021		45,854,878	45,854,878	414,231			(414,231)		3,989,290	(1,965,055)

SCHEDULE A - PART 1

Showing All Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encum-brances	Book/Adjusted Carrying Value Less Encum-brances	Fair Value Less Encum-brances	Current Year's Depre-ciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (13-11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
7014-Directly Owned Building		Marina Del Rey	CA	11/26/2013		169,075,277		179,700,000	179,700,000	(6,516,359)			6,516,359		10,085,057	(4,133,754)
7035-Directly Owned Building		Landover	MD	02/27/2014		37,080,133		43,400,000	43,400,000	(3,650,000)			3,650,000		1,530,787	(406,914)
7053-Directly Owned Building		Redwood City	CA	05/13/2014		83,269,771		89,803,651	89,803,651	(169,035)			169,035		5,431,785	(1,989,617)
7052-Directly Owned Building		Menlo Park	CA	05/21/2014		50,182,589		61,400,000	61,400,000	(900,000)			900,000		4,136,747	(926,036)
7049-Directly Owned Building		San Francisco	CA	05/23/2014		284,702,962	(136,900,000)	218,546,118	218,546,118	(15,198,546)		(700,000)	14,498,546		16,331,239	(9,292,075)
7013-Directly Owned Building		Washington	DC	06/04/2014		181,292,195		176,000,000	176,000,000	7,487,436			(7,487,436)		11,195,800	(4,852,225)
7054-Directly Owned Building		Reston	VA	06/12/2014		99,512,408		117,000,000	117,000,000	(7,240,752)			7,240,752		6,789,930	(2,017,011)
7055-Directly Owned Building		Houston	TX	06/13/2014		68,993,468		70,700,000	70,700,000	(2,066,132)			2,066,132		5,816,746	(1,735,075)
7056-Directly Owned Building		Houston	TX	06/13/2014		14,946,553		10,300,000	10,300,000	1,497,943			(1,497,943)		1,244,410	(470,506)
7034-Directly Owned Building		Washington	DC	06/19/2014		201,311,847		191,000,000	191,000,000	12,122,426			(12,122,426)		11,816,605	(4,231,245)
7059-Directly Owned Building		Franklin	TN	06/19/2014		44,677,226		48,200,000	48,200,000	648,270			(648,270)		3,236,775	(700,269)
7075-Directly Owned Building		Ontario	CA	08/28/2014		40,147,841		58,505,000	58,505,000	(6,385,337)			6,385,337		2,849,301	(668,818)
7089-Directly Owned Building		Plantation	FL	10/24/2014		52,557,985		52,607,450	52,607,450	1,039,479			(1,039,479)		4,479,466	(2,377,766)
7090-Directly Owned Building		New York	NY	11/18/2014		246,573,544		261,153,682	261,153,682	16,407,338			(16,407,338)		17,313,257	(6,915,442)
7131-Directly Owned Building		New York	NY	01/30/2015		194,976,012		210,000,000	210,000,000	5,000,000			(5,000,000)		9,530,410	(432,127)
8010-Directly Owned Building		Coconut Creek	FL	04/24/2015		90,353,668		95,017,245	95,017,245	2,095,267			(2,095,267)		8,036,787	(3,510,892)
8013-Directly Owned Building		New York	NY	05/01/2015		169,863,485		163,058,326	163,058,326	(947,296)			947,296		9,183,345	(2,745,829)
7079-Directly Owned Building		Houston	TX	05/21/2015		23,576,415		19,266,682	19,266,682	300,000			(300,000)		46,855	(825,839)
8006-Directly Owned Building		Carteret	NJ	05/21/2015		49,773,321		53,100,000	53,100,000	(1,900,000)			1,900,000		3,584,960	(1,159,021)
8016-Directly Owned Building		Seattle	WA	06/17/2015		112,741,066		111,001,281	111,001,281	(5,652,072)			5,652,072		6,969,927	(2,585,251)
8018-Directly Owned Building		Portland	OR	07/13/2015		48,002,582		48,998,089	48,998,089	1,038,373			(1,038,373)		2,539,295	(865,692)
8039-Directly Owned Building		Fort Lauderdale	FL	07/15/2015		150,104,635		148,122,258	148,122,258	3,275,923			(3,275,923)		10,760,637	(5,075,953)
8042-Directly Owned Building		Houston	TX	08/12/2015		144,195,395		131,579,513	131,579,513	4,719,238			(4,719,238)		7,885,366	(5,467,361)
8052-Directly Owned Building		Fontana	CA	09/25/2015		75,155,227		87,602,175	87,602,175	(5,168,480)			5,168,480		3,854,926	(1,045,680)
8058-Directly Owned Building		Washington	DC	11/04/2015		41,861,914		37,503,868	37,503,868	1,728,875			(1,728,875)		2,410,791	(1,544,115)
8071-Directly Owned Building		Newark	CA	11/12/2015		42,937,052		50,900,000	50,900,000	(1,271,646)			1,271,646		5,665,446	(1,931,242)
8077-Directly Owned Building		Mountain View	CA	11/20/2015		150,845,915		169,033,005	169,033,005	(9,427,741)			9,427,741		10,750,659	(2,906,726)
8074-Directly Owned Building		New York	NY	02/01/2016		122,739,242		145,794,693	145,794,693	(23,191,202)			23,191,202		8,688,253	(2,428,145)
8097-Directly Owned Building		Boston	MA	04/08/2016		225,004,665		223,124,542	223,124,542	2,784,543			(2,784,543)		16,637,432	(6,301,695)
8133-Directly Owned Building		Columbia	SC	10/04/2016		63,501,263		67,200,000	67,200,000	(1,390,974)			1,390,974		7,069,526	(2,674,763)
8309-Directly Owned Building		San Diego	CA	11/01/2016		156,384,824		162,135,874	162,135,874	(4,791,997)			4,791,997		13,864,856	(6,091,283)
8425-Directly Owned Building		Minneapolis	MN	07/13/2017		60,902,368		62,380,419	62,380,419	(1,478,051)			1,478,051		2,580,374	(1,023,671)
8426-Directly Owned Building		Minneapolis	MN	07/13/2017		32,455,095	(17,311,488)	16,685,623	16,685,623	(1,709,948)		(17,311,488)	(15,601,540)		1,052,905	(556,854)
8437-Directly Owned Building		Naperville	IL	08/10/2017		92,894,378		94,500,000	94,500,000	(1,605,622)			1,605,622		2,910,974	(1,080,031)
8424-Directly Owned Building		Various	FL	09/19/2017		54,075,347		54,200,000	54,200,000	(124,653)			124,653		1,119,534	(346,281)
8441-Directly Owned Building		Orlando	FL	09/21/2017		42,301,637		44,400,000	44,400,000	(2,098,363)			2,098,363		1,369,192	(640,620)
8478-Directly Owned Building		San Mateo	CA	11/10/2017		124,054,242		124,482,179	124,482,179	(427,937)			427,937		1,037,848	(314,108)
8487-Directly Owned Building		San Diego	CA	11/16/2017		56,009,773		56,400,000	56,400,000	(390,227)			390,227		535,557	(173,598)
8479-Directly Owned Building		Camarillo		11/30/2017		59,665,564		59,600,000	59,600,000	65,564			(65,564)		355,059	(128,112)
0499999. Properties held for the production of income						11,230,360,066	(1,679,832,055)	11,808,492,109	11,808,492,109	(180,325,268)		(5,832,055)	174,493,213		815,627,887	(317,633,397)
0699999 - Totals						11,230,360,066	(1,679,832,055)	11,808,492,109	11,808,492,109	(180,325,268)		(5,832,055)	174,493,213		815,627,887	(317,633,397)

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED and Additions Made During the Year

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
4201-Directly Owned Building	Westlake Village	CA	01/02/1997				18,617,399	489,649
4466-Directly Owned Building	Joliet	IL	06/30/1998				75,712,434	1,158,853
4590-Directly Owned Building	Ontario	CA	12/17/1998				148,446,350	80,340
4631-Directly Owned Building	New York	NY	04/14/1999			(93,100,000)	49,292,998	8,938,382
4694-Directly Owned Building	San Francisco	CA	07/22/1999				91,882,302	1,527,911
4680-Directly Owned Building	Larkspur	CA	07/27/1999				98,332,819	8,051,270
4783-Directly Owned Building	Atlanta	GA	04/04/2000				26,240,874	626,349
4954-Directly Owned Building	Coppell	TX	03/08/2001				172,717,133	6,231,444
5054-Directly Owned Building	Cranbury	NJ	06/25/2001				56,524,845	441,400
5086-Directly Owned Building	Boca Raton	FL	08/24/2001				61,103,090	680,140
5165-Directly Owned Building	Wilton	CT	12/28/2001				191,043,159	6,138,294
5334-Directly Owned Building	Los Angeles	CA	09/09/2002			(47,428,884)	47,464,715	153,699
5353-Directly Owned Building	Los Angeles	CA	09/26/2002				80,300,124	279,221
5407-Directly Owned Building	San Diego	CA	11/15/2002			(39,900,000)	13,257,978	1,016,658
5432-Directly Owned Building	Miami	FL	11/27/2002			(179,500,000)	63,538,051	9,886,492
5681-Directly Owned Building	Chicago	IL	12/22/2003				66,011,979	19,395
5709-Directly Owned Building	Fife	WA	12/31/2003				63,598,029	1,548,376
5800-Directly Owned Building	Westlake Village	CA	05/18/2004				61,502,155	313,765
5887-Directly Owned Building	Los Angeles	CA	08/27/2004				100,352,516	974,964
5913-Directly Owned Building	Oakland	CA	08/27/2004				59,750,973	316,911
5914-Directly Owned Building	Seattle	WA	08/27/2004				21,456,618	620,479
5889-Directly Owned Building	Boston	MA	09/30/2004				36,105,834	
5951-Directly Owned Building	Los Angeles	CA	12/02/2004				29,437,660	228,275
5957-Directly Owned Building	Seattle	WA	12/21/2004			(199,800,000)	182,547,088	6,862,171
5959-Directly Owned Building	Washington	DC	12/21/2004			(328,600,000)	219,943,552	684,803
5961-Directly Owned Building	Washington	DC	12/21/2004			(163,500,000)	93,309,379	343,684
6056-Directly Owned Building	Tyson's Corner	VA	04/22/2005				70,649,912	194,294
6064-Directly Owned Building	Boston	MA	04/27/2005				365,691,783	2,011,653
6113-Directly Owned Building	Tampa	FL	07/21/2005				148,916,195	3,920,513
6116-Directly Owned Building	Houston	TX	07/29/2005				42,576,837	112,949
6192-Directly Owned Building	Atlanta	GA	10/12/2005				81,270,487	374,788
6216-Directly Owned Building	Fife	WA	11/28/2005				70,022,266	
6239-Directly Owned Building	Dallas	TX	12/01/2005				346,572,243	4,727,018
6317-Directly Owned Building	West Windsor	NJ	09/13/2006				136,894,793	382,859
6357-Directly Owned Building	Richmond	WA	10/03/2006				172,414,675	2,173,610
6342-Directly Owned Building	Grapevine	TX	10/05/2006				49,442,071	198,631
6369-Directly Owned Building	Arlington	TX	11/14/2006				99,737,086	2,067,665
6375-Directly Owned Building	Boston	MA	12/28/2006			(210,800,000)	221,596,071	1,774,990
6414-Directly Owned Building	Phoenix	AZ	01/17/2007				86,579,938	2,194,570
6610-Directly Owned Building	Santa Monica	CA	11/20/2007				136,881,485	788,762
6657-Directly Owned Building	Rancho Cucamonga	CA	04/01/2008				121,711,946	533,778
6836-Directly Owned Building	Arlington	VA	05/16/2011			(80,572,033)	65,070,499	581,164
6846-Directly Owned Building	New York	NY	05/26/2011				316,088,101	
6856-Directly Owned Building	Weston	FL	08/26/2011				87,322,781	34,119
6851-Directly Owned Building	Carlsbad	CA	09/09/2011			(90,300,000)	98,134,191	422,145
6907-Directly Owned Building	Cerritos	CA	07/17/2012				89,769,438	1,238,120
6905-Directly Owned Building	Coral Gables	FL	08/01/2012				57,948,703	374,817
6896-Directly Owned Building	Washington	DC	08/30/2012			(92,119,650)	82,209,151	239,585
6922-Directly Owned Building	Fife	WA	09/10/2012				34,844,332	234,211
6920-Directly Owned Building	Seattle	WA	09/14/2012				84,921,111	33,798
6921-Directly Owned Building	Seattle	WA	10/26/2012				55,137,462	78,861
6927-Directly Owned Building	Mountain View	CA	12/18/2012				80,371,026	
6962-Directly Owned Building	Woodland Hills	CA	05/16/2013				84,930,507	168,024
6942-Directly Owned Building	Pasadena	CA	06/17/2013				133,186,078	984,573
6975-Directly Owned Building	Teterboro	NJ	06/26/2013				87,410,621	1,835,425
6977-Directly Owned Building	Denver	CO	08/12/2013				69,696,747	
6978-Directly Owned Building	Austin	TX	08/16/2013				39,552,021	442,438
7014-Directly Owned Building	Marina Del Rey	CA	11/26/2013				169,075,277	110,992
7035-Directly Owned Building	Landover	MD	02/27/2014				37,080,133	
7053-Directly Owned Building	Redwood City	CA	05/13/2014				83,269,771	34,616
7052-Directly Owned Building	Menlo Park	CA	05/21/2014				50,182,589	
7049-Directly Owned Building	San Francisco	CA	05/23/2014			(136,900,000)	147,802,962	4,547,572

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED and Additions Made During the Year

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
7013-Directly Owned Building	Washington	DC	06/04/2014				181,292,195	287,436
7054-Directly Owned Building	Reston	VA	06/12/2014				99,512,408	759,397
7055-Directly Owned Building	Houston	TX	06/13/2014				68,993,468	433,868
7056-Directly Owned Building	Houston	TX	06/13/2014				14,946,553	497,943
7034-Directly Owned Building	Washington	DC	06/19/2014				201,311,847	122,426
7059-Directly Owned Building	Franklin	TN	06/19/2014				44,677,226	48,270
7075-Directly Owned Building	Ontario	CA	08/28/2014				40,147,841	105,831
7089-Directly Owned Building	Plantation	FL	10/24/2014				52,557,985	98,271
7090-Directly Owned Building	New York	NY	11/18/2014				246,573,544	2,339,222
7131-Directly Owned Building	New York	NY	01/30/2015				194,976,012	
8010-Directly Owned Building	Coconut Creek	FL	04/24/2015				90,353,668	85,378
8013-Directly Owned Building	New York	NY	05/01/2015				169,863,485	100,124
7079-Directly Owned Building	Houston	TX	05/21/2015				23,576,415	66,682
8006-Directly Owned Building	Carteret	NJ	05/21/2015				49,773,321	
8016-Directly Owned Building	Seattle	WA	06/17/2015				112,741,066	99,209
8018-Directly Owned Building	Portland	OR	07/13/2015				48,002,582	15,672
8039-Directly Owned Building	Fort Lauderdale	FL	07/15/2015				150,104,635	572,657
8042-Directly Owned Building	Houston	TX	08/12/2015				144,195,395	2,076,389
8052-Directly Owned Building	Fontana	CA	09/25/2015				75,155,227	(266,305)
8058-Directly Owned Building	Washington	DC	11/04/2015				41,861,914	12,486
8071-Directly Owned Building	Newark	CA	11/12/2015				42,937,052	328,354
8077-Directly Owned Building	Mountain View	CA	11/20/2015				150,845,915	1,365,897
8074-Directly Owned Building	New York	NY	02/01/2016				122,739,242	6,473,958
8097-Directly Owned Building	Boston	MA	04/08/2016				225,004,665	2,894,915
8133-Directly Owned Building	Columbia	SC	10/04/2016				63,501,263	9,026
8309-Directly Owned Building	San Diego	CA	11/01/2016				156,384,824	343,127
8425-Directly Owned Building	Minneapolis	MN	07/13/2017		60,902,368		60,902,368	
8426-Directly Owned Building	Minneapolis	MN	07/13/2017		32,455,095	(17,311,488)	15,143,607	
8437-Directly Owned Building	Naperville	IL	08/10/2017		92,894,378		92,894,378	
8424-Directly Owned Building	Various	FL	09/19/2017		54,075,347		54,075,347	
8441-Directly Owned Building	Orlando	FL	09/21/2017		42,301,637		42,301,637	
8478-Directly Owned Building	San Mateo	CA	11/10/2017		124,054,242		124,054,242	
8487-Directly Owned Building	San Diego	CA	11/16/2017		56,009,773		56,009,773	
8479-Directly Owned Building	Camarillo		11/30/2017		59,665,564		59,665,564	
0199999. Acquired by Purchase					522,358,405	(1,679,832,055)	9,550,528,011	109,299,699
0399999 - Totals					522,358,405	(1,679,832,055)	9,550,528,011	109,299,699

SCHEDULE A - PART 3

Showing All Real Estate DISPOSED During the Year, Including Payments During the Final Year on "Sales Under Contract"

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/ Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in Book/ Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
5789-Directly Owned Building	Washington	DC	01/04/2017	Ashkenazy Acquisitions Corporation	77,772,295	19,947,354	97,719,649	(18,035,649)			18,035,649			76,000,000		(21,719,649)	(21,719,649)	7,633	(23,651)
6155-Directly Owned Building	Dallas	TX	11/13/2017	5445 Caruth Haven Lane Apartments Owner LLC	60,959,052	10,366,855	71,325,908	12,881,700		45,050,000	32,168,300			37,650,000		11,374,092	11,374,092	5,175,585	(3,041,958)
PartialSale1							35,032,173	4,905,109			(4,905,109)			39,500,000		4,467,827	4,467,827		
PartialSale2							45,723,609	21,227,079			(21,227,079)			66,613,825		20,890,216	20,890,216		
Various								216,886		350,000	133,114			50,648,652		(125,491)	(125,491)		
0199999. Property Disposed					138,731,347	30,314,209	249,801,338	21,195,125		45,400,000	24,204,875			270,412,477		14,886,996	14,886,996	5,183,219	(3,065,609)
0399999 - Totals					138,731,347	30,314,209	249,801,338	21,195,125		45,400,000	24,204,875			270,412,477		14,886,996	14,886,996	5,183,219	(3,065,609)

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Amortization)/ Accretion	11 Current Year's Other-Than-Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest								
Charles River Plaza North					07/07/2015	0.000	101,900,000	1,300,000						
Simply Self Storage Portfolio					09/21/2016	0.000	37,550,000							
State Street Financial Center Junior Mezz					11/17/2016	0.000	125,100,000	(100,000)						
0699999. Mortgages in good standing - Mezzanine Loans							264,550,000	1,200,000						XXX
0899999. Total Mortgages in good standing							264,550,000	1,200,000						XXX
1699999. Total - Restructured Mortgages														XXX
2499999. Total - Mortgages with overdue interest over 90 days														XXX
3299999. Total - Mortgages in the process of foreclosure														XXX
3399999 - Totals							264,550,000	1,200,000						XXX

General Interrogatory:

1. Mortgages in good standing $ ---------- unpaid taxes $ ---------- interest due and unpaid.
2. Restructured mortgages $ ---------- unpaid taxes $ ---------- interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure $ ---------- unpaid taxes $ ---------- interest due and unpaid.
4. Mortgages in process of foreclosure $ ---------- unpaid taxes $ ---------- interest due and unpaid.

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

N O N E

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

N O N E

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
20451N-10-1	COMPASS MINERALS INTERNATIONAL				Various	L	06/25/2004		33,995	94,575	94,575	(6,919)					3,653		0.000
	One Boston Place			MD	BRE/One Boston LLC		12/03/2002			229,060,628	229,060,628	(562,622)					2,080,066		0.500
	Colorado Center			DE	TST Colorado Ave / Tishman Speyer		07/30/2004			351,001,725	351,001,725	27,098,043					8,946,032		0.750
	Various									24,886	24,886								1.000
916LGT-90-8	Transwestern Mezz Realty Partners III LLC			DE			06/01/2012			4,929,499	4,929,499	(479,676)					423,700		0.000
976ARZ-90-3	Clarion Gables Multifamily Trust LP			DE			05/31/2016			126,743,701	126,743,701	2,901,356					3,092,957		0.000
ACIOJG-60-6	Taconic New York City GP Fund LP			DE			06/30/2015			10,772,471	10,772,471	(1,013,889)							0.000
1799999. Joint Venture Interests - Real Estate - Unaffiliated									33,995	722,627,485	722,627,485	27,936,293					14,546,408		XXX
	Teachers REA LLC			DE	Various		04/14/1998			1,709,960,317	1,709,960,317	80,870,351					5,263,323		1.000
	Teachers REA II LLC			DE	Various		04/28/1998			177,529,081	177,529,081	20,829,165					8,892,912		1.000
	Seneca Industrial Holdings LLC			DE	Bristol Industrial I, LLC		12/14/2007			109,136,773	109,136,773	10,904,916							1.000
	Pepper Building LP			DE	Various		05/20/2011			71,809	71,809	2,212,771							1.000
	T-C Four Oaks LLC			DE	Transfer from T-C Four Oaks LLC		10/01/2008			332,082,920	332,082,920	(3,576,076)					13,827,117		1.000
	T-C Four Oaks General Partner LLC			DE	Transfer from T-C Four Oaks LLC		12/01/2012			6,633,764	6,633,764	(71,522)					277,816		1.000
	MiMA Investor Member LLC			DE	Whitehall Parallel Global Real Estate LP and MSD 42, LLC		11/13/2012			189,215,756	189,215,756	(4,609,104)					5,832,023		1.000
	T-C Valencia LLC			DE	LNR VTC GP		12/20/2012			139,247,114	139,247,114	6,020,845					2,881,016		1.000
	T-C Valencia Town Center GP LLC			DE	LNR VTC GP		12/20/2012			83,225	83,225	12,066					5,800		1.000
	TREA Florida Retail LLC			DE	Weingarten Realty Investors / Direct		10/11/2006			150,651,774	150,651,774	3,005,546					6,025,370		1.000
	T-C Foundry Square II Member LLC			DE	405 Howard LLC		09/04/2014			262,727,063	262,727,063	5,942,791					6,215,227		1.000
	TREA Retail Property Port 2006 LLC			DE	Developers Diversified Realty Corp		02/27/2007			636,204,151	636,204,151	12,738,122					47,846,607		1.000
	TIAA Florida Mall LLC			DE	Rodamco North America NV		04/30/2002			758,373,711	758,373,711	(3,049,436)					28,901,678		1.000
	T-C 401 West 14th Street Member LLC			DE	LVF 401 West 14th LLC		01/08/2014			46,422,244	46,422,244	5,274,119					1,980,445		1.000
	Walnut Street Retail Investors LP			DE	T-C Walnut Street GP LLC		09/16/2013			24,197,583	24,197,583	1,761,496							1.000
	TIAA Miami International Mall LLC			DE	Rodamco North America NV		04/30/2002			165,963,775	165,963,775	4,881,346					7,283,847		1.000
	T-C REA 400 Fairview LLC			DE	Skanska		12/09/2015			263,663,449	263,663,449	11,533,029					9,501,666		1.000
	T-C 1500 Owens LLC			DE	Alexandria Real Estate		12/15/2015			77,464,281	77,464,281	2,653,062					3,488,332		1.000
	T-C 225 Binney LLC			DE	Alexandria Real Estate		12/16/2015			201,927,700	201,927,700	7,068,325					8,540,909		1.000
	T-C Illinois Street LLC			DE	Alexandria Real Estate		12/17/2015			209,281,854	209,281,854	12,503,151					7,487,206		1.000
	TREA 32 South State Street LLC			DE			11/09/2016			23,103,954	23,103,954	2,577,735							1.000
	TREA Campus Pointe 2 LLC			DE	Alexandria Real Estate		06/29/2016			127,102,685	127,102,685	11,155,453					6,031		1.000
	TREA Campus Pointe 1 LLC			DE	Alexandria Real Estate		12/15/2016			142,989,367	142,989,367	4,119,462					1,956,154		1.000
	TREA Pacific Center LLC			DE	DJM Acquisition Group, LLC		07/12/2016			134,863,124	134,863,124	1,932,549					3,977,425		1.000
	TREA Fashion Show Investor Member LLC			DE	GGP Limited Partnership		07/29/2016			844,373,702	844,373,702	5,308,080					28,549,503		1.000
	TREA Hub Investor Member LLC			DE	Brickman 34th Street LIC LLC		08/12/2016			56,888,159	56,888,159	1,014,380					(3,104)		1.000
	TREA 817 Broadway Investor Member LLC			DE	Frankel Realty LLC & 817 Broadway LLC		11/21/2016			22,960,282	22,960,282	(104,746)					(1,543)		1.000
	TREA 9625 Town Center LLC			DE	Alexandria Real Estate		12/19/2017			15,097,517	15,097,517	1,141,482							1.000
	TREA 35th Street (Commerce LIC)			DE	Matsil Bros		03/08/2017			58,246,897	58,246,897	4,314,347					535,432		1.000
	TREA Self Storage LLC			DE	Extra Space Storage		11/30/2017			91,828,463	91,828,463	(3,666,470)					(33,005)		1.000
	TREA Campus Pointe 4 LLC			DE	Alexandria Real Estate		12/28/2017			8,817,882	8,817,882	143,771							1.000
1899999. Joint Venture Interests - Real Estate - Affiliated										6,987,110,376	6,987,110,376	204,841,007					199,238,188		XXX
	Pacific City Loan Receivable				DJM Capital Partners		07/12/2016			34,244,411	34,244,411								1.000
2099999. Joint Venture Interests - Mortgage Loans - Affiliated										34,244,411	34,244,411								XXX
4499999. Total - Unaffiliated									33,995	722,627,485	722,627,485	27,936,293					14,546,408		XXX
4599999. Total - Affiliated										7,021,354,787	7,021,354,787	204,841,007					199,238,188		XXX
4699999 - Totals									33,995	7,743,982,272	7,743,982,272	232,777,300					213,784,596		XXX

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
20451N-10-1	COMPASS MINERALS INTERNATIONAL			Various	06/25/2004			5,281		0.000
	One Boston Place		MD	BRE/One Boston LLC	12/03/2002			5,402,898		0.500
	Colorado Center		DE	TST Colorado Ave / Tishman Speyer	07/30/2004			(243,796,032)	(267,850,000)	0.750
	Various							12,568		1.000
916LGT-90-8	916LGT908		DE		06/01/2012			7,810,028		0.000
976ARZ-90-3	976ARZ903		DE		05/31/2016		121,544,025	2,298,313		0.000
ACIOJG-6Q-6	ACIOJG6Q6		DE		06/30/2015		4,811,383	6,975,000		0.000
196990-92-6	196990926		DE					3,041,795		0.000
1799999. Joint Venture Interests - Real Estate - Unaffiliated							126,355,408	(218,250,149)	(267,850,000)	XXX
	Teachers REA LLC		DE	Various	04/14/1998			(14,974,848)	(652,870,357)	1.000
	Teachers REA II LLC		DE	Various	04/28/1998				(62,600,147)	1.000
	Seneca Industrial Holdings LLC		DE	Bristol Industrial I, LLC	12/14/2007					1.000
	Pepper Building LP		DE	Various	05/20/2011			(14,993)		1.000
	T-C Four Oaks LLC		DE	Transfer from T-C Four Oaks LLC	10/01/2008				(80,196,607)	1.000
	T-C Four Oaks General Partner LLC		DE	Transfer from T-C Four Oaks LLC	12/01/2012			2,135		1.000
	MiMA Investor Member LLC		DE	Whitehall Parallel Global Real Estate LP and MSD 42, LLC	11/13/2012			30,477	(223,999,999)	1.000
	T-C Valencia LLC		DE	LNR VTC GP	12/20/2012			5,252,684	(112,324,600)	1.000
	T-C Valencia Town Center GP LLC		DE	LNR VTC GP	12/20/2012			10,500		1.000
	TREA Florida Retail LLC		DE	Weingarten Realty Investors / Direct	10/11/2006			4,645		1.000
	T-C Foundry Square II Member LLC		DE	405 Howard LLC	09/04/2014			56,678,052		1.000
	TREA Retail Property Port 2006 LLC		DE	Developers Diversified Realty Corp	02/27/2007			102,614,480	(596,114,576)	1.000
	TIAA Florida Mall LLC		DE	Rodamco North America NV	04/30/2002			5,669,826	(172,975,247)	1.000
	T-C 401 West 14th Street Member LLC		DE	LVF 401 West 14th LLC	01/08/2014			2,368	(37,378,126)	1.000
	Walnut Street Retail Investors LP		DE	T-C Walnut Street GP LLC	09/16/2013			(1,021,262)		1.000
	TIAA Miami International Mall LLC		DE	Rodamco North America NV	04/30/2002			6,153	(83,750,000)	1.000
	T-C REA 400 Fairview LLC		DE	Skanska	12/09/2015			8,588,185		1.000
	T-C 1500 Owens LLC		DE	Alexandria Real Estate	12/15/2015			1,886		1.000
	T-C 225 Binney LLC		DE	Alexandria Real Estate	12/16/2015			7,702		1.000
	T-C Illinois Street LLC		DE	Alexandria Real Estate	12/17/2015			4,131		1.000
	TREA 32 South State Street LLC		DE		11/09/2016			(1,150,945)		1.000
	TREA Campus Pointe 2 LLC		DE	Alexandria Real Estate	06/29/2016			30,237,190		1.000
	TREA Campus Pointe 1 LLC		DE	Alexandria Real Estate	12/15/2016			1,346,912		1.000
	TREA Pacific Center LLC		DE	DJM Acquisition Group, LLC	07/12/2016			4,481,082		1.000
	TREA Fashion Show Investor Member LLC		DE	GGP Limited Partnership	07/29/2016			43,601	(426,947,323)	1.000
	TREA Hub Investor Member LLC		DE	Brickman 34th Street LIC LLC	08/12/2016			961,820	(31,255,478)	1.000
	TREA 817 Broadway Investor Member LLC		DE	Frankel Realty LLC & 817 Broadway LLC	11/21/2016			2,240,944	(49,302,383)	1.000
	TREA 9625 Town Center LLC		DE	Alexandria Real Estate	12/19/2017		13,956,035			1.000
	TREA 35th Street (Commerce LIC)		DE	Matsil Bros	03/08/2017		53,933,369			1.000
	TREA Self Storage LLC		DE	Extra Space Storage	11/30/2017		95,527,938		(174,600,000)	1.000
	TREA Campus Pointe 4 LLC		DE	Alexandria Real Estate	12/28/2017		8,674,112			1.000
1899999. Joint Venture Interests - Real Estate - Affiliated							172,091,453	201,022,724	(2,704,314,843)	XXX
	Pacific City Loan Receivable			DJM Capital Partners	07/12/2016			1,901,585		0.000
1999999. Joint Venture Interests - Mortgage Loans - Unaffiliated								1,901,585		XXX
4499999. Total - Unaffiliated							126,355,408	(216,348,564)	(267,850,000)	XXX
4599999. Total - Affiliated							172,091,453	201,022,724	(2,704,314,843)	XXX
4699999 - Totals							298,446,861	(15,325,840)	(2,972,164,843)	XXX

SCHEDULE BA - PART 3

Showing Other Long-Term Invested Assets DISPOSED, Transferred or Repaid During the Current Year

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
196990-92-6	COLONY REALTY PARTNERS LP			Various	04/05/2006	04/28/2017	2,476,265	7,452,624				7,452,624		9,928,889	9,928,889				
20451N-10-1	COMPASS MINERALS INTERNATIONAL			Various	06/25/2004	03/02/2017	15,592	(11,911)				(11,911)		3,681	14,576		10,895	10,895	143
916LGT-90-8	Transwestern Mezz Realty Partners III LLC		DE				4,929,499								2,400,962				
196990-92-6	COLONY REALTY PARTNERS LP			Corporate Action	04/05/2006	02/01/2017	565,530	1,702,032				1,702,032		2,267,562	2,267,562				
916LGT-90-8	TRANSWESTERN MEZZ III REALITY			Various	07/02/2012	04/28/2017	6,520,735	5,118,031				5,118,031		11,624,922	11,624,922				345,253
916LGT-90-8	TRANSWESTERN MEZZ III REALITY			Corporate Action	07/02/2012	02/22/2017	159,075	124,856				124,856		283,931	283,931				1,021
196990-92-6	Colony Realty Partners LP		DE			12/31/2017	3,041,795	174,979				174,979			3,216,774				
916LGT-90-8	TRANSWESTERN MEZZ III REALITY			Corporate Action	07/02/2012	03/17/2017	1,130,272	887,134				887,134		2,017,405	2,017,405				59,844
1799999. Joint Venture Interests - Real Estate - Unaffiliated							18,838,763	15,447,745				15,447,745		26,126,390	31,755,021		10,895	10,895	406,261
	Teachers REA LLC		DE	Various	04/14/1998		253,679,520	(30,329,048)				(30,329,048)			250,537,338		28,851,061	28,851,061	
	Pepper Building LP		DE	Various	05/20/2011		51,735,937	(153,036)				(153,036)			51,580,641		(1,696,520)	(1,696,520)	
	TREA Retail Property Port 2006 LLC		DE		02/27/2007		11,012,034	20,349,100				20,349,100			8,619,459		(21,189,509)	(21,189,509)	
	Various														208		(993,572)	(993,572)	
1899999. Joint Venture Interests - Real Estate - Affiliated							316,427,492	(10,132,984)				(10,132,984)			310,737,646		4,971,459	4,971,459	
4499999. Total - Unaffiliated							18,838,763	15,447,745				15,447,745		26,126,390	31,755,021		10,895	10,895	406,261
4599999. Total - Affiliated							316,427,492	(10,132,984)				(10,132,984)			310,737,646		4,971,459	4,971,459	
4699999 - Totals							335,266,255	5,314,761				5,314,761		26,126,390	342,492,667		4,982,354	4,982,354	406,261

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
36202F-W3-6	G2 5166			4	1	23,272	102.3650	22,578	22,056	23,123		(85)			3.000	1.403	MON	55	662	07/11/2016	09/20/2026
36202F-ZU-3	G2 5255			4	1	172,575	102.3680	169,326	165,409	171,761		(421)			3.000	1.738	MON	414	4,962	07/01/2013	12/20/2026
3620A2-XC-5	GN 717175			4	1	191,704	107.0110	192,652	180,030	191,539		(61)			4.500	2.283	MON	675	8,102	11/12/2010	06/15/2039
3620AS-VD-8	GN 738712			4	1	163,930	102.1280	159,831	156,501	162,975		(545)			3.000	1.308	MON	391	4,695	07/11/2016	09/15/2026
38373A-3P-9	GNR 2009-64 UA EXCH PAC-1-11			4	1	45,158	100.1300	45,013	44,955	45,032		(70)			2.500	2.107	MON	94	1,124	08/05/2011	07/20/2038
38375C-KL-3	GNR 2012-50 MA EXCH AD PAC-11			4	1	67,436	103.7560	64,727	62,384	66,502		(507)			3.500	0.313	MON	182	2,184	08/13/2012	03/20/2041
38376G-4R-8	GNR 2011-121 A SEQ			4	1	148,219	99.7980	147,080	147,378	147,852		(159)			2.176	1.734	MON	267	3,207	12/19/2013	05/16/2039
38377J-EA-7	GNR 2010-109 CH EXCH PAC-1-11			4	1	9,795	100.0390	9,419	9,416	9,455		(197)			3.000	0.700	MON	24	282	07/11/2016	12/20/2037
38377Y-CB-4	GNR 2011-128 BJ EXCH PT			4	1	135,510	99.0330	130,418	131,692	135,030		(264)			2.500	1.463	MON	274	3,293	07/11/2016	09/16/2026
38377Y-EE-6	GNR 2011-123 LA SC PAC-11			4	1	162,794	101.2740	154,949	153,000	160,435		(1,336)			3.500	0.659	MON	446	5,355	07/11/2016	05/20/2039
38377Y-LQ-1	GNR 2011-124 A SC PT			4	1	306,824	102.7370	295,637	287,760	303,246		(1,900)			4.000	0.978	MON	959	11,510	12/13/2011	06/16/2039
38377Y-XM-7	GNR 2011-135 KA PAC-1-11			4	1	37,672	100.2900	36,016	35,912	37,581		(47)			3.000	1.836	MON	90	1,077	12/30/2011	10/16/2041
38378C-FL-6	GNR 2012-10 LA EXCH AD PAC-1-11			4	1	250,631	103.1120	241,066	233,791	245,542		(1,832)			3.500	0.878	MON	682	8,183	03/19/2012	07/20/2040
38378C-RL-3	GNR 2012-13 QK EXCH PAC-11			4	1	115,925	100.4010	110,584	110,143	114,495		(788)			3.000	0.659	MON	275	3,304	01/27/2012	01/20/2040
38378D-C3-7	GNR 2012-31 PG PAC-11			4	1	37,444	97.9000	36,536	37,320	37,432		(6)			2.000	1.873	MON	62	746	03/29/2012	01/20/2042
38378G-NG-9	GNR 2012-146 PC EXCH AD PAC-11			4	1	95,407	95.7820	89,317	93,250	95,309		(53)			2.000	1.444	MON	155	1,865	01/03/2013	12/20/2042
38378H-QM-1	GNR 2012-108 KA EXCH AD PAC-11			4	1	774,883	95.7290	746,566	779,877	775,063		95			1.500	1.636	MON	975	11,698	07/11/2016	08/16/2042
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						2,739,179	XXX	2,651,715	2,650,874	2,722,372		(8,176)			XXX	XXX	XXX	6,020	72,249	XXX	XXX
0599999. Total - U.S. Government Bonds						2,739,179	XXX	2,651,715	2,650,874	2,722,372		(8,176)			XXX	XXX	XXX	6,020	72,249	XXX	XXX
68323A-AU-8	ONTARIO -PROVINCE OF SR UNSEC		A		1FE	799,448	100.6230	804,984	800,000	799,953		85			3.000	3.011	JJ	11,000	24,000	07/07/2011	07/16/2018
002364-AA-5	AVI FUNDING CO LTD SR SEC		D		1FE	998,980	99.3520	993,517	1,000,000	999,430		200			2.850	2.872	MS	8,313	28,500	09/09/2015	09/16/2020
29134W-AB-3	ABU DHABI GOVT INT'L SR UNSEC		D		1FE	2,992,590	98.6980	2,960,928	3,000,000	2,993,668		655			3.125	3.154	MN	15,104	93,750	04/25/2016	05/03/2026
30216H-AC-3	EXPORT-IMPORT BANK CHINA SR UNSEC		D		1FE	995,060	100.0060	1,000,060	1,000,000	998,368		998			2.500	2.606	JJ	10,486	25,000	07/24/2014	07/31/2019
50065R-AC-1	KOREA HOUSING FINANCE CO COVERED		D		1FE	1,026,208	99.2260	1,066,676	1,075,000	1,067,394		10,604			1.625	2.650	MS	5,144	17,469	07/31/2014	09/15/2018
629598-AS-2	NACIONAL FINANCIERA SNC SR UNSEC		D	1	2FE	995,500	102.5000	1,025,000	1,000,000	997,280		896			3.375	3.476	MN	5,250	33,750	01/05/2016	11/05/2020
74727P-AU-5	STATE OF QATAR SR UNSEC		D		1FE	2,053,482	97.4000	2,021,050	2,075,000	2,056,428		1,879			3.250	3.373	JD	5,432	67,438	05/25/2016	06/02/2026
92928B-AA-9	WAHA AEROSPACE BV LOCAL GOVT GUARN		D		1FE	165,665	101.4520	165,417	163,050	164,243		(437)			3.925	3.349	JJ	2,720	6,400	07/11/2016	07/28/2020
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations						10,026,933	XXX	10,037,632	10,113,050	10,076,764		14,880			XXX	XXX	XXX	63,449	296,307	XXX	XXX
1099999. Total - All Other Government Bonds						10,026,933	XXX	10,037,632	10,113,050	10,076,764		14,880			XXX	XXX	XXX	63,449	296,307	XXX	XXX
13063D-AD-0	CALIFORNIA ST State of California 2.367 04/0				1FE	1,335,000	99.6840	1,330,781	1,335,000	1,335,000					2.367	2.367	AO	7,900	13,518	04/21/2017	04/01/2022
594610-7V-3	MICHIGAN ST State of Michigan 2.6 05/15/20				1FE	1,129,971	100.8240	1,109,064	1,100,000	1,106,213		(4,428)			2.600	2.179	MN	3,654	28,600	05/16/2012	05/15/2019
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						2,464,971	XXX	2,439,845	2,435,000	2,441,213		(4,428)			XXX	XXX	XXX	11,554	42,118	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						2,464,971	XXX	2,439,845	2,435,000	2,441,213		(4,428)			XXX	XXX	XXX	11,554	42,118	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds							XXX								XXX	XXX	XXX			XXX	XXX
01026C-AC-5	ALABAMA ECON SETTLEMENT AUTH B Alabama Economic Settleme 3.16			1	1FE	7,000,000	101.1140	7,077,980	7,000,000	7,000,000					3.163	3.163	MS	65,193	166,058	12/02/2016	09/15/2025
442331-2Z-6	HOUSTON TX City of Houston TX 3.178 03/01				1FE	1,850,000	100.1860	1,853,441	1,850,000	1,850,000					3.178	3.178	MS	1,470		12/20/2017	03/01/2024
442331-3D-4	HOUSTON TX City of Houston TX 3.525 03/01				1FE	1,020,000	100.5830	1,025,947	1,020,000	1,020,000					3.525	3.525	MS	899		12/20/2017	03/01/2028
452227-FJ-5	ILLINOIS ST SALES TAX REVENUE State of Illinois 2.298 06/15/			1	1FE	1,209,051	99.8750	1,198,500	1,200,000	1,201,974		(1,324)			2.298	2.182	JD	1,226	27,576	05/16/2012	06/15/2019
592041-WJ-2	MET GOVT NASHVILLE & DAVIDSONC Metropolitan Government N 4.05			1	1FE	1,755,000	106.1830	1,863,512	1,755,000	1,755,000					4.053	4.053	JJ	35,565	71,130	03/18/2016	07/01/2026
649906-WA-8	NEW YORK ST DORM AUTH REVENUES New York State Dormitory 2.23			1	1FE	400,784	100.3360	401,344	400,000	400,175		(113)			2.230	2.200	JJ	4,460	8,920	05/07/2012	07/01/2019
696624-AW-5	PALM DESERT CA REDEV AGY SUCCE Palm Desert Redevelopment 3 10				1FE	3,459,820	99.5420	3,483,970	3,500,000	3,464,808		4,988			3.000	3.193	AO	26,250	70,292	01/19/2017	10/01/2023
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						16,694,655	XXX	16,904,694	16,725,000	16,691,957		3,551			XXX	XXX	XXX	135,063	343,976	XXX	XXX
31280D-DK-0	FG J19106			4	1	128,443	101.9360	123,428	121,084	127,519		(462)			3.000	1.438	MON	303	3,633	11/20/2012	05/01/2027
3136A5-LA-2	FNR 2012-35 PL AD PAC-11			4	1	75,350	97.4680	73,581	75,492	75,354		2			2.000	2.025	MON	126	1,510	04/27/2012	11/25/2041
3136AC-U5-8	FNR 2013-15 EP EXCH AD PAC-11			4	1	661,034	102.5600	639,626	623,663	657,754		(1,587)			3.500	2.107	MON	1,819	21,828	12/16/2014	08/25/2042
3136AD-DA-4	FNR 2013-23 NH EXCH PT			4	1	486,961	97.8620	466,406	476,596	485,615		(660)			2.000	1.389	MON	794	9,532	04/03/2013	03/25/2028
3136AG-JV-5	FNR 2013-94 CA EXCH SEQ			4	1	88,505	102.1680	88,291	86,418	87,969		(309)			3.500	2.519	MON	252	3,025	07/11/2016	08/25/2038

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 (Amortization) 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
3136AG-WH-1	FNR 2013-100 CA EXCH SEQ			4	1	796,145	102.9960	766,429	744,135	783,780		(6,442)			4.000	1.339	MON	2,480	29,765	07/11/2016	03/25/2039
3136AJ-C7-9	FNR 2014-26 KA SEQ			4	1	1,063,014	103.3350	1,024,553	991,491	1,044,591		(8,928)			4.000	1.310	MON	3,305	39,660	10/28/2014	04/25/2039
3136AL-3C-3	FNR 2014-84 DA EXCH SEQ			4	1	882,876	101.0900	857,911	848,664	870,122		(5,876)			3.000	1.017	MON	2,122	25,460	01/27/2015	09/25/2039
3136AL-VF-5	FNR 2014-70 A EXCH SEQ			4	1	305,692	100.9880	296,173	293,274	301,978		(1,568)			3.000	1.535	MON	733	8,798	02/03/2015	06/25/2040
3136AN-JU-2	FNR 2015-19 CA EXCH SEQ			4	1	3,111,496	102.9060	3,036,943	2,951,180	3,054,601		(19,887)			3.500	1.755	MON	8,608	103,292	06/23/2015	01/25/2043
3136AP-PM-8	FNR 2015-46 BA EXCH SEQ			4	1	1,947,482	101.2310	1,915,002	1,891,715	1,921,317		(13,139)			3.000	2.152	MON	4,729	56,751	07/29/2015	05/25/2041
3136AP-W9-9	FNR 2015-58 CA EXCH SEQ			4	1	698,075	101.1270	685,955	678,308	691,528		(2,790)			3.000	1.953	MON	1,696	20,349	09/21/2015	08/25/2041
3136AR-ZG-6	FNR 2016-21 BA EXCH SEQ			4	1	768,780	100.6870	750,602	745,484	762,239		(3,657)			3.000	2.144	MON	1,864	22,365	03/09/2016	03/25/2042
3137AA-FU-2	FHR 3857 EC EXCH PAC-11			4	1	1,049,778	102.6870	1,028,230	1,001,322	1,036,995		(6,695)			3.500	1.387	MON	2,921	35,046	05/27/2014	08/15/2039
3137AK-V3-2	FHR 3981 PA PAC-11			4	1	30,795	99.7900	29,384	29,446	30,542		(133)			3.000	1.286	MON	74	883	04/12/2012	04/15/2031
3137B0-UT-9	FHR 4182 C SEQ			4	1	271,855	100.7400	263,629	261,694	268,391		(1,922)			3.000	1.277	MON	654	7,851	05/19/2014	06/15/2037
3137B2-QL-7	FHR 4212 LA PAC-11			4	1	1,180,095	101.1850	1,153,087	1,139,584	1,171,627		(4,297)			3.000	1.816	MON	2,849	34,188	07/11/2016	10/15/2039
3137B8-Z3-4	FHR 4316 DA SEQ			4	1	259,004	101.2680	253,880	250,700	256,377		(1,039)			3.000	1.811	MON	627	7,521	10/29/2014	02/15/2039
3137BA-D6-6	FHR 4323 CA EXCH SEQ			4	1	354,949	103.3910	341,766	330,557	349,016		(2,701)			4.000	1.327	MON	1,102	13,222	04/02/2015	03/15/2040
3137BB-N9-7	FHR 4358 DA EXCH SEQ			4	1	860,500	101.4610	855,213	842,901	856,265		(1,993)			3.000	2.288	MON	2,107	25,287	07/23/2014	06/15/2040
3137BC-TN-8	FHR 4376 HA SEQ			4	1	314,833	101.0790	312,133	308,801	313,484		(591)			3.000	2.467	MON	772	9,264	09/08/2014	04/15/2040
3137BD-V9-4	FHR 4385 Q SEQ			4	1	1,985,923	101.2090	1,952,880	1,929,548	1,967,252		(8,302)			3.000	1.928	MON	4,824	57,886	07/11/2016	07/15/2039
3137BD-XX-9	FHR 4390 NY EXCH SEQ			4	1	3,274,718	101.3090	3,209,443	3,167,984	3,253,310		(10,051)			3.000	2.008	MON	7,920	95,040	07/11/2016	06/15/2040
3137BG-6G-9	FHR 4428 LA SC SEQ			4	1	485,136	100.8600	472,316	468,289	481,003		(1,752)			3.000	2.087	MON	1,171	14,049	02/10/2015	06/15/2039
3137BG-JD-2	FHR 4444 CH EXCH SEQ			4	1	3,686,589	100.8810	3,593,235	3,561,843	3,658,609		(12,364)			3.000	2.139	MON	8,905	106,855	07/11/2016	01/15/2041
3137BM-2F-2	FHR 4526 MH PAC-1-11			4	1	397,272	100.8650	389,275	385,935	393,605		(1,982)			3.000	2.310	MON	965	11,578	12/09/2015	02/15/2044
3137BM-SF-4	FHR 4547 A SEQ			4	1	748,190	101.2640	732,356	723,216	744,245		(2,293)			3.000	2.119	MON	1,808	21,696	05/23/2016	12/15/2041
3137BN-E8-3	FHR 4565 DM EXCH SEQ			4	1	3,790,267	100.9090	3,680,939	3,647,776	3,753,468		(21,489)			3.000	2.150	MON	9,119	109,433	05/19/2016	02/15/2042
3138A2-CK-3	FN AH0973			4	1	304,065	104.1760	297,996	286,050	301,987		(1,075)			4.000	1.821	MON	954	11,442	07/11/2016	12/01/2025
3138EA-EF-0	FN AK5533			4	1	40,840	103.6260	39,323	37,947	40,473		(184)			3.500	1.471	MON	111	1,328	05/21/2012	03/01/2027
3138EH-TA-0	FN AL1444			4	1	214,358	102.1570	205,651	201,310	212,640		(870)			3.000	1.154	MON	503	6,039	02/15/2013	02/01/2027
3138EK-VV-4	FN AL3327			4	1	287,855	100.5990	285,519	283,819	286,907		(473)			2.500	1.908	MON	591	7,096	08/19/2013	04/01/2023
3138MB-LL-8	FN AP7530			4	1	86,098	100.5460	82,456	82,008	85,644		(257)			2.500	1.188	MON	171	2,050	07/11/2016	09/01/2027
3138W6-5D-4	FN AR8943			4	1	95,515	100.6010	91,963	91,413	94,657		(441)			2.500	0.616	MON	190	2,285	07/11/2016	03/01/2023
3138WB-KF-1	FN AS2093			4	1	216,811	101.9570	212,058	207,988	215,095		(876)			3.000	1.465	MON	520	6,240	04/08/2014	03/01/2024
31416X-QT-0	FN AB2265			4	1	140,349	106.2840	136,072	128,026	139,912		(186)			4.000	2.307	MON	427	5,121	01/09/2013	02/01/2041
31418A-QY-7	FN MA1370			4	1	143,817	100.6010	141,628	140,782	143,112		(355)			2.500	1.631	MON	293	3,520	10/16/2013	03/01/2023
31418A-RU-4	FN MA1398			4	1	106,713	100.5980	103,941	103,323	105,965		(379)			2.500	1.210	MON	215	2,583	06/03/2013	04/01/2023
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						31,340,178	XXX	30,589,273	30,139,766	31,024,948		(148,003)			XXX	XXX	XXX	78,624	943,471	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						48,034,833	XXX	47,493,967	46,864,766	47,716,905		(144,452)			XXX	XXX	XXX	213,687	1,287,447	XXX	XXX
00108W-AA-8	AEP TEXAS INC SR UNSEC			2	2FE	3,990,620	98.5000	3,940,000	4,000,000	3,991,088		468			2.400	2.450	AO	26,400		09/28/2017	10/01/2022
0010EP-AN-8	AEP TEXAS INC SR UNSEC			1	2FE	519,860	104.4020	548,111	525,000	520,867		448			3.850	3.969	AO	5,053	20,213	09/15/2015	10/01/2025
00115A-AE-9	AEP TRANSMISSION CO LLC SR UNSEC			2	1FE	324,388	100.1710	325,555	325,000	324,426		37			3.100	3.123	JD	840	10,355	05/18/2017	12/01/2026
00164D-AM-5	AMC ENTERTAINMENT HOLDINGS AMC ENTERTAINMENT HOLDINGS				3FE	733,979	100.3290	733,037	730,633	733,610		(100)			0.000	0.000	N/A	1,063	4,255	05/05/2017	12/15/2022
00206R-CM-2	AT&T INC SR UNSEC			1	2FE	1,999,424	100.1650	2,003,300	2,000,000	1,999,660		70			3.000	3.004	JD	167	60,000	07/11/2016	06/30/2022
00206R-CN-0	AT&T INC SR UNSEC			1	2FE	997,040	98.2920	982,917	1,000,000	997,737		266			3.400	3.435	MN	4,344	34,000	04/23/2015	05/15/2025
00206R-CT-7	AT&T INC SR UNSEC			1	2FE	1,998,680	102.2600	2,045,209	2,000,000	1,998,906		111			4.125	4.133	FA	30,708	82,500	01/29/2016	02/17/2026
00206R-CW-0	AT&T INC SR UNSEC			1	2FE	398,010	99.9720	399,888	400,000	399,958		1,103			1.750	2.030	JJ	3,228	7,000	03/22/2016	01/15/2018
00255X-AD-1	LEIDOS INNOVATIONS CORP LEIDOS INNOVATIONS CORP				3FE	2,602,648	100.8130	2,619,878	2,598,750	2,602,446		(98)			0.000	0.000	N/A	773	14,104	08/29/2017	08/16/2023
002824-BE-9	ABBOTT LABORATORIES SR UNSEC			1	2FE	6,967,030	101.7140	7,119,980	7,000,000	6,971,771		4,307			3.400	3.476	MN	20,494	243,289	11/17/2016	11/30/2023
002824-BF-6	ABBOTT LABORATORIES SR UNSEC			1	2FE	3,970,240	102.6590	4,106,352	4,000,000	3,973,038		2,546			3.750	3.840	MN	12,917	153,333	11/17/2016	11/30/2026
00287Y-AK-5	ABBVIE INC SR UNSEC			1	2FE	1,179,908	99.9690	1,174,636	1,175,000	1,175,822		(959)			2.000	1.916	MN	3,590	23,500	12/03/2012	11/06/2018
00287Y-AQ-2	ABBVIE INC SR UNSEC			1	2FE	873,469	102.7840	899,359	875,000	873,820		137			3.600	3.621	MN	4,113	31,500	05/05/2015	05/14/2025
00287Y-AY-5	ABBVIE INC SR UNSEC			1	2FE	921,467	99.6780	922,019	925,000	921,975		310			3.200	3.245	MN	3,864	29,600	05/09/2016	05/14/2026
00507V-AK-5	ACTIVISION BLIZZARD SR UNSEC			2	2FE	373,638	101.1780	379,416	375,000	373,724		87			3.400	3.446	MS	3,754	6,375	06/01/2017	09/15/2026
00507V-AL-3	ACTIVISION BLIZZARD SR UNSEC			2	2FE	1,220,958	99.2510	1,215,829	1,225,000	1,221,420		463			2.600	2.670	JD	1,416	17,606	05/23/2017	06/15/2022
00912X-AM-6	AIR LEASE CORP SR UNSEC			1	2FE	998,020	103.5680	1,035,682	1,000,000	999,033		274			3.875	3.907	AO	9,688	38,750	03/04/2014	04/01/2021
00912X-AQ-7	AIR LEASE CORP SR UNSEC			1	2FE	994,240	103.3120	1,033,116	1,000,000	996,145		856			3.750	3.853	FA	15,625	37,500	10/06/2015	02/01/2022
00912X-AT-1	AIR LEASE CORP SR UNSEC			1	2FE	2,219,805	99.2100	2,232,225	2,250,000	2,225,218		3,937			3.000	3.213	MS	19,875	73,125	08/08/2016	09/15/2023

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
009363-AP-7	AIRGAS INC CO.GUARNT			1	1FE	299,673	99.9290	299,787	300,000	299,895		48			2.375	2.392	FA	2,692	7,125	02/11/2013	02/15/2020
015271-AD-1	ALEXANDRIA REAL ESTATE E CO.GUARNT			1	2FE	1,400,847	103.3330	1,412,567	1,367,000	1,395,399		(4,891)			3.900	3.461	JD	2,369	53,313	11/15/2016	06/15/2023
015271-AJ-8	ALEXANDRIA REAL ESTATE E CO.GUARNT			1	2FE	373,504	102.1260	382,973	375,000	373,701		119			3.950	3.996	JJ	6,830	16,253	06/01/2016	01/15/2027
015271-AL-3	ALEXANDRIA REAL ESTATE E CO.GUARNT				2FE	848,411	99.6430	846,968	850,000	848,428		17			3.450	3.479	AO	3,340		11/09/2017	04/30/2025
020002-AZ-4	ALLSTATE CORP SR UNSEC			1	1FE	2,483,703	101.4050	2,535,126	2,500,000	2,490,402		1,575			3.150	3.227	JD	3,500	78,750	07/03/2013	06/15/2023
023608-AG-7	AMEREN CORP SR UNSEC			1	2FE	999,110	102.4530	1,024,530	1,000,000	999,234		80			3.650	3.661	FA	13,789	36,500	11/17/2015	02/15/2026
02376C-AX-3	AMERICAN AIRLINES INC AMERICAN AIRLINES INC				3FE	978,025	100.0540	980,327	979,798	978,217		51			0.000	0.000	N/A	1,961	5,471	06/21/2017	10/10/2021
0258M0-EC-9	AMERICAN EXPRESS CREDIT SR UNSEC			2	1FE	5,992,860	98.9560	5,937,389	6,000,000	5,995,431		2,172			1.700	1.743	AO	17,283	102,000	10/26/2016	10/30/2019
0258M0-EG-0	AMERICAN EXPRESS CREDIT SR UNSEC			2	1FE	1,995,540	100.3130	2,006,252	2,000,000	1,996,241		701			2.700	2.748	MS	17,700	27,000	02/28/2017	03/03/2022
025932-AK-0	AMERICAN FINANCIAL GROUP SR UNSEC			1	2FE	1,469,218	99.0790	1,461,421	1,475,000	1,469,884		497			3.500	3.547	FA	19,503	50,621	08/15/2016	08/15/2026
026874-DD-6	AMERICAN INTL GROUP SR UNSEC			1	2FE	2,118,121	103.0780	2,190,415	2,125,000	2,119,595		610			3.750	3.789	JJ	37,852	79,688	07/29/2015	07/10/2025
03040W-AK-1	AMERICAN WATER CAP CORP SR UNSEC			1	1FE	996,010	105.1080	1,051,082	1,000,000	997,392		368			3.850	3.898	MS	12,833	38,500	11/08/2013	03/01/2024
03073E-AL-9	AMERISOURCEBERGEN CORP SR UNSEC			1	1FE	498,575	101.8280	509,142	500,000	499,034		134			3.400	3.434	MN	2,172	17,000	05/19/2014	05/15/2024
03076C-AG-1	AMERIPRISE FINANCIAL INC SR UNSEC			1	1FE	199,312	104.4090	208,818	200,000	199,513		62			3.700	3.741	AO	1,562	7,400	09/15/2014	10/15/2024
031162-BU-3	AMGEN INC SR UNSEC			1	2FE	998,070	100.0120	1,000,121	1,000,000	999,442		391			2.200	2.241	MN	2,383	22,000	05/19/2014	05/22/2019
031162-CP-3	AMGEN INC SR UNSEC			2	2FE	4,989,300	99.7180	4,985,922	5,000,000	4,990,594		1,294			2.650	2.696	MN	18,403	66,250	05/08/2017	05/11/2022
032095-AC-5	AMPHENOL CORP SR UNSEC			1	2FE	1,497,690	100.3340	1,505,012	1,500,000	1,499,476		473			2.550	2.583	JJ	16,044	38,250	01/23/2014	01/30/2019
032095-AG-6	AMPHENOL CORP SR UNSEC			2	2FE	4,994,400	100.6550	5,032,750	5,000,000	4,994,925		525			3.200	3.218	AO	40,000	78,222	03/29/2017	04/01/2024
032654-AJ-4	ANALOG DEVICES INC SR UNSEC			1	2FE	1,396,780	104.5130	1,463,182	1,400,000	1,397,343		280			3.900	3.928	JD	2,427	54,600	12/03/2015	12/15/2025
032654-AM-7	ANALOG DEVICES INC SR UNSEC			1	2FE	6,202,528	100.1870	6,236,619	6,225,000	6,205,663		2,921			3.125	3.183	JD	14,049	194,531	11/30/2016	12/05/2023
03523T-BP-2	ANHEUSER-BUSCH INBEV WOR CO.GUARNT			1	2FE	1,505,805	99.2290	1,611,474	1,624,000	1,558,520		13,107			2.500	3.468	JJ	18,721	40,600	09/30/2013	07/15/2022
035242-AJ-5	ANHEUSER-BUSCH INBEV FIN CO.GUARNT			1	1FE	498,572	100.4930	502,465	500,000	499,017		302			2.650	2.717	FA	5,521	13,250	07/11/2016	02/01/2021
03765V-AH-3	PRIME SECURITY SERVICES BOR PRIME SECURITY SERVICES BOR				3FE	618,683	100.6670	622,897	618,770	618,690					0.000	0.000	N/A	223	11,423	07/07/2017	05/02/2022
037833-AK-6	APPLE INC SR UNSEC			1	1FE	1,776,170	98.9560	1,880,164	1,900,000	1,825,817		12,410			2.400	3.195	MN	7,347	45,600	10/07/2013	05/03/2023
037833-BY-5	APPLE INC SR UNSEC			1	1FE	1,621,425	102.0300	1,657,994	1,625,000	1,622,004		316			3.250	3.276	FA	18,778	52,813	02/16/2016	02/23/2026
037833-CJ-7	APPLE INC SR UNSEC			2	1FE	5,000,000	102.4090	5,120,431	5,000,000	5,000,000					3.350	3.350	FA	66,069	83,750	02/02/2017	02/09/2027
038222-AL-9	APPLIED MATERIALS INC SR UNSEC			2	1FE	1,170,829	101.6810	1,194,750	1,175,000	1,171,099		270			3.300	3.342	AO	9,694	19,495	03/28/2017	04/01/2027
03852J-AD-3	ARAMARK SERVICES INC ARAMARK SERVICES INC				3FE	483,643	100.5310	486,211	483,643	483,643					0.000	0.000	N/A	144	2,612	03/09/2017	03/28/2024
042735-BG-4	ARROW ELECTRONICS INC SR UNSEC			2	2FE	1,863,506	97.9660	1,836,867	1,875,000	1,863,973		467			3.250	3.349	MS	19,128		09/05/2017	09/08/2024
049560-AN-5	ATMOS ENERGY CORP SR UNSEC			2	1FE	997,250	99.4690	994,694	1,000,000	997,389		139			3.000	3.032	JD	1,333	15,583	06/05/2017	06/15/2027
05329W-AJ-1	AUTONATION INC CO.GUARNT			1	2FE	346,500	101.2440	303,732	300,000	303,324		(11,463)			6.750	2.817	AO	4,275	20,250	01/27/2014	04/15/2018
05329W-AK-8	AUTONATION INC CO.GUARNT			1	2FE	968,250	105.5660	950,095	900,000	925,487		(11,494)			5.500	4.069	FA	20,625	49,500	02/10/2014	02/01/2020
05329W-AM-4	AUTONATION INC CO.GUARNT			1	2FE	373,736	104.6310	392,366	375,000	373,980		108			4.500	4.542	AO	4,219	16,875	09/16/2015	10/01/2025
053332-AP-7	AUTOZONE INC SR UNSEC			1	2FE	696,129	99.9770	699,837	700,000	697,776		362			3.125	3.188	JJ	10,087	21,875	04/18/2013	07/15/2023
053332-AR-3	AUTOZONE INC SR UNSEC			1	2FE	997,310	99.5940	995,943	1,000,000	997,942		246			3.250	3.282	AO	6,861	32,500	04/20/2015	04/15/2025
053332-AT-9	AUTOZONE INC SR UNSEC			1	2FE	799,792	97.3740	778,996	800,000	799,823		18			3.125	3.128	AO	4,861	25,000	04/18/2016	04/21/2026
05351W-AA-1	AVANGRID INC SR UNSEC				2FE	1,047,501	99.4530	1,044,261	1,050,000	1,047,533		32			3.150	3.188	JD	3,675		11/16/2017	12/01/2024
05377J-AN-2	AVIS BUDGET CAR RENTAL LLC AVIS BUDGET CAR RENTAL LLC				2FE	1,471,676	99.9500	1,472,781	1,473,518	1,471,945		40			0.000	0.000	N/A	454	12,441	03/10/2017	03/15/2022
05523U-AK-6	BAE SYSTEMS HOLDINGS INC CO.GUARNT			1	2FE	299,109	104.0080	312,024	300,000	299,361		81			3.800	3.836	AO	2,660	11,400	09/30/2014	10/07/2024
05523U-AM-2	BAE SYSTEMS HOLDINGS INC CO.GUARNT			2	2FE	2,532,950	100.4420	2,511,049	2,500,000	2,525,294		(7,656)			2.850	2.483	JD	3,167	71,250	01/30/2017	12/15/2020
05531F-AX-1	BB&T CORP SR UNSEC			2	1FE	2,994,390	100.6970	3,020,923	3,000,000	2,995,226		836			2.750	2.790	AO	20,625	43,542	03/16/2017	04/01/2022
06051G-ET-2	BANK OF AMERICA CORP SR UNSEC				1FE	99,920	100.0020	100,002	100,000	100,000		17			2.000	2.017	JJ	944	2,000	01/09/2013	01/11/2018
06051G-FN-4	BANK OF AMERICA CORP SR UNSEC				1FE	1,995,780	100.0640	2,001,276	2,000,000	1,997,998		838			2.250	2.295	AO	8,750	45,000	04/16/2015	04/21/2020
06051G-FX-2	BANK OF AMERICA CORP SR UNSEC			1	1FE	1,347,746	102.2130	1,379,880	1,350,000	1,348,076		197			3.500	3.520	AO	9,450	47,250	04/14/2016	04/19/2026
06051G-FZ-7	BANK OF AMERICA CORP SR UNSEC			1	1FE	2,000,000	98.9230	1,978,451	2,000,000	2,000,000					2.503	2.503	AO	9,734	50,060	10/18/2016	10/21/2022
06051G-GB-9	BANK OF AMERICA CORP SR UNSEC			1	1FE	2,050,000	99.5350	2,040,459	2,050,000	2,050,000					2.151	2.151	MN	6,369	44,096	11/04/2016	11/09/2020
06051G-GT-0	BANK OF AMERICA CORP SR UNSEC			2	1FE	3,000,000	99.7480	2,992,430	3,000,000	3,000,000					3.093	3.093	AO	26,548		09/13/2017	10/01/2025
06406H-CS-6	BANK OF NEW YORK MELLON SR UNSEC			2	1FE	996,350	104.6400	1,046,403	1,000,000	997,620		342			3.650	3.694	FA	14,904	36,500	01/28/2014	02/04/2024
06406R-AC-1	BANK OF NY MELLON CORP SR UNSEC			2	1FE	2,125,000	99.9340	2,123,596	2,125,000	2,125,000					2.661	2.661	MN	7,068	28,273	05/09/2017	05/16/2023
07274E-AF-0	BAYER US FINANCE LLC CO.GUARNT			1	1FE	1,599,200	101.0160	1,616,256	1,600,000	1,599,549		112			3.000	3.008	AO	11,067	48,000	10/01/2014	10/08/2021
075887-BF-5	BECTON DICKINSON AND CO SR UNSEC			1	2FE	497,955	102.3970	511,987	500,000	498,423		195			3.734	3.786	JD	830	18,670	08/19/2015	12/15/2024
075887-BL-2	BECTON DICKINSON AND CO SR UNSEC			1	2FE	1,575,887	101.4420	1,521,630	1,500,000	1,554,968		(7,999)			3.875	3.211	MN	7,427	58,125	04/24/2015	05/15/2024
075887-BV-0	BECTON DICKINSON AND CO SR UNSEC			2	2FE	5,000,000	100.2580	5,012,896	5,000,000	5,000,000					3.363	3.363	JD	11,677	84,075	05/22/2017	06/06/2024
092113-AL-3	BLACK HILLS CORP SR UNSEC			1	2FE	797,576	103.4830	827,860	800,000	797,982		209			3.950	3.987	JJ	14,571	31,600	01/08/2016	01/15/2026
092113-AM-1	BLACK HILLS CORP SR UNSEC			1	2FE	2,508,590	97.4220	2,435,556	2,500,000	2,507,670		(771)			3.150	3.109	JJ	36,313	71,313	10/12/2016	01/15/2027

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
097014-AM-6	BOEING CAPITAL CORP SR UNSEC			1	1FE	2,771,302	100.5860	2,772,150	2,756,000	2,759,122		(5,778)			2.900	2.684	FA	30,194	79,924	07/11/2016	08/15/2018
100743-AK-9	BOSTON GAS COMPANY SR UNSEC			2	1FE	374,648	99.6480	373,680	375,000	374,660		12			3.150	3.161	FA	4,856		07/31/2017	08/01/2027
10112R-AV-6	BOSTON PROPERTIES LP SR UNSEC			1	2FE	549,938	100.7720	604,633	600,000	568,892		4,740			3.125	4.157	MS	6,250	18,750	09/13/2013	09/01/2023
10112R-AW-4	BOSTON PROPERTIES LP SR UNSEC			1	2FE	398,776	103.6060	414,426	400,000	399,248		108			3.800	3.835	FA	6,333	15,200	06/18/2013	02/01/2024
10112R-AX-2	BOSTON PROPERTIES LP SR UNSEC			1	2FE	897,372	101.5630	914,070	900,000	897,818		228			3.650	3.685	FA	13,688	32,850	01/08/2016	02/01/2026
10112R-AZ-7	BOSTON PROPERTIES LP SR UNSEC				2FE	2,992,710	99.6580	2,989,729	3,000,000	2,992,733		23			3.200	3.238	JJ	7,200		11/17/2017	01/15/2025
105340-AQ-6	BRANDYWINE OPER PARTNERS CO.GUARNT				2FE	843,625	99.2300	843,456	850,000	843,690		65			3.950	4.042	MN	4,104		11/09/2017	11/15/2027
11120V-AB-9	BRIXMOR OPERATING PART SR UNSEC			1	2FE	1,141,065	102.4470	1,178,146	1,150,000	1,143,842		1,190			3.875	4.003	FA	16,835	44,563	07/30/2015	08/15/2022
11120V-AD-5	BRIXMOR OPERATING PART SR UNSEC			1	2FE	7,176,013	97.9570	7,028,441	7,175,000	7,175,917		(64)			3.250	3.247	MS	68,661	246,790	10/05/2016	09/15/2023
11134L-AE-9	BROADCOM CRP / CAYMN FI CO.GUARNT			2	2FE	3,146,724	99.4180	3,131,670	3,150,000	3,147,113		389			3.625	3.642	JJ	52,653	55,825	01/11/2017	01/15/2024
11134L-AN-9	BROADCOM CRP / CAYMN FI CO.GUARNT			2	2FE	4,998,600	95.5740	4,778,687	5,000,000	4,998,600					3.125	3.128	JJ	32,118		10/10/2017	01/15/2025
124857-AQ-6	CBS CORP CO.GUARNT			1	2FE	1,472,820	102.1730	1,532,601	1,500,000	1,478,200		2,236			4.000	4.215	JJ	27,667	60,000	07/07/2015	01/15/2026
124857-AR-4	CBS CORP CO.GUARNT			1	2FE	1,382,745	93.3780	1,353,977	1,450,000	1,384,700		1,669			2.900	3.483	JJ	19,390	13,195	10/20/2017	01/15/2027
124857-AT-0	CBS CORP CO.GUARNT			2	2FE	594,162	96.2720	577,633	600,000	594,403		241			3.375	3.485	FA	10,013		06/26/2017	02/15/2028
124857-AV-5	CBS CORP SR UNSEC				2FE	983,000	98.5870	985,868	1,000,000	983,158		158			3.700	3.898	JD	4,625		11/13/2017	06/01/2028
12505M-AD-8	OUTFRONT MEDIA CAPITAL L OUTFRONT MEDIA CAPITAL L				3FE	1,488,244	100.3750	1,488,867	1,483,305	1,488,172		(72)			0.000	0.000	N/A	732	4,505	11/27/2017	03/18/2024
12527G-AC-7	CF INDUSTRIES INC CO.GUARNT			1	3FE	299,721	98.6250	295,875	300,000	299,839		27			3.450	3.461	JD	863	10,350	05/20/2013	06/01/2023
126408-GZ-0	CSX CORP SR UNSEC			1	2FE	499,620	103.7300	518,648	500,000	499,765		36			3.700	3.709	MN	3,083	18,500	10/17/2013	11/01/2023
126650-CF-5	CVS HEALTH CORP SR UNSEC			1	2FE	2,021,360	100.5180	2,010,363	2,000,000	2,015,007		(2,082)			3.375	3.244	FA	26,063	67,500	10/17/2014	08/12/2024
126650-CK-4	CVS HEALTH CORP SR UNSEC			1	2FE	1,499,355	101.8490	1,527,733	1,500,000	1,499,563		87			3.500	3.507	JJ	23,479	52,500	07/13/2015	07/20/2022
126650-CL-2	CVS HEALTH CORP SR UNSEC			1	2FE	593,964	102.9630	617,777	600,000	595,229		531			3.875	3.998	JJ	10,398	23,250	07/13/2015	07/20/2025
126650-CU-2	CVS HEALTH CORP SR UNSEC			1	2FE	2,329,767	95.8500	2,252,475	2,350,000	2,332,622		1,793			2.875	2.975	JD	5,630	67,563	05/16/2016	06/01/2026
13134M-BE-2	CALPINE CORP CALPINE CORP				3FE	970,125	99.8030	973,079	975,000	971,417		76			0.000	0.000	N/A	341	1,872	05/22/2015	01/15/2024
13134M-BJ-1	CALPINE CORP CALPINE CORP				3FE		0.0000								0.000	0.000	N/A		3,886		05/31/2023
133131-AT-9	CAMDEN PROPERTY TRUST SR UNSEC			1	1FE	471,745	100.0010	500,007	500,000	484,053		2,887			2.950	3.660	JD	656	14,750	06/12/2013	12/15/2022
14040H-BK-0	CAPITAL ONE FINANCIAL CO SUBORD			2	2FE	1,768,699	99.5530	1,767,068	1,775,000	1,769,460		538			3.750	3.793	JJ	28,289	66,563	07/25/2016	07/28/2026
14040H-BL-8	CAPITAL ONE FINANCIAL CO SR UNSEC			2	2FE	2,498,400	100.6890	2,517,224	2,500,000	2,498,645		245			3.050	3.064	MS	23,722	38,125	03/06/2017	03/09/2022
14042O-NH-9	CAPITAL ONE BANK USA NA SR UNSEC			2	2FE	999,910	99.8620	998,616	1,000,000	999,979		18			2.250	2.252	FA	8,625	22,500	02/10/2014	02/13/2019
14042R-BT-7	CAPITAL ONE NA SR UNSEC			2	2FE	6,489,925	98.0840	6,375,454	6,500,000	6,492,444		1,938			2.250	2.283	MS	43,875	146,250	09/08/2016	09/13/2021
14149Y-BH-0	CARDINAL HEALTH INC SR UNSEC			2	2FE	3,000,000	98.4190	2,952,583	3,000,000	3,000,000					3.079	3.079	JD	4,105	46,955	06/01/2017	06/15/2024
14149Y-BJ-6	CARDINAL HEALTH INC SR UNSEC			2	2FE	1,125,000	97.8560	1,100,877	1,125,000	1,125,000					3.410	3.410	JD	1,705	19,501	06/01/2017	06/15/2027
151020-AQ-7	CELGENE CORP SR UNSEC			1	2FE	299,528	100.9250	302,775	300,000	299,709		105			2.875	2.914	FA	3,258	8,625	07/11/2016	08/15/2020
151020-AS-3	CELGENE CORP SR UNSEC			1	2FE	1,708,337	103.4840	1,785,099	1,725,000	1,711,738		1,462			3.875	3.993	FA	25,252	66,844	08/03/2015	08/15/2025
161175-AX-2	CHARTER COMM OPT LLC/CAP SR SEC			1	2FE	1,325,000	101.8580	1,349,613	1,325,000	1,325,000					3.579	3.569	JJ	20,813	47,422	12/01/2016	07/23/2020
16117L-BL-2	CHARTER COMMUNICATIONS OPER CHARTER COMMUNICATIONS OPER				2FE		0.0000								0.000	0.000	N/A		394		01/15/2024
16117L-BM-0	CHARTER COMMUNICATIONS OPER CHARTER COMMUNICATIONS OPER				2FE		0.0000								0.000	0.000	N/A		726		07/01/2020
16117L-BS-7	CHARTER COMMUNICATIONS OPER CHARTER COMMUNICATIONS OPER				3FE	1,348,313	100.0360	1,350,486	1,350,000	1,348,316		4			0.000	0.000	N/A		1,112	12/14/2017	04/30/2025
166764-AH-3	CHEVRON CORP SR UNSEC			1	1FE	1,689,550	102.7470	1,746,706	1,700,000	1,693,838		1,006			3.191	3.263	JD	1,055	54,247	07/01/2013	06/24/2023
166764-AT-7	CHEVRON CORP SR UNSEC			1	1FE	2,000,000	99.8860	1,997,726	2,000,000	2,000,000					2.411	2.411	MS	15,805	48,220	02/24/2015	03/03/2022
171798-AD-3	CIMAREX ENERGY CO SR UNSEC			2	2FE	398,992	102.2230	408,893	400,000	399,068		76			3.900	3.930	MN	1,993	9,317	04/03/2017	05/15/2027
17275R-AP-7	CISCO SYSTEMS INC SR UNSEC			1	1FE	998,180	101.8130	1,018,131	1,000,000	999,130		258			2.900	2.929	MS	9,425	29,000	02/24/2014	03/04/2021
17275R-AV-4	CISCO SYSTEMS INC SR UNSEC			1	1FE	2,983,890	101.9210	3,057,634	3,000,000	2,989,346		2,199			3.000	3.086	JD	4,000	90,000	06/10/2015	06/15/2022
17275R-BD-3	CISCO SYSTEMS INC SR UNSEC			1	1FE	499,107	99.6740	498,368	500,000	499,385		186			2.200	2.241	FA	3,758	11,000	07/11/2016	02/28/2021
172967-JT-9	CITIGROUP INC SUBORD				2FE	522,858	105.5290	554,026	525,000	523,320		187			4.400	4.451	JD	1,348	23,100	06/03/2015	06/10/2025
172967-KN-0	CITIGROUP INC SR UNSEC				2FE	997,980	100.5710	1,005,706	1,000,000	998,270		177			3.400	3.424	MN	5,667	34,000	04/26/2016	05/01/2026
172967-LM-1	CITIGROUP INC SR UNSEC			2	2FE	5,000,000	99.4860	4,974,301	5,000,000	5,000,000					2.876	2.876	JJ	62,713		07/17/2017	07/24/2023
172967-LS-8	CITIGROUP INC SR UNSEC			2	2FE	2,000,000	100.4410	2,008,826	2,000,000	2,000,000					3.520	3.520	AO	12,516		10/23/2017	10/27/2028
186108-CK-0	CLEVELAND ELECTRIC ILLUM SR UNSEC			2	2FE	847,484	100.0780	850,663	850,000	847,531		47			3.500	3.534	AO	7,107		10/02/2017	04/01/2028
18913E-AB-3	ALPHABET HOLDING CO INC ALPHABET HOLDING CO INC				4FE	421,818	96.6250	409,630	423,938	421,912		69			0.000	0.000	N/A	179	5,179	08/15/2017	09/28/2024
20030N-BL-4	COMCAST CORP CO.GUARNT			1	1FE	999,120	102.6510	1,026,508	1,000,000	999,372		77			3.375	3.385	FA	12,750	33,750	08/05/2014	02/15/2025
20030N-BS-9	COMCAST CORP CO.GUARNT			1	1FE	1,996,240	100.7170	2,014,334	2,000,000	1,996,861		332			3.150	3.172	MS	21,000	63,000	02/16/2016	03/01/2026
202795-JC-5	COMMONWEALTH EDISON CO 1ST MORTG			1	1FE	997,780	100.0140	1,000,140	1,000,000	999,521		452			2.150	2.197	JJ	9,914	21,500	01/06/2014	01/15/2019
20337E-AN-1	COMMSCOPE INC COMMSCOPE INC				3FE	801,119	100.4580	801,278	797,625	800,788		(104)			0.000	0.000	N/A	713	331	06/07/2017	12/29/2022
209111-FM-0	CONSOLIDATED EDISON CO O SR UNSEC				1FE	999,740	100.8290	1,008,293	1,000,000	999,743		3			3.125	3.128	MN	3,906		11/13/2017	11/15/2027

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
21036P-AK-4	CONSTELLATION BRANDS INC CO.GUARNT			1	2FE	50,000	103.3600	51,680	50,000	50,000					3.750	3.750	MN	313	1,875	01/19/2016	05/01/2021
210518-CV-6	CONSUMERS ENERGY CO 1ST MORTG			1	1FE	1,001,065	102.6810	1,026,806	1,000,000	1,000,630		(106)			3.375	3.362	FA	12,750	33,750	08/06/2013	08/15/2023
22822V-AA-9	CROWN CASTLE INTL CORP SR UNSEC			1	2FE	359,230	102.1150	357,402	350,000	356,123		(1,903)			3.400	2.796	FA	4,496	11,900	04/26/2016	02/15/2021
22822V-AG-6	CROWN CASTLE INTL CORP SR UNSEC			2	2FE	4,986,050	98.9410	4,947,032	5,000,000	4,986,841		791			3.200	3.244	MS	66,667		07/25/2017	09/01/2024
23331A-BJ-7	D.R. HORTON INC CO.GUARNT			1	2FE	1,289,346	101.3380	1,317,394	1,300,000	1,296,742		2,683			3.750	3.973	MS	16,250	48,750	01/19/2016	03/01/2019
23338V-AB-2	DTE ELECTRIC CO GENL REF MORT			1	1FE	1,593,456	104.9370	1,678,988	1,600,000	1,595,870		583			3.650	3.697	MS	17,196	58,400	08/20/2013	03/15/2024
233851-BE-3	DAIMLER FINANCE NA LLC CO.GUARNT			1	1FE	998,110	100.8050	1,008,050	1,000,000	999,092		268			2.875	2.905	MS	8,865	28,750	03/03/2014	03/10/2021
24422E-RR-2	JOHN DEERE CAPITAL CORP SR UNSEC				1FE	299,190	100.1120	300,336	300,000	299,841		120			2.250	2.292	AO	1,388	6,750	04/12/2012	04/17/2019
24422E-RY-7	JOHN DEERE CAPITAL CORP SR UNSEC				1FE	174,486	99.0200	173,284	175,000	174,825		83			1.700	1.750	JJ	1,372	2,975	07/11/2016	01/15/2020
247361-ZK-7	DELTA AIR LINES INC SR UNSEC				2FE	2,243,858	100.6660	2,264,981	2,250,000	2,245,447		1,590			2.875	2.971	MS	19,406	32,164	03/09/2017	03/13/2020
247361-ZL-5	DELTA AIR LINES INC SR UNSEC				2FE	1,349,150	99.6780	1,345,655	1,350,000	1,349,170		20			2.600	2.622	JD	2,535		11/28/2017	12/04/2020
25179M-AP-8	DEVON ENERGY CORP SR UNSEC			1	2FE	1,986,760	101.7080	2,034,151	2,000,000	1,989,850		2,122			3.250	3.376	MN	8,306	65,000	07/20/2016	05/15/2022
25389J-AR-7	DIGITAL REALTY TRUST LP CO.GUARNT			2	2FE	1,249,050	100.6980	1,258,724	1,250,000	1,249,088		38			3.700	3.709	FA	18,500		08/02/2017	08/15/2027
25389J-AS-5	DIGITAL REALTY TRUST LP CO.GUARNT			2	2FE	1,948,635	99.1070	1,932,584	1,950,000	1,948,723		88			2.750	2.764	FA	21,450		08/02/2017	02/01/2023
25466A-AG-6	DISCOVER BANK SR UNSEC			2	2FE	724,833	101.1810	733,559	725,000	724,916		33			3.100	3.105	JD	1,686	22,475	06/01/2015	06/04/2020
25466A-AJ-0	DISCOVER BANK SR UNSEC			2	2FE	2,004,800	98.6880	1,973,769	2,000,000	2,004,367		(417)			3.450	3.420	JJ	29,517	69,000	11/02/2016	07/27/2026
25470D-AN-9	DISCOVERY COMMUNICATIONS CO.GUARNT				2FE	399,844	99.5270	398,109	400,000	399,866		22			2.200	2.220	MS	2,444		09/07/2017	09/20/2019
25470D-AQ-2	DISCOVERY COMMUNICATIONS CO.GUARNT			2	2FE	823,961	98.9530	816,363	825,000	824,010		49			2.950	2.975	MS	6,760		09/07/2017	03/20/2023
25746U-CK-3	DOMINION RESOURCES INC SR UNSEC			1	2FE	899,685	96.5470	868,924	900,000	899,726		28			2.850	2.854	FA	9,690	26,078	08/04/2016	08/15/2026
26138E-AQ-2	DR PEPPER SNAPPLE GROUP CO.GUARNT			1	2FE	870,240	99.2120	867,113	874,000	872,775		583			2.000	2.071	JJ	8,060	17,480	07/11/2016	01/15/2020
26138E-AU-3	DR PEPPER SNAPPLE GROUP CO.GUARNT			1	2FE	2,990,280	94.7720	2,843,160	3,000,000	2,991,403		870			2.550	2.587	MS	22,525	76,288	09/07/2016	09/15/2026
26441Y-AY-3	DUKE REALTY LP CO.GUARNT			1	2FE	1,284,442	103.2470	1,352,532	1,310,000	1,290,073		2,456			3.750	4.004	JD	4,094	49,125	09/01/2015	12/01/2024
26884A-BG-7	ERP OPERATING LP SR UNSEC			2	1FE	598,932	99.6470	597,881	600,000	598,969		37			3.250	3.271	FA	8,017		07/31/2017	08/01/2027
26884T-AK-8	ERAC USA FINANCE LLC CO.GUARNT			1	2FE	999,254	100.4660	1,004,657	1,000,000	999,756		286			2.800	2.830	MN	4,667	28,000	07/11/2016	11/01/2018
26884T-AR-3	ERAC USA FINANCE LLC CO.GUARNT			1	2FE	2,640,533	99.1210	2,601,926	2,625,000	2,638,572		(1,351)			3.300	3.231	JD	7,219	86,625	06/23/2016	12/01/2026
26884T-AT-9	ERAC USA FINANCE LLC CO.GUARNT			1	2FE	2,994,450	97.2920	2,918,760	3,000,000	2,995,345		753			2.700	2.729	MN	13,500	83,925	10/11/2016	11/01/2023
278062-AG-9	EATON CORP CO.GUARNT			2	2FE	2,000,000	98.2170	1,964,345	2,000,000	2,000,000					3.103	3.103	MS	18,273		09/06/2017	09/15/2027
29364D-AU-4	ENTERGY ARKANSAS INC 1ST MORTG			1	1FE	224,260	103.1640	232,120	225,000	224,376		64			3.500	3.539	AO	1,969	7,875	01/05/2016	04/01/2026
29364G-AJ-2	ENTERGY CORP SR UNSEC			1	2FE	1,995,500	97.2670	1,945,347	2,000,000	1,996,053		403			2.950	2.976	MS	19,667	60,967	08/16/2016	09/01/2026
29379V-BH-5	ENTERPRISE PRODUCTS OPER CO.GUARNT			1	2FE	1,494,525	102.3690	1,535,528	1,500,000	1,495,627		453			3.700	3.742	FA	20,967	55,500	05/04/2015	02/15/2026
29717P-AP-2	ESSEX PORTFOLIO LP CO.GUARNT			1	2FE	2,059,540	100.8350	2,016,692	2,000,000	2,051,289		(6,464)			3.500	3.090	AO	17,500	70,000	09/15/2016	04/01/2025
29717P-AQ-0	ESSEX PORTFOLIO LP CO.GUARNT			1	2FE	3,227,619	99.1970	3,199,098	3,225,000	3,227,197		(255)			3.375	3.365	AO	22,978	108,844	04/07/2016	04/15/2026
30040W-AD-0	EVERSOURCE ENERGY SR UNSEC			2	2FE	4,988,700	99.2160	4,960,806	5,000,000	4,989,050		350			2.900	2.936	AO	34,639		10/02/2017	10/01/2024
30161N-AN-1	EXELON CORP SR UNSEC			1	2FE	698,687	104.1890	729,326	700,000	698,905		124			3.950	3.974	JD	1,229	27,650	05/16/2016	06/15/2025
30219G-AH-1	EXPRESS SCRIPTS HOLDING CO.GUARNT			1	2FE	997,590	99.8290	998,293	1,000,000	999,276		485			3.000	3.042	JD	1,000	22,500	06/02/2014	06/15/2019
30219G-AN-8	EXPRESS SCRIPTS HOLDING CO.GUARNT			1	2FE	974,600	98.1030	956,506	975,000	974,622		22			3.400	3.405	MS	11,050	33,150	06/29/2016	03/01/2027
30231G-AT-9	EXXON MOBIL CORP SR UNSEC			1	1FE	1,625,000	101.5180	1,649,671	1,625,000	1,625,000					3.043	3.043	MS	16,483	49,449	02/29/2016	03/01/2026
313747-AT-4	FEDERAL REALTY INVS TRST SR UNSEC			1	1FE	866,664	98.8510	889,655	900,000	880,641		3,221			2.750	3.185	JD	2,063	24,750	05/31/2013	06/01/2023
31428X-AV-8	FEDEX CORP CO.GUARNT			1	2FE	398,920	99.5480	398,192	400,000	399,394		105			2.700	2.731	AO	2,280	10,800	04/08/2013	04/15/2023
31428X-AY-2	FEDEX CORP CO.GUARNT			1	2FE	1,996,560	106.2840	2,125,676	2,000,000	1,997,774		320			4.000	4.021	JJ	36,889	80,000	01/06/2014	01/15/2024
31620M-AP-1	FIDELITY NATIONAL INFORM CO.GUARNT			1	2FE	1,393,206	102.7400	1,433,225	1,395,000	1,393,943		354			3.625	3.654	AO	10,676	50,569	07/11/2016	10/15/2020
31620M-AQ-9	FIDELITY NATIONAL INFORM SR UNSEC			1	2FE	985,194	107.0290	1,056,378	987,000	985,699		239			4.500	4.531	AO	9,377	44,415	10/13/2015	10/15/2022
337738-AN-8	FISERV INC SR UNSEC			1	2FE	501,310	100.6190	503,095	500,000	500,647		263			2.700	2.643	JD	1,125	13,500	05/26/2015	06/01/2020
337738-AP-3	FISERV INC SR UNSEC			1	2FE	1,010,320	104.2940	1,042,944	1,000,000	1,007,952		947			3.850	3.723	JD	3,208	38,500	05/26/2015	06/01/2025
33829T-AA-4	FIVE CORNERS FUNDING TRS SR UNSEC			1	2FE	1,499,995	107.1460	1,607,188	1,500,000	1,499,995					4.419	4.419	MN	8,470	66,285	11/19/2013	11/15/2023
345397-XA-6	FORD MOTOR CREDIT CO LLC SR UNSEC				2FE	1,800,000	100.6050	1,810,882	1,800,000	1,800,000					3.219	3.219	JJ	27,683	57,942	01/06/2015	01/09/2022
345397-XN-8	FORD MOTOR CREDIT CO LLC SR UNSEC				2FE	1,750,000	100.2900	1,755,075	1,750,000	1,750,000					2.551	2.551	AO	10,665	44,643	07/11/2016	10/05/2018
345397-XW-8	FORD MOTOR CREDIT CO LLC SR UNSEC				2FE	1,425,000	101.5540	1,447,146	1,425,000	1,425,000					3.336	3.336	MS	13,601	47,538	03/15/2016	03/18/2021
345397-YG-2	FORD MOTOR CREDIT CO LLC SR UNSEC			2	2FE	5,000,000	102.0660	5,103,286	5,000,000	5,000,000					3.810	3.810	JJ	91,017	95,250	01/04/2017	01/09/2024
35802X-AA-1	FRESENIUS MED CARE II CO.GUARNT			1	2FE	1,124,767	103.1100	1,031,100	1,000,000	1,021,195		(29,394)			6.500	3.413	MS	19,139	65,000	01/19/2016	09/15/2018
361448-AV-5	GATX CORP SR UNSEC			1	2FE	1,001,550	99.9690	999,687	1,000,000	1,000,000					2.600	(5.252)	MS	6,572	26,000	02/18/2015	03/30/2020
361448-AW-3	GATX CORP SR UNSEC			1	2FE	1,409,092	99.0090	1,410,878	1,425,000	1,413,162		1,420			3.250	3.380	MS	11,707	46,313	02/04/2015	03/30/2025
369604-BG-7	GENERAL ELECTRIC CO SR UNSEC			1	1FE	1,485,915	103.0180	1,545,270	1,500,000	1,490,717		1,322			3.375	3.487	MS	15,469	50,625	03/06/2014	03/11/2024
369662G-6P-4	GENERAL ELECTRIC CO SR SEC			1	1FE	399,688	99.7030	398,812	400,000	399,909		46			2.100	2.112	JD	467	8,400	12/05/2012	12/11/2019
370334-BV-5	GENERAL MILLS INC SR UNSEC			1	2FE	702,051	99.9630	699,744	700,000	700,764		(412)			2.200	2.138	AO	2,994	15,400	10/16/2014	10/21/2019
37045V-AD-2	GENERAL MOTORS CO SR UNSEC			1	2FE	407,922	101.0400	404,159	400,000	401,499		(1,949)			3.500	2.990	AO	3,461	14,000	12/16/2013	10/02/2018
37045X-AW-6	GENERAL MOTORS FINL CO CO.GUARNT			1	2FE	738,043	101.3210	759,910	750,000	741,936		1,712			3.450	3.725	AO	5,822	25,875	07/11/2016	04/10/2022

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
37045X-AY-2	GENERAL MOTORS FINL CO CO.GUARNT			1	2FE	1,424,601	101.3510	1,444,249	1,425,000	1,424,790		78			3.200	3.206	JJ	21,280	45,600	07/08/2015	07/13/2020
37045X-BB-1	GENERAL MOTORS FINL CO CO.GUARNT			1	2FE	999,540	100.5350	1,005,345	1,000,000	999,839		151			3.100	3.116	JJ	14,294	31,000	10/07/2015	01/15/2019
37045X-BF-2	GENERAL MOTORS FINL CO CO.GUARNT			1	2FE	1,498,958	103.9860	1,559,795	1,500,000	1,499,316		198			4.200	4.216	MS	21,000	63,000	07/11/2016	03/01/2021
37045X-BQ-8	GENERAL MOTORS FINL CO CO.GUARNT			1	2FE	998,610	101.6770	1,016,769	1,000,000	998,754		117			4.000	4.017	AO	9,444	40,000	10/03/2016	10/06/2026
375558-BC-6	GILEAD SCIENCES INC SR UNSEC			1	1FE	1,997,180	102.9090	2,058,179	2,000,000	1,998,030		385			3.250	3.273	MS	21,667	65,000	09/09/2015	09/01/2022
375558-BL-6	GILEAD SCIENCES INC SR UNSEC			1	1FE	1,992,920	98.7060	1,974,128	2,000,000	1,994,125		947			2.500	2.556	MS	16,667	47,361	09/15/2016	09/01/2023
377372-AH-0	GLAXOSMITHKLINE CAP INC CO.GUARNT			1	1FE	497,234	100.8560	504,281	500,000	498,460		270			2.800	2.864	MS	4,006	14,000	03/21/2013	03/18/2023
38141G-VP-6	GOLDMAN SACHS GROUP INC SR UNSEC			2	1FE	998,007	100.4930	1,004,929	1,000,000	998,866		399			2.750	2.794	MS	8,097	27,500	07/11/2016	09/15/2020
38141G-WJ-9	GOLDMAN SACHS GROUP INC SR UNSEC			2	1FE	3,000,000	99.3230	2,979,677	3,000,000	3,000,000					2.908	2.908	JD	6,301	43,620	05/31/2017	06/05/2023
38145G-AG-5	GOLDMAN SACHS GROUP INC SR UNSEC			1	1FE	2,522,399	98.4730	2,486,441	2,525,000	2,523,055		543			2.350	2.371	MN	7,582	67,249	09/22/2016	11/15/2021
38148F-AB-5	GOLDMAN SACHS GROUP INC SR UNSEC				1FE	3,293,353	100.1770	3,305,835	3,300,000	3,297,456		1,358			2.550	2.594	AO	15,895	84,150	07/11/2016	10/23/2019
38148L-AA-4	GOLDMAN SACHS GROUP INC SR UNSEC			2	1FE	652,093	100.1300	650,847	650,000	650,970		(416)			2.600	2.531	AO	3,192	16,900	03/25/2015	04/23/2020
38148Y-AC-2	GOLDMAN SACHS GROUP INC SR UNSEC			2	1FE	5,000,000	99.7020	4,985,122	5,000,000	5,000,000					2.876	2.876	AO	24,366		10/24/2017	10/31/2022
38869P-AK-0	GRAPHIC PACKAGING INTL CO.GUARNT			1	3FE	100,000	104.5000	104,500	100,000	100,000					4.750	4.750	AO	1,003	4,750	03/25/2013	04/15/2021
404122-AU-7	HCA INC HCA INC				3FE	949,001	100.5780	946,207	940,769	948,065		7,295			0.000	0.000	N/A	299	5,466	02/23/2017	02/15/2024
410346-AN-0	HANESBRANDS INC HANESBRANDS INC				2FE		0.0000								0.000	0.000	N/A		256		04/29/2022
410346-AR-1	HANESBRANDS INC HANESBRANDS INC				2FE	149,625	100.3130	150,470	150,000	149,627		2			0.000	0.000	N/A			12/13/2017	12/15/2024
421946-AJ-3	HEALTHCARE REALTY TRUST SR UNSEC			1	2FE	3,046,740	101.2980	3,038,953	3,000,000	3,041,677		(5,263)			3.875	3.645	MN	19,375	116,250	09/06/2016	05/01/2025
421946-AK-0	HEALTHCARE REALTY TRUST SR UNSEC				2FE	470,977	98.9060	469,802	475,000	470,988		11			3.625	3.726	JJ	957		11/27/2017	01/15/2028
42217K-BA-3	WELLTOWER INC SR UNSEC			2	2FE	1,629,408	103.6110	1,657,776	1,600,000	1,625,735		(3,673)			3.750	3.395	MS	17,667	30,000	03/16/2017	03/15/2023
42225U-AD-6	HEALTHCARE TRUST OF AMER CO.GUARNT			1	2FE	947,350	98.4310	935,096	950,000	947,696		231			3.500	3.533	FA	13,854	35,005	07/07/2016	08/01/2026
42225U-AE-4	HEALTHCARE TRUST OF AMER CO.GUARNT			2	2FE	1,998,760	99.7240	1,994,477	2,000,000	1,998,917		157			2.950	2.963	JJ	33,269		06/01/2017	07/01/2022
42824C-AG-4	HP ENTERPRISE CO SR UNSEC			2	2FE	2,074,559	102.0930	2,118,425	2,075,000	2,074,731		167			3.600	3.605	AO	15,770	75,795	12/27/2016	10/15/2020
42824C-AU-3	HP ENTERPRISE CO SR UNSEC				2FE	499,583	100.4810	502,407	500,000	499,825		238			2.850	2.897	AO	3,404	14,535	12/27/2016	10/05/2018
431282-AM-4	HIGHWOODS REALTY LP SR UNSEC			1	2FE	598,668	101.0780	606,468	600,000	598,905		200			3.625	3.665	JJ	10,029	21,750	11/16/2016	01/15/2023
431282-AN-2	HIGHWOODS REALTY LP SR UNSEC			1	2FE	792,329	100.8420	806,739	800,000	796,024		1,069			3.200	3.354	JD	1,138	25,600	05/20/2014	06/15/2021
43289D-AE-3	HILTON WORLDWIDE FINANCE HILTON WORLDWIDE FINANCE				3FE	952,595	100.4620	947,946	943,586	951,604		(215)			0.000	0.000	N/A		5,418	03/17/2017	10/25/2023
437076-BC-5	HOME DEPOT INC SR UNSEC			1	1FE	2,584,984	105.4120	2,740,717	2,600,000	2,590,441		1,362			3.750	3.818	FA	36,833	97,500	09/18/2013	02/15/2024
437076-BG-6	HOME DEPOT INC SR UNSEC			1	1FE	498,160	100.5460	502,728	500,000	498,799		253			2.625	2.683	JD	1,094	13,125	05/28/2015	06/01/2022
44107T-AW-6	HOST HOTELS & RESORTS LP SR UNSEC			1	2FE	423,640	104.6680	444,840	425,000	423,861		114			4.500	4.540	FA	7,969	19,125	10/08/2015	02/01/2026
44107T-AX-4	HOST HOTELS & RESORTS LP SR UNSEC			2	2FE	4,978,750	101.7200	5,085,998	5,000,000	4,981,190		2,440			3.875	3.944	MN	24,757	126,476	03/09/2017	04/01/2024
44409M-AA-4	HUDSON PACIFIC PROPERTIE SR UNSEC				2FE	1,696,855	99.4600	1,690,826	1,700,000	1,696,925		70			3.950	3.972	MN	16,601		09/25/2017	11/01/2027
444859-BF-8	HUMANA INC SR UNSEC			2	2FE	1,697,909	103.5100	1,759,667	1,700,000	1,698,046		137			3.950	3.965	MS	19,772	33,388	03/13/2017	03/15/2027
444859-BJ-0	HUMANA INC SR UNSEC				2FE	3,693,710	99.8200	3,693,351	3,700,000	3,693,745		35			2.900	2.937	JD	2,981		12/14/2017	12/15/2022
446150-AK-0	HUNTINGTON BANCSHARES SR UNSEC			2	2FE	2,995,470	98.3780	2,951,347	3,000,000	2,996,562		802			2.300	2.330	JJ	32,008	64,208	08/04/2016	01/14/2022
446438-RG-0	HUNTINGTON NATIONAL BANK SR UNSEC			2	1FE	1,497,630	99.9750	1,499,625	1,500,000	1,499,396		472			2.200	2.233	AO	8,250	33,000	02/26/2014	04/01/2019
44891A-AB-3	HYUNDAI CAPITAL AMERICA SR UNSEC			1	2FE	995,070	99.1790	991,792	1,000,000	997,737		980			2.600	2.706	MS	7,367	26,000	03/16/2015	03/19/2020
44891A-AK-3	HYUNDAI CAPITAL AMERICA SR UNSEC			1	2FE	1,998,260	92.1570	1,843,139	2,000,000	1,998,455		154			2.750	2.760	MS	14,361	55,000	09/22/2016	09/27/2026
44891A-AR-8	HYUNDAI CAPITAL AMERICA SR UNSEC				2FE	1,499,925	99.8690	1,498,035	1,500,000	1,499,928		3			3.250	3.251	MS	13,677		09/18/2017	09/18/2022
44969C-BF-6	QUINTILES IMS INC QUINTILES IMS INC				3FE	1,053,793	100.3570	1,046,763	1,043,039	1,052,675		(247)			0.000	0.000	N/A	321	8,787	03/16/2017	03/07/2024
458140-AX-8	INTEL CORP SR UNSEC			2	1FE	996,680	101.9520	1,019,521	1,000,000	996,863		183			3.150	3.189	MN	4,375	15,750	05/08/2017	05/11/2027
458140-BD-1	INTEL CORP SR UNSEC			2	1FE	4,998,750	100.8960	5,044,800	5,000,000	4,998,854		104			2.875	2.879	MN	19,965	71,875	05/08/2017	05/11/2024
459200-HP-9	IBM CORP SR UNSEC			1	1FE	1,694,662	103.4970	1,759,443	1,700,000	1,696,799		512			3.375	3.412	FA	23,906	57,375	08/09/2013	08/01/2023
459745-GP-4	INTL LEASE FINANCE CORP SR UNSEC				2FE	901,853	100.4580	903,115	899,000	899,194		(665)			3.875	3.798	AO	7,354	34,836	01/19/2016	04/15/2018
459745-GQ-2	INTL LEASE FINANCE CORP SR UNSEC				2FE	2,065,000	105.2610	2,105,230	2,000,000	2,044,218		(12,386)			4.625	3.901	AO	19,528	92,500	04/15/2016	04/15/2021
465685-AJ-4	ITC HOLDINGS CORP SR UNSEC			1	2FE	597,996	102.5650	615,390	600,000	598,633		185			3.650	3.690	JD	973	21,900	05/28/2014	06/15/2024
46625H-JL-5	JPMORGAN CHASE & CO SR UNSEC				1FE	49,941	99.9340	49,967	50,000	49,989		29			1.625	1.684	MN	104	813	07/11/2016	05/15/2018
46625H-LW-8	JPMORGAN CHASE & CO SR UNSEC			2	1FE	1,996,669	100.8670	2,017,338	2,000,000	1,998,240		677			2.750	2.787	JD	1,222	55,000	07/11/2016	06/23/2020
46625H-RX-0	JPMORGAN CHASE & CO JPMorgan Chase & Co 3.625 12/0			2	2FE	4,991,350	101.0470	5,052,372	5,000,000	4,992,027		627			3.625	3.644	JD	15,104	181,250	11/10/2016	12/01/2027
46849L-SS-1	JACKSON NATL LIFE GLOBAL SR SEC				1FE	2,997,750	100.9790	3,029,370	3,000,000	2,998,018		268			3.250	3.262	JJ	40,896	48,750	01/24/2017	01/30/2024
485134-BP-4	KANSAS CITY POWER & LT SR UNSEC			1	2FE	996,440	102.3320	1,023,318	1,000,000	997,169		316			3.650	3.693	FA	13,789	36,500	08/13/2015	08/15/2025
485170-AU-8	KANSAS CITY SOUTHERN CO.GUARNT			1	2FE	975,913	99.5970	995,967	1,000,000	984,684		6,144			2.350	3.025	MN	3,003	23,500	07/26/2016	05/15/2020
487836-BP-2	KELLOGG CO SR UNSEC			1	2FE	849,116	99.2360	843,507	850,000	849,269		76			3.250	3.262	AO	6,906	27,625	02/25/2016	04/01/2026
487836-BS-6	KELLOGG CO SR UNSEC			1	2FE	5,994,600	99.3240	5,959,426	6,000,000	5,995,443		770			2.650	2.664	JD	13,250	166,067	11/07/2016	12/01/2023
491674-BK-2	KENTUCKY UTILITIES CO 1ST MORTG			1	1FE	574,753	102.3430	588,472	575,000	574,803		22			3.300	3.305	AO	4,744	18,975	09/21/2015	10/01/2025
49327M-2K-9	KEY BANK NA SR UNSEC				1FE	962,990	101.4790	1,014,794	1,000,000	971,108		3,323			3.300	3.750	JD	2,750	33,000	06/25/2015	06/01/2025

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
49327M-2T-0	KEY BANK NA SR UNSEC				1FE	6,486,955	98.0190	6,371,227	6,500,000	6,487,597		642			2.300	2.343	MS	44,435		09/28/2017	09/14/2022
49446R-AK-5	KIMCO REALTY CORP SR UNSEC			1	2FE	673,449	99.7790	669,515	671,000	673,053		(358)			3.125	3.061	JD	1,747	20,969	11/15/2016	06/01/2023
49446R-AL-3	KIMCO REALTY CORP SR UNSEC			1	2FE	998,000	101.6550	1,016,554	1,000,000	998,997		281			3.200	3.232	MN	5,333	32,000	04/14/2014	05/01/2021
49446R-AN-9	KIMCO REALTY CORP SR UNSEC			1	2FE	571,084	101.9670	586,311	575,000	572,214		521			3.400	3.510	MN	3,258	19,550	10/07/2015	11/01/2022
49446R-AP-4	KIMCO REALTY CORP SR UNSEC			1	2FE	1,474,350	94.3670	1,415,504	1,500,000	1,477,073		2,310			2.800	3.000	AO	10,500	47,017	10/26/2016	10/01/2026
49446R-AR-0	KIMCO REALTY CORP SR UNSEC			1	2FE	4,974,450	96.8030	4,840,140	5,000,000	4,978,031		3,172			2.700	2.778	MS	45,000	109,125	11/01/2016	03/01/2024
49446R-AU-3	KIMCO REALTY CORP SR UNSEC			2	2FE	2,995,290	99.1970	2,975,903	3,000,000	2,995,494		204			3.300	3.324	FA	38,775		08/01/2017	02/01/2025
50077L-AH-9	KRAFT HEINZ FOODS CO CO.GUARNT			1	2FE	723,705	100.5700	729,134	725,000	724,156		321			2.800	2.849	JJ	10,094	20,300	08/17/2016	07/02/2020
501044-DC-2	KROGER CO/THE SR UNSEC			1	2FE	498,815	99.8010	499,005	500,000	499,021		103			3.500	3.528	FA	7,292	17,500	01/08/2016	02/01/2026
501044-DH-1	KROGER CO SR UNSEC			2	2FE	3,349,364	99.6240	3,337,403	3,350,000	3,349,425		61			2.800	2.804	FA	40,907		07/17/2017	08/01/2022
50540R-AQ-5	LABORATORY CORP OF AMER SR UNSEC			1	2FE	1,001,776	101.5510	1,015,510	1,000,000	1,001,310		(165)			3.600	3.578	FA	15,000	36,000	01/22/2015	02/01/2025
521865-AY-1	LEAR CORP SR UNSEC			2	2FE	2,863,748	100.0560	2,876,619	2,875,000	2,864,134		387			3.800	3.847	MS	40,665		08/21/2017	09/15/2027
53117C-AS-1	LIBERTY PROPERTY LP SR UNSEC			1	2FE	892,458	98.3890	885,500	900,000	893,296		657			3.250	3.349	AO	7,313	30,144	09/13/2016	10/01/2026
532457-BP-2	ELI LILLY & CO SR UNSEC			2	1FE	3,998,600	101.4740	4,058,979	4,000,000	3,998,693		93			3.100	3.104	MN	15,844	64,067	05/04/2017	05/15/2027
532457-BQ-0	ELI LILLY & CO SR UNSEC				1FE	2,720,885	99.7100	2,717,085	2,725,000	2,721,395		509			2.350	2.382	MN	8,183	33,086	05/04/2017	05/15/2022
534187-BD-0	LINCOLN NATIONAL CORP SR UNSEC			1	2FE	1,190,280	104.3750	1,252,504	1,200,000	1,194,052		916			4.000	4.099	MS	16,000	48,000	08/13/2013	09/01/2023
539830-BF-5	LOCKHEED MARTIN CORP SR UNSEC			1	2FE	199,339	100.6310	201,263	200,000	199,576		140			2.500	2.577	MN	528	5,000	07/11/2016	11/23/2020
539830-BH-1	LOCKHEED MARTIN CORP SR UNSEC			1	2FE	1,488,420	103.8120	1,557,175	1,500,000	1,490,561		994			3.550	3.641	JJ	24,554	53,250	11/16/2015	01/15/2026
546676-AW-7	LOUISVILLE GAS & ELEC 1ST MORTG			1	1FE	774,667	102.5040	794,407	775,000	774,734		30			3.300	3.305	AO	6,394	25,575	09/21/2015	10/01/2025
55303K-AC-7	MGM GROWTH PROPERTIES MGM GROWTH PROPERTIES				3FE	320,452	100.3390	320,395	319,313	320,339		1,026			0.000	0.000	N/A	102	1,853	05/08/2017	04/25/2023
55314N-AG-9	MKS INSTRUMENTS INC MKS INSTRUMENTS INC				3FE	128,113	100.3750	128,192	127,713	128,082		(10)			0.000	0.000	N/A	38	695	07/07/2017	05/01/2023
55336V-AK-6	MPLX LP SR UNSEC			2	2FE	1,921,805	102.3960	1,971,121	1,925,000	1,922,087		283			4.125	4.145	MS	26,469	44,335	02/07/2017	03/01/2027
55377G-AH-6	MTL PUBLISHING LLC MTL PUBLISHING LLC				3FE		100.1250								0.000	0.000	N/A	3,539		05/08/2017	08/20/2023
55377G-AJ-2	MTL PUBLISHING LLC MTL PUBLISHING LLC				3FE	892,495	100.1250	892,442	891,328	892,487		(8)			0.000	0.000	N/A	1,208	5	12/19/2017	08/20/2023
56585A-AG-7	MARATHON PETROLEUM CORP SR UNSEC			1	2FE	697,487	101.9610	713,730	700,000	698,226		230			3.625	3.668	MS	7,472	25,375	09/02/2014	09/15/2024
571748-BB-7	MARSH & MCLENNAN COS INC SR UNSEC			2	1FE	848,836	100.1900	851,615	850,000	849,054		219			2.750	2.779	JJ	9,805	12,856	01/09/2017	01/30/2022
57629W-BV-1	MASSMUTUAL GLOBAL FUNDIN SR SEC				1FE	1,994,500	104.5950	2,091,900	2,000,000	1,996,325		513			3.600	3.633	AO	16,400	72,000	04/02/2014	04/09/2024
57629W-CD-0	MASSMUTUAL GLOBAL FUNDIN SECURED				1FE	4,977,650	99.3280	4,966,396	5,000,000	4,980,696		3,046			2.500	2.596	AO	27,083	62,500	04/10/2017	04/13/2022
57772K-AD-3	MAXIM INTEGRATED PRODUCT SR UNSEC			2	2FE	1,074,183	100.4490	1,079,821	1,075,000	1,074,221		38			3.450	3.459	JD	1,648	18,544	06/08/2017	06/15/2027
581557-AG-8	MCKESSON CORP SR UNSEC			1	2FE	998,780	99.6420	996,423	1,000,000	999,326		119			2.850	2.864	MS	8,392	28,500	03/05/2013	03/15/2023
585055-AZ-9	MEDTRONIC INC CO.GUARNT			1	1FE	498,825	100.2340	501,170	500,000	499,345		114			2.750	2.777	AO	3,438	13,750	03/19/2013	04/01/2023
585055-BR-6	MEDTRONIC INC CO.GUARNT			1	1FE	1,996,140	102.4120	2,048,245	2,000,000	1,997,441		561			3.150	3.183	MS	18,550	63,000	12/01/2014	03/15/2022
58933Y-AF-2	MERCK & CO INC SR UNSEC			1	1FE	599,478	100.8170	604,903	600,000	599,701		51			2.800	2.810	MN	2,007	16,800	05/15/2013	05/18/2023
58933Y-AR-6	MERCK & CO INC SR UNSEC			1	1FE	648,759	99.5720	647,216	650,000	649,081		115			2.750	2.772	FA	7,001	17,875	03/26/2015	02/10/2025
59156R-BQ-0	METLIFE INC SR UNSEC			1	1FE	999,920	104.0010	1,040,011	1,000,000	999,935		7			3.600	3.601	MN	4,800	36,000	11/09/2015	11/13/2025
59217G-AG-4	MET LIFE GLOB FUNDING I SR SEC				1FE	1,498,170	100.7310	1,510,965	1,500,000	1,499,868		286			3.650	3.670	JD	2,585	54,750	06/07/2011	06/14/2018
59217G-AY-5	MET LIFE GLOB FUNDING I SECURED				1FE	795,824	99.9890	799,912	800,000	799,979		862			1.500	1.609	JJ	5,700	12,000	01/03/2013	01/10/2018
59217G-BF-5	MET LIFE GLOB FUNDING I SECURED				1FE	599,214	100.1310	600,786	600,000	599,791		160			2.300	2.328	AO	3,105	13,800	04/07/2014	04/10/2019
59217G-BX-6	MET LIFE GLOB FUNDING I SECURED				1FE	3,319,481	97.9420	3,256,587	3,325,000	3,320,862		1,067			1.950	1.985	MS	19,091	64,838	09/08/2016	09/15/2021
60856B-AA-2	MOLEX ELECTRONICS TECH SR UNSEC			1	2FE	825,000	100.0160	825,131	825,000	825,000					2.878	2.878	AO	5,013	23,744	04/01/2015	04/15/2020
609207-AB-1	MONDELEZ INTERNATIONAL SR UNSEC			1	2FE	499,460	105.8880	529,440	500,000	499,653		49			4.000	4.013	FA	8,333	20,000	01/09/2014	02/01/2024
61166W-AT-8	MONSANTO CO SR UNSEC			1	1FE	998,150	100.4370	1,004,370	1,000,000	999,029		258			2.750	2.779	JJ	12,681	27,500	06/26/2014	07/15/2021
61744Y-AH-1	MORGAN STANLEY SR UNSEC				1FE	3,417,842	99.6200	3,412,000	3,425,000	3,418,676		834			2.750	2.795	MN	10,989	47,094	05/16/2017	05/19/2022
61746B-DR-4	MORGAN STANLEY SR UNSEC				1FE	995,650	100.1030	1,001,027	1,000,000	998,586		879			2.375	2.468	JJ	10,424	23,750	07/17/2014	07/23/2019
61746B-DZ-6	MORGAN STANLEY SR UNSEC			1	1FE	1,500,695	104.2100	1,563,152	1,500,000	1,500,585		(61)			3.875	3.869	JJ	24,865	58,125	01/27/2016	01/27/2026
61761J-3R-8	MORGAN STANLEY SR UNSEC			1	1FE	3,476,200	98.6060	3,451,209	3,500,000	3,479,171		2,082			3.125	3.205	JJ	46,788	109,983	07/20/2016	07/27/2026
637417-AF-3	NATL RETAIL PROPERTIES SR UNSEC			1	2FE	5,033,300	100.4840	5,024,179	5,000,000	5,027,845		(4,927)			3.300	3.180	AO	34,833	165,000	11/16/2016	04/15/2023
637417-AG-1	NATIONAL RETAIL PROP INC SR UNSEC			1	2FE	1,506,090	102.5230	1,537,841	1,500,000	1,504,162		(574)			3.900	3.850	JD	2,600	58,500	05/08/2014	06/15/2024
637432-NH-4	NATIONAL RURAL UTIL COOP COLLAT TRST			1	1FE	249,744	99.5280	248,821	250,000	249,889		99			1.650	1.691	FA	1,639	4,125	07/11/2016	02/08/2019
637432-NJ-0	NATIONAL RURAL UTIL COOP COLLAT TRST			1	1FE	1,994,540	99.9060	1,998,119	2,000,000	1,995,920		732			2.700	2.743	FA	20,400	54,000	02/03/2016	02/15/2023
637432-NN-1	NATIONAL RURAL UTILITIES COOPE National Rural Utilities 3.05			2	1FE	1,496,925	99.2360	1,488,540	1,500,000	1,497,108		183			3.050	3.074	AO	8,388	22,875	04/18/2017	04/25/2027
651229-AW-6	NEWELL BRANDS INC SR UNSEC			1	2FE	1,072,829	104.4150	1,122,459	1,075,000	1,073,148		184			4.200	4.225	AO	11,288	45,150	03/18/2016	04/01/2026
65409Y-BE-4	NIELSEN FINANCE LLC NIELSEN FINANCE LLC				3FE	735,065	100.3750	735,292	732,545	734,814		2,269			0.000	0.000	N/A	1,466	4,089	04/20/2017	10/04/2023
65473Q-BH-5	NISOURCE FINANCE CORP CO.GUARNT				2FE	1,972,512	99.2320	1,959,828	1,975,000	1,972,570		58			2.650	2.677	MN	6,397		11/08/2017	11/17/2022
666807-BG-6	NORTHROP GRUMMAN CORP SR UNSEC			1	2FE	584,118	102.0280	612,169	600,000	590,489		1,504			3.250	3.564	FA	8,125	19,500	07/08/2013	08/01/2023
666807-BN-1	NORTHROP GRUMMAN CORP SR UNSEC			2	2FE	2,073,900	100.1150	2,077,381	2,075,000	2,073,900					3.250	3.255	JJ	14,611		10/10/2017	01/15/2028

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
66765R-CE-4	NORTHWEST NATURAL GAS CO 1ST MORTG			2	1FE	800,000	95.2180	761,744	800,000	800,000					2.822	2.822	MS	6,773		09/06/2017	09/13/2027
67103H-AE-7	O'REILLY AUTOMOTIVE INC CO.GUARNT			2	2FE	249,580	101.0050	252,512	250,000	249,647		36			3.550	3.570	MS	2,613	8,875	03/01/2016	03/15/2026
68235P-AE-8	ONE GAS INC SR UNSEC			1	1FE	600,000	103.6470	621,883	600,000	600,000					3.610	3.610	FA	9,025	21,660	01/13/2014	02/01/2024
68371Y-AF-0	GXS GROUP INC GXS GROUP INC				2FE	732,559	100.3130	732,259	729,974	731,996		2,017			0.000	0.000	N/A	217	3,942	02/27/2017	01/16/2021
68389X-AS-4	ORACLE CORP SR UNSEC			1	1FE	1,408,155	104.9780	1,469,692	1,400,000	1,404,848		(791)			3.625	3.555	JJ	23,401	50,750	07/23/2013	07/15/2023
68389X-AU-9	ORACLE CORP SR UNSEC			1	1FE	424,035	103.6710	440,601	425,000	424,335		90			3.400	3.427	JJ	6,944	14,450	06/30/2014	07/08/2024
68389X-BA-2	ORACLE CORP SR UNSEC			1	1FE	799,116	101.4600	811,681	800,000	799,390		163			2.800	2.823	JJ	10,764	22,400	07/11/2016	07/08/2021
68389X-BM-6	ORACLE CORP SR UNSEC			1	1FE	1,494,360	97.4680	1,462,015	1,500,000	1,495,108		504			2.650	2.693	JJ	18,329	40,633	06/29/2016	07/15/2026
69349L-AK-4	PNC BANK NA SUBORD			2	1FE	398,212	100.6490	402,596	400,000	399,018		177			2.950	3.003	JJ	4,949	11,800	03/25/2013	01/30/2023
69352P-AL-7	PPL CAPITAL FUNDING INC CO.GUARNT			1	2FE	2,097,312	97.8470	2,054,793	2,100,000	2,097,692		238			3.100	3.115	MN	8,318	65,100	05/12/2016	05/15/2026
69353R-ES-3	PNC BANK NA SR UNSEC			1	1FE	999,300	100.6300	1,006,300	1,000,000	999,631		138			2.600	2.615	JJ	11,556	26,000	07/16/2015	07/21/2020
69353R-FB-9	PNC BANK NA SR UNSEC			2	1FE	4,497,885	100.2150	4,509,674	4,500,000	4,498,235		350			2.625	2.635	FA	43,969	59,063	02/14/2017	02/17/2022
694308-HP-5	PACIFIC GAS & ELECTRIC SR UNSEC			1	1FE	1,446,143	97.3330	1,411,329	1,450,000	1,446,769		345			2.950	2.981	MS	14,258	42,775	02/23/2016	03/01/2026
695156-AT-6	PACKAGING CORP OF AMERIC SR UNSEC				2FE	1,495,080	100.2190	1,503,283	1,500,000	1,495,100		20			3.400	3.439	JD	2,550		12/11/2017	12/15/2027
713448-CX-4	PEPSICO INC SR UNSEC			1	1FE	3,999,240	102.3830	4,095,328	4,000,000	3,999,488		103			3.100	3.103	JJ	56,489	124,000	07/14/2015	07/17/2022
714295-AC-6	PERRIGO FINANCE UNLIMITD CO.GUARNT			1	2FE	1,009,230	101.6530	1,016,528	1,000,000	1,008,086		(1,037)			3.900	3.763	JD	1,733	39,000	11/09/2016	12/15/2024
71677H-AG-0	PETSMART INC PETSMART INC				4FE	1,223,937	79.7190	974,025	1,221,823	1,223,500		(70)			0.000	0.000	N/A	465	9,171	10/20/2016	03/10/2022
717081-DH-3	PFIZER INC SR UNSEC			1	1FE	1,397,669	102.1700	1,430,381	1,400,000	1,398,654		224			3.000	3.019	JD	1,867	42,000	06/13/2013	06/15/2023
718549-AD-0	PHILLIPS 66 PARTNERS LP SR UNSEC			1	2FE	1,447,815	99.0850	1,436,730	1,450,000	1,448,035		189			3.550	3.568	AO	12,869	49,616	10/31/2016	10/01/2026
72584D-AD-6	KFC HOLDING CO KFC HOLDING CO				3FE	99,188	100.5210	99,270	98,755	99,139		(11)			0.000	0.000	N/A	134	545	03/30/2017	06/16/2023
73179Y-AG-2	POLYONE CORP POLYONE CORP				3FE	490,924	100.4580	492,247	490,003	490,866		(27)			0.000	0.000	N/A	667	2,789	08/23/2017	11/11/2022
74251V-AM-4	PRINCIPAL FINANCIAL GROU CO.GUARNT			1	2FE	2,681,695	98.7360	2,641,198	2,675,000	2,681,024		(583)			3.100	3.070	MN	10,596	84,077	11/07/2016	11/15/2026
74256L-AW-9	PRINCIPAL LFE GLB FND II SECURED				1FE	1,993,920	99.2480	1,984,960	2,000,000	1,995,211		1,161			2.375	2.440	MN	5,278	47,500	11/14/2016	11/21/2021
744482-BL-3	PUB SVC NEW HAMP 1ST MORTG			1	1FE	996,340	103.1240	1,031,242	1,000,000	997,698		350			3.500	3.544	MN	5,833	35,000	11/06/2013	11/01/2023
74834L-AZ-3	QUEST DIAGNOSTICS INC SR UNSEC			1	2FE	847,646	100.3050	852,593	850,000	847,972		204			3.450	3.483	JD	2,444	29,325	05/23/2016	06/01/2026
759468-AA-9	RELIANCE HOLDINGS USA CO.GUARNT			1	2FE	427,276	104.5440	418,176	400,000	414,571		(4,912)			4.500	3.129	AO	3,600	18,000	05/04/2015	10/19/2020
75951A-AA-6	RELIANCE STAND LIFE II SR SEC				1FE	3,510,850	100.2130	3,507,455	3,500,000	3,503,007		(2,232)			2.500	2.433	AO	16,285	87,500	05/08/2014	04/24/2019
75951A-AB-4	RELIANCE STAND LIFE II SR SEC				1FE	498,295	99.9990	499,995	500,000	499,279		340			2.500	2.573	JJ	5,764	12,500	01/07/2015	01/15/2020
760759-AR-1	REPUBLIC SERVICES INC SR UNSEC			1	2FE	1,148,218	97.8920	1,125,753	1,150,000	1,148,449		159			2.900	2.918	JJ	16,675	32,979	06/23/2016	07/01/2026
760759-AS-9	REPUBLIC SERVICES INC SR UNSEC				2FE	324,454	100.7170	327,332	325,000	324,460		6			3.375	3.395	MN	1,371		11/13/2017	11/15/2027
772739-AJ-7	WESTROCK RKT CO CO.GUARNT			1	2FE	344,016	102.2200	328,125	321,000	326,561		(4,637)			4.450	2.923	MS	4,762	14,285	01/24/2014	03/01/2019
772739-AQ-1	WESTROCK RKT CO CO.GUARNT			1	2FE	2,080,120	103.6120	2,072,230	2,000,000	2,068,125		(11,995)			4.000	3.245	MS	26,667	80,000	01/12/2017	03/01/2023
774341-AJ-0	ROCKWELL COLLINS INC SR UNSEC			2	2FE	4,985,600	100.7460	5,037,287	5,000,000	4,986,901		1,301			3.200	3.247	MS	47,111	68,889	03/28/2017	03/15/2024
774341-AK-7	ROCKWELL COLLINS INC SR UNSEC			2	2FE	1,347,773	101.7890	1,374,152	1,350,000	1,347,888		116			3.500	3.520	MS	13,913	20,344	03/28/2017	03/15/2027
78355H-JW-0	RYDER SYSTEM INC SR UNSEC			1	2FE	500,740	100.2670	501,337	500,000	500,201		(142)			2.550	2.520	JD	1,063	12,750	02/19/2014	06/01/2019
78355H-JX-8	RYDER SYSTEM INC SR UNSEC			1	2FE	998,135	100.1000	1,001,001	1,000,000	999,259		431			2.450	2.496	MS	8,167	24,500	07/11/2016	09/03/2019
78709W-AE-9	SCIENCE APPLICATIONS INTERN SCIENCE APPLICATIONS INTERN				3FE	887,836	100.6250	886,735	881,227	886,130		(484)			0.000	0.000	N/A	5,240	8,586	09/12/2016	05/04/2022
824348-AV-8	SHERWIN-WILLIAMS CO SR UNSEC			2	2FE	4,992,400	100.5300	5,026,483	5,000,000	4,993,061		661			3.125	3.149	JD	13,021	84,635	05/02/2017	06/01/2024
824348-AW-6	SHERWIN-WILLIAMS CO SR UNSEC			2	2FE	1,594,192	101.5700	1,625,126	1,600,000	1,594,519		327			3.450	3.493	JD	4,600	29,900	05/02/2017	06/01/2027
828807-CM-7	SIMON PROPERTY GROUP LP SR UNSEC			1	1FE	696,700	99.9880	699,916	700,000	699,943		669			1.500	1.597	FA	4,375	10,500	01/02/2013	02/01/2018
828807-CN-5	SIMON PROPERTY GROUP LP SR UNSEC			1	1FE	460,695	99.8040	499,020	500,000	477,411		3,965			2.750	3.734	FA	5,729	13,750	07/01/2013	02/01/2023
828807-DC-8	SIMON PROPERTY GROUP LP SR UNSEC			2	1FE	1,987,680	100.7280	2,014,569	2,000,000	1,988,311		631			3.375	3.448	JD	3,000	36,375	05/22/2017	06/15/2027
828807-DE-4	SIMON PROPERTY GROUP LP SR UNSEC				1FE	1,984,280	100.4330	2,008,658	2,000,000	1,984,355		75			3.375	3.469	JD	3,750		11/30/2017	12/01/2027
832696-AH-1	JM SMUCKER CO CO.GUARNT			1	2FE	597,515	100.6490	603,893	600,000	598,335		366			3.000	3.071	MS	5,300	18,000	03/12/2015	03/15/2022
832696-AR-9	JM SMUCKER CO SR UNSEC				2FE	1,999,320	100.1020	2,002,048	2,000,000	1,999,324		4			3.375	3.379	JD	4,500		12/04/2017	12/15/2027
842400-GD-9	SOUTHERN CAL EDISON 1ST MORTG			1	1FE	999,930	99.2700	992,699	1,000,000	999,962		9			2.400	2.401	FA	10,000	24,000	01/13/2015	02/01/2022
8426EP-AA-6	SOUTHERN CO GAS CAPITAL SR UNSEC			1	2FE	5,995,320	96.7620	5,805,713	6,000,000	5,996,166		653			2.450	2.462	AO	36,750	154,350	09/08/2016	10/01/2023
84756N-AH-2	SPECTRA ENERGY PARTNERS SR UNSEC			1	2FE	424,426	98.7980	419,889	425,000	424,485		49			3.375	3.391	AO	3,028	14,264	10/05/2016	10/15/2026
857477-AM-5	STATE STREET CORP SR UNSEC				1FE	1,097,360	105.2820	1,158,099	1,100,000	1,098,331		249			3.700	3.729	MN	4,635	40,700	11/14/2013	11/20/2023
86787E-AN-7	SUNTRUST BANK SR UNSEC			2	1FE	1,195,836	99.0700	1,188,835	1,200,000	1,197,637		406			2.750	2.790	MN	5,500	33,000	04/26/2013	05/01/2023
87089H-AA-1	SWISS RE TREASURY -US CO.GUARNT			1	1FE	944,530	100.1230	1,001,230	1,000,000	967,833		5,866			2.875	3.593	JD	1,997	28,750	10/16/2013	12/06/2022
87165B-AC-7	SYNCHRONY FINANCIAL SR UNSEC			1	2FE	1,372,689	102.5310	1,409,800	1,375,000	1,373,664		338			3.750	3.779	FA	19,479	51,563	07/11/2016	08/15/2021
87165B-AE-3	SYNCHRONY FINANCIAL SR UNSEC			1	2FE	999,390	100.2450	1,002,447	1,000,000	999,737		121			2.700	2.713	FA	11,100	27,000	02/18/2015	02/03/2020
871829-BC-0	SYSCO CORP CO.GUARNT			1	2FE	796,984	100.6010	804,805	800,000	797,405		259			3.300	3.344	JJ	12,173	26,400	03/22/2016	07/15/2026
871829-BF-3	SYSCO CORP Sysco Corp 3.25 07/15/2027			2	2FE	994,630	99.6340	996,336	1,000,000	994,855		225			3.250	3.313	JJ	14,986		06/19/2017	07/15/2027
873050-CE-9	TTX CO SR UNSEC			1	1FE	899,991	105.2060	946,854	900,000	899,999					4.125	4.125	AO	9,281	37,125	09/19/2013	10/01/2023

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
882508-BB-9	TEXAS INSTRUMENTS INC SR UNSEC			2	1FE	1,761,350	99.1830	1,760,506	1,775,000	1,762,534		1,184			2.625	2.746	MN	5,954	24,721	04/27/2017	05/15/2024
883203-BT-7	TEXTRON INC SR UNSEC			1	2FE	1,497,540	102.8860	1,543,290	1,500,000	1,498,847		338			3.650	3.676	MS	18,250	54,750	01/23/2014	03/01/2021
883203-BW-0	TEXTRON INC SR UNSEC			1	2FE	1,017,231	104.2810	1,068,885	1,025,000	1,018,417		663			4.000	4.093	MS	12,072	41,000	03/04/2016	03/15/2026
883203-BY-6	TEXTRON INC SR UNSEC			2	2FE	1,822,100	99.4100	1,814,224	1,825,000	1,822,154		54			3.375	3.393	MS	18,478		10/12/2017	03/01/2028
883556-BF-8	THERMO FISHER SCIENTIFIC SR UNSEC			1	2FE	1,498,635	106.0550	1,590,829	1,500,000	1,499,198		114			4.150	4.160	FA	25,938	62,250	12/19/2013	02/01/2024
887389-AJ-3	TIMKEN CO SR UNSEC			1	2FE	989,710	100.6210	1,006,212	1,000,000	992,302		990			3.875	4.008	MS	12,917	38,750	08/13/2014	09/01/2024
891906-AD-1	TOTAL SYSTEM SERVICES IN SR UNSEC			1	2FE	2,294,848	102.4870	2,357,208	2,300,000	2,296,592		968			3.800	3.849	AO	21,850	87,400	03/14/2016	04/01/2021
90131H-CB-9	21ST CENTURY FOX AMERICA CO.GUARNT			2	2FE	274,484	102.1040	280,785	275,000	274,527		43			3.375	3.398	MN	1,186	9,204	03/23/2017	11/15/2026
902494-BF-9	TYSON FOODS INC SR UNSEC			2	2FE	2,170,955	98.6460	2,145,557	2,175,000	2,171,300		346			2.250	2.299	FA	17,400		08/21/2017	08/23/2021
904764-AQ-0	UNILEVER CAPITAL CORP CO.GUARNT			1	1FE	1,093,220	100.1580	1,101,734	1,100,000	1,097,168		2,346			2.200	2.423	MS	7,731	24,200	07/11/2016	03/06/2019
904764-AS-6	UNILEVER CAPITAL CORP CO.GUARNT			1	1FE	518,900	101.3290	531,980	525,000	520,202		550			3.100	3.237	JJ	6,826	16,275	07/28/2015	07/30/2025
91159H-HG-8	US BANCORP SR UNSEC			2	1FE	1,398,488	105.0030	1,470,044	1,400,000	1,399,016		142			3.700	3.713	JJ	21,727	51,800	01/27/2014	01/30/2024
91159H-HL-7	US BANCORP SR UNSEC			2	1FE	999,860	100.0080	1,000,080	1,000,000	999,912		27			2.350	2.353	JJ	9,922	23,500	01/26/2016	01/29/2021
91324P-CB-6	UNITEDHEALTH GROUP INC SR UNSEC			1	1FE	696,796	99.4500	693,169	697,000	696,916		68			1.625	1.635	MS	3,335	11,326	07/11/2016	03/15/2019
91324P-CC-4	UNITEDHEALTH GROUP INC SR UNSEC			1	1FE	2,167,516	101.1340	2,224,952	2,200,000	2,181,356		3,140			2.875	3.051	MS	18,624	63,250	07/01/2013	03/15/2023
91324P-CV-2	UNITEDHEALTH GROUP INC SR UNSEC			1	1FE	524,585	100.7120	528,740	525,000	524,659		36			3.100	3.109	MS	4,792	16,275	02/22/2016	03/15/2026
92277G-AG-2	VENTAS REALTY LP CO.GUARNT			1	2FE	595,308	104.3430	626,059	600,000	596,230		387			4.125	4.218	JJ	11,413	24,750	07/09/2015	01/15/2026
92277G-AH-0	VENTAS REALTY LP CO.GUARNT			1	2FE	1,986,860	100.0270	2,000,542	2,000,000	1,989,579		1,721			3.125	3.230	JD	2,778	62,500	05/25/2016	06/15/2023
92343V-DQ-4	VERIZON COMMUNICATIONS SR UNSEC				2FE	713,711	100.5970	719,269	715,000	713,867		156			2.946	2.986	MS	6,202	12,989	07/06/2017	03/15/2022
92343V-EB-6	VERIZON COMMUNICATIONS SR UNSEC				2FE	2,367,510	100.3540	2,402,487	2,394,000	2,368,676		1,166			3.376	3.545	FA	30,308		08/16/2017	02/15/2025
92345Y-AD-8	VERISK ANALYTICS INC SR UNSEC			1	2FE	994,630	103.3850	1,033,854	1,000,000	995,858		467			4.000	4.065	JD	1,778	40,000	05/11/2015	06/15/2025
927804-FU-3	VIRGINIA ELEC & POWER CO SR UNSEC			1	1FE	1,374,876	100.9340	1,387,845	1,375,000	1,374,898		11			3.150	3.151	JJ	19,972	43,313	01/12/2016	01/15/2026
92826C-AH-5	VISA INC SR UNSEC			2	1FE	3,461,280	98.6350	3,452,235	3,500,000	3,462,214		934			2.750	2.878	MS	29,410		09/28/2017	09/15/2027
929160-AT-6	VULCAN MATERIALS CO SR UNSEC			2	2FE	1,553,942	102.1330	1,531,995	1,500,000	1,551,384		(2,557)			3.900	3.454	AO	14,625	32,013	06/12/2017	04/01/2027
92938K-AB-5	WR GRACE & CO-CONN WR GRACE & CO-CONN				3FE	426,309	100.6250	432,760	430,072	428,053		76			0.000	0.000	N/A	2,386	3,639	12/09/2014	02/03/2021
931142-DH-3	WAL-MART STORES INC SR UNSEC			2	1FE	199,544	100.3500	200,701	200,000	199,745		45			2.550	2.576	AO	1,133	5,100	04/04/2013	04/11/2023
931427-AQ-1	WALGREENS BOOTS ALLIANCE SR UNSEC			1	2FE	2,295,667	98.8590	2,249,047	2,275,000	2,292,882		(1,885)			3.450	3.339	JD	6,541	78,488	06/23/2016	06/01/2026
948741-AM-5	WEINGARTEN REALTY INVEST SR UNSEC			1	2FE	495,775	95.9530	479,763	500,000	496,282		367			3.250	3.350	FA	6,139	16,431	08/02/2016	08/15/2026
94973V-BC-0	ANTHEM INC SR UNSEC			1	2FE	754,030	99.9930	749,949	750,000	750,031		(808)			1.875	1.766	JJ	6,484	14,063	10/19/2012	01/15/2018
949746-RW-3	WELLS FARGO & COMPANY SR UNSEC				1FE	1,993,140	98.0840	1,961,673	2,000,000	1,994,163		609			3.000	3.040	AO	11,500	60,000	04/15/2016	04/22/2026
94974B-GH-7	WELLS FARGO & COMPANY SR UNSEC				1FE	996,660	99.1420	991,416	1,000,000	997,517		307			3.000	3.039	FA	11,000	30,000	02/11/2015	02/19/2025
94974B-GM-6	WELLS FARGO & COMPANY SR UNSEC				1FE	999,480	100.6090	1,006,091	1,000,000	999,706		110			2.600	2.612	JJ	11,483	26,000	07/11/2016	07/22/2020
96145D-AA-3	WESTROCK CO CO.GUARNT			2	2FE	2,542,886	99.0900	2,526,798	2,550,000	2,543,219		334			3.000	3.044	MS	26,988		08/21/2017	09/15/2024
970648-AF-8	WILLIS NORTH AMERICA INC CO.GUARNT			2	2FE	1,049,097	101.6390	1,067,208	1,050,000	1,049,168		71			3.600	3.614	MN	4,830	18,795	05/11/2017	05/15/2024
976826-BL-0	WISCONSIN POWER & LIGHT SR UNSEC			2	1FE	972,163	99.9930	974,928	975,000	972,218		55			3.050	3.084	AO	6,691		10/02/2017	10/15/2027
98956P-AF-9	ZIMMER BIOMET HOLDINGS SR UNSEC			1	2FE	997,650	99.9100	999,103	1,000,000	998,230		211			3.550	3.578	AO	8,875	35,500	03/10/2015	04/01/2025
98978V-AJ-2	ZOETIS INC SR UNSEC			1	2FE	374,519	102.3540	383,827	375,000	374,709		95			3.450	3.479	MN	1,725	12,938	07/11/2016	11/13/2020
98978V-AL-7	ZOETIS INC SR UNSEC			2	2FE	2,013,741	97.6540	1,977,487	2,025,000	2,014,039		298			3.000	3.065	MS	18,394		09/05/2017	09/12/2027
BL2438-68-9	CSRA INC CSRA INC				3FE	777,187	100.3500	778,607	775,891	777,100		(43)			0.000	0.000	N/A	239	6,537	07/27/2017	11/30/2023
BL2561-11-8	VIRGIN MEDIA BRISTOL LLC CO.ASSET				3FE	1,271,813	99.9380	1,274,210	1,275,000	1,271,847		34			0.000	0.000	N/A	2,395	3,188	11/10/2017	01/15/2026
JK1380-51-4	IBM CORP SR UNSEC			1	1FE	1,993,300	103.3160	2,066,328	2,000,000	1,994,382		588			3.450	3.490	FA	25,300	69,000	02/16/2016	02/19/2026
JK3458-64-9	STRYKER CORP SR UNSEC			1	1FE	645,762	103.1590	670,532	650,000	646,425		369			3.500	3.578	MS	6,699	22,750	03/03/2016	03/15/2026
JV6466-11-6	ANHEUSER-BUSCH INBEV FIN CO.GUARNT			1	1FE	2,999,290	103.1720	3,095,160	3,000,000	2,999,422		56			3.650	3.653	FA	45,625	110,734	01/27/2016	02/01/2026
064159-FL-5	BANK OF NOVA SCOTIA SR UNSEC		A		1FE	2,993,010	100.8920	3,026,753	3,000,000	2,996,279		982			2.800	2.837	JJ	37,333	84,000	07/14/2014	07/21/2021
136375-CJ-9	CANADIAN NATL RAILWAY SR UNSEC		A	1	1FE	996,170	99.2380	992,380	1,000,000	996,806		344			2.750	2.794	MS	9,167	27,500	02/18/2016	03/01/2026
13645R-AS-3	CANADIAN PACIFIC RR CO SR UNSEC		A	1	2FE	988,830	99.1880	991,883	1,000,000	991,706		1,035			2.900	3.031	FA	12,083	29,000	02/24/2015	02/01/2025
349553-AK-3	FORTIS INC SR UNSEC		A	2	2FE	1,696,276	97.6020	1,659,227	1,700,000	1,696,722		446			2.100	2.154	AO	8,628	17,850	06/30/2017	10/04/2021
78008S-7D-2	ROYAL BANK OF CANADA SR UNSEC		A		1FE	500,000	100.1460	500,730	500,000	500,000					2.200	2.200	JJ	4,706	11,000	07/11/2016	07/27/2018
89114Q-B6-4	TORONTO-DOMINION BANK SR UNSEC		A		1FE	499,627	99.9180	499,592	500,000	499,906		166			1.750	1.784	JJ	3,840	8,750	07/11/2016	07/23/2018
89114Q-BL-1	TORONTO-DOMINION BANK SR UNSEC		A		1FE	2,992,860	97.9170	2,937,496	3,000,000	2,994,888		1,388			1.800	1.850	JJ	25,200	54,000	07/06/2016	07/13/2021
89352H-AK-5	TRANS-CANADA PIPELINES SR UNSEC		A	1	1FE	894,339	104.4680	940,212	900,000	896,478		534			3.750	3.826	AO	7,031	33,750	10/02/2013	10/16/2023
AM6967-57-5	BANK OF NOVA SCOTIA SR UNSEC		A		1FE	1,996,380	99.9870	1,999,747	2,000,000	1,996,941		561			2.700	2.739	MS	17,100	27,026	03/01/2017	03/07/2022
00185A-AJ-3	AON PLC CO.GUARNT		D	1	2FE	499,117	100.3310	501,657	500,000	499,413		173			2.800	2.839	MS	4,122	14,000	07/11/2016	03/15/2021
00203Q-AC-1	AP MOELLER-MAERSK A/S SR UNSEC		D	1	2FE	499,653	100.6890	503,445	500,000	499,833		58			2.875	2.888	MS	3,714	14,375	07/11/2016	09/28/2020
00203Q-AD-9	AP MOELLER-MAERSK A/S SR UNSEC		D	1	2FE	989,940	100.3870	1,003,870	1,000,000	991,882		879			3.875	3.998	MS	10,010	38,750	09/21/2015	09/28/2025
00205G-AD-9	APT PIPELINES LTD CO.GUARNT		D	2	2FE	496,525	103.4560	517,278	500,000	496,711		186			4.250	4.335	JJ	9,799	6,611	03/16/2017	07/15/2027
00507U-AR-2	ACTAVIS FUNDING SCS CO.GUARNT		D	1	2FE	2,995,945	101.5940	3,047,813	3,000,000	2,997,352		576			3.450	3.473	MS	30,475	103,500	07/11/2016	03/15/2022

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
00507U-AS-0	ACTAVIS FUNDING SCS CO.GUARNT		D	1	2FE	2,116,480	101.7820	2,035,639	2,000,000	2,098,613		(12,568)			3.800	3.009	MS	22,378	76,000	07/21/2016	03/15/2025
00652M-AB-8	ADANI PORTS AND SPECIAL SR UNSEC		D	1	2FE	1,094,927	101.0320	1,111,348	1,100,000	1,097,188		1,024			3.500	3.605	JJ	16,256	38,500	07/11/2016	07/29/2020
00652M-AC-6	ADANI PORTS AND SPECIAL SR UNSEC		D		2FE	1,496,760	101.9790	1,529,684	1,500,000	1,497,328		568			3.950	3.998	JJ	26,663	29,625	01/11/2017	01/19/2022
009279-AA-8	AIRBUS SE SR UNSEC		D	2	1FE	2,997,180	100.2870	3,008,610	3,000,000	2,997,357		177			3.150	3.161	AO	21,263	47,250	04/05/2017	04/10/2027
01609W-AC-6	ALIBABA GROUP HOLDING SR UNSEC		D	1	1FE	798,580	100.2800	802,240	800,000	799,306		351			2.500	2.547	MN	1,833	20,000	07/07/2015	11/28/2019
03835V-AA-4	DELPHI AUTOMOTIVE PLC CO.GUARNT		D	1	2FE	349,275	101.5370	355,380	350,000	349,553		146			3.150	3.197	MN	1,286	11,025	07/11/2016	11/19/2020
05253J-AK-7	AUST & NZ BANKING GRP NY SR UNSEC		D		1FE	499,170	100.5800	502,898	500,000	499,472		174			2.700	2.738	MN	1,688	13,500	07/11/2016	11/16/2020
05565Q-CB-2	BP CAPITAL MARKETS PLC CO.GUARNT		D	1	1FE	828,378	99.4700	895,233	900,000	859,826		7,483			2.500	3.510	MN	3,438	22,500	07/15/2013	11/06/2022
05565Q-DB-1	BP CAPITAL MARKETS PLC CO.GUARNT		D	1	1FE	1,000,000	101.0460	1,010,461	1,000,000	1,000,000					3.119	3.119	MN	4,938	31,190	04/28/2016	05/04/2026
05565Q-DL-9	BP CAPITAL MARKETS PLC SR UNSEC		D	2	1FE	2,999,820	102.4420	3,073,252	3,000,000	2,999,990		170			3.224	3.224	AO	20,687	64,480	02/08/2017	04/14/2024
05565Q-DN-5	BP CAPITAL MARKETS PLC SR UNSEC		D	2	1FE	1,525,000	101.1990	1,543,284	1,525,000	1,525,000					3.279	3.279	MS	14,168		09/14/2017	09/19/2027
05581K-AB-7	BNP PARIBAS SR UNSEC		D		1FE	1,595,136	103.4410	1,655,056	1,600,000	1,595,739		603			3.800	3.850	JJ	28,880	30,400	01/03/2017	01/10/2024
05954T-AK-7	BANCO DE CREDITO DEL PER SR UNSEC		D	1	2FE	747,713	100.0000	750,000	750,000	748,599		748			2.250	2.356	AO	3,094	16,875	10/21/2016	10/25/2019
05957A-AA-7	BANCO DEL ESTADO -CHILE SR UNSEC		D	1	1FE	322,110	104.2610	312,783	300,000	311,675		(4,020)			4.125	2.655	AO	2,888	12,375	05/04/2015	10/07/2020
05964H-AC-9	BANCO SANTANDER SA SR UNSEC		D		2FE	1,196,184	101.9520	1,223,429	1,200,000	1,196,697		513			3.500	3.570	AO	9,333	21,000	04/04/2017	04/11/2022
05964H-AE-5	BANCO SANTANDER SA SR UNSEC		D		2FE	3,393,472	99.4770	3,382,211	3,400,000	3,393,637		165			3.125	3.165	FA	20,069		10/17/2017	02/23/2023
064255-AL-6	BK TOKYO-MITSUBISHI UFJ SR UNSEC		D		1FE	496,722	99.9720	496,861	497,000	496,977		150			1.650	1.681	FA	2,847	8,201	07/11/2016	02/26/2018
06538P-AC-6	BK TOKYO-MITSUBISHI UFJ SR UNSEC		D		1FE	3,197,649	100.5290	3,216,928	3,200,000	3,198,685		463			2.750	2.766	MS	26,156	88,000	07/11/2016	09/14/2020
111013-AL-2	SKY PLC CO.GUARNT		D	1	2FE	298,860	104.2730	312,819	300,000	299,190		104			3.750	3.796	MS	3,281	11,250	09/09/2014	09/16/2024
111021-AK-7	BRITISH TELECOM PLC SR UNSEC		D	1	2FE	1,498,530	100.0990	1,501,483	1,500,000	1,499,656		300			2.350	2.371	FA	13,415	35,250	02/11/2014	02/14/2019
2027A0-JK-6	COMMONWEALTH BANK AUST SR UNSEC		D		1FE	4,985,150	100.2750	5,013,750	5,000,000	4,987,426		2,276			2.750	2.814	MS	42,396	68,750	03/06/2017	03/10/2022
21684A-AF-3	COOPERATIEVE RABOBANK UA CO.GUARNT		D		1FE	2,687,742	101.2770	2,734,467	2,700,000	2,689,242		1,046			3.750	3.805	JJ	45,000	101,250	07/14/2016	07/21/2026
21688A-AA-0	RABOBANK NEDERLAND NY SR UNSEC		D		1FE	497,140	100.1010	500,505	500,000	499,380		585			2.250	2.372	JJ	5,219	11,250	01/07/2014	01/14/2019
22303Q-AP-5	COVIDIEN INTL FINANCE SA CO.GUARNT		D	1	1FE	1,157,636	100.9000	1,210,800	1,200,000	1,175,071		4,086			2.950	3.369	JD	1,573	35,400	07/01/2013	06/15/2023
225433-AC-5	CRED SUIS GP FUN LTD CO.GUARNT		D		2FE	997,761	102.0150	1,020,151	1,000,000	998,212		211			3.750	3.778	MS	9,896	37,500	01/14/2016	03/26/2025
25243Y-AU-3	DIAGEO CAPITAL PLC CO.GUARNT		D	1	1FE	997,550	99.9670	999,670	1,000,000	998,546		170			2.625	2.653	AO	4,448	26,250	04/24/2013	04/29/2023
26824K-AA-2	AIRBUS FINANCE BV CO.GUARNT		D	1	1FE	2,977,091	99.9060	3,097,086	3,100,000	3,026,290		12,410			2.700	3.187	AO	17,205	83,700	10/10/2013	04/17/2023
33938E-AQ-0	FLEXTRONICS INTL LTD CO.GUARNT		D	1	2FE	700,000	103.2170	722,519	700,000	700,000					4.625	4.625	FA	12,231	32,375	08/28/2013	02/15/2020
36160B-AA-3	ENGIE SR UNSEC		D	1	1FE	597,996	100.6000	603,600	600,000	598,939		204			2.875	2.915	AO	3,881	17,250	03/04/2013	10/10/2022
40052V-AA-2	GRUPO BIMBO SAB DE CV CO.GUARNT		D	1	2FE	443,000	105.1960	420,784	400,000	421,567		(8,259)			4.875	2.628	JD	54	19,500	05/04/2015	06/30/2020
404280-AP-4	HSBC HOLDINGS PLC SUBORD		D		1FE	2,076,280	104.4370	2,088,739	2,000,000	2,070,745		(5,535)			4.250	3.608	MS	25,264	42,500	06/07/2017	03/14/2024
404280-BB-4	HSBC HOLDINGS PLC SR UNSEC		D		1FE	1,718,911	103.6870	1,788,595	1,725,000	1,719,734		520			3.900	3.943	MN	6,728	67,275	05/18/2016	05/25/2026
404280-BJ-7	HSBC HOLDINGS PLC SR UNSEC		D	2	1FE	5,000,000	101.3800	5,068,997	5,000,000	5,000,000					3.262	3.262	MS	48,930	81,550	03/06/2017	03/13/2023
423012-AF-0	HEINEKEN NV SR UNSEC		D	2	2FE	1,937,364	101.9900	1,988,797	1,950,000	1,938,036		672			3.500	3.573	JJ	28,817	22,757	03/20/2017	01/29/2028
45112E-AF-6	ICICI BANK LTD/DUBAI SR UNSEC		D		2FE	1,529,965	100.8790	1,513,178	1,500,000	1,517,477		(7,588)			3.500	2.950	MS	15,021	52,500	04/07/2016	03/18/2020
46132F-AB-6	INVESCO FINANCE PLC CO.GUARNT		D	1	1FE	992,840	105.4290	1,054,289	1,000,000	995,469		645			4.000	4.085	JJ	16,778	40,000	11/06/2013	01/30/2024
500498-AD-2	KOOKMIN BANK COVERED		D		1FE	996,570	97.9100	979,100	1,000,000	997,834		669			2.250	2.323	FA	9,250	22,500	01/28/2016	02/03/2021
500630-CD-8	KOREA DEVELOPMENT BANK SR UNSEC		D		1FE	799,868	99.2270	793,818	800,000	799,939		27			2.500	2.504	MS	6,111	20,000	07/11/2016	03/11/2020
539439-AQ-2	LLOYDS BANKING GROUP PLC SR UNSEC		D	2	1FE	6,000,000	99.0290	5,941,762	6,000,000	6,000,000					3.574	3.574	MN	32,166		10/31/2017	11/07/2028
55608J-AF-5	MACQUARIE GROUP LTD SR UNSEC		D		1FE	996,000	100.7290	1,007,290	1,000,000	999,217		826			3.000	3.087	JD	2,333	30,000	11/25/2013	12/03/2018
55608J-AH-1	MACQUARIE GROUP LTD SR UNSEC		D		1FE	3,000,000	99.3040	2,979,120	3,000,000	3,000,000					3.189	3.189	MN	8,770		11/20/2017	11/28/2023
55608P-AH-7	MACQUARIE BANK LTD SR UNSEC		D		1FE	624,753	100.2610	626,634	625,000	624,885		76			2.600	2.613	JD	316	16,250	07/11/2016	06/24/2019
58507L-AC-3	MEDTRONIC GLOBAL HLDINGS CO.GUARNT		D	2	1FE	1,300,000	102.5780	1,333,510	1,300,000	1,300,000					3.350	3.350	AO	10,888	22,138	03/21/2017	04/01/2027
606822-AL-8	MITSUBISHI UFJ FIN GRP SR UNSEC		D		1FE	3,000,000	100.6230	3,018,701	3,000,000	3,000,000					2.998	2.998	FA	32,229	44,970	02/15/2017	02/22/2022
62854A-AN-4	MYLAN NV CO.GUARNT		D	2	2FE	4,578,631	100.8110	4,536,490	4,500,000	4,571,859		(6,772)			3.950	3.719	JD	7,900	177,750	02/01/2017	06/15/2026
63254A-AK-4	NATIONAL AUSTRALIA BK/NY SR UNSEC		D		1FE	499,902	99.9680	499,840	500,000	499,975		43			1.875	1.884	JJ	4,115	9,375	07/11/2016	07/23/2018
63254A-AP-3	NATIONAL AUSTRALIA BK/NY SR UNSEC		D		1FE	1,488,420	101.4780	1,522,176	1,500,000	1,490,393		1,021			3.375	3.467	JJ	23,484	50,625	01/06/2016	01/14/2026
716540-BU-5	PETROLEOS MEXICANOS CO.GUARNT		D	1	2FE	1,003,939	101.3500	1,013,500	1,000,000	1,002,424		(892)			3.500	3.400	JJ	15,361	35,000	03/28/2016	07/23/2020
716540-BZ-4	PETROLEOS MEXICANOS CO.GUARNT		D		2FE	700,000	103.3450	723,415	700,000	700,000					5.500	5.500	FA	15,721	38,500	01/25/2017	02/04/2019
78440P-AD-0	SK TELECOM CO LTD SR UNSEC		D		1FE	979,620	99.8650	998,651	1,000,000	998,361		4,865			2.125	2.626	MN	3,542	21,250	02/04/2014	05/01/2018
80281L-AD-7	SANTANDER UK GROUP HLDGS SR UNSEC		D		2FE	349,680	100.9410	353,292	350,000	349,781		68			3.125	3.147	JJ	5,256	10,938	07/11/2016	01/08/2021
82481L-AC-3	SHIRE ACQ INV IRELAND DA CO.GUARNT		D	1	2FE	1,999,740	98.2920	1,965,834	2,000,000	1,999,784		34			2.875	2.877	MS	15,653	57,500	09/19/2016	09/23/2023
82620K-AD-5	SIEMENS FINANCIERINGSMAT CO.GUARNT		D	1	1FE	1,500,000	101.1060	1,516,590	1,500,000	1,500,000					2.900	2.900	MN	4,108	43,500	05/18/2015	05/27/2022
857004-AB-1	STATE GRID OVERSEAS INV CO.GUARNT		D	1	1FE	1,004,035	100.3610	1,003,610	1,000,000	1,001,186		(854)			2.750	2.660	MN	4,125	27,500	07/18/2014	05/07/2019
85771P-AK-8	STATOIL ASA CO.GUARNT		D	1	1FE	399,208	99.5480	398,191	400,000	399,534		70			2.650	2.671	JJ	4,888	10,600	05/08/2013	01/15/2024
865622-BE-3	SUMITOMO MITSUI BANKING CO.GUARNT		D		1FE	1,582,597	104.6130	1,647,655	1,575,000	1,579,578		(727)			3.950	3.891	JJ	27,996	63,106	07/18/2013	07/19/2023
865622-BG-8	SUMITOMO MITSUI BANKING CO.GUARNT		D		1FE	499,649	100.2180	501,092	500,000	499,865		129			2.450	2.477	JJ	5,819	12,250	07/11/2016	01/10/2019

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
865622-BM-5	SUMITOMO MITSUI BANKING CO.GUARNT		D		1FE	998,234	99.9550	999,551	1,000,000	999,375		398			2.250	2.292	JJ	10,625	22,500	07/11/2016	07/11/2019
86960B-AR-3	SVENSKA HANDELSBANKEN AB CO.GUARNT		D		1FE	1,398,586	98.9230	1,384,924	1,400,000	1,398,732		146			1.950	1.985	MS	8,569		08/30/2017	09/08/2020
87124V-AF-6	SYDNEY AIRPORT FINANCE CO.GUARNT		D	1	2FE	1,199,400	100.9770	1,211,724	1,200,000	1,199,486		52			3.625	3.631	AO	7,613	43,500	04/21/2016	04/28/2026
872882-AC-9	TSMC GLOBAL LTD CO.GUARNT		D	1	1FE	699,531	99.8220	698,755	700,000	699,975		96			1.625	1.639	AO	2,781	11,375	03/27/2013	04/03/2018
89153V-AG-4	TOTAL CAPITAL INTL SA CO.GUARNT		D	1	1FE	2,101,864	105.4160	2,213,745	2,100,000	2,101,134		(166)			3.700	3.690	JJ	36,404	77,700	08/09/2013	01/15/2024
89153V-AL-3	TOTAL CAPITAL INTL SA CO.GUARNT		D	1	1FE	595,494	106.0130	636,075	600,000	597,083		404			3.750	3.838	AO	5,063	22,500	01/08/2014	04/10/2024
902133-AR-8	TYCO ELECTRONICS GROUP S CO.GUARNT		D	1	1FE	1,508,310	102.7800	1,541,695	1,500,000	1,505,734		(791)			3.450	3.383	FA	21,563	51,750	08/04/2014	08/01/2024
902133-AT-4	TYCO ELECTRONICS GROUP S CO.GUARNT		D	1	1FE	324,210	103.8420	337,486	325,000	324,345		68			3.700	3.729	FA	4,543	12,025	01/25/2016	02/15/2026
902133-AU-1	TYCO ELECTRONICS GROUP S CO.GUARNT		D	2	1FE	495,995	99.6050	498,027	500,000	496,138		143			3.125	3.219	FA	6,424		07/31/2017	08/15/2027
92936M-AF-4	WPP FINANCE 2010 CO.GUARNT		D	1	2FE	926,190	102.1770	919,591	900,000	925,192		(998)			3.750	3.282	MS	9,563	16,875	09/13/2017	09/19/2024
961214-CC-5	WESTPAC BANKING CORP SR UNSEC		D		1FE	499,309	100.2020	501,010	500,000	499,821		304			2.250	2.313	JJ	4,719	11,250	07/11/2016	07/30/2018
961214-DS-9	WESTPAC BANKING CORP SR UNSEC		D		1FE	1,997,980	99.7820	1,995,640	2,000,000	1,997,977		3			2.750	2.771	JJ	3,056		12/04/2017	01/11/2023
984851-AD-7	YARA INTERNATIONAL ASA SR UNSEC		D	1	2FE	846,566	99.1790	843,022	850,000	847,023		294			3.800	3.849	JD	2,243	32,300	06/01/2016	06/06/2026
BL2354-22-5	SAMSONITE IP HOLDINGS SAMSONITE IP HOLDINGS		D		3FE	124,209	100.4580	124,003	123,438	124,112		(19)			0.000	0.000	N/A	39	794	02/09/2017	08/01/2023
BL2369-88-4	MALLINCKRODT INTERNATIONAL MALLINCKRODT INTERNATIONAL		D		3FE	916,362	99.7680	913,478	915,602	916,282		670			0.000	0.000	N/A	315	12,452	03/10/2017	09/24/2024
BL2554-95-6	SENSATA TECHNOLOGIES BV SENSATA TECHNOLOGIES BV		C		3FE	1,643,414	100.3510	1,644,446	1,638,695	1,643,259		(155)			0.000	0.000	N/A	2,776	4,906	11/10/2017	10/14/2021
LW9258-40-8	TEVA PHARMACEUTICALS NE CO.GUARNT		D	1	2FE	1,471,077	82.5420	1,217,479	1,475,000	1,471,645		398			3.150	3.180	AO	11,616	55,472	07/18/2016	10/01/2026
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						748,814,693	XXX	752,680,060	749,825,753	749,012,129		61,032			XXX	XXX	XXX	5,871,069	16,763,744	XXX	XXX
759950-CT-3	RAMC 2004-2 AF4 STEP AFC AS			4	1FM	20,772	99.8790	20,427	20,452	20,422		(78)			5.392	4.962	MON	92	936	07/26/2011	07/25/2034
81744N-AA-8	SEMT 2012-6 A1 CSTR AFC			4	1FM	235,850	98.9920	228,449	230,775	235,562		(46)			2.500	1.913	MON	481	5,769	07/11/2016	12/25/2042
81745F-AA-4	SEMT 2012-3 A1 CSTR AFC			4	1FM	23,144	101.4810	22,844	22,511	23,100		(23)			3.500	2.331	MON	66	788	06/25/2012	07/25/2042
86358E-LS-3	SAIL 2004-8 A8 FLT STEP IRC			4	1FM	231,919	97.9150	230,182	235,084	232,714		(2,095)			2.552	2.748	MON	100	4,913	07/11/2016	09/25/2034
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						511,685	XXX	501,902	508,822	511,798		(2,242)			XXX	XXX	XXX	739	12,406	XXX	XXX
36192L-AA-3	GSMS 2012-SHOP A SEQ			4	1FM	102,000	100.8450	100,845	100,000	100,414		(303)			2.933	2.629	MON	244	2,933	07/23/2012	06/05/2031
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						102,000	XXX	100,845	100,000	100,414		(303)			XXX	XXX	XXX	244	2,933	XXX	XXX
02007C-AE-2	ALLYA 2016-1 A4 SEQ			4	1FE	999,727	99.5960	995,963	1,000,000	999,869		77			1.730	1.744	MON	769	17,300	01/20/2016	11/16/2020
06742L-AH-6	DROCK 2015-1 A SFT BULLET			4	1FE	2,018,459	99.9010	1,998,028	2,000,000	2,009,912		(4,545)			2.200	1.969	MON	1,956	44,000	02/03/2016	12/15/2022
14313Y-AD-0	CARMX 2016-1 A4 SEQ			4	1FE	1,999,883	99.2890	1,985,779	2,000,000	1,999,934		29			1.880	1.889	MON	1,671	37,600	01/26/2016	06/15/2021
254683-BQ-7	DCENT 2015-A3 A SFT BULLET			4	1FE	999,868	99.6860	996,859	1,000,000	999,968		45			1.450	1.459	MON	644	14,500	09/30/2015	03/15/2021
254683-BR-5	DCENT 2015-A4 A4 SEQ SB			4	1FE	497,500	99.9140	499,568	500,000	498,526		506			2.190	2.310	MON	487	10,950	01/05/2016	04/17/2023
254683-BU-8	DCENT 2016-A3 A3			4	1FE	1,999,447	98.5670	1,971,333	2,000,000	1,999,636		106			1.850	1.863	MON	1,644	37,000	04/13/2016	10/16/2023
29366A-AA-2	ELL 2011-A A1 SEQ			4	1FE	279,044	99.1690	273,078	275,366	277,125		(454)			2.040	1.832	JD	468	5,617	07/31/2014	09/01/2023
34530N-AA-5	FORDR 2014-2 A SEQ SB			4	1FE	1,004,180	100.1450	1,001,446	1,000,000	1,002,031		(1,102)			2.310	2.204	MON	1,027	23,100	01/08/2016	04/15/2026
36159J-CV-1	GEMNT 2012-2 A SEQ SB			4	1FE	101,754	100.1280	100,128	100,000	100,677		(641)			2.220	1.568	MON	99	2,220	07/11/2016	01/15/2022
78446V-AB-5	SLMA 2012-A A2 SEQ			4	1FE	99,504	101.0970	97,426	96,368	99,155		(93)			3.830	3.604	MON	164	3,691	07/03/2012	01/17/2045
78470R-AC-1	SOFI 2016-E A2B SEQ			4	1FE	701,230	98.9940	692,959	700,000	701,078		(152)			2.490	2.463	MON	291	11,620	05/18/2017	01/25/2036
83149U-AB-7	SLMA 2011-B A2 SEQ			4	1FE	284,649	101.2900	267,901	264,490	264,490		(2,409)			3.740	3.769	MON	440	9,892	05/21/2013	02/15/2029
83405D-AC-2	SOFI PROFESSIONAL LOAN PROGRAM SOFI 2017-C A2B 2.63 07/25/204			4	1FE	999,744	99.3430	993,434	1,000,000	999,749		5			2.630	2.647	MON	438	15,495	05/19/2017	07/25/2040
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						11,984,989	XXX	11,873,902	11,936,224	11,952,150		(8,628)			XXX	XXX	XXX	10,098	232,985	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						761,413,367	XXX	765,156,709	762,370,799	761,576,491		49,859			XXX	XXX	XXX	5,882,150	17,012,068	XXX	XXX
4899999. Total - Hybrid Securities							XXX								XXX	XXX	XXX			XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds							XXX								XXX	XXX	XXX			XXX	XXX
6099999. Subtotal - SVO Identified Funds							XXX								XXX	XXX	XXX			XXX	XXX
7799999. Total - Issuer Obligations						778,001,252	XXX	782,062,231	779,098,803	778,222,063		75,035			XXX	XXX	XXX	6,081,135	17,446,145	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities						34,591,042	XXX	33,742,890	33,299,462	34,259,118		(158,421)			XXX	XXX	XXX	85,383	1,028,126	XXX	XXX
7999999. Total - Commercial Mortgage-Backed Securities						102,000	XXX	100,845	100,000	100,414		(303)			XXX	XXX	XXX	244	2,933	XXX	XXX

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
8099999. Total - Other Loan-Backed and Structured Securities						11,984,989	XXX	11,873,902	11,936,224	11,952,150		(8,628)			XXX	XXX	XXX	10,098	232,985	XXX	XXX
8199999. Total - SVO Identified Funds							XXX								XXX	XXX	XXX			XXX	XXX
8399999 - Total Bonds						824,679,283	XXX	827,779,868	824,434,489	824,533,745		(92,317)			XXX	XXX	XXX	6,176,860	18,710,189	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 Identification	Description	Code	Foreign	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 (Amortization) 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 Designation	Date Acquired
8999999 - Total Preferred Stocks								XXX											XXX	XXX

NONE

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 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
004239-10-9	ACADIA REALTY TRUST			90,769.000	2,483,440	27.360	2,483,440	2,592,767	24,508	97,820		(451,998)		(451,998)		L	11/02/2017
000307-10-8	AAC HOLDINGS INC			338.000	3,042	9.000	3,042	14,589				595		595		L	06/26/2015
008492-10-0	AGREE REALTY CORP			31,513.000	1,621,029	51.440	1,621,029	1,176,015	16,387	54,230		155,174		155,174		L	11/02/2017
000360-20-6	AAON INC			1,275.000	46,793	36.700	46,793	4,722		332		4,654		4,654		L	12/17/2002
014752-10-9	ALEXANDER'S INC			2,309.000	914,018	395.850	914,018	888,171		36,244		(66,461)		(66,461)		L	12/15/2017
000361-10-5	AAR CORP			1,251.000	49,152	39.290	49,152	14,278		375		7,806		7,806		L	10/14/2003
015271-10-9	ALEXANDRIA REAL ESTATE EQUITIE			103,464.000	13,511,364	130.590	13,511,364	9,064,069	93,118	297,959		1,787,972		1,787,972		L	12/15/2017
00081T-10-8	ACCO BRANDS CORP			4,335.000	52,887	12.200	52,887	42,828				(3,685)		(3,685)		L	05/01/2012
02153W-10-0	ALTISOURCE RESIDENTIAL CORP			53,951.000	639,859	11.860	639,859	699,640	8,093	14,694		(59,781)		(59,781)		L	12/15/2017
000868-10-9	ACNB CORP			255.000	7,535	29.550	7,535	6,193		204		(434)		(434)		L	06/24/2016
024013-10-4	AMERICAN ASSETS TRUST INC			43,804.000	1,675,065	38.240	1,675,065	1,613,706		43,174		(197,236)		(197,236)		L	11/02/2017
000957-10-0	ABM INDUSTRIES INC			2,170.000	81,852	37.720	81,852	27,661		1,476		(6,770)		(6,770)		L	12/17/2002
024835-10-0	AMERICAN CAMPUS COMMUNITIES IN			148,817.000	6,105,962	41.030	6,105,962	6,662,662		238,694		(1,182,314)		(1,182,314)		L	12/15/2017
001055-10-2	AFLAC INC			14,838.000	1,302,480	87.780	1,302,480	288,353		25,818		269,755		269,755		L	11/26/2003
02665T-30-6	AMERICAN HOMES 4 RENT - A			263,721.000	5,759,657	21.840	5,759,657	4,773,398	13,186	33,908		196,359		196,359		L	11/02/2017
001084-10-2	AGCO CORP			2,620.000	187,147	71.430	187,147	51,932		1,467		35,553		35,553		L	06/24/2016
03027X-10-0	AMERICAN TOWER REIT INC			462,615.000	66,001,282	142.670	66,001,282	36,302,323	323,831	1,048,683		15,526,056		15,526,056		L	11/02/2017
001228-10-5	AG MORTGAGE INVESTMENT TRUST			1,028.000	19,542	19.010	19,542	21,076	488	1,667		1,443		1,443		L	06/23/2017
03748R-10-1	APARTMENT INVESTMENT & MANAGEM			171,065.000	7,477,251	43.710	7,477,251	4,959,095		230,047		(269,815)		(269,815)		L	11/02/2017
001230-10-4	AGNC INVESTMENT CORP			13,893.000	280,500	20.190	280,500	411,008	2,501	28,916		24,492		24,492		L	06/23/2017
03784Y-20-0	APPLE HOSPITALITY REIT INC			231,041.000	4,530,714	19.610	4,530,714	4,426,755		254,766		(63,902)		(63,902)		L	11/02/2017
00130H-10-5	AES CORP/THE			24,589.000	266,299	10.830	266,299	475,368		11,803		(19,425)		(19,425)		L	06/26/2015
04208T-10-8	ARMADA HOFFLER PROPERTIES INC			47,395.000	736,044	15.530	736,044	533,705	9,005	32,174		61,866		61,866		L	05/16/2017
001547-10-8	AK STEEL HOLDING CORP			12,220.000	69,165	5.660	69,165	66,244				(47,191)		(47,191)		L	06/23/2017
044102-10-1	ASHFORD HOSPITALITY PRIME, INC			27,462.000	267,205	9.730	267,205	372,458	4,394	15,722		(88,414)		(88,414)		L	03/17/2017
00163U-10-6	AMAG PHARMACEUTICALS INC			1,423.000	18,855	13.250	18,855	62,563				(30,666)		(30,666)		L	06/24/2016
044103-10-9	ASHFORD HOSPITALITY TRUST INC			88,009.000	592,301	6.730	592,301	810,645	10,561	36,415		(82,683)		(82,683)		L	11/02/2017
00164V-10-3	AMC NETWORKS INC			2,104.000	113,784	54.080	113,784	24,655				3,661		3,661		L	06/24/2016
053484-10-1	AVALONBAY COMMUNITIES INC			150,694.000	26,885,317	178.410	26,885,317	20,929,809	213,985	767,162		145,195		145,195		L	11/02/2017
00165C-10-4	AMC ENTERTAINMENT HLDS-CL A			2,110.000	31,861	15.100	31,861	54,207		1,357		(30,817)		(30,817)		L	06/23/2017
09627J-10-2	BLUEROCK RESIDENTIAL GROWTH RE			24,509.000	247,786	10.110	247,786	291,375	2,369	27,516		(83,064)		(83,064)		L	03/17/2017
001744-10-1	AMN HEALTHCARE SERVICES INC			1,811.000	89,192	49.250	89,192	40,777				19,756		19,756		L	06/23/2017
101121-10-1	BOSTON PROPERTIES INC			168,560.000	21,917,857	130.030	21,917,857	18,099,092	134,848	458,430		763,725		763,725		L	11/02/2017
00182C-10-3	ANI PHARMACEUTICALS INC			292.000	18,819	64.450	18,819	10,188				1,118		1,118		L	06/27/2014
105368-20-3	BRANDYWINE REALTY TRUST			189,208.000	3,441,694	18.190	3,441,694	2,639,367		110,179		300,919		300,919		L	11/02/2017
00191G-10-3	ARC DOCUMENT SOLUTIONS INC			2,166.000	5,523	2.550	5,523	49,476				(5,480)		(5,480)		L	06/27/2008
11120U-10-5	BRIXMOR PROPERTY GROUP INC			336,302.000	6,275,395	18.660	6,275,395	8,614,739		317,675		(1,749,685)		(1,749,685)		L	11/02/2017
00206R-10-2	AT&T INC			235,158.000	9,142,943	38.880	9,142,943	4,922,584		460,910		(858,327)		(858,327)		L	06/24/2016
124830-10-0	CBL & ASSOCIATES PROPERTIES IN			185,540.000	1,050,156	5.660	1,050,156	3,530,067	37,108	178,034		(1,021,908)		(1,021,908)		L	11/02/2017
002121-10-1	A10 NETWORKS INC			1,883.000	14,537	7.720	14,537	16,450				(1,213)		(1,213)		L	06/23/2017
133131-10-2	CAMDEN PROPERTY TRUST			99,633.000	9,172,214	92.060	9,172,214	7,061,152	74,725	262,969		693,600		693,600		L	11/02/2017
00215F-10-7	ATLANTIC TELE-NETWORK INC			373.000	20,612	55.260	20,612	16,511	63	356		(7,681)		(7,681)		L	06/23/2017
141624-10-6	CARE CAPITAL PROPERTIES INC			0.000		0.000				267						L	08/18/2015
00234P-10-2	AV HOMES INC			454.000	7,559	16.650	7,559	11,599				386		386		L	06/25/2010
14174T-10-7	CARETRUST REIT INC W/I			85,789.000	1,437,824	16.760	1,437,824	1,185,393	15,871	50,564		40,137		40,137		L	11/02/2017
002444-10-7	AVX CORP			1,630.000	28,199	17.300	28,199	24,662		505		2,062		2,062		L	06/23/2017
14912Y-20-2	CATCHMARK TIMBER TRUST INC			48,438.000	635,991	13.130	635,991	592,192		21,324		73,807		73,807		L	12/15/2017
00246W-10-3	AXT INC			1,452.000	12,632	8.700	12,632	9,945				2,687		2,687		L	06/23/2017
150602-20-9	CEDAR SHOPPING CENTERS INC			92,124.000	560,114	6.080	560,114	463,481		18,425		(41,456)		(41,456)		L	03/21/2014
002474-10-4	AZZ INC			1,059.000	54,115	51.100	54,115	15,489		720		(13,555)		(13,555)		L	06/22/2007
16208T-10-2	CHATHAM LODGING TRUST			49,866.000	1,134,950	22.760	1,134,950	1,111,141	5,485	52,987		87,441		87,441		L	12/15/2017
002535-30-0	AARON RENTS INC			2,429.000	96,796	39.850	96,796	26,797	73	260		18,552		18,552		L	06/23/2017
165240-10-2	CHESAPEAKE LODGING TRUST			64,702.000	1,752,777	27.090	1,752,777	1,659,615	25,881	94,314		65,976		65,976		L	11/02/2017
002567-10-5	ABAXIS INC			855.000	42,340	49.520	42,340	16,497		496		(2,779)		(2,779)		L	06/25/2004

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 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
178587-10-1	CITY OFFICE REIT INC			32,933.000	428,458	13.010	428,458	431,794				(3,336)		(3,336)		L	12/15/2017
002824-10-0	ABBOTT LABORATORIES			64,835.000	3,700,133	57.070	3,700,133	1,134,921		68,725		1,201,756		1,201,756		L	01/05/2017
18885T-30-6	CLIPPER REALTY INC			15,330.000	153,147	9.990	153,147	197,512		2,913		(44,365)		(44,365)		L	06/16/2017
00287Y-10-9	ABBVIE INC			61,168.000	5,915,557	96.710	5,915,557	1,006,496		156,590		2,085,217		2,085,217		L	06/26/2015
19625W-10-4	COLONY NORTHSTAR INC			583,920.000	6,662,527	11.410	6,662,527	8,300,881	157,658	288,928		(1,638,353)		(1,638,353)		L	11/02/2017
002896-20-7	ABERCROMBIE & FITCH CO			2,820.000	49,153	17.430	49,153	55,881		2,256		15,313		15,313		L	06/30/2006
198287-20-3	COLUMBIA PROPERTY TRUST INC			131,158.000	3,010,076	22.950	3,010,076	3,245,108	26,998	107,346		169,816		169,816		L	11/02/2017
00289Y-10-7	ABEONA THERAPEUTICS INC			1,001.000	15,866	15.850	15,866	6,006				9,860		9,860		L	06/23/2017
20369C-10-6	COMMUNITY HEALTHCARE TRUST INC			17,855.000	501,726	28.100	501,726	374,107		22,533		72,334		72,334		L	09/15/2017
003654-10-0	ABIOMED INC			1,581.000	296,295	187.410	296,295	45,466				117,480		117,480		L	06/23/2017
21870Q-10-5	CORESITE REALTY CORPORATION			37,213.000	4,238,561	113.900	4,238,561	1,813,876	36,469	115,134		1,179,627		1,179,627		L	11/02/2017
003830-10-6	ABRAXAS PETROLEUM CORP			5,830.000	14,342	2.460	14,342	15,431				956		956		L	06/23/2017
21870U-50-2	CORENERGY INFRASTRUCTURE TRUST			12,696.000	484,980	38.200	484,980	441,446		38,087		42,150		42,150		L	12/02/2015
003881-30-7	ACACIA RESEARCH - ACACIA TECHN			2,247.000	9,100	4.050	9,100	33,492				(5,505)		(5,505)		L	06/22/2012
21871N-10-1	CORECIVIC INC			130,237.000	2,930,333	22.500	2,930,333	4,109,336	54,700	196,284		(263,591)		(263,591)		L	11/02/2017
00401C-10-8	ACACIA COMMUNICATIONS INC			716.000	25,941	36.230	25,941	30,399				(9,603)		(9,603)		L	06/23/2017
22002T-10-8	CORPORATE OFFICE PROPERTIES TR			109,361.000	3,193,341	29.200	3,193,341	2,870,606	30,074	108,057		(243,114)		(243,114)		L	11/02/2017
00404A-10-9	ACADIA HEALTHCARE CO INC			3,023.000	98,640	32.630	98,640	124,233				(1,421)		(1,421)		L	06/24/2016
222795-10-6	COUSINS PROPERTIES INC			458,713.000	4,243,095	9.250	4,243,095	3,896,387	27,523	92,054		286,064		286,064		L	11/02/2017
004225-10-8	ACADIA PHARMACEUTICALS INC			3,739.000	112,581	30.110	112,581	73,156				4,749		4,749		L	06/24/2016
22822V-10-1	CROWN CASTLE INTL CORP			440,146.000	48,860,607	111.010	48,860,607	34,551,102		1,530,950		9,401,395		9,401,395		L	11/02/2017
004239-10-9	ACADIA REALTY TRUST			3,250.000	88,920	27.360	88,920	55,166	878	3,632		(15,445)		(15,445)		L	06/23/2017
229663-10-9	CUBESMART			197,633.000	5,715,546	28.920	5,715,546	4,057,648	59,290	194,532		402,427		402,427		L	11/02/2017
00430H-10-2	ACCELERATE DIAGNOSTICS			988.000	25,882	26.200	25,882	16,875				5,384		5,384		L	06/27/2014
23283R-10-0	CYRUSONE INC			98,521.000	5,864,955	59.530	5,864,955	3,793,075	41,379	135,832		1,164,558		1,164,558		L	12/15/2017
004337-10-1	ACCESS NATIONAL CORP			486.000	13,530	27.840	13,530	9,717		234		1,638		1,638		L	04/03/2017
233153-20-4	DCT INDUSTRIAL TRUST INC			101,202.000	5,948,654	58.780	5,948,654	3,022,773	36,433	114,089		1,000,633		1,000,633		L	11/02/2017
00434H-10-8	ACCELERON PHARMA INC			1,231.000	52,244	42.440	52,244	41,666				19,971		19,971		L	06/23/2017
23317H-10-2	DDR CORP			340,952.000	3,054,930	8.960	3,054,930	5,569,305	64,781	235,065		(1,927,478)		(1,927,478)		L	11/02/2017
004397-10-5	ACCURAY INC			3,073.000	13,214	4.300	13,214	56,989				(922)		(922)		L	06/14/2011
252784-30-1	DIAMONDROCK HOSPITALITY CO			219,132.000	2,474,000	11.290	2,474,000	2,246,362	27,392	99,460		(41,960)		(41,960)		L	11/02/2017
004446-10-0	ACETO CORP			1,212.000	12,520	10.330	12,520	8,222		315		(14,108)		(14,108)		L	06/27/2008
253868-10-3	DIGITAL REALTY TRUST INC			223,448.000	25,450,727	113.900	25,450,727	16,657,909	208,690	623,470		5,028,128		5,028,128		L	11/02/2017
004449-10-4	ACHAOGEN INC			1,147.000	12,319	10.740	12,319	25,633				(13,314)		(13,314)		L	06/23/2017
25960P-10-9	DOUGLAS EMMETT INC			174,051.000	7,146,534	41.060	7,146,534	4,774,960	43,513	132,634		668,625		668,625		L	12/15/2017
00448Q-20-1	ACHILLION PHARMACEUTICALS			4,855.000	13,982	2.880	13,982	37,767				(6,069)		(6,069)		L	06/24/2016
264411-50-5	DUKE REALTY CORP			388,940.000	10,583,057	27.210	10,583,057	6,567,584		609,605		175,426		175,426		L	11/02/2017
004498-10-1	ACI WORLDWIDE INC			4,522.000	102,514	22.670	102,514	29,559				20,439		20,439		L	06/22/2012
26884U-10-9	EPR PROPERTIES			68,867.000	4,508,034	65.460	4,508,034	3,917,811	23,415	257,563		(422,371)		(422,371)		L	11/02/2017
00461U-10-5	ACLARIS THERAPEUTICS INC			797.000	19,654	24.660	19,654	18,419				(1,993)		(1,993)		L	06/23/2017
27616P-10-3	EASTERLY GOVERNMENT PROPERTIES			46,776.000	998,200	21.340	998,200	883,367		38,107		43,765		43,765		L	12/15/2017
00484M-10-6	ACORDA THERAPEUTICS INC			1,689.000	36,229	21.450	36,229	43,322				4,476		4,476		L	06/10/2009
277276-10-1	EASTGROUP PROPERTIES INC			36,626.000	3,237,006	88.380	3,237,006	2,239,514		85,451		470,213		470,213		L	11/02/2017
00507V-10-9	ACTIVISION BLIZZARD INC			28,331.000	1,793,919	63.320	1,793,919	761,657		6,405		601,074		601,074		L	06/23/2017
28140H-20-3	EDUCATION REALTY TRUST INC			82,652.000	2,886,208	34.920	2,886,208	2,855,054		112,639		(542,704)		(542,704)		L	12/15/2017
00508X-20-3	ACTUANT CORP			2,301.000	58,215	25.300	58,215	38,518		92		(1,496)		(1,496)		L	06/28/2013
292104-10-6	EMPIRE STATE REALTY TRUST INC			139,642.000	2,866,850	20.530	2,866,850	2,564,382		54,251		47,422		47,422		L	11/02/2017
00508Y-10-2	ACUITY BRANDS INC			1,638.000	288,288	176.000	288,288	62,407		852		(89,861)		(89,861)		L	06/24/2016
29444U-70-0	EQUINIX INC			85,049.000	38,545,808	453.220	38,545,808	24,648,675		615,010		6,796,370		6,796,370		L	11/02/2017
005094-10-7	ACTUA CORP			1,196.000	18,658	15.600	18,658	9,382				1,914		1,914		L	06/25/2004
294628-10-2	EQUITY COMMONWEALTH REIT REITS			132,344.000	4,037,815	30.510	4,037,815	3,185,020				34,982		34,982		L	11/02/2017
005098-10-8	ACUSHNET HOLDINGS CORP			821.000	17,307	21.080	17,307	15,709		394		1,125		1,125		L	12/16/2016
29472R-10-8	EQUITY LIFESTYLE PROPERTIES IN			89,456.000	7,963,373	89.020	7,963,373	3,959,008	43,610	152,376		1,357,124		1,357,124		L	11/02/2017
005125-10-9	ACXIOM CORP			3,018.000	83,176	27.560	83,176	65,937				2,294		2,294		L	06/27/2014

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 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
29476L-10-7	EQUITY RESIDENTIAL			390,235.000	24,885,286	63.770	24,885,286	23,106,983	196,581	713,078		(320,896)		(320,896)		L	11/02/2017
00548A-10-6	ADAMAS PHARMACEUTICALS INC			711.000	24,096	33.890	24,096	15,446				12,080		12,080		L	06/24/2016
297178-10-5	ESSEX PROPERTY TRUST INC			71,499.000	17,257,714	241.370	17,257,714	12,724,536	125,123	444,353		492,685		492,685		L	11/02/2017
006351-30-8	ADAMS RESOURCES & ENERGY			99.000	4,307	43.500	4,307	6,818		87		381		381		L	06/28/2013
30225T-10-2	EXTRA SPACE STORAGE INC			133,620.000	11,685,069	87.450	11,685,069	5,642,687		388,730		1,293,440		1,293,440		L	11/02/2017
006739-10-6	ADDUS HOMECARE CORP			255.000	8,874	34.800	8,874	5,032				(64)		(64)		L	06/28/2013
31154R-10-9	FARMLAND PARTNERS INC			33,146.000	287,707	8.680	287,707	350,449	4,226	15,260		(71,377)		(71,377)		L	03/17/2017
00724F-10-1	ADOBE SYSTEMS INC			18,906.000	3,313,087	175.240	3,313,087	383,059				1,360,857		1,360,857		L	06/23/2017
313747-20-6	FEDERAL REALTY INVESTMENT TRUS			78,850.000	10,472,069	132.810	10,472,069	8,537,645	78,850	283,751		(637,616)		(637,616)		L	11/02/2017
00737L-10-3	ADTALEM GLOBAL ED INC COM			2,413.000	101,467	42.050	101,467	62,799				26,181		26,181		L	06/28/2013
32054K-10-3	FIRST INDUSTRIAL REALTY TRUST			130,114.000	4,094,688	31.470	4,094,688	2,524,316	27,324	95,324		396,841		396,841		L	11/02/2017
00738A-10-6	ADTRAN INC			1,869.000	36,165	19.350	36,165	54,810		673		(5,607)		(5,607)		L	06/26/2015
345605-10-9	FOREST CITY REALTY TRUST			266,222.000	6,415,950	24.100	6,415,950	5,993,325		115,013		773,278		773,278		L	11/02/2017
00739L-10-1	ADURO BIOTECH INC			1,602.000	12,015	7.500	12,015	17,869				(6,248)		(6,248)		L	12/16/2016
35086T-10-9	FOUR CORNERS PROPERTY TRUST			68,809.000	1,768,391	25.700	1,768,391	1,419,035	18,922	58,519		318,830		318,830		L	11/02/2017
00751Y-10-6	ADVANCE AUTO PARTS INC			2,788.000	277,936	99.690	277,936	86,242	167	669		(193,571)		(193,571)		L	06/26/2009
35471R-10-6	FRANKLIN STREET PROPERTIES COR			119,538.000	1,283,838	10.740	1,283,838	1,499,415		80,147		(229,806)		(229,806)		L	11/02/2017
007624-20-8	ADVAXIS INC			1,291.000	3,666	2.840	3,666	23,892				(5,577)		(5,577)		L	06/26/2015
36162J-10-6	GEO GROUP INC			134,715.000	3,179,274	23.600	3,179,274	3,285,565		218,441		(131,723)		(131,723)		L	11/02/2017
00766T-10-0	AECOM TECHNOLOGY CORP			5,997.000	222,789	37.150	222,789	106,997				6,719		6,719		L	06/23/2017
36174X-10-1	GENERAL GROWTH PROPERTIES INC			674,285.000	15,771,526	23.390	15,771,526	13,440,745	149,361	631,765		(662,718)		(662,718)		L	11/02/2017
00770C-10-1	ADVANCED EMISSIONS SOLUTIONS			788.000	7,612	9.660	7,612	7,186		591		426		426		L	06/23/2017
36467J-10-8	GAMING AND LEISURE PROPERTIES			221,037.000	8,178,369	37.000	8,178,369	7,222,869		507,080		1,265,874		1,265,874		L	11/02/2017
00770F-10-4	AEGION CORP			1,316.000	33,466	25.430	33,466	24,928				2,277		2,277		L	06/26/2009
374297-10-9	GETTY REALTY CORP			36,337.000	986,913	27.160	986,913	733,221	11,628	31,989		35,171		35,171		L	11/02/2017
00771V-10-8	AERIE PHARMACEUTICALS INC			1,175.000	70,206	59.750	70,206	38,624				23,377		23,377		L	06/23/2017
376536-10-8	GLADSTONE COMMERCIAL CORP			30,560.000	643,594	21.060	643,594	527,738		39,013		19,980		19,980		L	12/15/2017
00773T-10-1	ADVANSIX INC			1,237.000	52,041	42.070	52,041	6,366				24,653		24,653		L	10/03/2016
376549-10-1	GLADSTONE LAND CORP			11,775.000	158,138	13.430	158,138	138,845		3,932		18,088		18,088		L	12/15/2017
007786-10-6	AEROHIVE NETWORKS INC			932.000	5,434	5.830	5,434	6,858				121		121		L	06/26/2015
379378-20-1	GLOBAL NET LEASE INC			73,715.000	1,517,053	20.580	1,517,053	1,745,434		113,732		(228,380)		(228,380)		L	12/15/2017
007800-10-5	AEROJET ROCKETDYNE HLDGS INC			2,671.000	83,335	31.200	83,335	37,006				33,811		33,811		L	06/23/2017
37954A-20-4	GLOBAL MEDICAL REIT INC			14,323.000	117,449	8.200	117,449	144,818	2,865	11,458		(10,313)		(10,313)		L	09/16/2016
007903-10-7	ADVANCED MICRO DEVICES INC			31,073.000	319,430	10.280	319,430	507,844				(39,381)		(39,381)		L	06/23/2017
38376A-10-3	GOVERNMENT PROPERTIES INCOME			102,459.000	1,899,590	18.540	1,899,590	2,142,083		140,122		(17,518)		(17,518)		L	11/02/2017
00790R-10-4	ADVANCED DRAINAGE SYSTEMS INC			1,431.000	34,129	23.850	34,129	35,318		386		4,651		4,651		L	06/26/2015
385002-30-8	GRAMERCY PROPERTY TRUST			173,959.000	4,637,747	26.660	4,637,747	4,500,516	65,235	166,568		137,231		137,231		L	12/15/2017
00790X-10-1	ADVANCED DISPOSAL SERVICES INC			954.000	22,839	23.940	22,839	19,923				1,416		1,416		L	06/23/2017
40414L-10-9	HCP INC			513,801.000	13,399,930	26.080	13,399,930	19,905,394		706,794		(1,736,591)		(1,736,591)		L	11/02/2017
007973-10-0	ADVANCED ENERGY INDUSTRIES INC			1,546.000	104,324	67.480	104,324	25,257				19,681		19,681		L	06/24/2011
421946-10-4	HEALTHCARE REALTY TRUST INC			133,528.000	4,288,919	32.120	4,288,919	3,484,407		143,359		190,360		190,360		L	11/02/2017
008073-10-8	AEROVIRONMENT INC			831.000	46,669	56.160	46,669	21,669				24,373		24,373		L	06/22/2012
42225P-50-1	HEALTHCARE TRUSTS OF AMERICA			221,345.000	6,649,204	30.040	6,649,204	5,510,705	67,510	199,753		71,171		71,171		L	12/15/2017
00817Y-10-8	AETNA INC			12,398.000	2,236,477	180.390	2,236,477	148,586		21,634		696,641		696,641		L	06/23/2017
427825-50-0	HERSHA HOSPITALITY TRUST			45,394.000	789,856	17.400	789,856	967,463		51,376		(163,292)		(163,292)		L	11/02/2017
008252-10-8	AFFILIATED MANAGERS GROUP INC			2,133.000	437,798	205.250	437,798	133,861		1,679		126,788		126,788		L	06/23/2017
431284-10-8	HIGHWOODS PROPERTIES INC			111,471.000	5,674,989	50.910	5,674,989	4,336,520		262,201		(11,082)		(11,082)		L	11/02/2017
00846U-10-1	AGILENT TECHNOLOGIES INC			12,411.000	831,165	66.970	831,165	337,053	1,849	6,553		265,720		265,720		L	12/15/2003
437306-10-3	HOME PROPERTIES INC			0.000		0.000				5,622						L	01/06/2005
00847G-70-5	AGENUS INC			2,830.000	9,226	3.260	9,226	9,619				(2,434)		(2,434)		L	06/27/2014
44106M-10-2	HOSPITALITY PROPERTIES TRUST			179,103.000	5,346,225	29.850	5,346,225	4,726,726		336,298		(290,814)		(290,814)		L	11/02/2017
00847J-10-5	AGILYSYS INC			596.000	7,319	12.280	7,319	8,716				1,144		1,144		L	12/17/2002
44107P-10-4	HOST HOTELS & RESORTS INC			799,202.000	15,864,160	19.850	15,864,160	13,341,125	199,801	616,631		761,172		761,172		L	11/02/2017
00847X-10-4	AGIOS PHARMACEUTICALS INC			1,631.000	93,244	57.170	93,244	104,397				17,158		17,158		L	06/23/2017

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 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
444097-10-9	HUDSON PACIFIC PROPERTIES			171,423.000	5,871,238	34.250	5,871,238	5,173,597		158,330		(96,328)		(96,328)		L	11/02/2017
008492-10-0	AGREE REALTY CORP			943.000	48,508	51.440	48,508	31,428	490	1,886		5,083		5,083		L	06/24/2016
45378A-10-6	INDEPENDENCE REALTY TRUST IN			93,383.000	942,234	10.090	942,234	843,031	5,603	49,041		70,559		70,559		L	12/15/2017
00856G-10-9	AGROFRESH SOLUTIONS INC			801.000	5,927	7.400	5,927	5,647				281		281		L	06/23/2017
461730-10-3	INVESTORS REAL ESTATE TRUST			130,841.000	743,177	5.680	743,177	1,075,026	9,159	44,486		(189,719)		(189,719)		L	03/20/2015
00900T-10-7	AIMMUNE THERAPEUTICS INC			1,385.000	52,381	37.820	52,381	24,921				24,107		24,107		L	06/23/2017
46187W-10-7	INVITATION HOMES INC			320,427.000	7,552,464	23.570	7,552,464	6,544,221		13,659		1,008,244		1,008,244		L	11/16/2017
00912X-30-2	AIR LEASE CORP			3,762.000	180,915	48.090	180,915	95,625	376	1,129		51,765		51,765		L	06/27/2014
46284V-10-1	IRON MOUNTAIN INC			302,923.000	11,429,285	37.730	11,429,285	11,380,537	169,775	416,451		1,294,649		1,294,649		L	12/15/2017
009158-10-6	AIR PRODUCTS & CHEMICALS INC			8,156.000	1,338,236	164.080	1,338,236	351,977	7,748	28,994		164,466		164,466		L	06/23/2017
464287-73-9	ISHARES DJ US REAL ESTATE			1,500,000.000	121,515,000	81.010	121,515,000	74,681,652		4,528,035		6,105,000		6,105,000		L	08/24/2010
00922R-10-5	AIR TRANSPORT SERVICES GROUP I			2,138.000	49,473	23.140	49,473	21,456				15,351		15,351		L	06/24/2016
46590V-10-0	JBG SMITH PROPERTIES			94,915.000	3,296,398	34.730	3,296,398	2,791,242	21,356	21,356		505,156		505,156		L	11/02/2017
00971T-10-1	AKAMAI TECHNOLOGIES INC			6,269.000	407,736	65.040	407,736	248,560				(10,281)		(10,281)		L	09/30/2010
49427F-10-8	KILROY REALTY CORP			106,012.000	7,913,796	74.650	7,913,796	5,617,050	45,055	328,982		161,319		161,319		L	11/02/2017
009728-10-6	AKORN INC			3,444.000	111,000	32.230	111,000	34,818				35,818		35,818		L	06/24/2016
49446R-10-9	KIMCO REALTY CORP			451,921.000	8,202,366	18.150	8,202,366	9,189,075	126,538	443,132		(2,910,126)		(2,910,126)		L	11/02/2017
00972D-10-5	AKEBIA THERAPEUTICS INC			1,440.000	21,413	14.870	21,413	23,290				3,970		3,970		L	06/23/2017
49803T-30-0	KITE REALTY GROUP TRUST			90,119.000	1,766,332	19.600	1,766,332	2,415,650		99,410		(314,740)		(314,740)		L	11/02/2017
00972L-10-7	AKCEA THERAPEUTICS INC			574.000	9,965	17.360	9,965	13,701				(3,736)		(3,736)		L	09/15/2017
502175-10-2	LTC PROPERTIES INC			42,489.000	1,850,396	43.550	1,850,396	1,813,367		91,061		(143,699)		(143,699)		L	11/02/2017
011311-10-7	ALAMO GROUP INC			374.000	42,213	112.870	42,213	7,739		150		13,752		13,752		L	06/27/2008
512816-10-9	LAMAR ADVERTISING CO-A			91,259.000	6,775,068	74.240	6,775,068	5,496,019		282,069		617,784		617,784		L	11/02/2017
011642-10-5	ALARM.COM HOLDINGS INC			792.000	29,898	37.750	29,898	20,875				3,347		3,347		L	06/23/2017
517942-10-8	LASALLE HOTEL PROPERTIES			124,427.000	3,492,666	28.070	3,492,666	3,851,552	55,992	203,846		(277,653)		(277,653)		L	11/02/2017
011659-10-9	ALASKA AIR GROUP INC			4,469.000	328,516	73.510	328,516	41,903		5,348		(68,090)		(68,090)		L	06/23/2017
529043-10-1	LEXINGTON REALTY TRUST			257,171.000	2,481,700	9.650	2,481,700	2,834,320	45,648	163,531		(281,943)		(281,943)		L	11/02/2017
012348-10-8	ALBANY INTERNATIONAL CORP			1,111.000	68,271	61.450	68,271	24,866	189	755		16,832		16,832		L	12/17/2002
531172-10-4	LIBERTY PROPERTY TRUST			161,972.000	6,966,416	43.010	6,966,416	6,145,757	64,789	246,560		505,091		505,091		L	11/02/2017
012653-10-1	ALBEMARLE CORP			4,207.000	538,033	127.890	538,033	139,707	1,346	5,322		175,895		175,895		L	01/13/2015
53223X-10-7	LIFE STORAGE INC			50,130.000	4,465,079	89.070	4,465,079	4,190,093		181,277		196,232		196,232		L	11/02/2017
013872-10-6	ALCOA CORP			7,210.000	388,403	53.870	388,403	304,398				182,280		182,280		L	06/23/2017
554382-10-1	MACERICH CO			149,606.000	9,826,122	65.680	9,826,122	9,559,162		400,367		(565,194)		(565,194)		L	11/02/2017
014339-10-5	ALDER BIOPHARMACEUTICALS INC			3,639.000	41,667	11.450	41,667	44,177				(1,154)		(1,154)		L	12/15/2017
554489-10-4	MACK-CALI REALTY CORP			99,130.000	2,137,243	21.560	2,137,243	2,225,528		63,871		(694,512)		(694,512)		L	11/02/2017
014491-10-4	ALEXANDER & BALDWIN INC			1,789.000	49,627	27.740	49,627	24,473	28,481	351		(30,045)		(30,045)		L	06/23/2017
58409L-30-6	MEDEQUITIES REALTY TRUST INC			29,800.000	334,356	11.220	334,356	328,377		22,376		(3,786)		(3,786)		L	06/16/2017
014752-10-9	ALEXANDER'S INC			51.000	20,188	395.850	20,188	21,797		867		(1,582)		(1,582)		L	12/16/2016
58463J-30-4	MEDICAL PROPERTIES TRUST INC			399,374.000	5,503,374	13.780	5,503,374	5,371,859	95,850	320,336		520,132		520,132		L	11/02/2017
015271-10-9	ALEXANDRIA REAL ESTATE EQUITIE			3,523.000	460,069	130.590	460,069	236,772	3,171	11,502		64,877		64,877		L	06/23/2017
59522J-10-3	MID-AMERICA APARTMENT COMMUNIT			123,965.000	12,465,920	100.560	12,465,920	8,446,373		392,547		279,776		279,776		L	11/02/2017
015351-10-9	ALEXION PHARMACEUTICALS INC			8,409.000	1,005,632	119.590	1,005,632	147,741				(23,209)		(23,209)		L	06/24/2016
609720-10-7	MONMOUTH REIT CLASS A			80,492.000	1,432,758	17.800	1,432,758	895,802		47,680		190,323		190,323		L	11/02/2017
016230-10-4	ALICO INC			136.000	4,012	29.500	4,012	3,989	8	33		320		320		L	12/17/2002
63633D-10-4	NATIONAL HEALTH INVESTORS INC			43,294.000	3,263,502	75.380	3,263,502	2,706,186	41,129	145,668		33,698		33,698		L	11/02/2017
016255-10-1	ALIGN TECHNOLOGY INC			3,042.000	675,902	222.190	675,902	86,321				367,357		367,357		L	06/23/2017
637417-10-6	NATIONAL RETAIL PROPERTIES INC			165,743.000	7,148,496	43.130	7,148,496	5,689,891		276,660		(130,330)		(130,330)		L	12/15/2017
017175-10-0	ALLEGHANY CORP			576.000	343,348	596.090	343,348	187,415				(6,929)		(6,929)		L	06/22/2012
637870-10-6	NATIONAL STORAGE AFFILIATES TR			49,957.000	1,361,828	27.260	1,361,828	928,288		47,617		240,418		240,418		L	11/02/2017
01741R-10-2	ALLEGHENY TECHNOLOGIES INC			4,202.000	101,436	24.140	101,436	96,190				34,131		34,131		L	06/23/2017
648691-10-3	NEW SEINIOR INVESTIMENT GROUP			90,062.000	680,869	7.560	680,869	1,475,326		86,657		(187,726)		(187,726)		L	12/15/2017
01748H-10-7	ALLEGIANCE BANCSHARES INC			444.000	16,717	37.650	16,717	10,854				666		666		L	06/24/2016
65341D-10-2	NEXTPOINT RESIDENTIALTRUST INC			19,294.000	539,074	27.940	539,074	310,232		15,597		98,819		98,819		L	12/15/2017
01748X-10-2	ALLEGIANT TRAVEL CO			502.000	77,685	154.750	77,685	67,892		1,250		(3,111)		(3,111)		L	06/23/2017

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 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
66704R-80-3	NORTHSTAR REALTY FINANCE CORP			0.000		0.000				8,435						L	11/01/2015
018522-30-0	ALLETE INC			1,901.000	141,358	74.360	141,358	80,129		3,995		18,709		18,709		L	06/23/2017
66706L-10-1	NORTHSTAR REALTY EUROPE CORP			61,800.000	829,976	13.430	829,976	1,031,975		33,819		43,410		43,410		L	11/02/2017
018581-10-8	ALLIANCE DATA SYSTEMS CORP			1,833.000	464,629	253.480	464,629	191,632		3,813		45,788		45,788		L	06/26/2015
681936-10-0	OMEGA HEALTHCARE INVESTORS INC			214,048.000	5,894,893	27.540	5,894,893	6,169,498		474,248		(758,949)		(758,949)		L	11/02/2017
018802-10-8	ALLIANT ENERGY CORP			8,576.000	365,423	42.610	365,423	127,939		10,806		40,479		40,479		L	06/24/2016
682406-10-3	ONE LIBERTY PROPERTIES INC			16,324.000	423,118	25.920	423,118	290,930	7,346	28,077		13,059		13,059		L	12/16/2016
019330-10-9	ALLIED MOTION TECHNOLOGIES			205.000	6,783	33.090	6,783	4,458		21		2,399		2,399		L	06/26/2015
69007J-10-6	OUTFRONT MEDIA INC COM			152,483.000	3,537,606	23.200	3,537,606	4,347,817		204,345		(232,563)		(232,563)		L	11/02/2017
01973R-10-1	ALLISON TRANSMISSION HOLDING			5,148.000	221,724	43.070	221,724	158,023		3,050		47,849		47,849		L	06/23/2017
69360J-10-7	PS BUSINESS PARKS INC			21,348.000	2,670,421	125.090	2,670,421	1,693,488		68,225		153,004		153,004		L	11/02/2017
01988P-10-8	ALLSCRIPTS HEALTHCARE SOLUTION			7,075.000	102,941	14.550	102,941	127,028				30,705		30,705		L	06/24/2011
69924R-10-8	PARAMOUNT GROUP INC			225,256.000	3,570,308	15.850	3,570,308	4,102,712	21,399	67,182		(47,580)		(47,580)		L	12/15/2017
020002-10-1	ALLSTATE CORP/THE			13,924.000	1,457,982	104.710	1,457,982	407,397	5,152	20,051		425,935		425,935		L	11/26/2003
700517-10-5	PARK HOTELS & RESORTS INC			159,738.000	4,592,468	28.750	4,592,468	4,455,392	87,856	117,885		137,075		137,075		L	11/02/2017
02005N-10-0	ALLY FINANCIAL INC			17,267.000	503,506	29.160	503,506	408,815		6,832		174,375		174,375		L	06/23/2017
70509V-10-0	PEBBLEBROOK HOTEL TRUST			75,337.000	2,800,276	37.170	2,800,276	2,634,945	28,628	104,015		515,879		515,879		L	11/02/2017
020409-10-8	ALMOST FAMILY INC			495.000	27,398	55.350	27,398	16,775				3,511		3,511		L	06/23/2017
709102-10-7	PENNSYLVANIA REAL ESTATE INVES			69,866.000	830,707	11.890	830,707	1,403,467		58,687		(493,953)		(493,953)		L	06/19/2015
02043Q-10-7	ALNYLAM PHARMACEUTICALS INC			3,288.000	417,740	127.050	417,740	132,481				262,902		262,902		L	12/15/2017
71943U-10-4	PHYSICIANS REALTY TRUST			195,747.000	3,521,489	17.990	3,521,489	3,439,889		141,196		(201,680)		(201,680)		L	11/02/2017
02079K-10-7	ALPHABET INC			11,571.000	12,107,894	1,046.400	12,107,894	2,850,316				3,146,756		3,146,756		L	06/23/2017
720190-20-6	PIEDMONT OFFICE REALTY TRUST			159,189.000	3,121,696	19.610	3,121,696	2,959,611	113,024	122,103		(192,309)		(192,309)		L	11/02/2017
02079K-30-5	ALPHABET INC			11,388.000	11,996,119	1,053.400	11,996,119	2,782,098				2,952,730		2,952,730		L	06/23/2017
737630-10-3	POTLATCH CORP			44,326.000	2,211,867	49.900	2,211,867	1,647,876		61,668		313,560		313,560		L	11/02/2017
02153W-10-0	ALTISOURCE RESIDENTIAL CORP			1,944.000	23,056	11.860	23,056	45,794	292	1,166		1,594		1,594		L	06/27/2014
74039L-10-3	PREFERRED APARTMENT COMMUN A			39,774.000	805,424	20.250	805,424	602,033	8,652	25,366		160,255		160,255		L	12/15/2017
02156B-10-3	ALTERYX INC			1,603.000	40,508	25.270	40,508	41,678				(1,170)		(1,170)		L	12/15/2017
74340W-10-3	PROLOGIS INC			577,160.000	37,232,592	64.510	37,232,592	22,533,486		944,548		6,054,262		6,054,262		L	11/02/2017
02208R-10-6	ALTRA HOLDINGS INC			1,121.000	56,498	50.400	56,498	18,741	191	717		15,134		15,134		L	06/27/2008
74460D-10-9	PUBLIC STORAGE CO			161,952.000	33,847,968	209.000	33,847,968	25,019,794		1,205,772		(2,121,208)		(2,121,208)		L	11/02/2017
02209S-10-3	ALTRIA GROUP INC			73,920.000	5,278,627	71.410	5,278,627	655,138	48,787	184,061		280,157		280,157		L	06/24/2016
74736A-10-3	QTS REALTY TRUST INC			53,551.000	2,900,322	54.160	2,900,322	2,322,494	20,364	71,483		185,721		185,721		L	12/15/2017
023135-10-6	AMAZON.COM INC			15,249.000	17,833,248	1,169.470	17,833,248	1,706,801				6,311,092		6,311,092		L	12/15/2017
747545-10-1	QUALITY CARE PROPERTIES			104,106.000	1,437,704	13.810	1,437,704	2,139,668				(182,071)		(182,071)		L	11/02/2017
023139-88-4	AMBAC FINANCIAL GROUP INC			1,747.000	27,917	15.980	27,917	42,833				(9,812)		(9,812)		L	06/23/2017
74965L-10-1	RLJ LODGING TRUST			185,465.000	4,074,666	21.970	4,074,666	4,492,160	61,203	166,827		(227,979)		(227,979)		L	11/02/2017
02318Y-10-8	AMBER ROAD INC			781.000	5,733	7.340	5,733	9,695				(1,085)		(1,085)		L	06/23/2017
74967R-10-6	RMR GROUP INC			1.000	86	59.303	86	30		1		29		29		L	12/15/2015
023436-10-8	AMEDISYS INC			1,099.000	57,928	52.710	57,928	29,301				8,681		8,681		L	06/23/2017
751452-20-2	RAMCO-GERSHENSON PROPERTIES TR			84,467.000	1,244,199	14.730	1,244,199	1,380,977	18,583	69,400		(136,649)		(136,649)		L	11/02/2017
023586-10-0	AMERCO INC			196.000	74,070	377.910	74,070	24,951	98	392		1,631		1,631		L	06/26/2015
754907-10-3	RAYONIER INC			140,926.000	4,457,489	31.630	4,457,489	4,610,276		130,950		657,330		657,330		L	11/02/2017
023608-10-2	AMEREN CORP			9,236.000	544,832	58.990	544,832	391,743		16,417		60,311		60,311		L	06/30/2006
756109-10-4	REALTY INCOME CORP			308,355.000	17,582,412	57.020	17,582,412	13,706,884	65,525	684,918		(64,184)		(64,184)		L	12/15/2017
02361E-10-8	AMERESCO INC CL A			909.000	7,817	8.600	7,817	12,740				2,818		2,818		L	06/24/2011
758849-10-3	REGENCY CENTERS CORP			163,631.000	11,319,993	69.180	11,319,993	8,726,913		298,488		626,263		626,263		L	11/02/2017
02376R-10-2	AMERICAN AIRLS GROUP INC COM			16,871.000	877,798	52.030	877,798	742,108		6,748		90,091		90,091		L	06/27/2014
76131N-10-1	RETAIL OPPORTUNITY INVESTMENTS			118,002.000	2,354,140	19.950	2,354,140	1,902,876		82,660		(112,698)		(112,698)		L	11/02/2017
024013-10-4	AMERICAN ASSETS TRUST INC			1,599.000	61,146	38.240	61,146	36,522		1,679		(7,739)		(7,739)		L	06/24/2016
76131V-20-2	RETAIL PROPERTIES OF AMERICA			248,555.000	3,340,579	13.440	3,340,579	3,529,321	41,167	148,761		(408,639)		(408,639)		L	11/02/2017
024061-10-3	AMERICAN AXLE & MANUFACTURING			3,248.000	55,313	17.030	55,313	49,654				(5,841)		(5,841)		L	06/23/2017
76169C-10-0	REXFORD INDUSTRIAL REALTY IN			83,912.000	2,446,874	29.160	2,446,874	1,557,369	12,167	38,710		382,044		382,044		L	12/15/2017
024835-10-0	AMERICAN CAMPUS COMMUNITIES IN			5,246.000	215,243	41.030	215,243	176,784		9,128		(45,850)		(45,850)		L	06/24/2016

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 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
78377T-10-7	RYMAN HOSPITALITY PROPERTIES			48,519.000	3,348,781	69.020	3,348,781	2,359,325	38,815	138,616		278,942		278,942		L	11/02/2017
025537-10-1	AMERICAN ELECTRIC POWER CO INC			18,874.000	1,388,560	73.570	1,388,560	613,701		45,109		200,253		200,253		L	06/24/2016
78410G-10-4	SBA COMMUNICATIONS CORP			131,401.000	21,465,667	163.360	21,465,667	15,706,164				5,759,504		5,759,504		L	11/02/2017
02553E-10-6	AMERICAN EAGLE OUTFITTERS INC			4,950.000	93,060	18.800	93,060	67,682		2,475		17,969		17,969		L	06/26/2015
78440X-10-1	SL GREEN REALTY CORP			105,521.000	10,650,235	100.930	10,650,235	9,400,101	85,736	296,177		(575,236)		(575,236)		L	11/02/2017
025676-20-6	AMERICAN EQUITY INVESTMENT LIF			3,330.000	102,331	30.730	102,331	43,800		866		26,389		26,389		L	06/23/2017
78573L-10-6	SABRA HEALTH CARE REIT INC			191,602.000	3,596,370	18.770	3,596,370	5,079,122		177,155		(1,268,073)		(1,268,073)		L	11/02/2017
025816-10-9	AMERICAN EXPRESS CO			28,192.000	2,799,748	99.310	2,799,748	692,447		36,932		711,284		711,284		L	06/26/2009
78649D-10-4	SAFETY INCOME AND GROWTH INC			11,006.000	193,706	17.600	193,706	211,799	1,651	1,724		(18,094)		(18,094)		L	09/15/2017
025932-10-4	AMERICAN FINANCIAL GROUP INC/O			2,671.000	289,910	108.540	289,910	74,566		12,787		54,542		54,542		L	06/24/2016
804395-10-1	SAUL CENTERS INC			12,343.000	762,180	61.750	762,180	577,666		22,607		(55,591)		(55,591)		L	12/15/2017
02665T-30-6	AMERICAN HOMES 4 RENT - A			8,855.000	193,393	21.840	193,393	159,287	443	1,161		4,734		4,734		L	06/23/2017
81618T-10-0	SELECT INCOME REIT			69,474.000	1,745,882	25.130	1,745,882	1,726,039		129,201		(1,081)		(1,081)		L	11/02/2017
026874-78-4	AMERICAN INTERNATIONAL GROUP I			34,461.000	2,053,186	59.580	2,053,186	1,539,824		44,110		(197,462)		(197,462)		L	06/28/2013
81721M-10-9	SENIOR HOUSING PROPERTIES TRUS			259,176.000	4,963,220	19.150	4,963,220	5,968,615		366,822		66,056		66,056		L	11/02/2017
027745-10-8	AMER NATL BNKSHS/DANVILLE VA			374.000	14,324	38.300	14,324	8,505		363		1,309		1,309		L	06/22/2012
828806-10-9	SIMON PROPERTY GROUP INC			340,430.000	58,465,448	171.740	58,465,448	50,240,988		2,265,598		(1,436,839)		(1,436,839)		L	11/02/2017
028591-10-5	AMERICAN NATIONAL INSURANCE CO			284.000	36,423	128.250	36,423	29,891		932		1,034		1,034		L	06/26/2015
84860W-10-2	SPIRIT REALTY CAPITAL INC			498,344.000	4,275,792	8.580	4,275,792	5,410,182	89,702	321,229		(1,001,806)		(1,001,806)		L	11/02/2017
02874P-10-3	AMERICAN OUTDOOR BRANDS CORP			2,238.000	28,736	12.840	28,736	15,454				(18,441)		(18,441)		L	06/26/2009
85254J-10-2	STAG INDUSTRIAL INC			102,712.000	2,807,119	27.330	2,807,119	2,614,292	12,069	118,390		250,514		250,514		L	12/15/2017
02913V-10-3	AMERICAN PUBLIC EDUCATION INC			675.000	16,909	25.050	16,909	26,217				338		338		L	06/26/2009
862121-10-0	STORE CAPITAL CORP			187,343.000	4,878,412	26.040	4,878,412	4,517,989	58,076	195,059		278,802		278,802		L	11/02/2017
02916P-10-3	AMERICAN RAILCAR INDUSTRIES IN			324.000	13,491	41.640	13,491	10,936		518		(1,183)		(1,183)		L	06/30/2006
866082-10-0	SUMMIT HOTEL PROPERTIES INC			113,544.000	1,729,275	15.230	1,729,275	1,342,642		64,102		(116,143)		(116,143)		L	11/02/2017
029227-10-5	AMERICAN RENAL ASSOCIATES HO			368.000	6,403	17.400	6,403	10,343				(1,428)		(1,428)		L	06/24/2016
866674-10-4	SUN COMMUNITIES INC			83,430.000	7,740,635	92.780	7,740,635	5,022,236	55,898	189,336		1,111,847		1,111,847		L	11/02/2017
029683-10-9	AMERICAN SOFTWARE INC			1,091.000	12,688	11.630	12,688	7,873		480		1,418		1,418		L	06/24/2016
867892-10-1	SUNSTONE HOTEL INVESTORS INC			247,441.000	4,090,207	16.530	4,090,207	3,593,164	143,516	149,504		282,887		282,887		L	11/02/2017
029899-10-1	AMERICAN STATES WATER CO			1,409.000	81,595	57.910	81,595	41,069		1,401		17,401		17,401		L	06/24/2016
875465-10-6	TANGER FACTORY OUTLET CENTERS			101,087.000	2,679,816	26.510	2,679,816	3,275,503		126,576		(846,206)		(846,206)		L	11/02/2017
03027X-10-0	AMERICAN TOWER REIT INC			16,184.000	2,308,971	142.670	2,308,971	320,197	11,329	40,460		598,646		598,646		L	06/24/2016
876664-10-3	TAUBMAN CENTERS INC			64,816.000	4,240,911	65.430	4,240,911	4,734,381		151,180		(397,935)		(397,935)		L	11/02/2017
030371-10-8	AMERICAN VANGUARD CORP			1,143.000	22,460	19.650	22,460	20,567	17	63		572		572		L	06/22/2012
88146M-10-1	TERRENO REALTY CORP			58,066.000	2,035,794	35.060	2,035,794	1,413,106	12,775	40,282		296,891		296,891		L	12/15/2017
030420-10-3	AMERICAN WATER WORKS CO INC			6,823.000	624,236	91.490	624,236	164,925		11,053		130,524		130,524		L	03/31/2016
88650V-20-8	TIER REIT INC			54,543.000	1,112,132	20.390	1,112,132	843,013		46,114		153,406		153,406		L	11/02/2017
030506-10-9	AMERICAN WOODMARK CORP			568.000	73,982	130.250	73,982	15,151				31,240		31,240		L	06/24/2016
902653-10-4	UDR INC			289,926.000	11,167,950	38.520	11,167,950	7,775,539		323,129		548,202		548,202		L	11/02/2017
03062T-10-5	AMERICA'S CAR-MART INC			367.000	16,387	44.650	16,387	6,413				330		330		L	06/27/2008
903002-10-3	UMH PROPERTIES INC			34,876.000	519,652	14.900	519,652	387,655		20,316		(6,876)		(6,876)		L	12/15/2017
03071H-10-0	AMERISAFE INC			751.000	46,262	61.600	46,262	13,785		3,229		(563)		(563)		L	06/22/2007
91325V-10-8	UNITI GROUP INC COM			182,231.000	3,241,889	17.790	3,241,889	4,671,193	109,339	376,397		(1,265,072)		(1,265,072)		L	11/02/2017
03073E-10-5	AMERISOURCEBERGEN CORP			6,213.000	570,478	91.820	570,478	85,549		9,164		84,683		84,683		L	11/13/2003
91359E-10-5	UNIVERSAL HEALTH REALTY INCOME			14,449.000	1,085,264	75.110	1,085,264	746,146		35,380		126,237		126,237		L	11/02/2017
03076C-10-6	AMERIPRISE FINANCIAL INC			5,676.000	961,912	169.470	961,912	147,845		18,327		331,632		331,632		L	06/23/2017
91704F-10-4	URBAN EDGE PROPERTIES			112,531.000	2,868,415	25.490	2,868,415	2,113,915		85,990		(182,628)		(182,628)		L	12/15/2017
03076K-10-8	AMERIS BANCORP			1,390.000	66,998	48.200	66,998	19,021	139	556		6,394		6,394		L	06/24/2016
917286-20-5	URSTADT BIDDLE PROPERTIES INC			31,959.000	694,789	21.740	694,789	613,262		33,877		(75,743)		(75,743)		L	09/16/2016
031001-10-0	AMES NATIONAL CORP			387.000	10,778	27.850	10,778	7,978		337		(1,993)		(1,993)		L	06/27/2008
92276F-10-0	VENTAS INC			388,195.000	23,295,582	60.010	23,295,582	21,859,931	306,674	818,428		(1,022,276)		(1,022,276)		L	11/02/2017
031100-10-0	AMETEK INC			8,734.000	632,953	72.470	632,953	25,141		3,144		208,481		208,481		L	12/17/2002
92339V-10-0	VEREIT INC			1,065,264.000	8,298,407	7.790	8,298,407	8,681,724	146,474	553,190		(665,539)		(665,539)		L	11/02/2017
031162-10-0	AMGEN INC			28,316.000	4,924,152	173.900	4,924,152	1,226,719		130,254		784,070		784,070		L	03/31/2016

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 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
929042-10-9	VORNADO REALTY TRUST			188,214.000	14,714,571	78.180	14,714,571	11,786,578		458,344		(983,137)		(983,137)		L	11/02/2017
03152W-10-9	AMICUS THERAPEUTICS INC			5,590.000	80,440	14.390	80,440	67,557				50,552		50,552		L	06/23/2017
92936U-10-9	WPC US EQUITY			116,079.000	7,997,843	68.900	7,997,843	7,913,136	117,240	397,446		932,199		932,199		L	11/02/2017
031652-10-0	AMKOR TECHNOLOGY INC			3,751.000	37,698	10.050	37,698	70,376				(1,876)		(1,876)		L	06/27/2014
93964W-10-8	WP GLIMCHER INC			203,651.000	1,449,995	7.120	1,449,995	5,511,261		190,044		(624,183)		(624,183)		L	11/02/2017
032037-10-3	AMPCO-PITTSBURGH CORP			340.000	4,216	12.400	4,216	4,284				(68)		(68)		L	06/23/2017
939653-10-1	WASHINGTON REAL ESTATE INVESTM			85,659.000	2,665,708	31.120	2,665,708	2,401,705	25,698	92,239		(134,854)		(134,854)		L	12/15/2017
032095-10-1	AMPHENOL CORP			11,314.000	993,369	87.800	993,369	101,952	2,150	7,580		233,068		233,068		L	06/24/2005
948741-10-3	WEINGARTEN REALTY INVESTORS			132,066.000	4,341,009	32.870	4,341,009	4,038,274		287,589		(336,340)		(336,340)		L	11/02/2017
03209R-10-3	AMPHASTAR PHARMACEUTICALS INC			1,331.000	25,608	19.240	25,608	23,820				1,091		1,091		L	06/26/2015
95040Q-10-4	WELL TOWER			401,236.000	25,586,820	63.770	25,586,820	26,067,718		1,298,340		(1,297,707)		(1,297,707)		L	11/02/2017
03211L-10-2	AMPLIFY SNACK BRANDS INC			1,205.000	14,472	12.010	14,472	14,947				3,856		3,856		L	06/24/2016
962166-10-4	WEYERHAEUSER CO			816,991.000	28,806,647	35.260	28,806,647	22,838,376		950,232		3,802,076		3,802,076		L	11/02/2017
032359-30-9	AMTRUST FINANCIAL SERVICES INC			3,260.000	32,828	10.070	32,828	39,502	554	2,217		(56,431)		(56,431)		L	06/26/2015
966084-20-4	WHITESTONE			38,883.000	560,304	14.410	560,304	496,451	3,690	41,109		17,191		17,191		L	05/16/2017
032511-10-7	ANADARKO PETROLEUM CORP			21,668.000	1,162,272	53.640	1,162,272	554,071		4,334		(348,638)		(348,638)		L	09/30/2016
976ESC-30-1	WINTHROP REALTY TRUST			39,142.000	282,991	7.230	282,991	20,658				15,657		15,657		L	08/05/2016
032654-10-5	ANALOG DEVICES INC			13,963.000	1,243,126	89.030	1,243,126	553,774		24,160		208,405		208,405		L	03/13/2017
984017-10-3	XENIA HOTELS & RESORTS INC			118,158.000	2,551,031	21.590	2,551,031	2,849,236	32,493	118,037		229,144		229,144		L	11/02/2017
032657-20-7	ANALOGIC CORP			482.000	40,368	83.750	40,368	22,599		193		386		386		L	06/24/2005
032724-10-6	ANAPTYSBIO INC			679.000	68,389	100.720	68,389	48,693				19,696		19,696		L	12/15/2017
032797-30-0	ANAVEX LIFE SCIENCES CORP			1,289.000	4,151	3.220	4,151	5,865				(954)		(954)		L	06/24/2016
03349M-10-5	ANDEAVOR			5,836.000	667,288	114.340	667,288	92,048		12,041		199,123		199,123		L	06/23/2017
034164-10-3	ANDERSONS INC			1,108.000	34,514	31.150	34,514	13,883	183	709		(15,013)		(15,013)		L	06/26/2009
03475V-10-1	ANGIODYNAMICS INC			1,310.000	21,785	16.630	21,785	30,309				(314)		(314)		L	06/22/2007
035255-10-8	ANIKA THERAPEUTICS INC			566.000	30,513	53.910	30,513	7,503				2,802		2,802		L	06/22/2012
035290-10-5	ANIXTER INTERNATIONAL INC			1,131.000	85,956	76.000	85,956	34,479				(5,712)		(5,712)		L	06/24/2011
035710-40-9	ANNALY CAPITAL MANAGEMENT INC			39,873.000	474,090	11.890	474,090	721,660	11,962	47,848		76,556		76,556		L	08/31/2016
03662Q-10-5	ANSYS INC			3,225.000	475,978	147.590	475,978	42,285				177,698		177,698		L	06/24/2016
036642-10-6	ANTARES PHARMA INC			5,621.000	11,186	1.990	11,186	18,042				(6,856)		(6,856)		L	06/23/2017
03674X-10-6	ANTERO RESOURCES CORP			9,010.000	171,190	19.000	171,190	316,836				(35,450)		(35,450)		L	06/23/2017
036752-10-3	ANTHEM INC			9,886.000	2,224,449	225.010	2,224,449	308,283		26,664		802,118		802,118		L	06/23/2017
037347-10-1	ANWORTH MORTGAGE ASSET CORP			3,633.000	19,764	5.440	19,764	27,007	545	2,180		981		981		L	10/19/2009
037411-10-5	APACHE CORP			14,634.000	617,847	42.220	617,847	523,526		14,634		(310,973)		(310,973)		L	06/24/2016
03748R-10-1	APARTMENT INVESTMENT & MANAGEM			5,818.000	254,305	43.710	254,305	69,803		8,378		(10,123)		(10,123)		L	06/28/2013
037598-10-9	APOGEE ENTERPRISES INC			1,095.000	50,074	45.730	50,074	13,666		613		(8,574)		(8,574)		L	12/17/2002
03762U-10-5	APOLLO COMMERCIAL REAL ESTATE			3,555.000	65,590	18.450	65,590	60,582	1,635	5,885		4,689		4,689		L	06/23/2017
037833-10-0	APPLE INC			197,295.000	33,388,233	169.230	33,388,233	1,098,911		485,346		10,537,526		10,537,526		L	03/31/2016
03783C-10-0	APPFOLIO INC - A			244.000	10,126	41.500	10,126	4,111				4,307		4,307		L	09/30/2015
03784Y-20-0	APPLE HOSPITALITY REIT INC			7,310.000	143,349	19.610	143,349	140,284		7,383		(641)		(641)		L	06/23/2017
03820C-10-5	APPLIED INDUSTRIAL TECHNOLOGIE			1,503.000	102,354	68.100	102,354	25,555		1,743		13,076		13,076		L	06/26/2015
038222-10-5	APPLIED MATERIALS INC			41,302.000	2,111,358	51.120	2,111,358	528,974		16,521		778,543		778,543		L	12/15/2003
03823U-10-2	APPLIED OPTOELECTRONICS INC			712.000	26,928	37.820	26,928	18,805				7,778		7,778		L	06/23/2017
038336-10-3	APTARGROUP INC			2,415.000	208,366	86.280	208,366	23,390		3,091		30,984		30,984		L	12/17/2002
03834A-10-3	APPROACH RESOURCES INC			1,515.000	4,484	2.960	4,484	4,302				182		182		L	06/23/2017
03835C-10-8	APPTIO INC			679.000	15,970	23.520	15,970	12,214				3,756		3,756		L	06/23/2017
03836W-10-3	AQUA AMERICA INC			6,497.000	254,877	39.230	254,877	58,371		5,146		59,707		59,707		L	07/20/2009
03852U-10-6	ARAMARK HOLDINGS CORP			9,028.000	385,857	42.740	385,857	287,668		3,640		60,646		60,646		L	06/23/2017
03874P-10-1	ATANA THERAPEUTICS INC			1,565.000	8,232	5.260	8,232	19,683				(2,922)		(2,922)		L	06/23/2017
03937C-10-5	ARCBEST CORP			1,131.000	40,433	35.750	40,433	25,950		362		9,161		9,161		L	12/17/2002
039380-40-7	ARCH COAL INC			841.000	78,348	93.160	78,348	54,190		589		24,158		24,158		L	06/23/2017
039483-10-2	ARCHER-DANIELS-MIDLAND CO			21,050.000	843,684	40.080	843,684	326,378		26,944		(117,249)		(117,249)		L	06/24/2005
03957W-10-6	ARCHROCK INC			2,935.000	30,818	10.500	30,818	97,834		1,409		(7,925)		(7,925)		L	11/04/2015
03965L-10-0	ARCONIC INC			15,274.000	416,216	27.250	416,216	650,704		3,666		133,037		133,037		L	11/01/2016

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 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
039697-10-7	ARDELYX INC			894.000	5,900	6.600	5,900	11,354				(6,794)		(6,794)		L	06/24/2016
040047-60-7	ARENA PHARMACEUTICALS INC			1,252.000	42,530	33.970	42,530	62,190				(19,660)		(19,660)		L	06/23/2017
04010E-10-9	ARGAN INC			555.000	24,975	45.000	24,975	11,006		555		(14,180)		(14,180)		L	06/26/2015
04013V-10-8	ARES COMMERCIAL REAL ESTATE			1,014.000	13,081	12.900	13,081	13,118	274	1,085		(842)		(842)		L	06/27/2014
040413-10-6	ARISTA NETWORKS INC			2,001.000	471,396	235.580	471,396	207,622				240,348		240,348		L	06/23/2017
041356-20-5	ARLINGTON ASSET INVESTMENT			727.000	8,564	11.780	8,564	16,914	400	1,708		(2,210)		(2,210)		L	06/28/2013
04208T-10-8	ARMADA HOFFLER PROPERTIES INC			1,658.000	25,749	15.530	25,749	21,021	315	1,099		2,038		2,038		L	06/23/2017
042315-50-7	ARMOUR RESIDENTIAL REIT INC			1,518.000	39,043	25.720	39,043	81,830		3,461		6,118		6,118		L	08/03/2015
04238R-10-6	ARMSTRONG FLOORING INC			822.000	13,908	16.920	13,908	11,963				(2,458)		(2,458)		L	04/04/2016
04247X-10-2	ARMSTRONG WORLD INDUSTRIES INC			1,735.000	105,054	60.550	105,054	79,720				32,531		32,531		L	06/24/2016
04269X-10-5	ARRAY BIOPHARMA INC			6,749.000	86,387	12.800	86,387	53,588				26,675		26,675		L	06/23/2017
042735-10-0	ARROW ELECTRONICS INC			3,277.000	263,504	80.410	263,504	84,367				29,853		29,853		L	06/25/2004
042744-10-2	ARROW FINANCIAL CORP			401.000	13,614	33.950	13,614	11,999		208		1,113		1,113		L	09/19/2017
043113-20-8	ARTESIAN RESOURCES CORP			366.000	14,113	38.560	14,113	6,016		339		2,423		2,423		L	06/26/2009
04316A-10-8	ARTISAN PARTNERS ASSET MANAGEM			1,731.000	68,375	39.500	68,375	85,150		4,431		16,878		16,878		L	06/23/2017
043436-10-4	ASBURY AUTOMOTIVE GROUP INC			727.000	46,528	64.000	46,528	12,574				1,672		1,672		L	06/22/2012
043632-10-8	ASCENT MEDIA CORP			416.000	4,780	11.490	4,780	10,093				(1,984)		(1,984)		L	09/18/2008
044102-10-1	ASHFORD HOSPITALITY PRIME, INC			1,249.000	12,153	9.730	12,153	23,385	200	749		(4,896)		(4,896)		L	07/16/2015
044103-10-9	ASHFORD HOSPITALITY TRUST INC			3,090.000	20,796	6.730	20,796	32,234	371	1,483		(3,183)		(3,183)		L	06/27/2014
044186-10-4	ASHLAND GLOBAL HOLDINGS INC			2,222.000	158,206	71.200	158,206	31,991		2,366		39,554		39,554		L	09/20/2016
045327-10-3	ASPEN TECHNOLOGY INC			2,704.000	179,005	66.200	179,005	36,392				31,150		31,150		U	06/24/2011
045396-10-8	ASSEMBLY BIOSCIENCES INC			541.000	24,480	45.250	24,480	11,306				13,174		13,174		L	06/23/2017
045487-10-5	ASSOCIATED BANC-CORP			5,921.000	150,393	25.400	150,393	98,112		2,961		4,145		4,145		L	02/26/2010
045528-10-6	ASSOCIATED CAPITAL GR			269.000	9,173	34.100	9,173	3,815	27	54		336		336		L	12/01/2015
04621X-10-8	ASSURANT INC			2,139.000	215,697	100.840	215,697	89,768		4,599		17,069		17,069		L	06/30/2006
046224-10-1	ASTEC INDUSTRIES INC			823.000	48,146	58.500	48,146	24,705		310		(6,257)		(6,257)		L	06/23/2017
04624N-10-7	ASTERIAS BIOTHERAPEUTICS INC.			1,080.000	2,430	2.250	2,430	3,834				(1,404)		(1,404)		L	06/23/2017
046433-10-8	ASTRONICS CORP			811.000	33,624	41.460	33,624	14,876				6,186		6,186		L	06/26/2015
04650Y-10-0	AT HOME GROUP INC			164.000	4,984	30.390	4,984	3,704				1,280		1,280		L	06/23/2017
046513-10-7	ATARA BIOTHERAPEUTICS INC			969.000	17,539	18.100	17,539	36,583				3,779		3,779		L	06/24/2016
04685W-10-3	ATHENAHEALTH INC			1,539.000	204,749	133.040	204,749	72,533				41,560		41,560		L	06/23/2017
04744L-10-6	ATHERSYS INC			2,944.000	5,329	1.810	5,329	5,785				824		824		L	06/24/2016
047649-10-8	ATKORE INTERNATIONAL GROUP I			1,239.000	26,577	21.450	26,577	27,732				(1,798)		(1,798)		L	06/23/2017
048269-20-3	ATLANTIC CAPITAL BANCSHARES			706.000	12,426	17.600	12,426	9,778				(988)		(988)		L	06/24/2016
049164-20-5	ATLAS AIR WORLDWIDE HOLDINGS I			913.000	53,547	58.650	53,547	46,158				5,935		5,935		L	06/25/2010
049560-10-5	ATMOS ENERGY CORP			3,854.000	331,020	85.890	331,020	104,546		6,988		44,376		44,376		L	06/23/2017
04963C-20-9	ATRICURE INC			1,229.000	22,417	18.240	22,417	18,451				(1,635)		(1,635)		L	06/27/2014
049904-10-5	ATRION CORP			55.000	34,683	630.600	34,683	21,370		248		6,787		6,787		L	12/16/2016
05070R-10-4	AUDENTES THERAPEUTICS INC			576.000	18,000	31.250	18,000	10,724				7,276		7,276		L	06/23/2017
052769-10-6	AUTODESK INC			7,989.000	837,487	104.830	837,487	68,605				246,221		246,221		L	06/25/2004
053015-10-3	AUTOMATIC DATA PROCESSING INC			17,170.000	2,012,152	117.190	2,012,152	464,354	10,817	39,148		247,420		247,420		L	11/26/2003
05329W-10-2	AUTONATION INC			2,501.000	128,376	51.330	128,376	102,102				6,703		6,703		L	06/26/2015
053332-10-2	AUTOZONE INC			1,081.000	768,991	711.370	768,991	303,703				(84,772)		(84,772)		L	06/22/2012
053484-10-1	AVALONBAY COMMUNITIES INC			5,236.000	934,155	178.410	934,155	411,988	7,435	29,374		6,597		6,597		L	06/24/2016
05351W-10-3	AVANGRID INC			2,130.000	107,735	50.580	107,735	65,120	920	3,477		25,841		25,841		L	06/23/2017
053611-10-9	AVERY DENNISON CORP			3,291.000	378,004	114.860	378,004	178,596		5,792		146,910		146,910		L	06/26/2009
05366U-10-0	AVEXIS INC			1,147.000	126,938	110.670	126,938	89,421				35,766		35,766		L	12/15/2017
05367P-10-0	AVID TECHNOLOGY INC			1,363.000	7,347	5.390	7,347	18,329				1,349		1,349		L	06/26/2015
053774-10-5	AVIS BUDGET GROUP INC			2,527.000	110,885	43.880	110,885	45,994				18,194		18,194		L	06/26/2015
05379B-10-7	AVISTA CORP			2,203.000	113,432	51.490	113,432	50,705		3,150		25,335		25,335		L	06/24/2016
053807-10-3	AVNET INC			4,866.000	192,791	39.620	192,791	131,024		3,504		(38,879)		(38,879)		L	06/28/2013
054540-20-8	AXCELIS TECHNOLOGIES INC			1,183.000	33,952	28.700	33,952	8,373				16,739		16,739		L	07/01/2016
05463X-10-6	AXOGEN INC			1,009.000	28,555	28.300	28,555	6,275				19,474		19,474		L	06/24/2016
05464C-10-1	AXON ENTERPRISE INC COM			2,036.000	53,954	26.500	53,954	43,927				4,601		4,601		L	06/26/2015

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 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
054937-10-7	BB&T CORP			31,083.000	1,545,447	49.720	1,545,447	899,348		39,165		83,924		83,924		L	06/24/2016
05508R-10-6	B&G FOODS INC			2,508.000	88,156	35.150	88,156	47,586	1,166	4,516		(20,630)		(20,630)		L	06/23/2017
055298-10-3	BCB BANCORP INC			361.000	5,235	14.500	5,235	5,469		101		(234)		(234)		L	06/23/2017
05541T-10-1	BGC PARTNERS INC			8,951.000	135,250	15.110	135,250	76,622		5,481		39,850		39,850		L	06/23/2017
05544A-10-9	BG STAFFING INC			198.000	3,156	15.940	3,156	3,578		99		(421)		(421)		L	06/23/2017
05561Q-20-1	BOK FINANCIAL CORP			804.000	74,225	92.320	74,225	55,099		1,344		7,671		7,671		L	06/23/2017
05566U-10-8	BOFI HOLDINGS INC			2,322.000	69,428	29.900	69,428	30,080				5,371		5,371		L	06/23/2017
05573H-10-8	BSB BANCORP INC/MA			334.000	9,770	29.250	9,770	7,060				100		100		L	09/30/2015
05580M-10-8	B RILEY FINANCIAL INC			382.000	6,914	18.100	6,914	3,713		256		(134)		(134)		L	06/24/2016
05591B-10-9	BMC STK HLDGS INC			2,534.000	64,110	25.300	64,110	50,287				12,321		12,321		L	06/23/2017
05605H-10-0	BWX TECHNOLOGIES INC			3,398.000	205,545	60.490	205,545	95,651		1,427		70,644		70,644		L	08/02/2010
056525-10-8	BADGER METER INC			1,096.000	52,389	47.800	52,389	11,510		537		11,892		11,892		L	06/26/2009
05722G-10-0	BAKER HUGHES A GE CO LLC			16,209.000	512,853	31.640	512,853	508,510		5,673		4,343		4,343		L	07/05/2017
057665-20-0	BALCHEM CORP			1,227.000	98,896	80.600	98,896	10,786	515	466		(4,074)		(4,074)		L	06/24/2005
057755-20-9	BALDWIN & LYONS INC			422.000	10,107	23.950	10,107	7,793		456		(528)		(528)		L	12/17/2002
058498-10-6	BALL CORP			13,140.000	497,349	37.850	497,349	145,211		4,770		3,423		3,423		L	06/23/2017
05945F-10-3	BANCFIRST CORP			666.000	34,066	51.150	34,066	14,693	140	519		3,080		3,080		L	08/01/2017
05969A-10-5	BANCORP INC/DE			1,514.000	14,958	9.880	14,958	14,049				3,058		3,058		L	06/28/2013
05971J-10-2	BANCORPSOUTH BANK			3,345.000	105,200	31.450	105,200	61,502	468			43,699		43,699		L	11/01/2017
05990K-10-6	BANC OF CALIFORNIA INC			1,598.000	32,999	20.650	32,999	21,431	208	831		5,273		5,273		L	06/24/2016
060505-10-4	BANK OF AMERICA CORP			372,530.000	10,997,086	29.520	10,997,086	8,664,762		145,287		2,764,173		2,764,173		L	03/30/2012
062540-10-9	BANK OF HAWAII CORP			1,630.000	139,691	85.700	139,691	56,953		3,325		(4,874)		(4,874)		L	06/24/2016
063425-10-2	BANK OF MARIN BANCORP			234.000	15,912	68.000	15,912	6,820		262		(410)		(410)		L	06/26/2009
063750-10-3	BANK MUTUAL CORP			1,617.000	17,221	10.650	17,221	18,061		356		1,940		1,940		L	06/25/2004
063904-10-6	BANK OF THE OZARKS INC			4,451.000	215,651	48.450	215,651	101,563		2,872		(12,454)		(12,454)		L	06/23/2017
064058-10-0	BANK OF NEW YORK MELLON CORP/T			38,613.000	2,079,696	53.860	2,079,696	1,078,943		33,207		250,212		250,212		L	06/26/2009
06424J-10-3	BANK OF COMMERCE HOLDINGS			601.000	6,912	11.500	6,912	6,851	18	36		61		61		L	06/23/2017
06643P-10-4	BANKFINANCIAL CORP			457.000	7,010	15.340	7,010	6,967		75		169		169		L	06/23/2017
06652K-10-3	BANKUNITED INC			4,119.000	167,726	40.720	167,726	123,534		3,460		12,481		12,481		L	06/26/2015
06652V-20-8	BANNER CORPORATION			1,278.000	70,443	55.120	70,443	33,776		2,477		(632)		(632)		L	06/23/2017
06654A-10-3	BANKWELL FINANCIAL GROUP INC			217.000	7,452	34.340	7,452	4,728		61		399		399		L	06/24/2016
066849-10-0	BAR HARBOR BANKSHARES			623.000	16,814	26.989	16,814	14,778		465		(1,156)		(1,156)		L	03/22/2017
067774-10-9	BARNES & NOBLE INC			2,159.000	14,465	6.700	14,465	31,010		1,295		(9,608)		(9,608)		L	06/26/2015
06777U-10-1	BARNES & NOBLE EDUCATION INC			1,364.000	11,239	8.240	11,239	16,119				(4,406)		(4,406)		L	08/03/2015
067806-10-9	BARNES GROUP INC			1,953.000	123,566	63.270	123,566	33,974		1,074		30,955		30,955		L	06/22/2007
068323-10-4	BARRACUDA NETWORKS INC			898.000	24,695	27.500	24,695	19,548				5,451		5,451		L	06/24/2016
068463-10-8	BARRETT BUSINESS SERVICES INC			274.000	17,670	64.490	17,670	3,033		274		107		107		L	06/26/2009
06846N-10-4	BARRETT BILL CORP			2,221.000	11,394	5.130	11,394	76,963				(4,131)		(4,131)		L	06/25/2010
06985P-20-9	BASIC ENERGY SERVICES INC			661.000	15,514	23.470	15,514	13,959				1,555		1,555		L	06/23/2017
070203-10-4	BASSETT FURNITURE INDS			383.000	14,401	37.600	14,401	10,684		295		2,758		2,758		L	06/26/2015
071813-10-9	BAXTER INTERNATIONAL INC			19,042.000	1,230,875	64.640	1,230,875	313,360	3,083	11,088		386,553		386,553		L	03/31/2006
073271-10-8	BAZAARVOICE INC			3,330.000	18,149	5.450	18,149	29,191				1,998		1,998		L	06/24/2016
073685-10-9	BEACON ROOFING SUPPLY INC			2,363.000	150,665	63.760	150,665	57,994				41,801		41,801		L	06/24/2016
073844-10-2	BEAR STATE FINANCIAL INC			573.000	5,862	10.230	5,862	5,098		69		46		46		L	09/30/2015
07556Q-88-1	BEAZER HOMES USA INC			1,141.000	21,919	19.210	21,919	70,321				6,788		6,788		L	06/23/2017
075887-10-9	BECTON DICKINSON & CO			9,920.000	2,123,527	214.060	2,123,527	725,535		24,329		395,486		395,486		L	12/29/2017
075896-10-0	BED BATH & BEYOND INC			4,627.000	101,748	21.990	101,748	129,702	694	2,514		(85,439)		(85,439)		L	06/23/2017
077347-30-0	BEL FUSE INC			429.000	10,800	25.175	10,800	16,114		120		(2,456)		(2,456)		L	12/17/2002
077454-10-6	BELDEN INC			1,632.000	125,941	77.170	125,941	64,719	82	326		3,917		3,917		L	12/17/2002
079481-10-7	BELLICUM PHARMACEUTICALS INC			873.000	7,342	8.410	7,342	13,990				(4,548)		(4,548)		L	06/24/2016
081437-10-5	BEMIS CO INC			3,500.000	167,265	47.790	167,265	57,686		4,200		(105)		(105)		L	06/24/2005
08160H-10-1	BENCHMARK ELECTRONICS INC			1,932.000	56,221	29.100	56,221	33,229				(2,705)		(2,705)		L	06/27/2014
08171T-10-2	BENEFICIAL BANCORP INC			2,708.000	44,547	16.450	44,547	34,027		650		(5,281)		(5,281)		L	06/26/2015
08180D-10-6	BENEFITFOCUS INC			613.000	16,551	27.000	16,551	27,348				(2,299)		(2,299)		L	06/23/2017

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 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
084423-10-2	BERKLEY W R CORP COM			3,567.000	255,576	71.650	255,576	50,527		5,529		18,334		18,334		L	06/24/2005
084670-70-2	BERKSHIRE HATHAWAY INC			73,802.000	14,629,032	198.220	14,629,032	6,363,348				2,587,792		2,587,792		L	12/15/2017
084680-10-7	BERKSHIRE HILLS BANCORP INC			1,314.000	48,092	36.600	48,092	37,196		1,080		(186)		(186)		L	06/23/2017
08579W-10-3	BERRY PLASTICS GROUP INC			4,805.000	281,909	58.670	281,909	136,522				46,045		46,045		L	06/23/2017
086516-10-1	BEST BUY CO INC			10,076.000	689,904	68.470	689,904	243,548		13,703		259,961		259,961		L	06/26/2015
08915P-10-1	BIG 5 SPORTING GOODS CORP			824.000	6,262	7.600	6,262	21,621		494		(8,034)		(8,034)		L	06/25/2004
089302-10-3	BIG LOTS INC			1,715.000	96,297	56.150	96,297	28,771		1,715		10,187		10,187		L	06/24/2016
08986R-10-1	BIGLARI HOLDINGS INC.			39.000	16,162	414.410	16,162	10,107				(2,293)		(2,293)		L	09/12/2014
090572-20-7	BIO-RAD LABORATORIES INC			826.000	197,141	238.670	197,141	77,680				46,578		46,578		L	12/16/2016
09058V-10-3	BIOCRYST PHARMACEUTICALS INC			3,132.000	15,378	4.910	15,378	39,201				(4,447)		(4,447)		L	06/27/2014
09061G-10-1	BIOMARIN PHARMACEUTICAL INC			6,819.000	608,050	89.170	608,050	183,613				39,835		39,835		L	06/23/2017
09062X-10-3	BIOGEN IDEC INC			8,204.000	2,613,548	318.570	2,613,548	320,740				469,222		469,222		L	06/24/2005
09066L-10-5	BIOTIME INC			2,650.000	5,698	2.150	5,698	10,849				(3,869)		(3,869)		L	06/24/2016
090672-10-6	BIOTELEMETRY INC			1,148.000	34,325	29.900	34,325	8,171				8,667		8,667		L	06/27/2014
09069N-10-8	BIOSCRIP INC			4,529.000	13,179	2.910	13,179	24,601				5,409		5,409		L	06/23/2017
09073M-10-4	BIO TECHNE CORP			1,318.000	170,747	129.550	170,747	62,791		1,687		35,217		35,217		L	06/24/2016
09075E-10-0	BIOVERATIV INC			4,244.000	228,836	53.920	228,836	28,036				200,801		200,801		L	02/02/2017
090931-10-6	BIOSPECIFICS TECHNOLOGIES			213.000	9,229	43.330	9,229	10,854				(2,635)		(2,635)		L	06/26/2015
09180C-10-6	BJ'S RESTAURANTS INC			817.000	29,739	36.400	29,739	17,363		90		(2,369)		(2,369)		L	06/22/2012
092113-10-9	BLACK HILLS CORP			2,094.000	125,870	60.110	125,870	55,911		3,790		(2,576)		(2,576)		L	06/24/2016
09215C-10-5	BLACK KNIGHT INC			4,235.000	186,975	44.150	186,975	96,311				90,665		90,665		L	10/02/2017
09227Q-10-0	BLACKBAUD INC			1,852.000	174,995	94.490	174,995	51,741		861		53,510		53,510		L	06/23/2017
09238E-10-4	BLACKHAWK NETWORK HOLDINGS			2,122.000	75,649	35.650	75,649	52,063				(4,297)		(4,297)		L	04/21/2014
09239B-10-9	BLACKLINE INC			433.000	14,202	32.800	14,202	12,185				1,175		1,175		L	06/23/2017
09247X-10-1	BLACKROCK INC			4,767.000	2,448,856	513.710	2,448,856	868,638		47,670		634,821		634,821		L	06/24/2016
093671-10-5	BLOCK H & R INC COM			8,075.000	211,727	26.220	211,727	87,467	1,938	7,372		25,389		25,389		L	06/23/2017
094235-10-8	BLOOMIN' BRANDS INC			3,148.000	67,178	21.340	67,178	70,498		1,007		10,420		10,420		L	06/26/2015
095229-10-0	BLUCORA INC			1,604.000	35,448	22.100	35,448	29,298				11,789		11,789		L	06/25/2004
095306-10-6	BLUE BIRD CORP			279.000	5,552	19.900	5,552	4,673				879		879		L	06/23/2017
09531U-10-2	BLUE BUFFALO PET PRODUCTS IN			3,660.000	120,011	32.790	120,011	75,767				34,120		34,120		L	06/23/2017
095573-10-1	BLUE HILLS BANCORP INC			901.000	18,110	20.100	18,110	11,818		541		1,216		1,216		L	09/30/2014
09609G-10-0	BLUEBIRD BIO INC			1,782.000	317,374	178.100	317,374	176,436				181,269		181,269		L	12/15/2017
09627J-10-2	BLUEROCK RESIDENTIAL GROWTH RE			769.000	7,775	10.110	7,775	9,887	74	892		(2,776)		(2,776)		L	06/26/2015
09627Y-10-9	BLUEPRINT MEDICINES CORP			1,516.000	114,322	75.410	114,322	53,502				56,699		56,699		L	06/23/2017
096761-10-1	BOB EVANS FARMS INC			770.000	60,691	78.820	60,691	26,599		4,924		15,239		15,239		L	06/23/2017
097023-10-5	BOEING CO			21,311.000	6,284,827	294.910	6,284,827	960,149		121,046		2,967,131		2,967,131		L	06/22/2012
09739C-10-2	BOINGO WIRELESS INC			1,565.000	35,213	22.500	35,213	15,556				16,135		16,135		L	06/26/2015
09739D-10-0	BOISE CASCADE CO			1,581.000	63,082	39.900	63,082	52,479		111		27,509		27,509		L	03/31/2015
097488-10-0	BOJANGLES INC			641.000	7,564	11.800	7,564	12,862				(3,584)		(3,584)		L	06/23/2017
097793-40-0	BONANZA CREEK ENERGY INC			784.000	21,631	27.590	21,631	22,773				(1,143)		(1,143)		L	06/23/2017
099406-10-0	BOOT BARN HOLDINGS INC			517.000	8,587	16.610	8,587	16,050				2,115		2,115		L	06/26/2015
099502-10-6	BOOZ ALLEN HAMILTON HOLDING			5,706.000	217,570	38.130	217,570	135,262		3,545		15,557		15,557		L	06/23/2017
099724-10-6	BORGWARNER INC			8,007.000	409,078	51.090	409,078	51,386		4,724		93,282		93,282		L	06/25/2004
100557-10-7	BOSTON BEER CO INC			344.000	65,738	191.100	65,738	12,213				10,247		10,247		L	06/23/2017
101119-10-5	BOSTON PRIVATE FINANCIAL HOLDI			3,231.000	49,919	15.450	49,919	52,824		1,422		(3,554)		(3,554)		L	06/26/2009
101121-10-1	BOSTON PROPERTIES INC			5,901.000	767,307	130.030	767,307	352,726	4,721	17,703		25,079		25,079		L	06/24/2016
101137-10-7	BOSTON SCIENTIFIC CORP			52,317.000	1,296,938	24.790	1,296,938	666,529				163,672		163,672		L	06/23/2017
101388-10-6	BOTTOMLINE TECHNOLOGIES INC			1,563.000	54,205	34.680	54,205	24,994				15,099		15,099		L	06/24/2011
10316T-10-4	BOX INC			3,062.000	64,669	21.120	64,669	47,359				16,422		16,422		L	06/23/2017
103304-10-1	BOYD GAMING CORP			3,239.000	113,527	35.050	113,527	26,733	162	324		48,196		48,196		L	06/27/2014
104674-10-6	BRADY CORP			1,868.000	70,797	37.900	70,797	37,915		1,536		654		654		L	06/22/2007
105368-20-3	BRANDYWINE REALTY TRUST			6,772.000	123,183	18.190	123,183	120,650		4,334		11,377		11,377		L	06/26/2015
108035-10-6	BRIDGE BANCORP INC			683.000	23,905	35.000	23,905	18,741		628		(1,981)		(1,981)		L	06/24/2016
10807M-10-5	BRIDGEPOINT EDUCATION INC			877.000	7,279	8.300	7,279	18,375				(1,605)		(1,605)		L	06/24/2011

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 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
109043-10-9	BRIGGS & STRATTON CORP			1,640.000	41,607	25.370	41,607	46,374	230	918		5,100		5,100		L	06/24/2005
109194-10-0	BRIGHT HORIZONS FAMILY SOLUT			1,976.000	185,744	94.000	185,744	108,550				43,616		43,616		L	06/23/2017
10921T-10-1	BRIGHTCOVE			1,247.000	8,854	7.100	8,854	12,849				(1,185)		(1,185)		L	06/28/2013
10922N-10-3	BRIGHTHOUSE FINANCIAL INC			2,994.000	175,568	58.640	175,568	133,321				42,247		42,247		L	08/07/2017
109641-10-0	BRINKER INTERNATIONAL INC			1,545.000	60,008	38.840	60,008	27,535		2,225		(16,516)		(16,516)		L	06/24/2016
109696-10-4	BRINKS CO			1,790.000	140,873	78.700	140,873	28,157		985		67,036		67,036		L	06/28/2013
110122-10-8	BRISTOL-MYERS SQUIBB CO			63,071.000	3,864,991	61.280	3,864,991	2,169,632		98,391		179,122		179,122		L	06/24/2016
110394-10-3	BRISTOW GROUP INC			1,469.000	19,787	13.470	19,787	33,883		206		(10,298)		(10,298)		L	06/25/2010
11120U-10-5	BRIXMOR PROPERTY GROUP INC			11,939.000	222,782	18.660	222,782	251,986		10,331		(42,571)		(42,571)		L	06/23/2017
11133B-40-9	BROADSOFT INC			1,199.000	65,825	54.900	65,825	46,418				16,366		16,366		L	06/22/2012
11133T-10-3	BROADRIDGE FINANCIAL SOLUTIONS			4,397.000	398,280	90.580	398,280	68,082	1,605	5,958		106,759		106,759		L	06/26/2015
112463-10-4	BROOKDALE SENIOR LIVING INC			7,134.000	69,200	9.700	69,200	162,272				(20,558)		(20,558)		L	06/23/2017
11373M-10-7	BROOKLINE BANCORP INC			2,984.000	46,849	15.700	46,849	34,995		1,074		(2,089)		(2,089)		L	01/11/2012
114340-10-2	BROOKS AUTOMATION INC			2,689.000	64,133	23.850	64,133	86,328		1,076		18,231		18,231		L	03/05/2004
115236-10-1	BROWN & BROWN INC			4,533.000	233,268	51.460	233,268	59,909		2,516		29,918		29,918		L	06/26/2015
115637-10-0	BROWN-FORMAN CORP			1,865.000	125,403	67.240	125,403	99,689	368	1,324		38,420		38,420		L	06/23/2017
115637-20-9	BROWN-FORMAN CORP			6,593.000	452,741	68.670	452,741	124,838	1,302	4,813		156,584		156,584		L	06/25/2010
116794-10-8	BRUKER CORP			4,110.000	141,055	34.320	141,055	49,199		658		54,005		54,005		L	06/28/2013
117043-10-9	BRUNSWICK CORP/DE			3,230.000	178,361	55.220	178,361	37,641		2,213		2,196		2,196		L	06/22/2012
117665-10-9	BRYN MAWR BANK CORP			630.000	27,846	44.200	27,846	13,336		542		1,292		1,292		L	06/28/2013
118440-10-6	BUCKLE INC/THE			1,023.000	24,296	23.750	24,296	15,204		1,790		972		972		L	06/26/2009
119848-10-9	BUFFALO WILD WINGS INC			616.000	96,312	156.350	96,312	11,351				1,201		1,201		L	06/26/2009
120076-10-4	BUILD-A-BEAR WORKSHOP INC			512.000	4,710	9.200	4,710	6,419				(2,330)		(2,330)		L	06/27/2014
12008R-10-7	BUILDERS FIRSTSOURCE INC			3,625.000	78,989	21.790	78,989	34,765				36,820		36,820		L	06/23/2017
122017-10-6	BURLINGTON STORES INC			2,706.000	332,919	123.030	332,919	131,644				103,586		103,586		L	06/24/2016
124411-10-9	BYLINE BANCORP INC			241.000	5,536	22.970	5,536	4,851				685		685		L	09/15/2017
12466Q-10-4	C & F FINANCIAL CORP			131.000	7,598	58.000	7,598	5,393	45	173		1,068		1,068		L	06/24/2016
12477X-10-6	CAI INTERNATIONAL INC			520.000	14,726	28.320	14,726	5,062				10,218		10,218		L	12/16/2016
124805-10-2	CBIZ INC			2,160.000	33,372	15.450	33,372	25,927				3,780		3,780		L	12/17/2002
124830-10-0	CBL & ASSOCIATES PROPERTIES IN			6,537.000	36,999	5.660	36,999	99,784	1,307	6,929		(38,176)		(38,176)		L	08/31/2009
124857-20-2	CBS CORP			13,006.000	767,354	59.000	767,354	449,824	2,341	9,498		(60,088)		(60,088)		L	06/25/2010
12503M-10-8	CBOE HOLDINGS INC			4,190.000	522,032	124.590	522,032	186,923		3,976		200,026		200,026		L	06/23/2017
12504L-10-9	CBRE GROUP INC			11,079.000	479,831	43.310	479,831	196,093				130,954		130,954		L	06/24/2016
12508E-10-1	CDK GLOBAL INC			5,064.000	360,962	71.280	360,962	57,565		2,886		58,692		58,692		L	10/01/2014
125141-10-1	CECO ENVIRONMENTAL CORP			948.000	4,863	5.130	4,863	12,468		213		(8,361)		(8,361)		L	06/27/2014
12514G-10-8	CDW CORP/DE			5,775.000	401,305	69.490	401,305	198,772		3,985		100,485		100,485		L	06/24/2016
125269-10-0	CF INDUSTRIES HOLDINGS INC			9,130.000	388,390	42.540	388,390	88,606		10,956		100,978		100,978		L	04/30/2010
12541W-20-9	CH ROBINSON WORLDWIDE INC			5,490.000	489,104	89.090	489,104	87,339		9,937		86,907		86,907		L	06/24/2005
125509-10-9	CIGNA CORP			9,188.000	1,865,991	203.090	1,865,991	188,853		368		640,404		640,404		L	06/24/2016
125581-80-1	CIT GROUP INC			5,233.000	257,621	49.230	257,621	181,177		3,148		33,518		33,518		L	06/23/2017
12572Q-10-5	CME GROUP INC			12,987.000	1,896,751	146.050	1,896,751	1,016,371	45,455	76,493		398,701		398,701		L	06/24/2016
125896-10-0	CMS ENERGY CORP			10,631.000	502,846	47.300	502,846	180,668		14,139		60,384		60,384		L	06/24/2011
125906-10-7	CSS INDUSTRIES INC			269.000	7,486	27.830	7,486	5,132		215		204		204		L	12/17/2002
126117-10-0	CNA FINANCIAL CORP			758.000	40,212	53.050	40,212	32,364		1,677		7,029		7,029		L	06/23/2017
126128-10-7	CNB FINANCIAL CORP			498.000	13,068	26.240	13,068	7,873		329		(249)		(249)		L	06/26/2009
12618T-10-5	CRA INTERNATIONAL INC			364.000	16,362	44.950	16,362	9,447		215		3,039		3,039		L	06/27/2008
12621E-10-3	CNO FINANCIAL GROUP INC			6,647.000	164,114	24.690	164,114	28,697		2,326		36,824		36,824		L	08/31/2009
126349-10-9	CSG SYSTEMS INTERNATIONAL INC			1,299.000	56,922	43.820	56,922	36,951		1,026		(5,949)		(5,949)		L	06/25/2010
126402-10-6	CSW INDUSTRIALS INC			554.000	25,456	45.950	25,456	18,856				5,033		5,033		L	06/23/2017
126408-10-3	CSX CORP			33,320.000	1,832,933	55.010	1,832,933	195,584		25,990		635,746		635,746		L	11/13/2003
126501-10-5	CTS CORP			1,256.000	32,342	25.750	32,342	50,878	50	201		4,208		4,208		L	12/17/2002
12650T-10-4	CSRA INC			6,290.000	188,197	29.920	188,197	151,156		2,516		(12,077)		(12,077)		L	06/24/2016
12653C-10-8	CNX RESOURCES CORP			8,770.000	128,305	14.630	128,305	178,335				(50,030)		(50,030)		L	11/29/2017
126600-10-5	CVB FINANCIAL CORP			4,043.000	95,253	23.560	95,253	22,120		2,102		2,547		2,547		L	06/26/2003

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 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
12662P-10-8	CVR ENERGY INC			612.000	22,791	37.240	22,791	35,953		1,224		7,252		7,252		L	01/31/2013
126650-10-0	CVS/CAREMARK CORP			39,103.000	2,834,968	72.500	2,834,968	424,342		78,206		(250,650)		(250,650)		L	06/26/2009
12673A-10-8	CYS INVESTMENTS INC			5,937.000	47,674	8.030	47,674	78,231		5,937		1,781		1,781		L	06/28/2013
12673P-10-5	CA INC			11,810.000	393,037	33.280	393,037	404,634		11,541		14,658		14,658		L	06/23/2017
12674R-10-0	C&J ENERGY SERVICES INC			1,777.000	59,476	33.470	59,476	53,661				5,815		5,815		U	06/23/2017
12685J-10-5	CABLE ONE INC			184.000	129,416	703.350	129,416	61,590		1,139		13,291		13,291		L	06/23/2017
127055-10-1	CABOT CORP			2,347.000	144,552	61.590	144,552	38,672		2,881		25,812		25,812		L	06/23/2017
127097-10-3	CABOT OIL & GAS CORP			17,461.000	499,385	28.600	499,385	80,821		2,968		91,496		91,496		L	03/31/2016
12709P-10-3	CABOT MICROELECTRONICS CORP			744.000	69,996	94.080	69,996	39,694	149	394		19,393		19,393		L	06/23/2017
127190-30-4	CACI INTERNATIONAL INC			946.000	125,203	132.350	125,203	45,716				7,608		7,608		L	06/23/2017
127387-10-8	CADENCE DESIGN SYSTEMS INC			10,505.000	439,319	41.820	439,319	258,065				172,205		172,205		L	06/23/2017
12739A-10-0	CADENCE BANCORP			321.000	8,706	27.120	8,706	6,744				1,962		1,962		L	06/23/2017
127537-20-7	CADIZ INC			3,402.000	48,479	14.250	48,479	45,815				2,663		2,663		L	12/15/2017
127686-10-3	CAESARS ENTERTAINMENT CORP			5,015.000	63,440	12.650	63,440	54,399				21,444		21,444		L	10/09/2017
128030-20-2	CAL-MAINE FOODS INC			1,263.000	56,140	44.450	56,140	9,697				347		347		L	06/22/2007
128126-10-9	CALAMP CORP			1,369.000	29,338	21.430	29,338	10,921				9,487		9,487		L	06/22/2012
128195-10-4	CALATLANTIC GROUP INC			2,804.000	158,118	56.390	158,118	56,307	112	337		62,754		62,754		L	10/01/2015
128246-10-5	CALAVO GROWERS INC			583.000	49,205	84.400	49,205	13,020		554		13,409		13,409		L	06/24/2016
129500-10-4	CALERES INC			1,517.000	50,789	33.480	50,789	17,853	106	376		2,540		2,540		L	06/23/2017
129603-10-6	CALGON CARBON CORP			1,971.000	41,982	21.300	41,982	17,100		394		8,475		8,475		L	06/26/2009
130570-20-6	CALIFORNIA RESOURECES CORP			1,677.000	32,601	19.440	32,601	21,447				1,336		1,336		L	06/23/2017
130788-10-2	CALIFORNIA WATER SERVICE GROUP			1,860.000	84,351	45.350	84,351	22,048		1,339		21,297		21,297		L	06/30/2006
13089P-10-1	CALITHERA BIOSCIENCES INC			1,175.000	9,811	8.350	9,811	17,917				(8,106)		(8,106)		L	06/23/2017
13100M-50-9	CALIX INC			1,907.000	11,347	5.950	11,347	36,840				(3,337)		(3,337)		L	06/24/2011
131193-10-4	CALLAWAY GOLF CO			3,598.000	50,120	13.930	50,120	46,688		144		10,686		10,686		L	06/24/2016
13123E-50-0	CALLIDUS SOFTWARE INC			2,494.000	71,453	28.650	71,453	24,482				27,749		27,749		L	06/23/2017
13123X-10-2	CALLON PETROLEUM CO			7,833.000	95,171	12.150	95,171	70,516				(10,278)		(10,278)		L	06/23/2017
131347-30-4	CALPINE CORP			14,048.000	212,546	15.130	212,546	280,852				51,978		51,978		L	06/27/2014
13173L-10-7	CALYXT INC			311.000	6,851	22.030	6,851	7,675				(824)		(824)		L	09/15/2017
132011-10-7	CAMBREX CORP			1,265.000	60,720	48.000	60,720	37,191				(8,693)		(8,693)		L	06/23/2017
133034-10-8	CAMDEN NATIONAL CORP			613.000	25,826	42.130	25,826	10,173		564		(1,422)		(1,422)		L	06/27/2008
133131-10-2	CAMDEN PROPERTY TRUST			3,382.000	311,347	92.060	311,347	134,780	2,537	10,146		27,022		27,022		L	06/22/2012
134429-10-9	CAMPBELL SOUP CO			6,999.000	336,722	48.110	336,722	263,203		9,799		(86,508)		(86,508)		L	06/24/2016
13462K-10-9	CAMPING WORLD HOLDINGS INC-A			437.000	19,547	44.730	19,547	13,885		325		5,305		5,305		L	12/16/2016
13765N-10-7	CANNAE HOLDINGS INC			2,523.000	42,967	17.030	42,967	25,752				17,215		17,215		L	11/20/2017
138098-10-8	CANTEL MEDICAL CORP			1,418.000	145,870	102.870	145,870	10,509		199		34,202		34,202		L	06/22/2007
139594-10-5	CAPELLA EDUCATION CO			428.000	33,127	77.400	33,127	27,729	184	702		(4,451)		(4,451)		L	06/25/2010
139674-10-5	CAPITAL CITY BANK GROUP INC			447.000	10,254	22.940	10,254	9,807		107		1,100		1,100		L	06/30/2006
14040H-10-5	CAPITAL ONE FINANCIAL CORP			18,322.000	1,824,505	99.580	1,824,505	1,099,281		29,315		226,093		226,093		L	07/31/2012
140475-10-4	CAPITAL SENIOR LIVING CORP			1,019.000	13,746	13.490	13,746	10,469				(2,609)		(2,609)		L	06/30/2006
14057J-10-1	CAPITOL FEDERAL FINANCIAL			5,027.000	67,412	13.410	67,412	61,373		4,424		(15,332)		(15,332)		L	06/24/2016
14067E-50-6	CAPSTEAD MORTGAGE CORP			3,681.000	31,841	8.650	31,841	44,574	699	2,141		(7,548)		(7,548)		L	06/23/2017
14070T-10-2	CAPSTAR FINANCIAL HOLDINGS I			314.000	6,522	20.770	6,522	5,818				704		704		L	06/23/2017
140755-10-9	CARA THERAPEUTICS INC			1,052.000	12,876	12.240	12,876	16,243				(1,545)		(1,545)		L	06/23/2017
140781-10-5	CARBO CERAMICS INC			905.000	9,213	10.180	9,213	55,281				(253)		(253)		L	06/24/2011
141337-10-5	CARBONITE INC			960.000	24,096	25.100	24,096	14,767				5,035		5,035		L	06/23/2017
14149Y-10-8	CARDINAL HEALTH INC			12,178.000	746,146	61.270	746,146	355,501	5,631	22,196		(130,305)		(130,305)		L	06/26/2009
141619-10-6	CARDIOVASCULAR SYSTEMS INC			1,207.000	28,594	23.690	28,594	18,877				(628)		(628)		L	06/27/2014
141633-10-7	CARE.COM INC			534.000	9,633	18.040	9,633	3,289				5,057		5,057		L	06/26/2015
141665-10-9	CAREER EDUCATION CORP			2,656.000	32,084	12.080	32,084	68,120				5,285		5,285		L	06/24/2011
14174T-10-7	CARETRUST REIT INC W/I			2,763.000	46,308	16.760	46,308	35,486	511	1,819		1,754		1,754		L	06/23/2017
142339-10-0	CARLISLE COS INC			2,319.000	263,554	113.650	263,554	54,895		3,339		7,792		7,792		L	06/27/2014
143130-10-2	CARMAX INC			6,997.000	448,718	64.130	448,718	97,710				(1,819)		(1,819)		L	11/26/2003
143873-10-7	CAROLINA FINANCIAL CORP			555.000	20,618	37.150	20,618	11,778	28	73		3,455		3,455		L	06/23/2017

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 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
143905-10-7	CARRIAGE SERVICES INC			591.000	15,195	25.710	15,195	10,014		133		(1,732)		(1,732)		L	06/28/2013
144285-10-3	CARPENTER TECHNOLOGY CORP			1,812.000	92,394	50.990	92,394	44,111		1,305		26,854		26,854		L	06/27/2014
144577-10-3	CARRIZO OIL & GAS INC			2,286.000	48,646	21.280	48,646	72,254				(36,736)		(36,736)		L	06/24/2016
14574X-10-4	CARROLS RESTAURANT GROUP INC			1,345.000	16,342	12.150	16,342	10,201				(4,170)		(4,170)		L	06/27/2014
14575E-10-5	CARS COM INC			2,801.000	80,781	28.840	80,781	12,495				68,286		68,286		L	06/01/2017
146229-10-9	CARTER'S INC			1,735.000	203,845	117.490	203,845	59,314		2,568		53,959		53,959		L	06/28/2013
146869-10-2	CARVANA CO			575.000	10,994	19.120	10,994	12,321				(1,327)		(1,327)		L	06/23/2017
14740B-60-6	CASCADIAN THERAPEUTICS INC			1,416.000	5,239	3.700	5,239	5,352				(113)		(113)		L	06/23/2017
147448-10-4	CASELLA WASTE SYSTEMS INC			1,375.000	31,653	23.020	31,653	5,743				14,589		14,589		L	06/24/2011
147528-10-3	CASEY'S GENERAL STORES INC			1,519.000	170,037	111.940	170,037	69,645		1,501		(10,087)		(10,087)		L	06/23/2017
14808P-10-9	CASS INFORMATION SYSTEMS INC			480.000	27,941	58.210	27,941	27,048		406		(4,162)		(4,162)		L	12/04/2017
148435-10-0	CASTLE BRANDS INC			3,333.000	4,066	1.220	4,066	6,099				(2,032)		(2,032)		L	06/23/2017
148620-10-0	CASTLIGHT HEALTH INC			2,441.000	9,154	3.750	9,154	19,897				(2,292)		(2,292)		L	06/23/2017
148806-10-2	CATALENT INC			4,893.000	201,004	41.080	201,004	144,122				56,678		56,678		L	06/23/2017
14888U-10-1	CATALYST PHARMACEUTICALS INC			2,735.000	10,694	3.910	10,694	7,767				2,927		2,927		L	06/23/2017
149123-10-1	CATERPILLAR INC			21,754.000	3,427,995	157.580	3,427,995	589,544		67,214		1,408,882		1,408,882		L	06/23/2017
14912Y-20-2	CATCHMARK TIMBER TRUST INC			1,667.000	21,888	13.130	21,888	20,644		900		3,117		3,117		L	06/26/2015
149150-10-4	CATHAY GENERAL BANCORP			2,923.000	123,263	42.170	123,263	54,293		2,543		12,101		12,101		L	06/24/2011
149205-10-6	CATO CORP/THE			966.000	15,379	15.920	15,379	14,695	319	1,275		(13,679)		(13,679)		L	06/24/2005
149568-10-7	CAVCO INDUSTRIES INC			237.000	36,166	152.600	36,166	7,912				12,502		12,502		L	06/27/2008
14964U-10-8	CAVIUM INC			2,572.000	215,611	83.830	215,611	160,306				54,671		54,671		L	06/23/2017
150602-20-9	CEDAR SHOPPING CENTERS INC			3,595.000	21,858	6.080	21,858	43,668		719		(1,618)		(1,618)		L	06/26/2015
150870-10-3	CELANESE CORP			5,270.000	564,312	107.080	564,312	202,682		9,127		148,582		148,582		L	06/23/2017
151020-10-4	CELGENE CORP			29,682.000	3,097,614	104.360	3,097,614	424,799				(339,024)		(339,024)		L	06/23/2017
15117B-10-3	CELLDEX THERAPEUTICS INC			4,172.000	11,848	2.840	11,848	46,699				(2,920)		(2,920)		L	06/26/2015
15135B-10-1	CENTENE CORP			6,466.000	652,290	100.880	652,290	101,183				285,073		285,073		L	06/23/2017
15136A-10-2	CENTENNIAL RESOURCE DEVELO			4,328.000	85,694	19.800	85,694	65,477				20,217		20,217		L	06/23/2017
15189T-10-7	CENTERPOINT ENERGY INC			16,878.000	478,660	28.360	478,660	376,387		18,059		62,786		62,786		L	12/30/2009
15201P-10-9	CENTERSTATE BANKS INC			2,100.000	54,033	25.730	54,033	25,830		484		1,335		1,335		L	06/23/2017
153527-10-6	CENTRAL GARDEN AND PET CO			400.000	15,568	38.920	15,568	10,348				2,482		2,482		L	06/23/2017
153527-20-5	CENTRAL GARDEN AND PET CO			1,366.000	51,512	37.710	51,512	16,800				9,302		9,302		L	06/28/2013
154760-40-9	CENTRAL PACIFIC FINANCIAL CORP			1,125.000	33,559	29.830	33,559	18,287		741		(1,729)		(1,729)		L	06/23/2017
155685-10-0	CENTRAL VALLEY COMMUNITY BANCO			383.000	7,729	20.180	7,729	8,184		46		(455)		(455)		L	06/23/2017
156431-10-8	CENTURY ALUMINUM CO			1,952.000	38,337	19.640	38,337	23,558				15,635		15,635		L	06/23/2017
156432-10-6	CENTURY BANCORP INC			152.000	11,894	78.250	11,894	2,838		73		2,774		2,774		L	06/26/2009
156492-10-0	CENTURY CASINOS INC			761.000	6,948	9.130	6,948	5,601				1,347		1,347		L	06/23/2017
156504-30-0	CENTURY COMMUNITIES			707.000	21,988	31.100	21,988	15,190				6,892		6,892		L	08/04/2017
156700-10-6	CENTURYLINK INC			37,194.000	620,396	16.680	620,396	2,427,250		54,105		(181,891)		(181,891)		L	10/18/2017
156782-10-4	CERNER CORP			11,026.000	743,042	67.390	743,042	72,626				220,741		220,741		L	06/24/2016
157085-10-1	CERUS CORP			4,212.000	14,237	3.380	14,237	18,297				(4,086)		(4,086)		L	06/24/2016
157210-10-5	CEVA INC			839.000	38,720	46.150	38,720	6,598				10,571		10,571		L	06/27/2008
159179-10-0	CHANNELADVISOR CORP			921.000	8,289	9.000	8,289	21,811				(4,927)		(4,927)		L	06/27/2014
159864-10-7	CHARLES RIVER LABORATORIES INT			1,846.000	202,045	109.450	202,045	61,805				61,398		61,398		L	06/30/2006
161150-30-8	CHART INDUSTRIES INC			1,264.000	59,231	46.860	59,231	57,561				13,702		13,702		L	06/26/2015
16119P-10-8	CHARTER COMMUNICATIONS INC			7,077.000	2,377,589	335.960	2,377,589	1,076,349				339,979		339,979		L	05/18/2016
16122W-10-8	CHARTER FINANCIAL CORP			504.000	8,840	17.540	8,840	5,078		136		438		438		L	06/28/2013
16150R-10-4	CHASE CORP			284.000	34,222	120.500	34,222	4,534		227		10,494		10,494		L	06/24/2011
16208T-10-2	CHATHAM LODGING TRUST			1,449.000	32,979	22.760	32,979	32,102	159	1,913		3,202		3,202		L	06/26/2015
163072-10-1	CHEESECAKE FACTORY/THE			1,753.000	84,460	48.180	84,460	41,038		1,858		(20,510)		(20,510)		L	06/24/2016
163086-10-1	CHEF'S WAREHOUSE INC/THE			776.000	15,908	20.500	15,908	14,356				3,647		3,647		L	06/27/2014
163092-10-9	CHEGG INC			3,194.000	52,126	16.320	52,126	24,857				28,554		28,554		L	06/27/2014
16359R-10-3	CHEMED CORP			611.000	148,485	243.020	148,485	41,195		646		49,242		49,242		L	06/23/2017
163731-10-2	CHEMICAL FINANCIAL CORP			2,638.000	141,054	53.470	141,054	108,260		2,835		(80)		(80)		L	06/23/2017
16383L-10-6	CHEMOCENTRYX INC			1,103.000	6,563	5.950	6,563	15,591				(1,599)		(1,599)		L	06/28/2013

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

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163851-10-8	CHEMOURS CO			6,892.000	345,014	50.060	345,014	107,840		810		188,834		188,834		L	06/23/2017
164024-10-1	CHEMUNG FINANCIAL CORP			122.000	5,868	48.100	5,868	3,635	32	127		1,434		1,434		L	06/24/2016
16411R-20-8	CHENIERE ENERGY INC			8,023.000	431,958	53.840	431,958	153,560				99,565		99,565		L	06/28/2013
164651-10-1	CHERRY HILL MORTGAGE INVESTM			412.000	7,412	17.990	7,412	7,770	202	404		(358)		(358)		L	06/23/2017
165167-10-7	CHESAPEAKE ENERGY CORP			32,228.000	127,623	3.960	127,623	592,725				(66,856)		(66,856)		L	06/23/2017
165240-10-2	CHESAPEAKE LODGING TRUST			2,308.000	62,524	27.090	62,524	46,276	923	3,693		2,839		2,839		L	06/26/2015
165303-10-8	CHESAPEAKE UTILITIES CORP			640.000	50,272	78.550	50,272	12,623	208	806		7,424		7,424		L	10/29/2009
166764-10-0	CHEVRON CORP			72,259.000	9,046,104	125.190	9,046,104	2,633,358		312,159		541,220		541,220		L	06/24/2016
168615-10-2	CHICO'S FAS INC			4,716.000	41,595	8.820	41,595	53,207		1,556		(26,268)		(26,268)		L	05/29/2009
168905-10-7	CHILDRENS PLACE RETAIL STORES			670.000	97,385	145.350	97,385	40,698	268	820		30,221		30,221		L	06/23/2017
16934Q-20-8	CHIMERA INVESTMENT CORP			7,165.000	132,409	18.480	132,409	128,436	3,583	13,868		9,205		9,205		L	06/23/2017
16934W-10-6	CHIMERIX INC			1,747.000	8,089	4.630	8,089	52,837				52		52		L	06/26/2015
169656-10-5	CHIPOTLE MEXICAN GRILL INC			991.000	286,429	289.030	286,429	88,708				(87,495)		(87,495)		L	06/27/2008
169905-10-6	CHOICE HOTELS INTERNATIONAL IN			1,319.000	102,354	77.600	102,354	29,197	284	1,134		28,424		28,424		L	06/25/2010
171340-10-2	CHURCH & DWIGHT CO INC			9,498.000	476,515	50.170	476,515	68,197		7,218		56,798		56,798		L	06/28/2013
171484-10-8	CHURCHILL DOWNS INC			525.000	122,168	232.700	122,168	22,420	798	693		43,181		43,181		L	06/27/2014
171604-10-1	CHUYS HOLDINGS INC			751.000	21,066	28.050	21,066	28,782				(3,304)		(3,304)		L	06/28/2013
171779-30-9	CIENA CORP			5,012.000	104,901	20.930	104,901	524,223				(17,442)		(17,442)		L	06/24/2016
171798-10-1	CIMAREX ENERGY CO			3,567.000	435,210	122.010	435,210	101,400		1,141		(49,546)		(49,546)		L	06/26/2015
171871-50-2	CINCINNATI BELL INC			1,724.000	35,945	20.850	35,945	26,338				(2,586)		(2,586)		L	10/05/2016
172062-10-1	CINCINNATI FINANCIAL CORP			5,815.000	435,951	74.970	435,951	185,919	2,908	13,958		(3,119)		(3,119)		L	06/23/2017
17243V-10-2	CINEMARK HOLDINGS INC			4,142.000	144,224	34.820	144,224	83,748		4,805		(14,663)		(14,663)		L	06/22/2012
17273K-10-9	CIRCOR INTERNATIONAL INC			647.000	31,496	48.680	31,496	13,444		97		(10,481)		(10,481)		L	06/24/2005
172755-10-0	CIRRUS LOGIC INC			2,507.000	130,013	51.860	130,013	48,913				(13,758)		(13,758)		L	06/23/2017
17275R-10-2	CISCO SYSTEMS INC			190,558.000	7,298,371	38.300	7,298,371	3,242,716		215,331		1,539,709		1,539,709		L	03/31/2008
172908-10-5	CINTAS CORP			3,264.000	508,629	155.830	508,629	127,430		5,288		131,441		131,441		L	06/28/2013
172922-10-6	CITIZENS & NORTHERN CORP			533.000	12,792	24.000	12,792	10,129		554		(1,173)		(1,173)		L	06/27/2008
172967-42-4	CITIGROUP INC			101,693.000	7,566,998	74.410	7,566,998	4,029,392		97,626		1,523,366		1,523,366		L	04/30/2015
17306X-10-2	CITI TRENDS INC			619.000	16,379	26.460	16,379	25,551		186		4,717		4,717		L	06/22/2007
174610-10-5	CITIZENS FINANCIAL GROUP INC			19,023.000	798,586	41.980	798,586	454,156		12,175		120,796		120,796		L	07/29/2016
174740-10-0	CITIZENS INC/TX			2,162.000	15,891	7.350	15,891	14,611				(5,340)		(5,340)		L	06/22/2007
177376-10-0	CITRIX SYSTEMS INC			5,736.000	504,768	88.000	504,768	136,981				95,045		95,045		L	06/25/2010
177835-10-5	CITY HOLDING CO			597.000	40,280	67.470	40,280	27,147		1,045		(78)		(78)		L	06/24/2016
178587-10-1	CITY OFFICE REIT INC			1,087.000	14,142	13.010	14,142	13,742		772		66		66		L	06/23/2017
178867-10-7	CIVISTA BANCSHARES INC			377.000	8,294	22.000	8,294	7,381		49		913		913		L	06/23/2017
17887R-10-2	CIVITAS SOLUTIONS INC			504.000	8,618	17.100	8,618	10,869				(1,411)		(1,411)		L	06/26/2015
18270P-10-9	CLARUS CORP NEW COM			727.000	5,707	7.850	5,707	4,761				945		945		L	06/23/2017
184496-10-7	CLEAN HARBORS INC			2,053.000	111,273	54.200	111,273	70,713				(2,977)		(2,977)		L	06/24/2016
184499-10-1	CLEAN ENERGY FUELS CORP			5,167.000	10,489	2.030	10,489	45,254				(3,565)		(3,565)		L	06/23/2017
18451C-10-9	CLEAR CHANNEL OUTDOOR HOLDINGS			1,723.000	7,926	4.600	7,926	22,866		1,580		(775)		(775)		L	12/16/2005
18482P-10-3	CLEARFIELD INC			522.000	6,395	12.250	6,395	8,991				(4,411)		(4,411)		L	06/27/2014
185063-10-4	CLEARSIDE BIOMEDICAL INC			788.000	5,516	7.000	5,516	7,635				(2,119)		(2,119)		L	06/23/2017
18538R-10-3	CLEARWATER PAPER CORP			623.000	28,284	45.400	28,284	12,968				(12,553)		(12,553)		L	06/26/2015
185899-10-1	CLIFFS NATURAL RESOURCES INC			9,437.000	68,041	7.210	68,041	78,537				(6,426)		(6,426)		L	06/23/2017
186873-10-5	CLIFTON BANCORP INC			856.000	14,638	17.100	14,638	9,561		419		154		154		L	06/24/2005
18885T-30-6	CLIPPER REALTY INC			544.000	5,435	9.990	5,435	6,799		103		(1,365)		(1,365)		L	06/23/2017
189054-10-9	CLOROX CO			4,937.000	734,329	148.740	734,329	253,645		16,193		141,791		141,791		L	06/24/2005
18911Q-10-2	CLOUD PEAK ENERGY INC			2,858.000	12,718	4.450	12,718	9,373				3,345		3,345		L	06/23/2017
18914U-10-0	CLOUDERA INC			3,664.000	60,529	16.520	60,529	63,582				(3,052)		(3,052)		L	12/15/2017
189464-10-0	CLOVIS ONCOLOGY INC			1,527.000	103,836	68.000	103,836	55,805				25,033		25,033		L	06/23/2017
190897-10-8	COBIZ FINANCIAL INC			1,467.000	29,325	19.990	29,325	11,031		308		4,548		4,548		L	06/25/2010
191098-10-2	COCA-COLA BOTTLING CO CONSOLID			185.000	39,823	215.260	39,823	9,802		185		6,736		6,736		L	04/06/2004
191216-10-0	COCA-COLA CO			147,181.000	6,752,664	45.880	6,752,664	3,765,767		217,828		650,540		650,540		L	06/24/2016
192005-10-6	CODEXIS INC			1,314.000	10,972	8.350	10,972	5,479				4,928		4,928		L	06/24/2016

SCHEDULE D - PART 2 - SECTION 2

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192025-10-4	CODORUS VALLEY BANCORP INC			342.000	9,415	27.530	9,415	6,226		176		100		100		L	10/23/2017
192108-50-4	COEUR D'ALENE MINES CORP			9,978.000	74,835	7.500	74,835	107,057				(8,262)		(8,262)		L	12/15/2017
19239V-30-2	COGENT COMMUNICATIONS GROUP IN			1,599.000	72,435	45.300	72,435	44,679		2,878		6,316		6,316		L	06/22/2007
192410-10-1	COGINT INC COGINT INC COMMON STOCK			586.000	2,578	4.400	2,578	2,795				557		557		L	06/24/2016
192422-10-3	COGNEX CORP			6,490.000	396,928	61.160	396,928	54,620		1,080		189,301		189,301		L	12/04/2017
192446-10-2	COGNIZANT TECHNOLOGY SOLUTIONS			22,281.000	1,582,397	71.020	1,582,397	134,792		10,026		333,992		333,992		L	06/27/2014
192479-10-3	COHERENT INC			954.000	269,238	282.220	269,238	31,915				136,852		136,852		L	06/23/2017
19247A-10-0	COHEN & STEERS INC			853.000	40,338	47.290	40,338	31,960		1,808		11,678		11,678		L	06/26/2015
19249H-10-3	COHERUS BIOSCIENCES INC			1,501.000	13,209	8.800	13,209	35,996				(25,481)		(25,481)		L	06/23/2017
192576-10-6	COHU INC			1,050.000	23,048	21.950	23,048	32,788	63	252		8,453		8,453		L	12/17/2002
194014-10-6	COLFAX CORP			3,463.000	137,204	39.620	137,204	172,356				12,778		12,778		L	02/28/2014
194162-10-3	COLGATE-PALMOLIVE CO			32,882.000	2,480,947	75.450	2,480,947	656,826		52,282		329,149		329,149		L	11/26/2003
19421R-20-0	COLLECTORS UNIVERSE			328.000	9,394	28.640	9,394	6,650		459		2,430		2,430		L	06/27/2014
19459J-10-4	COLLEGIUM PHARMACEUTICAL INC			877.000	16,189	18.460	16,189	12,876				3,425		3,425		L	06/23/2017
19625W-10-4	COLONY NORTHSTAR INC			20,028.000	228,520	11.410	228,520	341,916	5,408	15,622		(113,397)		(113,397)		L	01/11/2017
197236-10-2	COLUMBIA BANKING SYSTEM INC			2,875.000	124,890	43.440	124,890	49,273		2,043		10,860		10,860		L	11/02/2017
198287-20-3	COLUMBIA PROPERTY TRUST INC			4,776.000	109,609	22.950	109,609	124,283	955	4,298		6,448		6,448		L	06/27/2014
198516-10-6	COLUMBIA SPORTSWEAR CO			1,106.000	79,499	71.880	79,499	35,041		697		15,560		15,560		L	06/23/2017
199333-10-5	COLUMBUS MCKINNON CORP/NY			840.000	33,583	39.980	33,583	18,256		134		10,870		10,870		L	06/30/2006
199908-10-4	COMFORT SYSTEMS USA INC			1,470.000	64,166	43.650	64,166	9,106		434		15,215		15,215		L	06/25/2004
20030N-10-1	COMCAST CORP			178,323.000	7,141,836	40.050	7,141,836	2,566,378		108,777		985,235		985,235		L	02/21/2017
200340-10-7	COMERICA INC			6,704.000	581,974	86.810	581,974	290,175	2,011	6,838		125,365		125,365		L	07/29/2011
200525-10-3	COMMERCE BANCSHARES INC/KANSAS			3,381.000	188,795	55.840	188,795	107,377		2,774		3,242		3,242		L	11/29/2017
200828-10-1	COMMERCE UNION BANCSHARES INC			254.000	6,513	25.640	6,513	6,042		46		470		470		L	06/23/2017
20084V-10-8	COMMERCEHUB INC			550.000	12,094	21.990	12,094	2,379				3,839		3,839		L	07/25/2016
20084V-30-6	COMMERCEHUB INC			1,101.000	22,670	20.590	22,670	4,730				6,122		6,122		L	07/25/2016
201723-10-3	COMMERCIAL METALS CO			4,501.000	95,961	21.320	95,961	22,065		2,160		(2,070)		(2,070)		L	06/25/2004
202608-10-5	COMMERCIAL VEHICLE GROUP INC			945.000	10,102	10.690	10,102	7,106				2,996		2,996		L	06/23/2017
20337X-10-9	COMMSCOPE HOLDING CO INC			7,423.000	280,812	37.830	280,812	219,937				2,502		2,502		L	06/23/2017
203607-10-6	COMMUNITY BANK SYSTEM INC			1,925.000	103,469	53.750	103,469	34,383	655	2,384		(10,141)		(10,141)		L	05/15/2017
203612-10-6	COMMUNITY BANKERS TRUST CORP			837.000	6,822	8.150	6,822	6,570				252		252		L	06/23/2017
203668-10-8	COMMUNITY HEALTH SYSTEMS INC			3,787.000	16,133	4.260	16,133	111,953				(5,037)		(5,037)		L	06/24/2016
20368X-10-1	COMMUNITY FINANCIAL CORP THE			153.000	5,860	38.300	5,860	5,890		31		(30)		(30)		L	06/23/2017
20369C-10-6	COMMUNITY HEALTHCARE TRUST INC			498.000	13,994	28.100	13,994	11,152		779		2,525		2,525		L	12/16/2016
204149-10-8	COMMUNITY TRUST BANCORP INC			651.000	30,662	47.100	30,662	19,520	215	840		(1,628)		(1,628)		L	06/26/2015
204166-10-2	COMMVAULT SYSTEMS INC			1,509.000	79,223	52.500	79,223	33,561				274		274		L	06/23/2017
205306-10-3	COMPUTER PROGRAMS & SYSTEMS IN			481.000	14,454	30.050	14,454	13,672		409		3,102		3,102		L	06/30/2006
205826-20-9	COMTECH TELECOMMUNICATIONS COR			784.000	17,342	22.120	17,342	19,575		314		8,052		8,052		L	06/26/2009
205887-10-2	CONAGRA FOODS INC			15,214.000	573,111	37.670	573,111	285,015		12,552		(28,602)		(28,602)		L	06/24/2016
20600T-10-8	CONATUS PHARMACEUTICALS INC			1,005.000	4,643	4.620	4,643	5,125				(482)		(482)		L	06/23/2017
206022-10-5	CONCERT PHARMACEUTICALS INC			642.000	16,609	25.870	16,609	9,853				10,002		10,002		L	06/26/2015
20605P-10-1	CONCHO RESOURCES INC/MIDLAND T			5,653.000	849,194	150.220	849,194	312,273				105,396		105,396		L	06/23/2017
206787-10-3	CONDUENT INC			7,418.000	119,875	16.160	119,875	124,872				(4,997)		(4,997)		L	01/03/2017
20717E-10-1	CONFORMIS INC			1,529.000	3,639	2.380	3,639	15,207				(8,746)		(8,746)		L	06/24/2016
207410-10-1	CONMED CORP			1,071.000	54,589	50.970	54,589	21,563	214	857		7,283		7,283		L	12/17/2002
207797-10-1	CONNECTICUT WATER SERVICE INC			438.000	25,146	57.410	25,146	9,971		515		683		683		L	06/27/2008
20786W-10-7	CONNECTONE BANCORP INC			1,147.000	29,530	25.750	29,530	16,050		344		(229)		(229)		L	07/01/2014
208242-10-7	CONN'S INC			708.000	25,169	35.550	25,169	12,106				13,064		13,064		L	06/23/2017
20825C-10-4	CONOCOPHILLIPS			46,712.000	2,564,022	54.890	2,564,022	532,480		49,515		221,882		221,882		L	06/24/2016
20854L-10-8	CONSOL ENERGY INC			1,096.000	43,303	39.510	43,303	34,543				8,760		8,760		L	11/29/2017
209034-10-7	CONSOLIDATED COMMUNICATIONS HO			2,586.000	31,523	12.190	31,523	40,341		3,517		(29,281)		(29,281)		L	07/05/2017
209115-10-4	CONSOLIDATED EDISON INC			11,636.000	988,478	84.950	988,478	449,005		32,006		130,336		130,336		L	06/23/2017
210226-10-6	CONSOLIDATED-TOMOKA LAND CO			159.000	10,097	63.500	10,097	3,994		29		1,603		1,603		L	06/30/2003
21036P-10-8	CONSTELLATION BRANDS INC			6,186.000	1,413,934	228.570	1,413,934	144,604		12,125		465,558		465,558		L	06/24/2016

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 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
210751-10-3	CONTAINER STORE GROUP INC/THE			764.000	3,621	4.740	3,621	27,310				(1,230)		(1,230)		L	06/27/2014
21075N-20-4	CONTANGO OIL & GAS CO			670.000	3,156	4.710	3,156	28,265				(3,102)		(3,102)		L	10/02/2013
211171-10-3	CONTINENTAL BUILDING PRODUCTS			1,524.000	42,901	28.150	42,901	29,946				7,570		7,570		L	06/23/2017
212015-10-1	CONTINENTAL RESOURCES INC/OK			3,475.000	184,071	52.970	184,071	46,509				4,969		4,969		L	06/22/2012
21240D-10-7	CONTROL4 CORP			938.000	27,915	29.760	27,915	18,654				13,752		13,752		L	06/23/2017
212485-10-6	CONVERGYS CORP			3,726.000	87,561	23.500	87,561	117,415	373	1,416		(3,950)		(3,950)		L	12/17/2002
216648-40-2	COOPER COS INC/THE			1,827.000	398,067	217.880	398,067	85,476		108		74,409		74,409		L	06/23/2017
21676P-10-3	COOPER-STANDARD HOLDING			671.000	82,198	122.500	82,198	46,624				13,068		13,068		L	06/23/2017
216831-10-7	COOPER TIRE & RUBBER CO			1,678.000	59,317	35.350	59,317	40,324		705		(5,873)		(5,873)		L	06/26/2015
217204-10-6	COPART INC			7,339.000	316,971	43.190	316,971	72,679				113,250		113,250		L	06/23/2017
21833P-10-3	CORBUS PHARMACEUTICALS HOLDING			1,738.000	12,340	7.100	12,340	11,035				1,304		1,304		L	06/23/2017
218352-10-2	CORCEPT THERAPEUTICS INC			3,522.000	63,607	18.060	63,607	23,202				33,380		33,380		L	06/23/2017
218681-10-4	CORE-MARK HOLDING CO INC			1,444.000	45,602	31.580	45,602	28,675		534		(16,592)		(16,592)		L	06/24/2016
218683-10-0	CORE MOLDING TECHNOLOGIES IN			261.000	5,664	21.700	5,664	5,402		26		261		261		L	06/23/2017
21870Q-10-5	CORESITE REALTY CORPORATION			1,335.000	152,057	113.900	152,057	50,617	1,308	4,539		46,098		46,098		L	06/24/2016
21870U-50-2	CORENERGY INFRASTRUCTURE TRUST			420.000	16,044	38.200	16,044	14,343		1,260		1,394		1,394		L	06/24/2016
21871D-10-3	CORELOGIC INC			3,306.000	152,775	46.210	152,775	92,549				31,011		31,011		L	06/26/2015
21871N-10-1	CORECIVIC INC			4,609.000	103,703	22.500	103,703	61,058	1,936	7,743		(9,034)		(9,034)		L	06/26/2015
218730-10-9	CORINDUS VASCULAR ROBOTICS I			2,996.000	3,026	1.010	3,026	5,782				(2,756)		(2,756)		L	06/23/2017
21887L-10-7	CORIUM INTERNATIONAL INC			820.000	7,880	9.610	7,880	6,051				1,829		1,829		L	06/23/2017
21925Y-10-3	CORNERSTONE ONDEMAND			2,077.000	73,380	35.330	73,380	60,312				(14,497)		(14,497)		L	06/27/2014
219350-10-5	CORNING INC			33,793.000	1,081,038	31.990	1,081,038	439,418		20,952		260,882		260,882		L	06/30/2006
22002T-10-8	CORPORATE OFFICE PROPERTIES TR			3,896.000	113,763	29.200	113,763	84,300	1,071	4,286		(7,870)		(7,870)		L	06/26/2015
221006-10-9	CORVEL CORP			368.000	19,467	52.900	19,467	2,947				5,998		5,998		L	12/17/2002
221015-10-0	CORVUS PHARMACEUTICALS INC			949.000	3,616	10.360	3,616	3,943				(328)		(328)		L	06/23/2017
22160K-10-5	COSTCO WHOLESALE CORP			16,728.000	3,113,415	186.120	3,113,415	564,757		149,716		435,095		435,095		L	06/24/2016
22160N-10-9	COSTAR GROUP INC			1,257.000	373,266	296.950	373,266	82,831				133,511		133,511		L	06/23/2017
22164K-10-1	COTIVITI HOLDINGS INC			1,020.000	32,854	32.210	32,854	34,709				(5,178)		(5,178)		L	06/23/2017
221907-10-8	COUNTY BANCORP INC			206.000	6,131	29.760	6,131	4,377		49		575		575		L	06/24/2016
222070-20-3	COTY INC.			17,354.000	345,171	19.890	345,171	375,026		8,533		26,942		26,942		L	06/23/2017
22266L-10-6	COUPA SOFTWARE INC			1,159.000	36,184	31.220	36,184	34,498				2,090		2,090		L	06/23/2017
222795-10-6	COUSINS PROPERTIES INC			16,091.000	148,842	9.250	148,842	155,414	965	3,623		11,054		11,054		L	06/23/2017
22282E-10-2	COVANTA HOLDING CORP			4,607.000	77,858	16.900	77,858	41,763	1,152	4,607		5,989		5,989		L	06/30/2006
22284P-10-5	COVENANT TRANSPORTATION GROUP			452.000	12,986	28.730	12,986	11,510				4,244		4,244		L	06/26/2015
223622-60-6	COWEN GROUP INC			1,051.000	14,346	13.650	14,346	16,470				(1,944)		(1,944)		L	12/05/2016
22410J-10-6	CRACKER BARREL OLD COUN STORE			721.000	114,560	158.890	114,560	50,936		5,857		(5,768)		(5,768)		L	06/23/2017
224122-10-1	CRAFT BREW ALLIANCE INC			418.000	8,026	19.200	8,026	4,890				961		961		L	06/26/2015
224399-10-5	CRANE CO			1,769.000	157,830	89.220	157,830	58,838		2,173		28,495		28,495		L	06/23/2017
224633-10-7	CRAWFORD & CO			723.000	6,955	9.620	6,955	3,268		145		(2,126)		(2,126)		L	06/26/2009
225223-30-4	CRAY INC			1,568.000	37,946	24.200	37,946	11,929				5,488		5,488		L	06/22/2007
225310-10-1	CREDIT ACCEPTANCE CORP			436.000	141,037	323.480	141,037	59,748				41,449		41,449		L	06/23/2017
225447-10-1	CREE INC			3,781.000	140,426	37.140	140,426	150,975				41,015		41,015		L	06/23/2017
227046-10-9	CROCS INC			2,849.000	36,011	12.640	36,011	88,691				15,824		15,824		L	06/23/2017
227483-10-4	CROSS COUNTRY HEALTHCARE INC			1,273.000	16,243	12.760	16,243	48,095				(3,628)		(3,628)		L	12/17/2002
22822V-10-1	CROWN CASTLE INTL CORP			15,371.000	1,706,335	111.010	1,706,335	654,093		56,941		352,352		352,352		L	07/26/2017
228368-10-6	CROWN HOLDINGS INC			4,958.000	278,888	56.250	278,888	78,569				18,245		18,245		L	03/05/2004
228903-10-0	CRYOLIFE INC			1,250.000	23,938	19.150	23,938	16,096								L	06/22/2007
229663-10-9	CUBESMART			6,597.000	190,785	28.920	190,785	98,944	1,979	7,125		14,184		14,184		L	06/24/2016
229669-10-6	CUBIC CORP			1,041.000	61,367	58.950	61,367	16,364		281		11,451		11,451		L	06/24/2016
229899-10-9	CULLEN/FROST BANKERS INC			2,189.000	207,189	94.650	207,189	84,862		4,761		13,662		13,662		L	06/23/2017
230215-10-5	CULP INC			447.000	14,975	33.500	14,975	10,507	40	237		(1,632)		(1,632)		L	06/26/2015
231021-10-6	CUMMINS INC			6,016.000	1,062,666	176.640	1,062,666	116,590		25,305		240,213		240,213		L	06/23/2017
231269-10-1	CURIS INC			4,829.000	3,380	0.700	3,380	15,208				(11,493)		(11,493)		L	06/26/2015
231561-10-1	CURTISS-WRIGHT CORP			1,720.000	209,582	121.850	209,582	43,667		963		40,403		40,403		L	06/24/2016

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 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
23204G-10-0	CUSTOMERS BANCORP INC			1,005.000	26,120	25.990	26,120	14,841				(9,879)		(9,879)		L	06/28/2013
232109-10-8	CUTERA INC			593.000	26,893	45.350	26,893	9,267				16,604		16,604		L	06/26/2015
232517-10-2	CYBEROPTICS CORP			248.000	3,720	15.000	3,720	5,666				(1,946)		(1,946)		L	06/23/2017
232806-10-9	CYPRESS SEMICONDUCTOR CORP			12,862.000	196,017	15.240	196,017	72,933	1,415	5,659		48,876		48,876		L	06/26/2015
23282W-60-5	CYTOKINETICS INC			1,624.000	13,236	8.150	13,236	20,178				(7,609)		(7,609)		L	06/23/2017
23283R-10-0	CYRUSONE INC			3,383.000	201,390	59.530	201,390	121,453	1,421	5,178		43,519		43,519		L	06/23/2017
23284F-10-5	CYTOMX THERAPEUTICS INC			1,148.000	24,234	21.110	24,234	12,769				10,479		10,479		L	06/23/2017
23291C-10-3	DYNAMIC MATERIALS CORP			535.000	13,402	25.050	13,402	5,349	11	43		4,922		4,922		L	06/24/2016
233153-20-4	DCT INDUSTRIAL TRUST INC			3,638.000	213,842	58.780	213,842	150,725	1,310	4,511		39,654		39,654		L	11/18/2014
23317H-10-2	DDR CORP			12,102.000	108,434	8.960	108,434	118,886	2,299	9,198		(76,364)		(76,364)		L	06/27/2014
233237-10-6	DNB FINANCIAL CORP			113.000	3,808	33.700	3,808	3,898		16		(90)		(90)		L	06/23/2017
23331A-10-9	DR HORTON INC			13,291.000	678,771	51.070	678,771	235,720		5,634		315,050		315,050		L	06/23/2017
23331S-10-0	DICE HOLDINGS INC			1,843.000	3,502	1.900	3,502	24,057				(8,017)		(8,017)		L	06/24/2011
233326-10-7	DST SYSTEMS INC			2,395.000	148,658	62.070	148,658	75,994		1,712		20,346		20,346		L	06/09/2017
23332B-10-6	DSP GROUP INC			845.000	10,563	12.500	10,563	36,493				(465)		(465)		L	06/30/2006
233331-10-7	DTE ENERGY CO			6,860.000	750,896	109.460	750,896	274,337	6,054	22,638		75,117		75,117		L	06/26/2015
23334L-10-2	DSW INC			2,574.000	55,109	21.410	55,109	50,796		2,059		(3,192)		(3,192)		L	06/22/2012
233377-40-7	DXP ENTERPRISES INC			567.000	16,766	29.570	16,766	19,384				(2,931)		(2,931)		L	06/27/2014
23355L-10-6	DXC TECHNOLOGY CO			10,734.000	1,018,657	94.900	1,018,657	379,388	1,932	3,864		639,269		639,269		L	04/03/2017
233912-10-4	DAILY JOURNAL CORP			46.000	10,590	230.220	10,590	9,476				(533)		(533)		L	06/27/2014
234264-10-9	DAKTRONICS INC			48.000	438	9.130	438	1,385		13		(75)		(75)		L	06/30/2006
235825-20-5	DANA HOLDING CORP			5,567.000	178,200	32.010	178,200	56,997		1,302		71,920		71,920		L	06/23/2017
235851-10-2	DANAHER CORP			23,445.000	2,176,165	92.820	2,176,165	370,067	3,282	12,713		349,308		349,308		L	06/23/2017
237194-10-5	DARDEN RESTAURANTS INC			4,646.000	446,109	96.020	446,109	62,383		10,781		104,299		104,299		L	06/23/2017
237266-10-1	DARLING INTERNATIONAL INC			6,364.000	115,379	18.130	115,379	73,882				33,220		33,220		L	06/27/2014
23753F-10-7	DASEKE INC			763.000	10,903	14.290	10,903	7,736				3,167		3,167		L	06/23/2017
238337-10-9	DAVE & BUSTER'S ENTERTAINMENT			1,638.000	90,368	55.170	90,368	68,002				(2,691)		(2,691)		L	06/23/2017
23918K-10-8	DAVITA INC			6,092.000	440,147	72.250	440,147	45,143				49,041		49,041		L	06/25/2004
242370-20-3	DEAN FOODS CO			3,513.000	40,610	11.560	40,610	61,495		1,265		(35,903)		(35,903)		L	06/26/2009
243537-10-7	DECKERS OUTDOOR CORP			1,222.000	98,066	80.250	98,066	43,332				30,379		30,379		L	06/24/2016
244199-10-5	DEERE & CO			12,215.000	1,911,770	156.510	1,911,770	266,601	7,329	29,233		651,718		651,718		L	06/23/2017
245077-10-2	DEL FRISCO'S RESTAURANT GROUP			1,033.000	15,753	15.250	15,753	24,429				(1,808)		(1,808)		L	06/27/2014
245496-10-4	DEL TACO RESTAURANTS INC			1,227.000	14,871	12.120	14,871	15,180				(2,062)		(2,062)		L	06/23/2017
24665A-10-3	DELEK US HOLDINGS INC			3,058.000	106,847	34.940	106,847	98,071		917		8,776		8,776		L	07/03/2017
24703L-10-3	DELL TECHNOLOGIES INC			7,780.000	632,358	81.280	632,358	350,645				204,692		204,692		L	09/07/2016
247361-70-2	DELTA AIR LINES INC			25,262.000	1,414,672	56.000	1,414,672	345,211		25,641		172,034		172,034		L	06/24/2016
247368-10-3	DELTA APPAREL, INC			232.000	4,686	20.200	4,686	5,373				(686)		(686)		L	06/23/2017
247850-10-0	DELTIC TIMBER CORP			439.000	40,190	91.550	40,190	10,939		176		6,357		6,357		L	12/17/2002
247916-20-8	DENBURY RESOURCES INC			15,050.000	33,261	2.210	33,261	43,697				(8,825)		(8,825)		L	06/23/2017
248019-10-1	DELUXE CORP			1,839.000	141,309	76.840	141,309	53,560		2,135		9,921		9,921		L	06/23/2017
24869P-10-4	DENNY'S CORP			2,646.000	35,033	13.240	35,033	12,560				1,085		1,085		L	06/24/2005
24906P-10-9	DENTSPLY SIRONA INC			8,598.000	566,006	65.830	566,006	160,532	752	2,923		69,644		69,644		L	03/01/2016
24983L-10-4	DERMIRA INC			1,468.000	40,825	27.810	40,825	37,572				(4,451)		(4,451)		L	06/23/2017
249908-10-4	DEPOMED INC			2,241.000	18,040	8.050	18,040	7,067				(22,343)		(22,343)		L	06/27/2008
25179M-10-3	DEVON ENERGY CORP			20,091.000	831,767	41.400	831,767	395,539		4,822		(85,789)		(85,789)		L	06/24/2016
252131-10-7	DEXCOM INC			3,340.000	191,683	57.390	191,683	35,780				(10,112)		(10,112)		L	06/23/2017
25264R-20-7	DIAMOND HILL INVESTMENT GROUP			118.000	24,386	206.660	24,386	8,502		826		(439)		(439)		L	06/27/2008
25271C-10-2	DIAMOND OFFSHORE DRILLING INC			2,618.000	48,669	18.590	48,669	117,497				2,330		2,330		L	06/26/2015
252784-30-1	DIAMONDROCK HOSPITALITY CO			7,801.000	88,073	11.290	88,073	106,426	975	3,901		(1,872)		(1,872)		L	06/28/2013
25278X-10-9	DIAMONDBACK ENERGY INC			3,701.000	467,251	126.250	467,251	284,936				93,719		93,719		L	06/23/2017
253393-10-2	DICK'S SPORTING GOODS INC			3,329.000	95,675	28.740	95,675	51,053		2,264		(81,094)		(81,094)		L	06/24/2005
253651-10-3	DIEBOLD INC			2,906.000	47,513	16.350	47,513	94,375		1,123		(25,789)		(25,789)		L	06/23/2017
253798-10-2	DIGI INTERNATIONAL INC			1,019.000	9,731	9.550	9,731	10,755				(4,280)		(4,280)		L	06/25/2004
25381B-10-1	DIGIMARC CORP			335.000	12,110	36.150	12,110	6,664				2,060		2,060		U	06/25/2010

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 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
253868-10-3	DIGITAL REALTY TRUST INC			7,917.000	901,746	113.900	901,746	386,184	7,363	24,044		206,252		206,252		L	09/14/2017
253922-10-8	DIME COMMUNITY BANCSHARES			1,325.000	27,759	20.950	27,759	19,604		742		1,126		1,126		L	06/26/2015
254067-10-1	DILLARD'S INC			590.000	35,430	60.050	35,430	13,241	59	183		(1,558)		(1,558)		L	06/24/2016
254423-10-6	DINEEQUITY INC			664.000	33,685	50.730	33,685	15,841	644	2,576		(17,443)		(17,443)		L	06/25/2010
254543-10-1	DIODES INC			1,498.000	42,948	28.670	42,948	22,760				4,494		4,494		L	06/30/2006
25456K-10-1	DIPLOMAT PHARMACY INC			1,886.000	37,852	20.070	37,852	73,863				14,088		14,088		L	06/24/2016
254687-10-6	DISNEY WALT CO COM DISNEY			59,373.000	6,383,191	107.510	6,383,191	1,435,408	50,465	92,622		195,337		195,337		L	01/04/2010
254709-10-8	DISCOVER FINANCIAL SERVICES			14,083.000	1,083,264	76.920	1,083,264	177,967		18,308		68,021		68,021		L	07/31/2009
25470F-10-4	DISCOVERY COMMUNICATIONS INC			5,957.000	133,318	22.380	133,318	117,446				(29,964)		(29,964)		L	06/28/2013
25470F-30-2	DISCOVERY COMMUNICATIONS INC			8,196.000	173,509	21.170	173,509	192,366				(45,980)		(45,980)		L	06/26/2015
25470M-10-9	DISH NETWORK CORP			8,615.000	411,366	47.750	411,366	238,376				(87,701)		(87,701)		L	06/27/2014
25659T-10-7	DOLBY LABORATORIES INC			2,138.000	132,556	62.000	132,556	73,180		1,142		34,256		34,256		L	06/23/2017
256603-10-1	DOLE FOOD CO INC			0.000		0.000				5,021						L	06/25/2010
256677-10-5	DOLLAR GENERAL CORP			10,569.000	983,023	93.010	983,023	542,804		10,886		200,177		200,177		L	06/27/2014
256746-10-8	DOLLAR TREE INC			8,803.000	944,650	107.310	944,650	175,059				265,563		265,563		L	06/23/2017
25746U-10-9	DOMINION RESOURCES INC/VA			24,377.000	1,976,000	81.060	1,976,000	758,151		73,486		108,373		108,373		L	06/23/2017
25754A-20-1	DOMINO'S PIZZA INC			1,883.000	355,812	188.960	355,812	35,979		3,465		55,963		55,963		L	06/22/2012
257559-20-3	DOMTAR CORP			2,440.000	120,829	49.520	120,829	140,035	1,013	4,050		25,596		25,596		L	06/27/2008
257651-10-9	DONALDSON CO INC			4,906.000	240,149	48.950	240,149	36,175		3,483		33,704		33,704		L	12/15/2003
257701-20-1	DONEGAL GROUP INC			406.000	7,024	17.300	7,024	7,878		226		(73)		(73)		L	06/30/2006
257867-20-0	DONNELLEY R R & SONS CO COM			2,868.000	26,672	9.300	26,672	129,690		1,606		(20,133)		(20,133)		L	10/03/2016
25787G-10-0	DONNELLEY FINANCIAL SOL			1,075.000	20,952	19.490	20,952	60,458				(3,752)		(3,752)		L	10/03/2016
258278-10-0	DORMAN PRODUCTS INC			1,044.000	63,830	61.140	63,830	51,566				(12,444)		(12,444)		L	06/24/2016
25960P-10-9	DOUGLAS EMMETT INC			5,662.000	232,482	41.060	232,482	145,451	1,416	5,096		25,004		25,004		L	06/23/2017
25960R-10-5	DOUGLAS DYNAMICS INC			932.000	35,230	37.800	35,230	12,289		895		3,868		3,868		L	06/24/2011
25985T-10-2	DOVA PHARMACEUTICALS INC			195.000	5,616	28.800	5,616	5,144				472		472		L	09/15/2017
260003-10-8	DOVER CORP			5,855.000	591,296	100.990	591,296	186,843		10,616		152,417		152,417		L	06/23/2017
26078J-10-0	DOWDUPONT INC			89,525.000	6,375,971	71.220	6,375,971	3,191,148		34,020		3,184,822		3,184,822		L	09/01/2017
26138E-10-9	DR PEPPER SNAPPLE GROUP INC			6,820.000	661,949	97.060	661,949	171,297	3,956	15,481		43,580		43,580		L	06/27/2008
262037-10-4	DRIL-QUIP INC			1,470.000	70,119	47.700	70,119	82,436				(18,155)		(18,155)		L	06/24/2016
262077-10-0	DRIVE SHACK INC			2,096.000	11,591	5.530	11,591	6,707				4,884		4,884		L	06/23/2017
264147-10-9	DUCOMMUN INC			485.000	13,798	28.450	13,798	10,307				1,402		1,402		L	06/28/2013
264411-50-5	DUKE REALTY CORP			13,997.000	380,858	27.210	380,858	249,018		22,675		9,098		9,098		L	06/28/2013
26441C-20-4	DUKE ENERGY CORP			26,750.000	2,249,942	84.110	2,249,942	1,279,283		92,892		171,341		171,341		L	06/23/2017
26443V-10-1	DULUTH HOLDINGS INC			404.000	7,211	17.850	7,211	9,412				(3,050)		(3,050)		L	06/24/2016
26483E-10-0	DUN & BRADSTREET CORP			1,448.000	171,458	118.410	171,458	37,539		2,834		(2,763)		(2,763)		L	06/23/2017
265504-10-0	DUNKIN' BRANDS GROUP INC			3,356.000	216,361	64.470	216,361	109,936		4,329		40,373		40,373		L	06/28/2013
266605-10-4	DURECT CORP			4,800.000	4,425	0.922	4,425	11,998				(2,007)		(2,007)		L	06/26/2015
267475-10-1	DYCOM INDUSTRIES INC			1,047.000	116,667	111.430	116,667	43,957				32,604		32,604		L	12/17/2002
267CVR-99-1	DYAX CORP			6,139.000	6,814	1.110	6,814	6,814								L	01/25/2016
268158-20-1	DYNAVAX TECHNOLOGIES CORP			1,591.000	29,752	18.700	29,752	34,108				23,467		23,467		L	06/24/2016
26817Q-50-6	DYNEX CAPITAL INC			1,860.000	13,039	7.010	13,039	18,543	335	1,395		353		353		L	06/22/2012
26817R-10-8	DYNEGY INC			4,351.000	51,559	11.850	51,559	104,801				14,750		14,750		L	06/26/2015
26856L-10-3	ELF BEAUTY INC			812.000	18,116	22.310	18,116	22,400				(4,159)		(4,159)		L	06/23/2017
268603-10-7	EL POLLO LOCO HOLDINGS INC			809.000	8,009	9.900	8,009	14,866				(1,942)		(1,942)		L	06/24/2016
268664-10-9	EMC INSURANCE GROUP INC			252.000	7,230	28.690	7,230	2,559		214		(333)		(333)		L	12/17/2002
26875P-10-1	EOG RESOURCES INC			22,101.000	2,384,919	107.910	2,384,919	343,637		14,492		163,039		163,039		L	06/23/2017
268785-10-2	EP ENERGY CORP			1,448.000	3,417	2.360	3,417	28,332				(6,067)		(6,067)		L	03/31/2014
26884L-10-9	EQUITABLE RESOURCES INC			8,981.000	511,199	56.920	511,199	330,286		785		(75,646)		(75,646)		L	11/13/2017
26884U-10-9	EPR PROPERTIES			2,455.000	160,704	65.460	160,704	79,519	835	9,967		(15,491)		(15,491)		L	06/24/2016
26885G-10-9	ERA GROUP INC.			891.000	9,578	10.750	9,578	12,226				(5,542)		(5,542)		L	02/01/2013
268948-10-6	EAGLE BANCORP INC			1,035.000	59,927	57.900	59,927	21,947				(3,157)		(3,157)		L	06/26/2015
269246-40-1	E TRADE FINANCIAL CORP			10,469.000	518,948	49.570	518,948	150,361				156,197		156,197		L	06/22/2012
26969P-10-8	EAGLE MATERIALS INC			1,847.000	209,265	113.300	209,265	54,009	185	739		27,280		27,280		L	06/24/2005

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 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
269796-10-8	EAGLE PHARMACEUTICALS INC/DE			323.000	17,255	53.420	17,255	26,600				(8,372)		(8,372)		L	06/26/2015
27032D-30-4	EARTHSTONE ENERGY INC			384.000	4,082	10.630	4,082	3,782				300		300		L	06/23/2017
27579R-10-4	EAST WEST BANCORP INC			5,381.000	327,326	60.830	327,326	110,184		4,305		53,810		53,810		L	06/24/2016
27616P-10-3	EASTERLY GOVERNMENT PROPERTIES			1,340.000	28,596	21.340	28,596	24,758		1,156		1,269		1,269		L	06/23/2017
276317-10-4	EASTERN CO COM			174.000	4,550	26.150	4,550	5,202		38		(652)		(652)		L	06/23/2017
277276-10-1	EASTGROUP PROPERTIES INC			1,286.000	113,657	88.380	113,657	29,526		3,241		18,698		18,698		L	12/15/2003
277432-10-0	EASTMAN CHEMICAL CO			5,514.000	510,817	92.640	510,817	78,623	3,088	11,897		96,109		96,109		L	11/07/2016
277461-40-6	EASTMAN KODAK CO			789.000	2,446	3.100	2,446	20,114				(9,784)		(9,784)		L	06/27/2014
278265-10-3	EATON VANCE CORP			4,044.000	228,041	56.390	228,041	49,801		4,568		57,926		57,926		L	06/23/2017
278642-10-3	EBAY INC			38,169.000	1,440,498	37.740	1,440,498	557,999				307,260		307,260		L	06/28/2013
278715-20-6	EBIX INC			927.000	73,465	79.250	73,465	19,510		259		20,788		20,788		L	06/23/2017
27875T-10-1	ECHO GLOBAL LOGISTICS INC			1,070.000	29,960	28.000	29,960	24,418				3,157		3,157		L	06/26/2015
278768-10-6	ECHOSTAR CORP			1,847.000	110,635	59.900	110,635	54,021				15,718		15,718		L	01/02/2008
278865-10-0	ECOLAB INC			9,760.000	1,309,597	134.180	1,309,597	367,869	4,002	14,445		165,530		165,530		L	06/24/2016
27890G-10-0	ECLIPSE RESOURCES CORP			3,296.000	7,910	2.400	7,910	8,503				(593)		(593)		L	06/23/2017
279870-10-9	EDGE THERAPEUTICS INC			681.000	6,381	9.370	6,381	6,258				(2,132)		(2,132)		L	06/24/2016
280350-10-2	EDGEWELL PERSONAL CARE CO			2,241.000	133,093	59.390	133,093	64,460				(30,478)		(30,478)		L	07/01/2015
281020-10-7	EDISON INTERNATIONAL			12,075.000	763,623	63.240	763,623	272,423	7,305	26,203		(105,656)		(105,656)		L	12/10/2004
28106W-10-3	EDITAS MEDICINE INC			1,310.000	40,256	30.730	40,256	25,917				17,252		17,252		L	06/23/2017
28140H-20-3	EDUCATION REALTY TRUST INC			2,840.000	99,173	34.920	99,173	97,674		4,130		(20,335)		(20,335)		L	06/23/2017
28176E-10-8	EDWARDS LIFESCIENCES CORP			7,923.000	893,001	112.710	893,001	44,891				150,616		150,616		L	06/26/2009
28238P-10-9	EHEALTH INC			746.000	12,958	17.370	12,958	10,174				5,013		5,013		L	06/24/2016
282914-10-0	8X8 INC			3,462.000	48,814	14.100	48,814	16,970				(692)		(692)		L	06/27/2014
283677-85-4	EL PASO ELECTRIC CO			1,320.000	73,062	55.350	73,062	29,423		1,736		11,682		11,682		L	06/24/2011
28470R-10-2	ELDORADO RESORTS INC			1,788.000	59,272	33.150	59,272	17,932				37,531		37,531		L	06/23/2017
285229-10-0	ELECTRO SCIENTIFIC INDUSTRIES			1,199.000	25,695	21.430	25,695	7,109				18,596		18,596		L	06/24/2016
285512-10-9	ELECTRONIC ARTS INC			11,459.000	1,203,883	105.060	1,203,883	437,842				292,383		292,383		L	06/23/2017
286082-10-2	ELECTRONICS FOR IMAGING INC			1,788.000	52,800	29.530	52,800	37,678				(26,156)		(26,156)		L	06/23/2017
28621V-10-1	ELEVATE CREDIT INC			588.000	4,428	7.530	4,428	4,727				(299)		(299)		L	06/23/2017
28849P-10-0	ELLIE MAE INC			1,316.000	117,650	89.400	117,650	37,802				5,354		5,354		L	06/23/2017
288578-10-7	ELLINGTON RESIDENTIAL MORTGAGE			248.000	2,986	12.040	2,986	3,881	92	198		(895)		(895)		L	06/23/2017
288853-10-4	ELLIS PERRY INTL INC COM			546.000	13,672	25.040	13,672	8,656				71		71		L	06/24/2005
290846-20-3	EMCORE CORP			1,103.000	7,114	6.450	7,114	6,749				(2,482)		(2,482)		L	06/26/2015
29084Q-10-0	EMCOR GROUP INC			2,290.000	187,208	81.750	187,208	47,801		710		25,913		25,913		L	06/23/2017
29089Q-10-5	EMERGENT BIOSOLUTIONS INC			1,340.000	62,270	46.470	62,270	22,453				18,264		18,264		L	06/24/2016
291011-10-4	EMERSON ELECTRIC CO			24,449.000	1,703,851	69.690	1,703,851	644,804		47,064		340,819		340,819		L	03/05/2004
29103B-10-0	EMERALD EXPOSITIONS EVENTS I			568.000	11,553	20.340	11,553	12,092		80		(539)		(539)		L	06/23/2017
292052-30-5	EMPIRE RESORTS INC			125.000	3,375	27.000	3,375	3,006				369		369		L	06/23/2017
292104-10-6	EMPIRE STATE REALTY TRUST INC			5,016.000	102,978	20.530	102,978	80,656		2,107		1,705		1,705		L	06/24/2016
292218-10-4	EMPLOYERS HOLDINGS INC			1,239.000	55,012	44.400	55,012	24,936		743		5,947		5,947		L	06/27/2008
29251M-10-6	ENANTA PHARMACEUTICALS INC			648.000	38,025	58.680	38,025	28,919				16,317		16,317		L	06/26/2015
292554-10-2	ENCORE CAPITAL GROUP INC			978.000	41,174	42.100	41,174	16,368				13,154		13,154		L	06/07/2013
292562-10-5	ENCORE WIRE CORP			840.000	40,866	48.650	40,866	22,696		67		4,452		4,452		L	06/26/2009
29265N-10-8	ENERGEN CORP			3,813.000	219,514	57.570	219,514	67,492				(381)		(381)		L	06/24/2016
29266S-10-6	ENDOLOGIX INC			3,300.000	17,655	5.350	17,655	18,440				(1,221)		(1,221)		L	06/24/2016
29270J-10-0	ENERGY RECOVERY INC			1,368.000	11,970	8.750	11,970	11,016				(1,181)		(1,181)		L	06/23/2017
29272B-10-5	ENDURANCE INTERNATIONAL GROUP			2,483.000	20,857	8.400	20,857	42,862				(2,235)		(2,235)		L	06/26/2015
29272C-10-3	ENERGOUS CORP			648.000	12,604	19.450	12,604	7,335				1,685		1,685		L	06/24/2016
29272W-10-9	ENERGIZER HOLDINGS INC			2,362.000	113,329	47.980	113,329	3,355		2,598		7,630		7,630		L	06/23/2017
29275Y-10-2	ENERSYS CO			1,701.000	118,441	69.630	118,441	41,229		1,191		(14,407)		(14,407)		L	06/25/2010
29276K-10-1	ENERGY XXI GULF COAST INC			1,132.000	6,498	5.740	6,498	21,042				(14,545)		(14,545)		L	06/23/2017
29286C-10-7	ENGILITY HLDGS INC			788.000	22,356	28.370	22,356	10,683				(4,200)		(4,200)		L	02/27/2015
293389-10-2	ENNIS INC			1,051.000	21,808	20.750	21,808	16,423		788		3,573		3,573		L	06/24/2005
29355X-10-7	ENPRO INDUSTRIES INC			830.000	77,613	93.510	77,613	14,816		730		21,705		21,705		L	06/27/2014

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 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
29357K-10-3	ENOVA INTERNATIONAL INC			1,226.000	18,635	15.200	18,635	7,576				3,249		3,249		L	11/13/2014
29358P-10-1	ENSIGN GROUP INC			1,885.000	41,847	22.200	41,847	17,495	85	320		(19)		(19)		L	06/26/2015
29362U-10-4	ENTEGRIS INC			5,537.000	168,602	30.450	168,602	50,164		388		69,489		69,489		L	06/26/2015
293639-10-0	ENTERCOM COMMUNICATIONS CORP			1,654.000	17,864	10.800	17,864	15,522		680		(3,891)		(3,891)		L	11/16/2017
29363J-10-8	ENTEGRA FINANCIAL CORP			192.000	5,616	29.250	5,616	4,444				1,172		1,172		L	06/23/2017
29363K-10-5	ENTELLUS MEDICAL INC			482.000	11,756	24.390	11,756	9,884				3,482		3,482		L	06/23/2017
29364G-10-3	ENTERGY CORP			7,030.000	572,172	81.390	572,172	250,995		24,605		55,678		55,678		L	06/26/2015
293668-10-9	ENTERPRISE BANCORP INC			314.000	10,704	34.089	10,704	5,174		170		(1,103)		(1,103)		L	05/27/2016
293712-10-5	ENTERPRISE FINANCIAL SERVICES			828.000	37,384	45.150	37,384	16,452		364		1,780		1,780		L	06/24/2011
29382R-10-7	ENTRAVISION COMMUNICATIONS COR			2,637.000	18,855	7.150	18,855	6,907		429		396		396		L	06/25/2010
29404K-10-6	ENVESTNET INC			1,657.000	82,601	49.850	82,601	43,970				24,192		24,192		L	11/20/2015
294100-10-2	ENZO BIOCHEM INC			1,556.000	12,681	8.150	12,681	10,624				590		590		L	06/23/2017
29414B-10-4	EPAM SYSTEMS INC			1,908.000	204,976	107.430	204,976	88,238				80,892		80,892		L	06/23/2017
29414D-10-0	ENVISION HEALTHCARE CORP			4,540.000	156,902	34.560	156,902	367,825				(130,434)		(130,434)		L	12/02/2016
29414M-10-0	ENVIROSTAR INC			137.000	5,480	40.000	5,480	4,178	16			1,302		1,302		L	06/23/2017
294268-10-7	EPLUS INC			518.000	38,954	75.200	38,954	7,894				9,117		9,117		L	04/03/2017
29428V-10-4	EPIZYME INC			1,664.000	20,883	12.550	20,883	35,730				749		749		L	06/24/2016
294429-10-5	EQUIFAX INC			4,548.000	536,300	117.920	536,300	107,532		7,095		(1,410)		(1,410)		L	06/24/2016
29444U-70-0	EQUINIX INC			2,969.000	1,345,610	453.220	1,345,610	444,564		22,984		268,670		268,670		L	06/23/2017
29460X-10-9	EQUITY BANCSHARES INC			402.000	14,235	35.410	14,235	10,486				1,330		1,330		L	06/23/2017
294628-10-2	EQUITY COMMONWEALTH REIT REITS			4,669.000	142,451	30.510	142,451	109,079				1,261		1,261		L	06/28/2013
29472R-10-8	EQUITY LIFESTYLE PROPERTIES IN			3,181.000	283,173	89.020	283,173	94,267	1,551	5,848		51,245		51,245		L	06/23/2017
29476L-10-7	EQUITY RESIDENTIAL			13,534.000	863,063	63.770	863,063	361,842	6,818	27,271		(7,985)		(7,985)		L	06/24/2016
29530P-10-2	ERIE INDEMNITY CO			983.000	119,769	121.840	119,769	69,791		3,077		9,230		9,230		L	12/16/2016
296056-10-4	ESCALADE INC			458.000	5,633	12.300	5,633	7,207		211		(412)		(412)		L	06/27/2014
296315-10-4	ESCO TECHNOLOGIES INC			995.000	59,949	60.250	59,949	28,011		318		3,582		3,582		L	06/27/2014
29664W-10-5	ESPERION THERAPEUTICS INC			554.000	36,475	65.840	36,475	48,549				29,539		29,539		L	06/26/2015
29667D-10-4	ESSA BANCORP INC			342.000	5,359	15.670	5,359	4,497	31	92		(17)		(17)		L	06/24/2016
296689-10-2	ESSENDANT INC			1,364.000	12,644	9.270	12,644	18,375	191	764		(15,863)		(15,863)		L	06/24/2005
297178-10-5	ESSEX PROPERTY TRUST INC			2,501.000	603,666	241.370	603,666	262,782	4,377	17,132		22,184		22,184		L	06/24/2016
297425-10-0	ESTERLINE TECHNOLOGIES CORP			1,019.000	76,119	74.700	76,119	37,740				(14,776)		(14,776)		L	06/24/2016
297602-10-4	ETHAN ALLEN INTERIORS INC			958.000	27,399	28.600	27,399	31,117		728		(7,904)		(7,904)		L	04/02/2007
29786A-10-6	ETSY INC			4,286.000	87,649	20.450	87,649	43,839				37,160		37,160		L	06/24/2016
298736-10-9	EURONET WORLDWIDE INC			1,952.000	164,495	84.270	164,495	54,592				22,518		22,518		L	06/23/2017
29911Q-20-8	EVANS BANCORP INC			171.000	7,165	41.900	7,165	6,694		68		471		471		L	06/23/2017
29977A-10-5	EVERCORE PARTNERS INC			1,565.000	140,850	90.000	140,850	47,926		2,145		33,070		33,070		L	06/23/2017
29978A-10-4	EVERBRIDGE INC			662.000	19,675	29.720	19,675	14,953				5,053		5,053		L	06/23/2017
30034T-10-3	EVERI HLDGS INC COM			2,472.000	18,639	7.540	18,639	17,500				1,139		1,139		L	06/23/2017
30040P-10-3	EVERTEC INC			2,375.000	32,419	13.650	32,419	55,736		713		(9,738)		(9,738)		L	06/27/2014
30040W-10-8	EVERSOURCE ENERGY COM			12,159.000	768,206	63.180	768,206	229,070		22,998		95,892		95,892		L	06/23/2017
30049A-10-7	EVOLUTION PETROLEUM CORP			668.000	4,576	6.850	4,576	3,599		194		(2,104)		(2,104)		L	06/25/2010
30050B-10-1	EVOLENT HEALTH INC			1,492.000	18,352	12.300	18,352	34,191				(15,192)		(15,192)		L	06/23/2017
30057T-10-5	EVOQUA WATER TECHNOLOGIES CO			1,139.000	27,006	23.710	27,006	26,713				293		293		L	12/15/2017
30063P-10-5	EXACT SCIENCES CORP			4,274.000	224,556	52.540	224,556	45,107				161,409		161,409		L	06/23/2017
30064E-10-9	EXACTECH INC			408.000	20,176	49.450	20,176	10,255				9,037		9,037		L	06/27/2008
30161N-10-1	EXELON CORP			36,188.000	1,426,169	39.410	1,426,169	1,037,329		46,550		140,540		140,540		L	06/23/2017
30161Q-10-4	EXELIXIS INC			11,271.000	342,638	30.400	342,638	162,399				151,478		151,478		L	06/23/2017
302081-10-4	EXLSERVICE HOLDINGS INC			1,241.000	74,894	60.350	74,894	33,774				11,612		11,612		L	06/23/2017
302104-10-4	EXONE CO			431.000	3,620	8.400	3,620	22,515				(405)		(405)		L	06/27/2014
30212P-30-3	EXPEDIA INC			4,623.000	553,697	119.770	553,697	296,895		5,308		25,972		25,972		L	06/23/2017
302130-10-9	EXPEDITORS INTERNATIONAL OF WA			6,826.000	441,574	64.690	441,574	78,604		5,734		80,069		80,069		L	03/15/2005
30214U-10-2	EXPONENT INC			997.000	70,887	71.100	70,887	24,878		837		10,768		10,768		L	06/24/2016
30219E-10-3	EXPRESS INC			3,087.000	31,333	10.150	31,333	60,007				(1,883)		(1,883)		L	06/22/2012
30219G-10-8	EXPRESS SCRIPTS HOLDING CO			22,097.000	1,649,320	74.640	1,649,320	(130,484)				129,267		129,267		L	06/24/2016

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 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
30224P-20-0	EXTENDED STAY AMERICA INC			6,386.000	121,334	19.000	121,334	124,552		3,696		4,146		4,146		L	06/23/2017
30225T-10-2	EXTRA SPACE STORAGE INC			4,570.000	399,647	87.450	399,647	74,368		14,258		46,660		46,660		L	06/28/2013
30226D-10-6	EXTREME NETWORKS			4,537.000	56,803	12.520	56,803	163,956				33,982		33,982		L	12/17/2002
30227H-10-6	EXTERRAN CORP			1,256.000	39,489	31.440	39,489	50,602				9,470		9,470		L	11/04/2015
30227M-10-5	EXTRACTION OIL & GAS INC			4,719.000	67,529	14.310	67,529	73,495				(5,606)		(5,606)		L	06/23/2017
302301-10-6	EZCORP INC			1,988.000	24,254	12.200	24,254	24,972				3,081		3,081		L	06/30/2006
30231G-10-2	EXXON MOBIL CORP			162,753.000	13,612,661	83.640	13,612,661	5,962,214		492,789		(1,055,757)		(1,055,757)		L	12/15/2017
30239F-10-6	FBL FINANCIAL GROUP INC			371.000	25,840	69.650	25,840	17,131		624		1,227		1,227		L	06/23/2017
302445-10-1	FLIR SYSTEMS INC			4,988.000	232,541	46.620	232,541	37,330		2,966		52,128		52,128		L	06/23/2017
302491-30-3	FMC CORP			5,066.000	479,548	94.660	479,548	50,336	836	3,344		193,015		193,015		L	06/25/2004
302515-10-1	FNB BANCORP			190.000	6,933	36.490	6,933	5,158		48		1,775		1,775		L	06/23/2017
302520-10-1	FNB CORP/PA			12,570.000	173,717	13.820	173,717	128,540		5,563		6,868		6,868		L	03/13/2017
30255G-10-3	FCB FINANCIAL HOLDINGS INC			1,363.000	69,240	50.800	69,240	45,966				4,501		4,501		L	06/23/2017
30257X-10-4	FB FINANCIAL CORP			246.000	10,330	41.990	10,330	8,934				1,396		1,396		L	06/23/2017
30281V-10-8	FTD COS INC			724.000	5,206	7.190	5,206	34,372				(12,055)		(12,055)		L	11/01/2013
30292L-10-7	FRP HLDGS INC COM			309.000	13,673	44.250	13,673	7,322				2,024		2,024		L	06/30/2006
302941-10-9	FTI CONSULTING INC			1,597.000	68,607	42.960	68,607	48,404				(3,386)		(3,386)		L	06/27/2014
30303M-10-2	FACEBOOK INC			89,578.000	15,806,934	176.460	15,806,934	4,067,710				5,359,730		5,359,730		L	12/15/2017
303075-10-5	FACTSET RESEARCH SYSTEMS INC			1,518.000	292,610	192.760	292,610	49,581		3,309		44,523		44,523		L	06/24/2016
303250-10-4	FAIR ISAAC CORP			1,096.000	167,907	153.200	167,907	46,880		21		36,520		36,520		L	06/23/2017
30555Q-10-8	FMSA HOLDINGS INC			5,927.000	30,998	5.230	30,998	34,974				(12,024)		(12,024)		L	06/23/2017
307675-10-8	FARMER BROS CO			288.000	9,259	32.150	9,259	6,221				(1,310)		(1,310)		L	12/17/2002
30779N-10-5	FARMERS & MERCHANTS BANCO OH			356.000	14,525	40.800	14,525	9,964	46	46		4,561		4,561		L	09/21/2017
309562-10-6	FARMERS CAPITAL BANK CORP			298.000	11,473	38.500	11,473	8,242	37	119		(1,058)		(1,058)		L	06/24/2016
309627-10-7	FARMERS NATL BANK CORP			1,013.000	14,942	14.750	14,942	8,964		223		557		557		L	06/24/2016
31154R-10-9	FARMLAND PARTNERS INC			967.000	8,394	8.680	8,394	9,644	123	354		(1,347)		(1,347)		L	06/23/2017
311642-10-2	FARO TECHNOLOGIES INC			655.000	30,785	47.000	30,785	21,582				7,205		7,205		L	06/22/2007
31189P-10-2	FATE THERAPEUTICS INC			1,546.000	9,446	6.110	9,446	4,916				4,530		4,530		L	06/23/2017
311900-10-4	FASTENAL CO			11,023.000	602,848	54.690	602,848	95,627		14,109		84,987		84,987		L	06/22/2012
313148-30-6	FARMER MAC			384.000	30,044	78.240	30,044	5,977		653		8,052		8,052		L	06/25/2010
313747-20-6	FEDERAL REALTY INVESTMENT TRUS			2,807.000	372,798	132.810	372,798	130,251	2,807	11,060		(26,105)		(26,105)		L	06/24/2016
313855-10-8	FEDERAL SIGNAL CORP			2,292.000	46,046	20.090	46,046	46,319		642		10,268		10,268		L	09/25/2003
314211-10-3	FEDERATED INVESTORS INC			3,795.000	136,924	36.080	136,924	53,201		3,795		29,601		29,601		L	06/30/2006
31422T-10-1	FEDERATED NATIONAL HOLDING CO			485.000	8,036	16.570	8,036	11,763		155		(1,028)		(1,028)		L	06/27/2014
31428X-10-6	FEDEX CORP			9,487.000	2,367,386	249.540	2,367,386	411,492	4,744	17,077		600,907		600,907		L	06/26/2009
315405-10-0	FERRO CORP			3,191.000	75,276	23.590	75,276	22,396				29,549		29,549		L	06/28/2013
315616-10-2	F5 NETWORKS INC			2,420.000	317,552	131.220	317,552	42,155				(32,670)		(32,670)		L	06/24/2016
31572Q-80-8	FIBROGEN INC			2,295.000	108,783	47.400	108,783	60,615				56,774		56,774		L	06/23/2017
31620M-10-6	FIDELITY NATIONAL INFORMATION			12,529.000	1,178,854	94.090	1,178,854	342,741		14,415		229,276		229,276		L	06/23/2017
31620R-30-3	FIDELITY NATIONAL FINANCIAL IN			10,157.000	398,561	39.240	398,561	158,756		10,335		147,608		147,608		L	06/23/2017
316394-10-5	FIDELITY SOUTHERN CORP			863.000	18,813	21.800	18,813	11,744		414		(1,614)		(1,614)		L	06/24/2016
31660B-10-1	FIESTA RESTAURANT GROUP			1,005.000	19,095	19.000	19,095	26,115				(10,904)		(10,904)		L	06/27/2014
316773-10-0	FIFTH THIRD BANCORP			28,350.000	860,139	30.340	860,139	448,078	4,536	16,443		95,540		95,540		L	01/31/2011
317485-10-0	FINANCIAL ENGINES INC			2,248.000	68,114	30.300	68,114	48,442	157	629		(14,500)		(14,500)		L	06/22/2012
317585-40-4	FINANCIAL INSTITUTIONS INC			527.000	16,390	31.100	16,390	8,060	116	443		(1,634)		(1,634)		L	06/27/2008
31787A-50-7	FINISAR CORP			4,415.000	89,845	20.350	89,845	69,787				(43,797)		(43,797)		L	06/22/2012
317923-10-0	FINISH LINE/THE			1,519.000	22,071	14.530	22,071	15,431		668		(6,501)		(6,501)		L	06/25/2010
31816Q-10-1	FIREEYE INC			6,880.000	97,696	14.200	97,696	263,676				13,567		13,567		L	06/23/2017
31847R-10-2	FIRST AMERICAN FINANCIAL			4,199.000	235,318	56.040	235,318			6,047		81,505		81,505		L	06/02/2010
31866P-10-2	FIRST BANCORP INC			498.000	13,561	27.230	13,561	10,845		528		(2,923)		(2,923)		L	06/26/2009
318672-70-6	FIRST BANCORP			6,201.000	31,625	5.100	31,625	31,646				(7,480)		(7,480)		L	06/23/2017
318910-10-6	FIRST BANCORP/TROY NC			1,088.000	38,417	35.310	38,417	22,942	87	277		7,759		7,759		L	09/18/2017
318916-10-3	FIRST BANCSHARES INC			322.000	11,012	34.200	11,012	8,854		24		2,158		2,158		L	06/23/2017
319383-20-4	FIRST BUSEY CORP			1,476.000	44,191	29.940	44,191	37,941		991		(985)		(985)		L	07/03/2017

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 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
319390-10-0	FIRST BUSINESS FINANCIAL SER			360.000	7,963	22.120	7,963	8,330		187		(576)		(576)		L	06/27/2014
31946M-10-3	FIRST CITIZENS BANCSHARES INC			295.000	118,885	403.000	118,885	74,087	103	354		14,160		14,160		L	06/24/2016
319829-10-7	FIRST COMMONWEALTH FINANCIAL C			3,678.000	52,669	14.320	52,669	38,378		1,177		515		515		L	06/24/2005
31983A-10-3	FIRST COMMUNITY BANCSHARES INC			680.000	19,536	28.730	19,536	19,039		462		(959)		(959)		L	06/24/2005
319850-10-3	FIRST CONNECTICUT BANCORP			542.000	14,173	26.150	14,173	7,184		282		1,897		1,897		L	06/22/2012
32006W-10-6	FIRST DEFIANCE FINL CORP			368.000	19,125	51.970	19,125	17,105		211		89		89		L	06/23/2017
320080-10-6	FIRST DATA CORP			17,769.000	296,920	16.710	296,920	269,068				19,855		19,855		L	09/18/2017
320209-10-9	FIRST FINANCIAL BANCORP			2,385.000	62,845	26.350	62,845	41,279	405	1,598		(5,009)		(5,009)		L	06/25/2010
32020R-10-9	FIRST FINANCIAL BANKSHARES INC			2,466.000	111,093	45.050	111,093	42,544	469	1,825		(370)		(370)		L	06/28/2013
320218-10-0	FIRST FINANCIAL CORP/IN			384.000	17,414	45.350	17,414	17,109		622		(831)		(831)		L	06/23/2017
32022K-10-2	FIRST FINANCIAL NORTHWEST INC			175.000	2,714	15.510	2,714	2,278		47		(740)		(740)		L	06/24/2016
32026V-10-4	FIRST FOUNDATION INC			1,098.000	20,357	18.540	20,357	11,297				4,710		4,710		L	01/19/2017
32043P-10-6	FIRST GUARANTY BANCSHARES IN			163.000	4,070	24.969	4,070	3,840		50		230		230		L	12/07/2017
320517-10-5	FIRST HORIZON NATIONAL CORP			11,602.000	231,924	19.990	231,924	205,640	823	3,109		21,291		21,291		L	12/01/2017
32051X-10-8	FIRST HAWAIIAN INC			2,091.000	61,015	29.180	61,015	57,918		1,271		(3,256)		(3,256)		L	06/23/2017
32054K-10-3	FIRST INDUSTRIAL REALTY TRUST			4,527.000	142,465	31.470	142,465	92,240	951	3,712		15,482		15,482		L	06/28/2013
320557-10-1	FIRST INTERNET BANCORP			228.000	8,698	38.150	8,698	5,403	14	55		1,402		1,402		L	06/24/2016
32055Y-20-1	FIRST INTERSTATE BANCSYSTEM			951.000	38,088	40.050	38,088	20,259		815		(680)		(680)		L	05/31/2017
320734-10-6	FIRST OF LONG ISLAND CORP			863.000	24,581	28.483	24,581	11,626	129	492		(43)		(43)		L	06/24/2016
320817-10-9	FIRST MERCHANTS CORP			1,580.000	66,455	42.060	66,455	37,213		1,090		6,968		6,968		L	06/27/2014
320866-10-6	FIRST MID-ILLINOIS BNCSHS			380.000	14,645	38.540	14,645	10,625		209		1,684		1,684		L	06/23/2017
320867-10-4	FIRST MIDWEST BANCORP INC/IL			3,920.000	94,119	24.010	94,119	79,649	392	1,376		(3,178)		(3,178)		L	06/23/2017
335834-10-7	FIRST NORTHWEST BANCORP			327.000	5,330	16.300	5,330	5,304				27		27		L	06/23/2017
33616C-10-0	FIRST REPUBLIC BANK/SAN FRAN			5,972.000	517,414	86.640	517,414	284,043		3,883		(35,335)		(35,335)		L	06/23/2017
336433-10-7	FIRST SOLAR INC			3,179.000	214,646	67.520	214,646	429,928				108,679		108,679		L	06/23/2017
336901-10-3	1ST SOURCE CORP			625.000	30,906	49.450	30,906	25,619		290		1,766		1,766		L	06/23/2017
33767D-10-5	FIRSTCASH INC			1,853.000	124,985	67.450	124,985	27,416		1,427		37,894		37,894		L	09/02/2016
337738-10-8	FISERV INC			8,066.000	1,057,695	131.130	1,057,695	147,068				200,440		200,440		L	06/24/2016
337930-70-5	FLAGSTAR BANCORP INC			890.000	33,304	37.420	33,304	12,420				9,327		9,327		L	06/28/2013
337932-10-7	FIRSTENERGY CORP			16,817.000	514,937	30.620	514,937	664,548		23,658		(4,286)		(4,286)		L	06/23/2017
33812L-10-2	FITBIT INC			6,696.000	38,234	5.710	38,234	74,597				(4,716)		(4,716)		L	06/23/2017
33829M-10-1	FIVE BELOW INC			2,096.000	139,007	66.320	139,007	81,901				54,519		54,519		L	06/23/2017
338307-10-1	FIVE9 INC			2,029.000	50,482	24.880	50,482	25,116				15,559		15,559		L	06/23/2017
33830X-10-4	FIVE PRIME THERAPEUTICS INC			979.000	21,460	21.920	21,460	35,560				(27,598)		(27,598)		L	06/24/2016
339041-10-5	FLEETCOR TECHNOLOGIES INC			3,488.000	671,196	192.430	671,196	259,843				177,574		177,574		L	06/24/2016
339382-10-3	FLEXSTEEL INDS			273.000	12,771	46.780	12,771	11,936	60	139		(2,876)		(2,876)		L	06/23/2017
33938J-10-6	FLEXION THERAPEUTICS INC			1,094.000	27,394	25.040	27,394	23,115				5,791		5,791		L	06/23/2017
339750-10-1	FLOOR & DECOR HOLDINGS INC			405.000	19,715	48.680	19,715	16,810				2,905		2,905		L	06/23/2017
343389-10-2	FLOTEK INDUSTRIES INC			2,151.000	10,024	4.660	10,024	19,032				(9,765)		(9,765)		L	06/23/2017
343412-10-2	FLUOR CORP			5,480.000	283,042	51.650	283,042	83,678	1,151	4,603		(4,768)		(4,768)		L	06/24/2016
343498-10-1	FLOWERS FOODS INC			6,808.000	131,462	19.310	131,462	32,415		4,414		(3,409)		(3,409)		L	06/23/2017
34354P-10-5	FLOWSERVE CORP			5,094.000	214,610	42.130	214,610	42,814		3,871		(30,156)		(30,156)		L	06/27/2008
34385P-10-8	FLUIDIGM CORP			6,976.000	41,089	5.890	41,089	57,155				(2,616)		(2,616)		L	12/15/2017
343873-10-5	FLUSHING FINANCIAL CORP			1,083.000	29,783	27.500	29,783	12,626		780		(2,047)		(2,047)		L	06/25/2010
344177-10-0	FOGO DE CHAO INC			217.000	2,517	11.600	2,517	3,385				(597)		(597)		L	09/30/2015
344437-40-5	FONAR CORP			229.000	5,576	24.350	5,576	6,549				(973)		(973)		L	06/23/2017
344849-10-4	FOOT LOCKER INC			4,756.000	222,961	46.880	222,961	62,611		5,731		(114,192)		(114,192)		L	04/01/2005
345370-86-0	FORD MOTOR CO			148,668.000	1,856,863	12.490	1,856,863	2,266,671		96,582		53,684		53,684		L	06/23/2017
345605-10-9	FOREST CITY REALTY TRUST			8,966.000	216,081	24.100	216,081	145,329		4,124		29,229		29,229		L	06/24/2016
346232-10-1	FORESTAR GROUP INC			400.000	8,800	22.000	8,800	6,500				2,300		2,300		L	09/27/2017
346375-10-8	FORMFACTOR INC			2,989.000	46,778	15.650	46,778	77,130				13,301		13,301		L	06/27/2016
346563-10-9	FORRESTER RESEARCH INC			381.000	16,840	44.200	16,840	19,147		290		476		476		L	06/28/2013
34959E-10-9	FORTINET INC			5,395.000	235,708	43.690	235,708	105,008				72,230		72,230		L	06/23/2017
34959J-10-8	FORTIVE CORPORATION			11,776.000	851,994	72.350	851,994	127,685		3,261		217,705		217,705		L	06/23/2017

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 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
349600-10-9	FORTRESS BIOTECH INC			1,392.000	5,554	3.990	5,554	3,508				1,796		1,796		L	06/24/2016
34964C-10-6	FORTUNE BRANDS HOME AND SECURI			6,027.000	412,488	68.440	412,488	42,088		4,339		90,284		90,284		L	06/28/2013
34984V-10-0	FORUM ENERGY TECHNOLOGIES INC			2,612.000	40,617	15.550	40,617	69,026				(15,524)		(15,524)		L	06/23/2017
349853-10-1	FORWARD AIR CORP			902.000	51,811	57.440	51,811	32,038		475		7,865		7,865		L	06/23/2017
34988V-10-6	FOSSIL INC			1,713.000	13,310	7.770	13,310	43,614				(30,988)		(30,988)		L	06/24/2016
350060-10-9	FOSTER L B CO COM			306.000	8,308	27.150	8,308	5,951				2,357		2,357		L	06/23/2017
350392-10-6	FOUNDATION BUILDING MATERIALS			499.000	7,380	14.790	7,380	6,881				500		500		L	06/23/2017
350465-10-0	FOUNDATION MEDICINE INC			507.000	34,577	68.200	34,577	14,532				25,604		25,604		L	06/26/2015
35086T-10-9	FOUR CORNERS PROPERTY TRUST			2,420.000	62,194	25.700	62,194	16,407	666	2,347		12,536		12,536		L	02/24/2016
35138V-10-2	FOX FACTORY HOLDING CORP			1,363.000	52,953	38.850	52,953	34,051				12,129		12,129		L	06/23/2017
351793-10-4	FRANCESCAS HOLDINGS CORP			127.000	928	7.310	928	3,528				(1,361)		(1,361)		L	06/28/2013
353469-10-9	FRANKLIN COVEY CO			419.000	8,694	20.750	8,694	2,937				251		251		L	06/26/2009
353514-10-2	FRANKLIN ELECTRIC CO INC			1,724.000	79,132	45.900	79,132	44,929		661		11,777		11,777		L	06/23/2017
35352P-10-4	FRANKLIN FINANCIAL NETWORK			389.000	13,265	34.100	13,265	10,461				(3,015)		(3,015)		L	06/24/2016
354613-10-1	FRANKLIN RESOURCES INC			12,756.000	552,717	43.330	552,717	171,492	2,934	10,205		47,835		47,835		L	06/30/2006
35471R-10-6	FRANKLIN STREET PROPERTIES COR			4,124.000	44,292	10.740	44,292	74,658		3,134		(9,155)		(9,155)		L	06/28/2013
35671D-85-7	FREEPORT MCMORAN COPPER & GOLD			51,817.000	982,459	18.960	982,459	900,252				300,799		300,799		L	04/28/2017
357023-10-0	FREIGHTCAR AMERICA INC			635.000	10,846	17.080	10,846	22,180		171		1,365		1,365		L	06/30/2006
358039-10-5	FRESHPET INC			901.000	17,074	18.950	17,074	18,890				7,929		7,929		L	06/26/2015
35906A-30-6	FRONTIER COMMUNICATIONS			3,092.000	20,902	6.760	20,902	475,610		3,710		(454,708)		(454,708)		L	07/10/2017
359694-10-6	FULLER H B CO COM			1,961.000	105,639	53.870	105,639	32,311		1,157		10,903		10,903		L	09/04/2008
360271-10-0	FULTON FINANCIAL CORP			6,701.000	119,948	17.900	119,948	61,747	737	3,082		(6,031)		(6,031)		L	06/24/2005
36116M-10-6	FUTUREFUEL CORP			954.000	13,442	14.090	13,442	11,416		2,414		181		181		L	06/24/2011
361438-10-4	GAMCO INVESTMENT INC			181.000	5,367	29.650	5,367	3,131	4	11		(224)		(224)		L	12/17/2002
361448-10-3	GATX CORP			1,474.000	91,624	62.160	91,624	49,004	619	2,252		634		634		L	06/23/2017
36162J-10-6	GEO GROUP INC			4,728.000	111,581	23.600	111,581	79,930		8,446		(4,641)		(4,641)		L	06/23/2017
36164Y-10-1	GCP APPLIED TECHNOLOGIES			2,797.000	89,224	31.900	89,224	12,980				13,089		13,089		L	06/23/2017
36174X-10-1	GENERAL GROWTH PROPERTIES INC			23,995.000	561,243	23.390	561,243	362,695	5,279	26,782		(37,079)		(37,079)		L	06/23/2017
36191G-10-7	GNC HOLDINGS INC			2,663.000	9,826	3.690	9,826	83,089				(16,696)		(16,696)		L	06/23/2017
3621LQ-10-9	G1 THERAPEUTICS INC			301.000	5,972	19.840	5,972	7,774				(1,803)		(1,803)		L	09/15/2017
36225V-10-4	GP STRATEGIES CORP			494.000	11,461	23.200	11,461	3,314				(2,668)		(2,668)		L	06/26/2009
36237H-10-1	G-III APPAREL GROUP LTD			1,666.000	61,459	36.890	61,459	15,113				12,212		12,212		L	06/24/2016
362393-10-0	GTT COMMUNICATIONS INC			1,166.000	54,744	46.950	54,744	20,909				20,739		20,739		L	06/23/2017
36241U-10-6	GSI TECHNOLOGY INC			500.000	3,980	7.960	3,980	3,950				30		30		L	06/23/2017
36251C-10-3	GMS INC			922.000	34,704	37.640	34,704	26,207				6,264		6,264		L	06/23/2017
36268W-10-0	GAIN CAPITAL HOLDINGS INC			1,532.000	15,320	10.000	15,320	11,245		368		5,239		5,239		L	06/24/2016
36269P-10-4	GAIA INC			322.000	3,993	12.400	3,993	3,574				419		419		L	06/23/2017
363576-10-9	GALLAGHER ARTHUR J & CO COM			6,620.000	418,914	63.280	418,914	172,592		10,327		74,938		74,938		L	06/24/2016
36467J-10-8	GAMING AND LEISURE PROPERTIES			7,699.000	284,863	37.000	284,863	167,697		18,713		45,738		45,738		L	06/23/2017
36467W-10-9	GAMESTOP CORP			3,029.000	54,371	17.950	54,371	83,239		4,414		(20,989)		(20,989)		L	06/23/2017
36473H-10-4	GANNETT SPINCO INC			4,415.000	51,170	11.590	51,170	9,080		2,826		8,300		8,300		L	06/29/2015
364760-10-8	GAP INC/THE			9,382.000	319,551	34.060	319,551	181,137		8,244		109,416		109,416		L	06/23/2017
36555P-10-7	GARDNER DENVER HOLDINGS INC			1,617.000	54,865	33.930	54,865	33,097				21,768		21,768		L	06/23/2017
366651-10-7	GARTNER INC			3,300.000	406,395	123.150	406,395	108,523				68,737		68,737		L	06/23/2017
368678-10-8	GENCOR INDUSTRIES INC			277.000	4,584	16.550	4,584	2,701				235		235		L	06/24/2016
368736-10-4	GENERAC HOLDINGS INC			2,385.000	118,105	49.520	118,105	91,598				21,425		21,425		L	06/23/2017
369300-10-8	GENERAL CABLE CORP			1,836.000	54,346	29.600	54,346	53,367		1,095		21,642		21,642		L	06/23/2017
369385-10-9	GENERAL COMMUNICATION INC			1,059.000	41,322	39.020	41,322	7,513				20,725		20,725		L	06/24/2011
369550-10-8	GENERAL DYNAMICS CORP			9,915.000	2,017,207	203.450	2,017,207	439,033		31,692		290,446		290,446		L	06/23/2017
369604-10-3	GENERAL ELECTRIC CO			333,359.000	5,817,115	17.450	5,817,115	7,797,363	40,003	320,025		(4,717,030)		(4,717,030)		L	12/18/2015
370334-10-4	GENERAL MILLS INC			22,018.000	1,305,447	59.290	1,305,447	517,164		42,715		(54,605)		(54,605)		L	06/24/2016
37045V-10-0	GENERAL MOTORS CO			50,507.000	2,070,282	40.990	2,070,282	1,737,285		76,771		310,618		310,618		L	06/27/2014
371532-10-2	GENESCO INC			254.000	8,255	32.500	8,255	7,267				(7,518)		(7,518)		L	06/25/2010
371559-10-5	GENESEE & WYOMING INC			2,185.000	172,025	78.730	172,025	91,119				20,548		20,548		L	06/23/2017

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 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
37185X-10-6	GENESIS HEALTHCARE INC			1,393.000	1,063	0.763	1,063	5,828				(4,858)		(4,858)		L	12/16/2016
371901-10-9	GENTEX CORP			10,320.000	216,204	20.950	216,204	78,335		3,843		13,565		13,565		L	06/23/2017
372284-20-8	GENIE ENERGY LTD			535.000	2,333	4.360	2,333	5,566		40		(623)		(623)		L	06/26/2015
372309-10-4	GENMARK DIAGNOSTIC INC			1,865.000	7,777	4.170	7,777	20,775				(15,051)		(15,051)		L	06/27/2014
372427-10-4	GENOCEA BIOSCIENCES INC			1,113.000	1,291	1.160	1,291	6,132				(4,841)		(4,841)		L	06/23/2017
37244C-10-1	GENOMIC HEALTH INC			810.000	27,702	34.200	27,702	9,528				3,896		3,896		L	06/30/2006
372460-10-5	GENUINE PARTS CO			5,460.000	518,755	95.010	518,755	149,564	3,686	14,646		(2,894)		(2,894)		L	11/13/2003
37247D-10-6	GENWORTH FINANCIAL INC			19,503.000	60,654	3.110	60,654	216,890				(13,424)		(13,424)		L	06/23/2017
37253A-10-3	GENTHERM INC			1,424.000	45,212	31.750	45,212	23,091				(2,990)		(2,990)		L	06/28/2013
37364X-10-9	GEOSPACE TECHNOLOGIES CORP			626.000	8,119	12.970	8,119	19,653				(4,626)		(4,626)		L	06/22/2012
37373E-SC-5	GERBER SCIENTIFIC INC			1,221.000		0.000		31								L	06/21/2017
373865-10-4	GERMAN AMERICAN BANCORP			903.000	31,903	35.330	31,903	9,511		467		232		232		L	04/24/2017
374163-10-3	GERON CORP			6,445.000	11,601	1.800	11,601	77,798				(1,740)		(1,740)		L	06/24/2011
374297-10-9	GETTY REALTY CORP			1,064.000	28,898	27.160	28,898	27,010	340	1,192		1,777		1,777		L	01/04/2016
374689-10-7	GIBRALTAR INDUSTRIES INC			1,244.000	41,052	33.000	41,052	24,108				(10,761)		(10,761)		L	06/25/2004
375558-10-3	GILEAD SCIENCES INC			49,906.000	3,575,266	71.640	3,575,266	281,336		103,804		1,497		1,497		L	03/31/2005
376370-10-5	GLACIER BANCORP INC			2,999.000	118,131	39.390	118,131	41,112		4,130		9,881		9,881		L	06/23/2017
376536-10-8	GLADSTONE COMMERCIAL CORP			881.000	18,554	21.060	18,554	14,067		1,322		846		846		L	06/26/2015
377316-10-4	GLATFELTER CO			1,827.000	39,171	21.440	39,171	22,705		941		(4,476)		(4,476)		L	06/24/2005
377322-10-2	GLAUKOS CORP			1,112.000	28,523	25.650	28,523	36,997				(13,877)		(13,877)		L	06/23/2017
37890U-10-8	GLOBAL BLOOD THERAPEUTICS IN			1,425.000	56,074	39.350	56,074	42,265				22,179		22,179		L	06/23/2017
378973-40-8	GLOBALSTAR INC			17,030.000	22,309	1.310	22,309	38,824				(14,239)		(14,239)		L	06/23/2017
379378-20-1	GLOBAL NET LEASE INC			2,475.000	50,935	20.580	50,935	57,541		3,905		(6,605)		(6,605)		L	06/23/2017
37940X-10-2	GLOBAL PAYMENTS INC			5,776.000	578,986	100.240	578,986	82,893		250		178,074		178,074		L	04/25/2016
379463-10-2	GLOBAL WATER RESOURCES INC			349.000	3,260	9.340	3,260	3,469		49		(209)		(209)		L	06/23/2017
37953G-10-3	GLOBAL BRASS & COPPER HOLDIN			870.000	28,797	33.100	28,797	14,716		170		(1,044)		(1,044)		L	06/27/2014
37954A-20-4	GLOBAL MEDICAL REIT INC			547.000	4,485	8.200	4,485	5,595	109	109		(1,110)		(1,110)		L	06/23/2017
379577-20-8	GLOBUS MEDICAL INC			2,762.000	113,518	41.100	113,518	53,606				44,993		44,993		L	06/27/2014
379890-10-6	GLU MOBILE INC			7,997.000	29,109	3.640	29,109	36,106				(5,874)		(5,874)		L	12/15/2017
380237-10-7	GODADDY INC			4,503.000	226,411	50.280	226,411	170,574				46,878		46,878		L	09/15/2017
38046C-10-9	GOGO INC			2,248.000	25,357	11.280	25,357	45,952				4,631		4,631		L	06/27/2014
38068T-10-5	GOLD RESOURCE CORP			2,189.000	9,632	4.400	9,632	7,552		44		109		109		L	06/24/2016
381013-10-1	GOLDEN ENTERTAINMENT INC			412.000	13,452	32.650	13,452	5,442				8,462		8,462		L	06/24/2016
38141G-10-4	GOLDMAN SACHS GROUP INC/THE			13,527.000	3,446,139	254.760	3,446,139	1,681,083		39,228		207,098		207,098		L	05/29/2015
382550-10-1	GOODYEAR TIRE & RUBBER CO/THE			9,313.000	300,903	32.310	300,903	226,300		4,058		12,861		12,861		L	06/23/2017
38268T-10-3	GOPRO INC			4,066.000	30,780	7.570	30,780	238,479				(4,635)		(4,635)		L	06/24/2016
383082-10-4	GORMAN-RUPP CO/THE			678.000	21,160	31.210	21,160	5,361		319		176		176		L	12/17/2002
38376A-10-3	GOVERNMENT PROPERTIES INCOME			2,836.000	52,579	18.540	52,579	68,355		4,878		(1,489)		(1,489)		L	06/26/2015
38388F-10-8	GRACE W R & CO DEL NEW COM			2,489.000	174,554	70.130	174,554	20,119		2,091		6,198		6,198		L	06/27/2008
384109-10-4	GRACO INC			6,390.000	288,956	45.220	288,956	27,762		3,067		111,974		111,974		L	12/28/2017
384556-10-6	GRAHAM CORP			470.000	9,837	20.930	9,837	16,406		169		(573)		(573)		L	06/27/2008
384637-10-4	GRAHAM HOLDINGS CO			169.000	94,361	558.350	94,361	72,214		859		7,842		7,842		L	06/24/2016
384802-10-4	GRAINGER W W INC COM			1,991.000	470,374	236.250	470,374	178,086		10,074		7,964		7,964		L	06/26/2015
385002-30-8	GRAMERCY PROPERTY TRUST			5,894.000	157,134	26.660	157,134	149,796	2,210	6,587		7,338		7,338		L	06/23/2017
38526M-10-6	GRAND CANYON EDUCATION INC			1,857.000	166,257	89.530	166,257	39,134				57,716		57,716		L	06/28/2013
387328-10-7	GRANITE CONSTRUCTION INC			1,549.000	98,253	63.430	98,253	34,988	201	805		13,058		13,058		L	06/25/2010
38741L-10-7	GRANITE POINT MORTGAGE TRUST			1,667.000	29,573	17.740	29,573	31,957	633	124		(2,384)		(2,384)		L	10/20/2017
388689-10-1	GRAPHIC PACKAGING HOLDING CO			12,219.000	188,784	15.450	188,784	101,852	916	3,666		36,290		36,290		L	07/31/2014
389375-10-6	GRAY TELEVISION INC			2,680.000	44,890	16.750	44,890	25,340				15,812		15,812		L	06/26/2015
38983D-30-0	GREAT AJAX CORP			416.000	5,749	13.820	5,749	5,618		470		229		229		L	12/16/2016
390607-10-9	GREAT LAKES DREDGE & DOCK CORP			2,253.000	12,166	5.400	12,166	13,996				2,704		2,704		L	06/25/2010
390905-10-7	GREAT SOUTHERN BANCORP INC			412.000	21,280	51.650	21,280	8,598	99	379		(1,236)		(1,236)		L	06/26/2009
391164-10-0	GREAT PLAINS ENERGY INC			8,417.000	271,364	32.240	271,364	221,777		9,259		41,159		41,159		L	10/31/2016
391416-10-4	GREAT WESTERN BANCORP INC			2,200.000	87,560	39.800	87,560	59,988		1,523		(6,262)		(6,262)		L	06/23/2017

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 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
39260X-10-0	GREEN BANCORP INC			688.000	13,966	20.300	13,966	9,006				3,509		3,509		L	06/24/2016
392709-10-1	GREEN BRICK PARTNERS INC			992.000	11,210	11.300	11,210	8,204				1,240		1,240		L	06/24/2016
39304D-10-2	GREEN DOT CORP - CLASS A			1,775.000	106,962	60.260	106,962	50,279				65,160		65,160		L	06/26/2015
393222-10-4	GREEN PLAINS RENEWABLE ENERGY			1,490.000	25,107	16.850	25,107	34,238		715		(16,390)		(16,390)		L	06/27/2014
393657-10-1	GREENBRIER COS INC			1,065.000	56,765	53.300	56,765	32,533		937		12,514		12,514		L	06/27/2014
394357-10-7	GREENE COUNTY BANCORP INC			113.000	3,684	32.600	3,684	3,096		22		588		588		L	06/23/2017
395259-10-4	GREENHILL & CO INC			1,124.000	21,918	19.500	21,918	65,679		1,574		(9,217)		(9,217)		L	07/30/2010
397624-10-7	GREIF INC			985.000	59,671	60.580	59,671	24,505	414	1,655		9,131		9,131		L	06/27/2014
397624-20-6	GREIF INC			203.000	14,078	69.350	14,078	14,262	126	384		365		365		L	12/16/2016
398433-10-2	GRIFFON CORP			1,120.000	22,792	20.350	22,792	9,496		280		(6,552)		(6,552)		L	09/18/2008
398905-10-9	GROUP 1 AUTOMOTIVE INC			787.000	55,853	70.970	55,853	22,917		763		(5,485)		(5,485)		L	06/30/2006
399473-10-7	GROUPON INC			13,160.000	67,116	5.100	67,116	78,168				23,425		23,425		L	06/24/2016
400110-10-2	GRUBHUB INC			3,333.000	239,309	71.800	239,309	118,770				110,456		110,456		L	06/23/2017
40075T-60-7	GUARANTY BANCORP			913.000	25,244	27.650	25,244	12,522		406		2,815		2,815		L	06/23/2017
401617-10-5	GUESS ? INC			2,487.000	41,981	16.880	41,981	61,931	560	1,679		11,888		11,888		L	06/27/2008
40171V-10-0	GUIDEWIRE SOFTWARE INC			2,905.000	215,725	74.260	215,725	109,530				72,422		72,422		L	06/27/2014
402307-10-2	GULF ISLAND FABRICATION INC			561.000	7,531	13.425	7,531	6,086		11		1,445		1,445		L	06/23/2017
402635-30-4	GULFPORT ENERGY CORP			6,208.000	79,214	12.760	79,214	165,358				(47,552)		(47,552)		L	06/23/2017
404030-10-8	H&E EQUIPMENT SERVICES INC			1,293.000	52,560	40.650	52,560	33,212		1,422		22,498		22,498		L	06/26/2009
40412C-10-1	HCA HOLDINGS			11,215.000	985,126	87.840	985,126	442,618				154,991		154,991		L	06/24/2016
404139-10-7	HC2 HOLDINGS INC			1,580.000	9,401	5.950	9,401	11,532				314		314		U	06/23/2017
40414L-10-9	HCP INC			18,421.000	480,420	26.080	480,420	494,785		27,263		(67,052)		(67,052)		L	06/28/2013
40416E-10-3	HCI GROUP INC			290.000	8,671	29.900	8,671	11,840		406		(2,778)		(2,778)		L	09/30/2013
40416M-10-5	HD SUPPLY HOLDINGS INC			7,822.000	313,115	40.030	313,115	222,146				(19,399)		(19,399)		L	06/24/2016
40418F-10-8	HFF INC			1,412.000	68,680	48.640	68,680	31,337		1,163		23,741		23,741		L	06/23/2017
404251-10-0	HNI CORP			1,783.000	68,770	38.570	68,770	53,485		2,015		(30,935)		(30,935)		L	06/24/2016
40425J-10-1	HMS HOLDINGS CORP			3,262.000	55,291	16.950	55,291	38,888				(4,753)		(4,753)		L	06/23/2017
404303-10-9	HSN INC			1,263.000	50,962	40.350	50,962	28,560		1,768		7,641		7,641		L	08/21/2008
40434J-10-0	HARBINGER GROUP INC			4,642.000	78,682	16.950	78,682	63,590				5,135		5,135		L	06/23/2017
40434L-10-5	HEWLETT-PACKARD CO			64,845.000	1,362,393	21.010	1,362,393	804,627	9,033	34,420		400,094		400,094		L	11/02/2015
40449J-10-3	HABIT RESTAURANTS INC/THE			768.000	7,334	9.550	7,334	20,133				(5,496)		(5,496)		L	06/23/2017
404609-10-9	HACKETT GROUP INC/THE			1,077.000	16,920	15.710	16,920	5,992	162	302		(2,100)		(2,100)		L	06/27/2008
405024-10-0	HAEMONETICS CORP			2,039.000	118,425	58.080	118,425	65,914				36,598		36,598		L	06/23/2017
405217-10-0	HAIN CELESTIAL GROUP INC			3,970.000	168,288	42.390	168,288	80,318				14,127		14,127		L	06/23/2017
40537Q-60-5	HALCON RESOURCES CORP			7,211.000	54,587	7.570	54,587	44,788				9,799		9,799		L	12/15/2017
40609P-10-5	HALLADOR ENERGY CO			557.000	3,392	6.090	3,392	3,832		45		(440)		(440)		L	06/23/2017
406216-10-1	HALLIBURTON CO			33,134.000	1,619,259	48.870	1,619,259	755,554		23,856		(172,959)		(172,959)		L	06/24/2016
40624Q-20-3	HALLMARK FINL SERVICES INC			368.000	3,838	10.430	3,838	2,649				(442)		(442)		L	06/26/2009
40637H-10-9	HALOZYME THERAPEUTICS INC			4,274.000	86,591	20.260	86,591	41,455				44,364		44,364		L	06/27/2014
40650V-10-0	HALYARD HEALTH INC			1,812.000	83,678	46.180	83,678	27,574				16,670		16,670		L	11/03/2014
40701T-10-4	HAMILTON BEACH BRAND A			364.000	9,351	25.690	9,351	2,606		31		6,745		6,745		L	10/02/2017
407497-10-6	HAMILTON LANE INC			544.000	19,252	35.390	19,252	11,864	95	95		7,389		7,389		L	06/23/2017
410120-10-9	HANCOCK HOLDING CO			3,286.000	162,657	49.500	162,657	113,435		3,155		21,030		21,030		L	06/28/2013
410345-10-2	HANESBRANDS INC			14,194.000	296,797	20.910	296,797	82,726		8,516		(9,368)		(9,368)		L	11/26/2003
410495-20-4	HANMI FINANCIAL CORP			1,298.000	39,394	30.350	39,394	11,406		1,038		(5,906)		(5,906)		L	06/22/2012
41068X-10-0	HANNON ARMSTRONG SUSTAINABLE			1,871.000	45,016	24.060	45,016	32,895	617	2,145		6,924		6,924		L	06/23/2017
410867-10-5	HANOVER INSURANCE GROUP INC/TH			1,661.000	179,521	108.080	179,521	97,543		3,388		28,353		28,353		L	06/26/2015
41165F-10-1	HARBORONE BANCORP INC			406.000	7,779	19.160	7,779	7,858				(73)		(73)		L	12/16/2016
412324-30-3	HARDINGE INC			423.000	7,369	17.420	7,369	5,249				2,120		2,120		L	06/23/2017
412822-10-8	HARLEY-DAVIDSON INC			6,846.000	348,324	50.880	348,324	184,922		9,995		(51,071)		(51,071)		L	06/26/2009
413160-10-2	HARMONIC INC			3,142.000	13,196	4.200	13,196	72,791				(2,514)		(2,514)		L	03/05/2004
413875-10-5	HARRIS CORP			4,638.000	656,973	141.650	656,973	137,570		10,204		181,717		181,717		L	05/29/2015
415864-10-7	HARSCO CORP			3,062.000	57,106	18.650	57,106	39,390				14,738		14,738		L	06/23/2017
416515-10-4	HARTFORD FINANCIAL SERVICES GR			13,765.000	774,694	56.280	774,694	366,147	3,507	12,664		118,792		118,792		L	03/31/2010

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 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
418056-10-7	HASBRO INC			4,250.000	386,283	90.890	386,283	89,834		9,435		55,675		55,675		L	06/24/2016
419596-10-1	HAVERTY FURNITURE COS INC			715.000	16,195	22.650	16,195	7,859		386		(751)		(751)		L	12/17/2002
419870-10-0	HAWAIIAN ELECTRIC INDUSTRIES I			3,788.000	136,936	36.150	136,936	77,325		4,563		11,683		11,683		L	06/23/2017
419879-10-1	HAWAIIAN HOLDINGS INC			1,746.000	69,578	39.850	69,578	28,020		210		(27,004)		(27,004)		L	06/23/2017
420031-10-6	HAWAIIAN TELECOM HOLDCO INC			235.000	7,252	30.860	7,252	6,248				1,429		1,429		L	09/30/2013
420261-10-9	HAWKINS INC			377.000	13,270	35.200	13,270	8,840		324		(7,069)		(7,069)		L	06/25/2010
420877-20-1	HAYNES INTERNATIONAL INC			501.000	16,057	32.050	16,057	41,697		441		(5,481)		(5,481)		L	06/26/2009
421906-10-8	HEALTHCARE SERVICES GROUP			2,765.000	145,771	52.720	145,771	22,984		2,021		36,109		36,109		L	06/23/2017
421924-30-9	HEALTHSOUTH CORP			3,477.000	171,799	49.410	171,799	51,814	869	3,373		28,407		28,407		L	06/22/2012
421946-10-4	HEALTHCARE REALTY TRUST INC			4,494.000	144,347	32.120	144,347	98,707		5,272		6,940		6,940		L	06/23/2017
42222N-10-3	HEALTHSTREAM INC			1,071.000	24,804	23.160	24,804	17,454				(2,024)		(2,024)		L	06/26/2015
42225K-10-6	HEALTH INSURANCE INNOVATION			443.000	11,053	24.950	11,053	11,273				(221)		(221)		L	06/23/2017
42225P-50-1	HEALTHCARE TRUSTS OF AMERICA			7,668.000	230,347	30.040	230,347	201,092	2,339	8,000		30		30		L	06/23/2017
42226A-10-7	HEALTHEQUITY INC			1,932.000	90,147	46.660	90,147	65,500				10,066		10,066		L	06/23/2017
422347-10-4	HEARTLAND EXPRESS INC			1,188.000	27,728	23.340	27,728	18,950		95		3,540		3,540		L	06/27/2014
42234Q-10-2	HEARTLAND FINANCIAL USA INC			953.000	51,128	53.650	51,128	20,140		470		5,570		5,570		L	06/23/2017
422704-10-6	HECLA MINING CO			14,849.000	58,951	3.970	58,951	71,387		148		(18,858)		(18,858)		L	06/24/2016
422806-10-9	HEICO CORP			781.000	73,687	94.350	73,687	20,516		119		25,484		25,484		L	04/19/2017
422806-20-8	HEICO CORP			1,666.000	131,697	79.050	131,697	68,559		253		41,200		41,200		L	04/19/2017
422819-10-2	HEIDRICK & STRUGGLES INTERNATI			711.000	17,455	24.550	17,455	40,665		370		284		284		L	12/17/2002
42330P-10-7	HELIX ENERGY SOLUTIONS GROUP I			5,378.000	40,550	7.540	40,550	61,447				(4,784)		(4,784)		L	06/23/2017
423452-10-1	HELMERICH & PAYNE INC			4,142.000	267,739	64.640	267,739	62,164		11,438		(50,040)		(50,040)		L	06/23/2017
42365Q-10-3	HEMISPHERE MEDIA GROUP INC			408.000	4,712	11.550	4,712	5,587				143		143		L	06/28/2013
426281-10-1	HENRY JACK & ASSOC INC COM			2,895.000	338,599	116.960	338,599	47,993		3,590		81,581		81,581		L	06/24/2016
426927-10-9	HERITAGE COMMERCE CORP			1,355.000	20,759	15.320	20,759	9,403		472		1,697		1,697		L	06/23/2017
42704L-10-4	HERC HOLDINGS INC			981.000	61,420	62.610	61,420	70,663				22,023		22,023		L	07/01/2016
42722X-10-6	HERITAGE FINANCIAL CORP			1,150.000	35,420	30.800	35,420	16,300		702		5,808		5,808		L	05/01/2014
42726M-10-6	HERITAGE-CRYSTAL CLEAN INC			555.000	12,071	21.750	12,071	8,238				3,358		3,358		L	06/24/2016
42727J-10-2	HERITAGE INSURANCE HOLDINGS			1,074.000	19,353	18.020	19,353	21,546		322		2,524		2,524		L	06/24/2016
427746-10-2	HERON THERAPEUTICS INC			1,743.000	31,548	18.100	31,548	27,400				7,863		7,863		L	06/23/2017
427825-50-0	HERSHA HOSPITALITY TRUST			1,493.000	25,978	17.400	25,978	31,151		1,971		(6,121)		(6,121)		L	06/23/2015
427866-10-8	HERSHEY CO/THE			5,338.000	605,916	113.510	605,916	136,632		13,601		53,807		53,807		L	06/30/2006
42805E-30-6	HESKA CORP			236.000	18,930	80.210	18,930	6,887				2,032		2,032		L	06/26/2015
42806J-10-6	HERTZ GLOBAL HOLDINGS INC			2,016.000	44,554	22.100	44,554	196,583				1,089		1,089		L	07/01/2016
42809H-10-7	HESS CORP			11,102.000	527,012	47.470	527,012	370,750		11,102		(164,532)		(164,532)		L	06/24/2016
42824C-10-9	HEWLETT PACKARD ENTERPRIS			62,972.000	904,278	14.360	904,278	544,904	4,723	16,373		53,458		53,458		L	06/24/2016
428291-10-8	HEXCEL CORP			3,542.000	219,073	61.850	219,073	74,698		1,665		36,872		36,872		L	06/26/2015
428567-10-1	HIBBETT SPORTS INC			948.000	19,339	20.400	19,339	33,294				(16,021)		(16,021)		L	06/24/2016
431284-10-8	HIGHWOODS PROPERTIES INC			3,908.000	198,956	50.910	198,956	100,363		9,645		(634)		(634)		L	06/23/2017
431466-10-1	HILL INTERNATIONAL INC			1,049.000	5,717	5.450	5,717	6,292				1,154		1,154		L	06/27/2014
431475-10-2	HILL ROM HOLDINGS INC			2,532.000	213,422	84.290	213,422	76,587		1,778		68,228		68,228		L	06/23/2017
431571-10-8	HILLENBRAND INC			2,415.000	107,951	44.700	107,951	55,366		1,986		15,335		15,335		L	04/01/2008
432748-10-1	HILLTOP HOLDINGS INC			2,919.000	73,938	25.330	73,938	66,984		701		(13,048)		(13,048)		L	01/02/2015
43283X-10-5	HILTON GRAND VACATIONS INC			2,287.000	95,940	41.950	95,940	58,077				37,863		37,863		L	06/23/2017
43300A-20-3	HILTON WORLDWIDE HOLDINGS IN			8,361.000	667,709	79.860	667,709	483,138		4,404		184,572		184,572		L	10/03/2017
433323-10-2	HINGHAM INSTITUTION FOR SVGS			57.000	11,799	207.000	11,799	6,276		92		583		583		L	06/26/2015
436106-10-8	HOLLY FRONTIER CORP			6,919.000	354,391	51.220	354,391	56,746		9,133		127,725		127,725		L	06/22/2012
436440-10-1	HOLOGIC INC			10,945.000	467,899	42.750	467,899	136,757				28,785		28,785		L	06/24/2016
436893-20-0	HOME BANCSHARES INC			6,066.000	141,035	23.250	141,035	58,615		2,114		(24,439)		(24,439)		L	09/27/2017
43689E-10-7	HOME BANCORP INC			238.000	10,286	43.220	10,286	6,399		131		1,097		1,097		L	06/24/2016
437076-10-2	HOME DEPOT INC			45,350.000	8,595,186	189.530	8,595,186	1,169,036		161,446		2,514,658		2,514,658		L	06/26/2009
43785V-10-2	HOMESTREET INC			698.000	20,207	28.950	20,207	13,341				(1,850)		(1,850)		L	06/26/2015
437872-10-4	HOMETRUST BANCSHARES INC			667.000	17,175	25.750	17,175	8,835				(100)		(100)		U	09/28/2012
438516-10-6	HONEYWELL INTERNATIONAL INC			29,111.000	4,464,463	153.360	4,464,463	1,043,779		79,764		1,091,954		1,091,954		L	02/01/2006

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 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
439038-10-0	HOOKER FURNITURE CORP			438.000	18,593	42.450	18,593	12,226		200		1,857		1,857		L	06/23/2017
43940T-10-9	HOPE BANCORP INC			5,041.000	91,998	18.250	91,998	41,072		2,521		(18,349)		(18,349)		L	08/01/2016
440327-10-4	HORACE MANN EDUCATORS CORP			1,591.000	70,163	44.100	70,163	28,622		1,750		2,068		2,068		L	06/25/2004
440407-10-4	HORIZON BANCORP INDIANA			806.000	22,407	27.800	22,407	12,583		357		161		161		L	06/23/2017
440452-10-0	HORMEL FOODS CORP			10,106.000	367,757	36.390	367,757	59,944		6,872		15,967		15,967		L	06/26/2015
44052W-10-4	HORIZON GLOBAL CORP			799.000	11,202	14.020	11,202	8,584				(7,974)		(7,974)		L	07/01/2015
440894-10-3	HORTONWORKS INC			1,639.000	32,960	20.110	32,960	22,375				19,340		19,340		L	06/24/2016
44106M-10-2	HOSPITALITY PROPERTIES TRUST			6,332.000	189,010	29.850	189,010	189,964		13,107		(11,967)		(11,967)		L	10/19/2009
44107P-10-4	HOST HOTELS & RESORTS INC			27,696.000	549,766	19.850	549,766	320,349	6,924	23,542		27,973		27,973		L	06/28/2013
44109J-10-6	HOSTESS BRANDS INC			3,112.000	46,089	14.810	46,089	48,699				(2,610)		(2,610)		L	06/23/2017
44157R-10-9	HOUGHTON MIFFLIN HARCOURT CO			4,089.000	38,028	9.300	38,028	82,434				(6,338)		(6,338)		L	06/24/2016
441593-10-0	HOULIHAN LOKEY INC			836.000	37,979	45.430	37,979	22,239		541		10,921		10,921		L	06/23/2017
442487-20-3	HOVNANIAN ENTERPRISES INC			4,761.000	15,949	3.350	15,949	49,463				2,952		2,952		L	06/22/2012
442496-10-5	HOWARD BANCORP INC			323.000	7,106	22.000	7,106	6,072				1,034		1,034		L	06/23/2017
44267D-10-7	HOWARD HUGHES CORP			1,319.000	173,080	131.221	173,080	88,635				22,639		22,639		L	06/28/2013
443320-10-6	HUB GROUP INC			1,279.000	61,264	47.900	61,264	24,485				5,308		5,308		L	06/28/2013
443510-60-7	HUBBELL INC			2,111.000	285,703	135.340	285,703	102,861		6,026		39,437		39,437		L	06/23/2017
443573-10-0	HUBSPOT INC			1,304.000	115,274	88.400	115,274	64,726				51,468		51,468		L	06/23/2017
444097-10-9	HUDSON PACIFIC PROPERTIES			6,080.000	208,240	34.250	208,240	167,198		5,253		(3,496)		(3,496)		L	06/23/2017
444144-10-9	HUDSON TECHNOLOGIES INC			1,406.000	8,534	6.070	8,534	11,177				(2,642)		(2,642)		L	06/23/2017
444859-10-2	HUMANA INC			5,525.000	1,370,587	248.070	1,370,587	82,262	2,210	8,232		243,321		243,321		L	12/15/2003
445658-10-7	HUNT J B TRANS SVCS INC COM			3,419.000	393,117	114.980	393,117	32,287		3,145		61,234		61,234		L	12/15/2003
446150-10-4	HUNTINGTON BANCSHARES INC/OH			41,255.000	600,673	14.560	600,673	274,415	4,538	13,202		55,282		55,282		L	08/17/2016
446413-10-6	HUNTINGTON INGALLS INDUSTRIES			1,702.000	401,161	235.700	401,161	415,481		4,289		87,670		87,670		L	06/24/2016
447011-10-7	HUNTSMAN CORP			7,865.000	261,826	33.290	261,826	124,372		3,933		111,762		111,762		L	06/27/2014
447324-10-4	HURCO COS INC			316.000	13,335	42.200	13,335	9,711		123		2,876		2,876		L	06/24/2011
447462-10-2	HURON CONSULTING GROUP INC			894.000	36,162	40.450	36,162	43,720				(9,119)		(9,119)		L	06/24/2016
448451-10-4	HUTTIG BUILDING PRODUCTS INC			823.000	5,473	6.650	5,473	5,818				(345)		(345)		L	06/23/2017
448579-10-2	HYATT HOTELS			1,309.000	96,264	73.540	96,264	52,332				22,933		22,933		L	06/23/2017
448947-50-7	IDT CORP			609.000	6,455	10.600	6,455	5,164	116			(4,373)		(4,373)		L	06/24/2011
449172-10-5	HYSTER YALE MATERIALS HANDLING			404.000	34,405	85.160	34,405	8,280		486		8,642		8,642		L	11/28/2012
44919P-50-8	IAC/INTERACTIVECORP			2,708.000	331,134	122.280	331,134	71,723				155,683		155,683		L	06/24/2016
44925C-10-3	ICF INTERNATIONAL INC			707.000	37,118	52.500	37,118	18,140				(1,909)		(1,909)		L	06/25/2010
44930G-10-7	ICU MEDICAL INC			588.000	127,008	216.000	127,008	27,603				40,366		40,366		L	06/22/2012
44951W-10-6	IES HOLDINGS INC			298.000	5,141	17.250	5,141	3,397				(566)		(566)		L	06/24/2016
44967H-10-1	INTERVAL LEISURE GROUP INC			4,167.000	118,676	28.480	118,676	42,415		2,500		42,962		42,962		L	05/13/2016
44980X-10-9	IPG PHOTONICS CORP			1,406.000	301,067	214.130	301,067	39,266				158,817		158,817		L	06/23/2017
450056-10-6	IRHYTHM TECHNOLOGIES INC			528.000	29,594	56.050	29,594	18,190				10,818		10,818		L	06/23/2017
45031U-10-1	ISTAR FINANCIAL INC			2,674.000	30,216	11.300	30,216	102,283				(2,861)		(2,861)		L	05/15/2007
45073V-10-8	ITT INC			3,480.000	185,728	53.370	185,728	53,669		1,782		51,504		51,504		L	05/17/2016
450828-10-8	IBERIABANK CORP			1,963.000	152,133	77.500	152,133	98,907	726	2,566		(10,068)		(10,068)		L	06/23/2017
451107-10-6	IDACORP INC			2,158.000	197,155	91.360	197,155	98,151		3,948		17,425		17,425		L	12/15/2017
45167R-10-4	IDEX CORP			2,879.000	379,942	131.970	379,942	45,523		4,175		120,659		120,659		L	06/26/2009
45168D-10-4	IDEXX LABORATORIES INC			3,335.000	521,527	156.380	521,527	25,356				130,432		130,432		L	06/24/2005
45168K-30-6	IDERA PHARMACEUTICALS INC			2,542.000	5,364	2.110	5,364	7,751				1,551		1,551		L	06/27/2014
451731-10-3	IGNYTA INC			1,927.000	51,451	26.700	51,451	14,254				37,323		37,323		L	06/23/2017
452308-10-9	ILLINOIS TOOL WORKS INC			11,685.000	1,949,642	166.850	1,949,642	422,207	9,114	31,520		511,891		511,891		L	06/23/2017
452327-10-9	ILLUMINA INC			5,623.000	1,228,569	218.490	1,228,569	197,585				508,600		508,600		L	06/24/2016
452521-10-7	IMMERSION CORP			1,305.000	9,213	7.060	9,213	17,521				(4,659)		(4,659)		L	06/22/2007
45252L-10-3	IMMUNE DESIGN CORP			484.000	1,888	3.900	1,888	10,752				(774)		(774)		L	06/26/2015
45253H-10-1	IMMUNOGEN INC			3,349.000	21,467	6.410	21,467	30,959				14,635		14,635		L	06/28/2013
45254P-50-8	IMPAC MORTGAGE HOLDINGS INC			350.000	3,556	10.160	3,556	6,960				(1,351)		(1,351)		L	06/26/2015
45256B-10-1	IMPAX LABORATORIES INC			2,888.000	48,085	16.650	48,085	21,015				9,819		9,819		L	06/26/2009
452907-10-8	IMMUNOMEDICS INC			3,945.000	63,751	16.160	63,751	18,798				47,287		47,287		L	06/23/2017

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 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
453204-10-9	IMPINJ INC			705.000	15,884	22.530	15,884	35,778				(20,191)		(20,191)		L	06/23/2017
45321L-10-0	IMPERVA INC			1,304.000	51,769	39.700	51,769	57,341				(328)		(328)		L	06/23/2017
45329R-10-9	INC RESEARCH HOLDINGS INC			2,126.000	92,694	43.600	92,694	88,686				(21,975)		(21,975)		L	06/23/2017
45337C-10-2	INCYTE CORP LTD			6,468.000	612,584	94.710	612,584	415,794				(42,766)		(42,766)		L	06/23/2017
453415-30-9	INDEPENDENCE CONTRACT DRILLI			1,312.000	5,222	3.980	5,222	9,932				(3,569)		(3,569)		L	06/24/2016
453440-30-7	INDEPENDENCE HOLDING CO			345.000	9,470	27.450	9,470	3,217	35	41		2,726		2,726		L	06/24/2011
45378A-10-6	INDEPENDENCE REALTY TRUST IN			2,620.000	26,436	10.090	26,436	26,574	157	1,439		1,922		1,922		L	06/23/2017
453836-10-8	INDEPENDENT BANK CORP/ROCKLAND			1,031.000	72,015	69.850	72,015	16,460	330	1,289		(619)		(619)		L	06/26/2009
453838-60-9	INDEPENDENT BANK CORP MICH			863.000	19,288	22.350	19,288	11,052		362		561		561		L	06/27/2014
45384B-10-6	INDEPENDENT BANK GROUP			679.000	45,900	67.600	45,900	32,684		217		5,593		5,593		L	06/23/2017
45665Q-10-3	INFINITY PROPERTY & CASUALTY C			439.000	46,534	106.000	46,534	22,297		1,018		7,946		7,946		L	06/24/2016
45667G-10-3	INFINERA CORP			5,792.000	36,663	6.330	36,663	49,655				(12,511)		(12,511)		L	06/24/2016
45675Y-10-4	INFORMATION SERVICES GROUP INC			1,377.000	5,742	4.170	5,742	5,178				730		730		L	06/24/2016
45688C-10-7	INGEVITY CORP			1,659.000	116,910	70.470	116,910	26,472				25,897		25,897		L	05/16/2016
457030-10-4	INGLES MARKETS INC			555.000	19,203	34.600	19,203	6,231		366		(7,493)		(7,493)		L	12/17/2002
457187-10-2	INGREDION INC			2,632.000	367,954	139.800	367,954	43,688	1,579	5,494		39,301		39,301		L	06/23/2017
45765U-10-3	INSIGHT ENTERPRISES INC			1,383.000	52,955	38.290	52,955	18,601				(2,973)		(2,973)		L	06/26/2009
457669-30-7	INSMED INC			2,469.000	76,983	31.180	76,983	43,931				44,319		44,319		L	06/26/2015
45768S-10-5	INNOSPEC INC			974.000	68,764	70.600	68,764	30,049		750		2,045		2,045		L	06/24/2011
45772F-10-7	INPHI CORP			1,603.000	58,670	36.600	58,670	30,694				(12,856)		(12,856)		L	06/26/2015
45773H-20-1	INOVIO PHARMACEUTICALS INC			2,690.000	11,110	4.130	11,110	28,855				(7,559)		(7,559)		L	06/27/2014
45773Y-10-5	INNERWORKINGS INC			1,756.000	17,613	10.030	17,613	26,125				316		316		L	06/28/2013
45774N-10-8	INNOPHOS HOLDINGS INC			803.000	37,524	46.730	37,524	16,734		1,542		(4,441)		(4,441)		L	06/25/2010
45774W-10-8	INSTEEL INDUSTRIES INC			716.000	20,277	28.320	20,277	17,322	737	981		(5,241)		(5,241)		L	06/30/2006
45778Q-10-7	INSPERITY INC			1,374.000	78,799	57.350	78,799	32,155		2,143		29,920		29,920		L	12/19/2017
45780L-10-4	INOGEN INC			672.000	80,022	119.080	80,022	29,791				34,884		34,884		L	06/26/2015
45780R-10-1	INSTALLED BUILDING PRODUCTS			845.000	64,178	75.950	64,178	29,210				25,407		25,407		L	06/23/2017
45781D-10-1	INOVALON HOLDINGS INC			2,425.000	36,375	15.000	36,375	55,256				11,398		11,398		L	06/24/2016
45781M-10-1	INNOVIVA INC			2,960.000	42,002	14.190	42,002	55,671				8,599		8,599		L	06/23/2017
45781U-10-3	INSTRUCTURE INC			825.000	27,308	33.100	27,308	19,276				7,532		7,532		L	06/23/2017
45784P-10-1	INSULET CORP			2,272.000	156,768	69.000	156,768	39,493				71,159		71,159		L	06/28/2013
457985-20-8	INTEGRA LIFESCIENCES HOLDINGS			2,413.000	115,486	47.860	115,486	36,209				11,981		11,981		L	01/04/2017
458118-10-6	INTEGRATED DEVICE TECHNOLOGY I			5,139.000	152,782	29.730	152,782	78,782				31,708		31,708		L	06/24/2016
458140-10-0	INTEL CORP			180,309.000	8,323,063	46.160	8,323,063	3,655,262		194,283		1,783,256		1,783,256		L	06/24/2016
45824V-20-9	INSYS THERAPEUTICS INC			998.000	9,601	9.620	9,601	18,357				419		419		L	06/26/2015
45826H-10-9	INTEGER HLDGS CORP			935.000	42,356	45.300	42,356	24,327				14,820		14,820		L	06/24/2016
45826J-10-5	INTELLIA THERAPEUTICS INC			561.000	10,782	19.220	10,782	11,525				2,861		2,861		L	06/23/2017
458334-10-9	INTER PARFUMS INC			735.000	31,936	43.450	31,936	7,307	154	500		7,865		7,865		L	06/25/2010
45841N-10-7	INTERACTIVE BROKERS GROUP INC			2,624.000	155,367	59.210	155,367	77,478		1,050		59,565		59,565		L	06/24/2016
45845P-10-8	INTERCEPT PHARMACEUTICALS			696.000	40,660	58.420	40,660	111,095				(35,504)		(35,504)		L	06/23/2017
458665-30-4	INTERFACE INC			2,401.000	60,385	25.150	60,385	21,558		600		15,847		15,847		L	12/17/2002
45866F-10-4	INTERCONTINENTAL EXCHANGE W/I			22,398.000	1,580,403	70.560	1,580,403	1,199,191		17,918		316,708		316,708		L	06/24/2016
45867G-10-1	INTERDIGITAL INC			1,347.000	102,574	76.150	102,574	63,181		1,684		(20,474)		(20,474)		L	06/25/2010
45885A-40-9	INTERNAP CORP			790.000	12,411	15.710	12,411	10,743				1,668		1,668		L	11/21/2017
459044-10-3	INTERNATIONAL BANCSHARES CORP			2,138.000	84,879	39.700	84,879	31,296		1,411		(2,352)		(2,352)		L	06/30/2006
459200-10-1	INTERNATIONAL BUSINESS MACHS			32,578.000	4,998,117	153.420	4,998,117	2,070,086		192,210		(409,505)		(409,505)		L	04/30/2014
459506-10-1	INTERNATIONAL FLAVORS & FRAGRA			2,996.000	457,220	152.610	457,220	109,122	2,067	7,820		104,201		104,201		L	06/22/2012
460146-10-3	INTERNATIONAL PAPER CO			15,786.000	914,641	57.940	914,641	619,901		29,358		76,858		76,858		L	06/23/2017
460335-20-1	INTERNATIONAL SPEEDWAY CORP			972.000	38,734	39.850	38,734	42,020		418		2,965		2,965		L	06/26/2015
460690-10-0	INTERPUBLIC GROUP OF COS INC			14,811.000	298,590	20.160	298,590	437,220		10,664		(48,136)		(48,136)		L	04/21/2005
46071F-10-3	INTERSECT ENT INC			1,040.000	33,696	32.400	33,696	22,594				21,112		21,112		L	06/24/2016
461148-10-8	INTEVAC INC			735.000	5,035	6.850	5,035	8,819				(3,785)		(3,785)		L	06/23/2017
46116V-10-5	INTERNATIONAL ASSETS HOLDING			601.000	25,561	42.530	25,561	38,318				1,761		1,761		L	06/25/2010
46116X-10-1	INTRA CELLULAR THERAPIES INC			1,415.000	20,489	14.480	20,489	36,150				(863)		(863)		L	06/24/2016

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 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
461202-10-3	INTUIT INC			9,322.000	1,470,825	157.780	1,470,825	214,981		13,144		402,431		402,431		L	06/28/2013
461203-10-1	INVACARE CORP			1,260.000	21,231	16.850	21,231	38,700		63		4,788		4,788		L	06/24/2005
46120E-60-2	INTUITIVE SURGICAL INC			4,197.000	1,531,653	364.940	1,531,653	102,907				644,449		644,449		L	10/06/2017
46121Y-10-2	INTREPID POTASH INC			3,628.000	17,269	4.760	17,269	8,380				8,889		8,889		L	06/23/2017
46122T-10-2	INTREXON CORP			2,121.000	24,434	11.520	24,434	58,677				(26,603)		(26,603)		L	06/24/2016
46131B-10-0	INVESCO MORTGAGE CAPITAL			4,389.000	78,256	17.830	78,256	58,002	1,843	7,066		14,176		14,176		L	12/18/2015
46134L-10-5	INVESTAR HOLDING CORP			299.000	7,206	24.100	7,206	6,817		16		389		389		L	06/23/2017
46145F-10-5	INVESTMENT TECHNOLOGY GROUP IN			1,302.000	25,064	19.250	25,064	36,692		365		(638)		(638)		L	06/30/2006
46146L-10-1	INVESTORS BANCORP INC			10,225.000	141,923	13.880	141,923	98,928		3,374		(716)		(716)		L	08/29/2014
461730-10-3	INVESTORS REAL ESTATE TRUST			4,600.000	26,128	5.680	26,128	44,278	322	1,564		(6,670)		(6,670)		L	06/28/2013
461804-10-6	INVESTORS TITLE CO			62.000	12,298	198.350	12,298	5,581		233		2,491		2,491		L	06/24/2016
46185L-10-3	INVITAE CORP			1,468.000	13,329	9.080	13,329	13,085				742		742		L	06/23/2017
46187W-10-7	INVITATION HOMES INC			9,695.000	228,511	23.570	228,511	195,947		739		32,564		32,564		L	11/16/2017
462222-10-0	IONIS PHARMACEUTICALS INC			4,834.000	243,150	50.300	243,150	78,575				9,221		9,221		L	06/23/2017
462260-10-0	IOVANCE BIOTHERAPEUTICS INC			1,951.000	15,608	8.000	15,608	17,244				2,049		2,049		L	06/26/2015
46266C-10-5	IQVIA HOLDINGS INC			1,274.000	124,725	97.900	124,725	130,030				(5,305)		(5,305)		L	12/15/2017
46269C-10-2	IRIDIUM COMMUNICATIONS INC			2,990.000	35,282	11.800	35,282	27,725				6,578		6,578		L	06/28/2013
462726-10-0	IROBOT CORP			1,024.000	78,541	76.700	78,541	24,902				18,688		18,688		L	06/24/2011
46284V-10-1	IRON MOUNTAIN INC			10,280.000	387,864	37.730	387,864	212,968	6,040	16,962		53,970		53,970		L	04/21/2016
46333X-10-8	IRONWOOD PHARMACEUTICALS INC			5,284.000	79,207	14.990	79,207	73,694				(1,585)		(1,585)		L	06/27/2014
464287-68-9	ISHARES DJ US REAL ESTATE			10,912.000	1,725,951	158.170	1,725,951	1,581,176		13,951		144,775		144,775		L	07/13/2017
465141-40-6	ISRAMCO INC			30.000	3,140	104.667	3,140	3,745				(590)		(590)		L	06/26/2009
46564T-10-7	ITERIS INC			944.000	6,580	6.970	6,580	5,937				642		642		L	06/23/2017
465741-10-6	ITRON INC			1,329.000	90,638	68.200	90,638	69,548				6,565		6,565		L	06/23/2017
46590V-10-0	JBG SMITH PROPERTIES			3,369.000	117,005	34.730	117,005	67,709	758	758		49,296		49,296		L	07/18/2017
46600W-10-6	IXYS CORP			965.000	23,112	23.950	23,112	10,875				11,628		11,628		L	06/24/2005
466032-10-9	J&J SNACK FOODS CORP			585.000	88,821	151.830	88,821	34,070	263	983		10,764		10,764		L	06/24/2016
46609J-10-6	J ALEXANDER'S HOLDINGS INC			596.000	5,781	9.700	5,781	4,351				(626)		(626)		L	09/29/2015
46620W-10-2	J JILL INC			437.000	3,409	7.800	3,409	5,230				(1,822)		(1,822)		L	06/23/2017
46625H-10-0	JP MORGAN CHASE & CO			132,782.000	14,199,707	106.940	14,199,707	4,584,897		270,875		2,741,948		2,741,948		L	05/29/2015
466313-10-3	JABIL CIRCUIT INC			6,973.000	183,041	26.250	183,041	175,716		2,231		17,990		17,990		L	06/27/2008
466367-10-9	JACK IN THE BOX INC			1,093.000	107,234	98.110	107,234	34,911		1,749		(14,788)		(14,788)		L	06/24/2016
469814-10-7	JACOBS ENGINEERING GROUP INC			4,430.000	292,203	65.960	292,203	98,166		2,658		39,693		39,693		L	06/26/2009
47009K-10-7	JAGGED PEAK ENERGY INC			1,195.000	18,857	15.780	18,857	14,996				3,861		3,861		L	06/23/2017
47580P-10-3	JELD-WEN HOLDING INC			2,450.000	96,457	39.370	96,457	90,947				5,510		5,510		L	12/15/2017
476405-10-5	JERNIGAN CAPITAL INC			322.000	6,121	19.010	6,121	7,260	113	225		(1,139)		(1,139)		L	06/23/2017
477143-10-1	JETBLUE AIRWAYS CORP			13,024.000	290,956	22.340	290,956	159,652				(1,023)		(1,023)		L	06/23/2017
477839-10-4	JOHN BEAN TECHNOLOGIES CORP			1,200.000	132,960	110.800	132,960	2,966		480		29,820		29,820		L	08/01/2008
478160-10-4	JOHNSON & JOHNSON			103,531.000	14,465,351	139.720	14,465,351	3,737,265		342,504		2,527,543		2,527,543		L	12/15/2017
479167-10-8	JOHNSON OUTDOORS INC			232.000	14,405	62.090	14,405	3,254		86		5,197		5,197		L	06/25/2010
48020Q-10-7	JONES LANG LASALLE INC			1,760.000	262,117	148.930	262,117	75,576		1,253		83,553		83,553		L	06/23/2017
481116-10-1	JOUNCE THERAPEUTICS INC			241.000	3,073	12.750	3,073	4,203				(1,130)		(1,130)		L	06/23/2017
48123V-10-2	J2 GLOBAL INC			1,794.000	134,604	75.030	134,604	50,932		2,685		(12,625)		(12,625)		L	06/23/2017
48203R-10-4	JUNIPER NETWORKS INC			13,908.000	396,378	28.500	396,378	288,617		5,548		3,336		3,336		L	06/23/2017
48205A-10-9	JUNO THERAPEUTICS INC			2,855.000	130,502	45.710	130,502	118,842				56,199		56,199		L	12/15/2017
48238T-10-9	KAR AUCTION SERVICES INC			5,073.000	256,237	50.510	256,237	137,933	1,776	6,493		40,026		40,026		L	06/27/2014
48242W-10-6	KBR INC			5,716.000	113,348	19.830	113,348	134,731	457	1,829		17,948		17,948		L	06/22/2007
482480-10-0	KLA-TENCOR CORP			5,993.000	629,685	105.070	629,685	202,469		13,544		158,155		158,155		L	06/26/2009
48251K-10-0	KKR REAL ESTATE FINANCE TRUST			419.000	8,384	20.010	8,384	8,949	155	260		(565)		(565)		L	06/23/2017
482539-10-3	KLX INC			2,010.000	137,183	68.250	137,183	22,356				46,511		46,511		L	12/17/2014
482564-10-1	KMG CHEMICALS INC			329.000	21,740	66.080	21,740	5,012	10	39		8,946		8,946		L	06/25/2010
482738-10-1	KVH INDUSTRIES INC			758.000	7,845	10.350	7,845	5,184				(1,099)		(1,099)		L	06/26/2009
48273J-10-7	K2M GROUP HOLDINGS INC			1,571.000	28,278	18.000	28,278	31,076				(5,295)		(5,295)		L	06/23/2017
48273U-10-2	K12 INC			1,321.000	21,004	15.900	21,004	29,879				(1,664)		(1,664)		L	06/27/2014

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 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
48282T-10-4	KADANT INC			433.000	43,473	100.400	43,473	11,747		355		16,974		16,974		L	06/24/2016
483007-70-4	KAISER ALUMINUM CORP			656.000	70,094	106.850	70,094	35,823		1,312		19,129		19,129		L	06/28/2013
483119-10-3	KALA PHARMACEUTICALS INC			312.000	5,769	18.490	5,769	7,884				(2,115)		(2,115)		L	09/15/2017
483548-10-3	KAMAN CORP			1,040.000	61,194	58.840	61,194	21,741	208	745		10,205		10,205		L	06/23/2017
485170-30-2	KANSAS CITY SOUTHERN			4,000.000	420,880	105.220	420,880	69,312	1,440	5,400		81,480		81,480		L	06/24/2016
48562P-10-3	KAPSTONE PAPER AND PACKAGING			3,390.000	76,919	22.690	76,919	15,252	339	1,356		2,170		2,170		L	06/25/2010
48576U-10-6	KARYOPHARM THERAPEUTICS INC			1,273.000	12,221	9.600	12,221	39,426				92		92		L	06/23/2017
48666K-10-9	KB HOME			3,347.000	106,937	31.950	106,937	65,634		335		54,021		54,021		L	06/24/2005
48669A-10-8	KEANE GROUP INC			1,187.000	22,565	19.010	22,565	16,581				5,984		5,984		L	06/23/2017
48716P-10-8	KEARNY FINANCIAL CORP/MD			3,353.000	48,451	14.450	48,451	36,747		402		(3,286)		(3,286)		L	06/26/2015
487836-10-8	KELLOGG CO			9,466.000	643,499	67.980	643,499	309,794		20,068		(54,240)		(54,240)		L	06/28/2013
488152-20-8	KELLY SERVICES INC			1,192.000	32,506	27.270	32,506	30,218		358		5,185		5,185		L	06/25/2010
488360-20-7	KEMET CORP			1,750.000	26,355	15.060	26,355	22,066				4,289		4,289		L	06/23/2017
488401-10-0	KEMPER CORP			1,469.000	101,214	68.900	101,214	51,938		1,378		36,573		36,573		L	06/23/2017
489170-10-0	KENNAMETAL INC			3,108.000	150,458	48.410	150,458	50,617		2,486		53,302		53,302		L	09/03/2008
489398-10-7	KENNEDY-WILSON HOLDINGS INC			5,205.000	90,307	17.350	90,307	107,179	989	2,101		(11,375)		(11,375)		L	12/15/2017
492515-10-1	KERYX BIOPHARMACEUTICALS INC			3,304.000	15,364	4.650	15,364	20,471				(3,998)		(3,998)		L	06/26/2015
49309J-10-3	KEY ENERGY SERVICES INC			384.000	4,527	11.790	4,527	6,792				(2,265)		(2,265)		L	06/23/2017
493267-10-8	KEYCORP NEW CO			41,706.000	841,210	20.170	841,210	394,064		15,619		79,714		79,714		L	06/23/2017
49338L-10-3	KEYSIGHT TECHNOLOGIES			6,871.000	285,834	41.600	285,834	155,964				33,947		33,947		L	06/23/2017
493723-10-0	KEYW HOLDING CORP			1,868.000	10,965	5.870	10,965	21,954				(9,989)		(9,989)		L	06/23/2017
493732-10-1	KFORCE INC			1,045.000	26,386	25.250	26,386	9,828		502		2,247		2,247		L	06/25/2004
494274-10-3	KIMBALL INTERNATIONAL INC			1,392.000	25,989	18.670	25,989	22,574	97	122		3,063		3,063		L	06/23/2017
49427F-10-8	KILROY REALTY CORP			3,767.000	281,207	74.650	281,207	138,128	1,601	13,068		5,224		5,224		L	06/23/2017
49428J-10-9	KIMBALL ELECTRONICS INC			1,038.000	18,944	18.250	18,944	5,772				52		52		L	11/03/2014
494368-10-3	KIMBERLY-CLARK CORP			13,570.000	1,637,356	120.660	1,637,356	596,255	13,163	51,973		88,748		88,748		L	11/26/2003
49446R-10-9	KIMCO REALTY CORP			16,000.000	290,400	18.150	290,400	210,710	4,480	17,280		(112,160)		(112,160)		L	06/26/2009
49456B-10-1	KINDER MORGAN INC			73,587.000	1,329,717	18.070	1,329,717	2,807,422		36,793		(194,270)		(194,270)		L	06/24/2016
494577-10-9	KINDRED BIOSCIENCES INC			841.000	7,947	9.450	7,947	6,938				1,010		1,010		L	06/23/2017
494580-10-3	KINDRED HEALTHCARE INC			3,505.000	33,999	9.700	33,999	60,013		421		6,484		6,484		L	06/26/2015
496719-10-5	KINGSTONE COS INC			379.000	7,125	18.800	7,125	5,855		61		1,270		1,270		L	06/23/2017
49714P-10-8	KINSALE CAPITAL GROUP INC			566.000	25,470	45.000	25,470	20,782		68		4,688		4,688		L	06/23/2017
497266-10-6	KIRBY CORP			2,088.000	139,478	66.800	139,478	35,531				626		626		L	06/30/2006
497498-10-5	KIRKLAND'S INC			705.000	8,435	11.965	8,435	9,079				(2,499)		(2,499)		L	06/25/2010
49803T-30-0	KITE REALTY GROUP TRUST			3,243.000	63,563	19.600	63,563	85,793		3,924		(12,583)		(12,583)		L	06/26/2015
498904-20-0	KNOLL INC			1,970.000	45,389	23.040	45,389	39,986		1,182		(9,633)		(9,633)		L	06/22/2007
499049-10-4	KNIGHT SWIFT TRANSPORTATION			4,783.000	209,113	43.720	209,113	73,655		287		135,458		135,458		L	09/11/2017
49926D-10-9	KNOWLES CORP WHEN ISSUED			3,427.000	50,240	14.660	50,240	44,424				(7,025)		(7,025)		L	03/03/2014
500255-10-4	KOHL'S CORP			6,723.000	364,588	54.230	364,588	308,565		14,791		32,607		32,607		L	06/30/2006
500600-10-1	KOPIN CORP			2,498.000	7,994	3.200	7,994	7,154				899		899		L	06/27/2008
50060P-10-6	KOPPERS HOLDINGS INC			850.000	43,265	50.900	43,265	22,879				9,010		9,010		L	06/22/2007
500643-20-0	KORN/FERRY INTERNATIONAL			1,994.000	82,512	41.380	82,512	69,726	199	798		23,828		23,828		L	12/17/2002
500754-10-6	KRAFT HEINZ CO THE			22,935.000	1,783,426	77.760	1,783,426	494,592		56,092		(219,383)		(219,383)		L	06/23/2017
50077B-20-7	KRATOS DEFENSE & SECURITY			2,746.000	29,080	10.590	29,080	31,153				5,075		5,075		L	06/23/2017
50077C-10-6	KRATON PERFORMANCE POLYMERS			1,207.000	58,141	48.170	58,141	46,794				23,766		23,766		L	06/24/2011
501044-10-1	KROGER CO/THE			34,501.000	947,052	27.450	947,052	348,006		16,906		(243,577)		(243,577)		L	12/15/2003
50105F-10-5	KRONOS WORLDWIDE INC			893.000	23,013	25.770	23,013	25,068		536		12,350		12,350		L	06/24/2011
50127T-10-9	KURA ONCOLOGY INC			3,088.000	47,246	15.300	47,246	39,017				8,229		8,229		L	12/15/2017
501797-10-4	LTD BRANDS INC			9,393.000	565,646	60.220	565,646	186,464		22,543		(52,789)		(52,789)		L	06/26/2015
50181P-10-0	LCNB CORPORATION			378.000	7,730	20.450	7,730	6,009		242		(1,058)		(1,058)		L	06/24/2016
50187A-10-7	LHC GROUP INC			593.000	36,321	61.250	36,321	11,809				9,221		9,221		L	06/30/2006
50187T-10-6	LGI HOMES INC			624.000	46,819	75.030	46,819	11,665				28,891		28,891		L	06/27/2014
501889-20-8	LKQ CORP			11,611.000	472,219	40.670	472,219	73,114				116,342		116,342		L	06/26/2015
50189K-10-3	LCI INDS COM			938.000	121,940	130.000	121,940	34,524		1,755		21,485		21,485		L	06/23/2017

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 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
50212V-10-0	LPL FINANCIAL HOLDINGS INC			3,491.000	199,476	57.140	199,476	136,354		3,491		76,558		76,558		L	08/29/2014
502160-10-4	LSB INDUSTRIES INC			901.000	7,893	8.760	7,893	20,384				306		306		L	06/22/2007
50216C-10-8	LSI INDUSTRIES INC			986.000	6,784	6.880	6,784	12,302		197		(2,820)		(2,820)		L	12/17/2002
502175-10-2	LTC PROPERTIES INC			1,530.000	66,632	43.550	66,632	33,338		3,488		(5,248)		(5,248)		L	06/28/2013
50218P-10-7	LSC COMMUNICATIONS INC			1,270.000	19,241	15.150	19,241	83,264		1,173		(16,949)		(16,949)		L	06/23/2017
502413-10-7	L-3 COMMUNICATIONS HOLDINGS IN			2,946.000	582,866	197.850	582,866	198,738		8,838		134,750		134,750		L	06/24/2016
503459-60-4	LA JOLLA PHARMACEUTICAL CO			669.000	21,528	32.180	21,528	17,228				7,442		7,442		L	06/23/2017
50420D-10-8	LA QUINTA HOLDINGS INC			3,205.000	59,164	18.460	59,164	69,229				13,621		13,621		L	06/26/2015
505336-10-7	LA-Z-BOY INC			1,887.000	58,874	31.200	58,874	34,798		849		283		283		L	11/13/2003
50540R-40-9	LABORATORY CORP OF AMERICA HOL			3,904.000	622,727	159.510	622,727	217,063				121,532		121,532		L	06/24/2016
505743-10-4	LADDER CAPITAL CORP			2,622.000	35,738	13.630	35,738	42,196	826	2,457		(249)		(249)		L	06/23/2017
50575Q-10-2	LADENBURG THALMANN FINANCIAL S			5,033.000	15,904	3.160	15,904	8,201		101		3,624		3,624		L	06/25/2010
511637-10-0	LAKELAND BANCORP INC			1,629.000	31,358	19.250	31,358	19,286		643		(407)		(407)		L	06/26/2015
511656-10-0	LAKELAND FINANCIAL CORP			976.000	47,326	48.490	47,326	25,453		830		1,103		1,103		L	06/24/2016
512807-10-8	LAM RESEARCH CORP			6,216.000	1,144,179	184.070	1,144,179	203,140	3,108	11,089		483,555		483,555		L	06/23/2017
512816-10-9	LAMAR ADVERTISING CO-A			3,232.000	239,944	74.240	239,944	128,838		10,573		22,045		22,045		L	06/23/2017
513272-10-4	LAMB WESTON HLD			5,453.000	307,822	56.450	307,822	92,039		4,045		100,509		100,509		L	06/23/2017
513847-10-3	LANCASTER COLONY CORP			621.000	80,239	129.210	80,239	41,179		1,397		(7,564)		(7,564)		L	06/26/2015
514766-10-4	LANDEC CORP			1,056.000	13,306	12.600	13,306	13,017				(1,267)		(1,267)		L	06/22/2007
515098-10-1	LANDSTAR SYSTEM INC			1,627.000	169,371	104.100	169,371	32,185		607		30,654		30,654		L	06/23/2017
51509F-10-5	LANDS END INC W/I			487.000	9,521	19.550	9,521	32,644				2,143		2,143		L	06/27/2014
516012-10-1	LANNETT CO INC			1,137.000	26,378	23.200	26,378	19,214				1,308		1,308		L	06/27/2014
516544-10-3	LANTHEUS HOLDINGS INC			982.000	20,082	20.450	20,082	15,318				4,764		4,764		L	06/23/2017
516806-10-6	LAREDO PETROLEUM HOLDINGS			6,373.000	67,618	10.610	67,618	124,373				(19,044)		(19,044)		L	06/23/2017
517834-10-7	LAS VEGAS SANDS CORP			13,679.000	950,554	69.490	950,554	236,972		39,943		219,958		219,958		L	06/24/2011
517942-10-8	LASALLE HOTEL PROPERTIES			4,394.000	123,340	28.070	123,340	115,667	1,977	7,432		(10,724)		(10,724)		L	06/23/2017
518415-10-4	LATTICE SEMICONDUCTOR CORP			5,097.000	29,461	5.780	29,461	52,238				(8,053)		(8,053)		L	06/24/2011
518439-10-4	LAUDER ESTEE COS INC CL A			8,343.000	1,061,563	127.240	1,061,563	196,179		11,663		422,874		422,874		L	06/23/2017
518613-20-3	LAUREATE EDUCATION INC			1,409.000	19,106	13.560	19,106	25,952				(6,846)		(6,846)		L	06/23/2017
520776-10-5	LAWSON PRODUCTS			246.000	6,089	24.750	6,089	5,325				234		234		L	09/30/2015
521050-10-4	LAYNE CHRISTENSEN CO			763.000	9,576	12.550	9,576	5,249				1,282		1,282		L	06/24/2016
52177G-10-2	LEAF GROUP LTD			487.000	4,821	9.900	4,821	3,944				877		877		L	06/23/2017
521865-20-4	LEAR CORP			2,605.000	460,199	176.660	460,199	114,358		5,210		115,375		115,375		L	06/26/2015
524660-10-7	LEGGETT & PLATT INC			4,915.000	234,593	47.730	234,593	99,390	1,769	6,881		(5,652)		(5,652)		L	11/26/2003
52471Y-10-6	LEGACYTEXAS FINANCIAL GROUP			1,826.000	77,075	42.210	77,075	28,738		1,114		(1,552)		(1,552)		L	06/26/2015
524901-10-5	LEGG MASON INC			3,386.000	142,144	41.980	142,144	238,962	948	3,386		40,869		40,869		L	12/30/2009
525327-10-2	LEIDOS HOLDINGS INC			5,319.000	343,448	64.570	343,448	238,696		6,504		70,287		70,287		L	06/23/2017
525558-20-1	LEMAITRE VASCULAR INC			562.000	17,894	31.840	17,894	7,409		124		3,653		3,653		L	06/24/2016
52603A-10-9	LENDINGCLUB CORP			12,454.000	51,435	4.130	51,435	85,270				(13,948)		(13,948)		L	06/24/2016
52603B-10-7	LENDINGTREE INC			176.000	59,919	340.450	59,919	17,208				42,082		42,082		L	03/31/2016
526057-10-4	LENNAR CORP			7,741.000	489,541	63.240	489,541	195,955		1,208		159,247		159,247		L	06/23/2017
526057-30-2	LENNAR CORP			583.000	30,129	51.680	30,129	21,444		67		12,346		12,346		L	11/09/2017
526107-10-7	LENNOX INTERNATIONAL INC			1,529.000	318,430	208.260	318,430	45,570	780	2,875		84,233		84,233		L	06/28/2013
527288-10-4	LEUCADIA NATIONAL CORP			12,677.000	335,814	26.490	335,814	250,267		4,120		41,073		41,073		L	06/27/2014
528872-30-2	LEXICON PHARMACEUTICALS INC			1,763.000	17,418	9.880	17,418	19,644				(6,964)		(6,964)		L	06/24/2016
529043-10-1	LEXINGTON REALTY TRUST			8,402.000	81,079	9.650	81,079	114,143	1,491	5,881		(9,662)		(9,662)		L	06/24/2016
529898-10-8	LIBBEY INC			847.000	6,369	7.520	6,369	11,448		398		(10,113)		(10,113)		L	06/25/2010
530307-10-7	LIBERTY BROADBAND A			977.000	83,094	85.050	83,094	10,051				10,924		10,924		L	06/23/2017
530307-30-5	LIBERTY BROADBAND A			4,040.000	344,046	85.160	344,046	109,849				41,800		41,800		L	06/23/2017
53046P-10-9	LIBERTY EXPEDIA HOLD			2,114.000	93,714	44.330	93,714	28,985				9,851		9,851		L	11/07/2016
53071M-10-4	LIBERTY INTERACTIVE CORP			16,138.000	394,090	24.420	394,090	267,333				71,653		71,653		L	10/02/2015
53071M-85-6	LIBERTY VENTURES			3,088.000	167,493	54.240	167,493	43,509				50,996		50,996		L	06/23/2017
531172-10-4	LIBERTY PROPERTY TRUST			5,755.000	247,523	43.010	247,523	177,206	2,302	9,640		20,200		20,200		L	06/27/2014
531229-40-9	LIBERTY SIRIUSXM GROUP			3,486.000	138,255	39.660	138,255	19,881				17,918		17,918		L	04/18/2016

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 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
531229-60-7	LIBERTY SIRIUS GROUP			6,998.000	277,541	39.660	277,541	3,188				40,169		40,169		L	04/18/2016
531229-70-6	LIBERTY BRAVES GROUP			428.000	9,437	22.050	9,437	2,375				668		668		L	04/18/2016
531229-85-4	LIBERTY MEDIA GROUP			6,647.000	227,062	34.160	227,062	185,656				(9,608)		(9,608)		L	09/15/2017
531229-87-0	LIBERTY MEDIA GROUP			998.000	32,655	32.720	32,655	4,897				1,367		1,367		L	04/18/2016
531229-88-8	LIBERTY BRAVES GROUP			1,434.000	31,863	22.220	31,863	8,187				2,337		2,337		L	06/16/2016
53128T-10-2	LIBERTY TAX INC			203.000	2,233	11.000	2,233	3,298		130		(487)		(487)		L	06/28/2013
531465-10-2	LIBERTY TRIPADVISOR HDG			3,006.000	28,332	9.425	28,332	27,954				(16,909)		(16,909)		L	08/28/2014
531914-10-9	LIFEWAY FOODS INC			179.000	1,432	8.000	1,432	3,106				(628)		(628)		L	06/28/2013
53219L-10-9	LIFEPOINT HOSPITALS INC			1,442.000	71,812	49.800	71,812	47,021				(11,120)		(11,120)		L	06/23/2017
53220K-50-4	LIGAND PHARMACEUTICALS INC			773.000	105,847	136.930	105,847	32,179				27,302		27,302		L	06/22/2007
53222Q-10-3	LIFETIME BRANDS INC			362.000	5,973	16.500	5,973	5,740		62		(453)		(453)		L	06/25/2010
53223X-10-7	LIFE STORAGE INC			1,802.000	160,504	89.070	160,504	89,489		7,118		6,866		6,866		L	06/24/2016
532403-20-1	LILIS ENERGY INC			1,582.000	8,084	5.110	8,084	7,925				159		159		L	06/23/2017
532457-10-8	LILLY ELI & CO COM			37,460.000	3,163,872	84.460	3,163,872	1,961,721		77,917		408,689		408,689		L	06/24/2016
53261M-10-4	LIMELIGHT NETWORKS INC			3,363.000	14,831	4.410	14,831	25,156				6,356		6,356		L	06/24/2011
532746-10-4	LIMONEIRA CO			443.000	9,923	22.400	9,923	12,245	28	97		394		394		L	06/25/2010
533900-10-6	LINCOLN ELECTRIC HOLDINGS INC			2,298.000	210,451	91.580	210,451	43,796	896	3,217		34,263		34,263		L	06/27/2008
534187-10-9	LINCOLN NATIONAL CORP			8,318.000	639,405	76.870	639,405	252,047		9,649		88,171		88,171		L	06/24/2011
535219-10-9	LINDBLAD EXPEDITIONS HOLDING			608.000	5,952	9.790	5,952	5,465				207		207		L	06/24/2016
535555-10-6	LINDSAY CORP			408.000	35,986	88.200	35,986	16,047		481		5,545		5,545		L	06/26/2015
53635B-10-7	LIQUIDITY SERVICES INC			1,143.000	5,544	4.850	5,544	25,446				(5,601)		(5,601)		L	06/22/2012
536797-10-3	LITHIA MOTORS INC			908.000	103,140	113.590	103,140	11,161		962		15,218		15,218		L	06/24/2011
537008-10-4	LITTELFUSE INC			875.000	173,093	197.820	173,093	20,478		1,225		40,294		40,294		L	06/25/2004
538034-10-9	LIVE NATION INC			5,305.000	225,834	42.570	225,834	108,451				84,721		84,721		L	02/26/2010
53803X-10-5	LIVE OAK BANCSHARES INC			833.000	19,867	23.850	19,867	12,753		83		4,457		4,457		L	06/24/2016
538146-10-1	LIVEPERSON INC			2,140.000	24,610	11.500	24,610	11,734				8,453		8,453		L	06/24/2011
539830-10-9	LOCKHEED MARTIN CORP			9,608.000	3,084,648	321.050	3,084,648	439,585		71,676		683,225		683,225		L	08/29/2014
540424-10-8	LOEWS CORP			10,573.000	528,967	50.030	528,967	153,053		2,643		33,834		33,834		L	06/26/2009
54142L-10-9	LOGMEIN INC			2,029.000	232,321	114.500	232,321	66,864		2,001		102,706		102,706		L	02/01/2017
543881-10-6	LORAL SPACE & COMMUNICATIONS I			190.000	8,370	44.050	8,370	6,146				570		570		L	06/28/2013
546347-10-5	LOUISIANA-PACIFIC CORP			5,593.000	146,872	26.260	146,872	76,555				38,459		38,459		L	06/23/2017
548661-10-7	LOWE'S COS INC			32,314.000	3,003,263	92.940	3,003,263	424,968		49,117		705,091		705,091		L	06/24/2016
548862-10-1	LOXO ONCOLOGY INC			777.000	65,408	84.180	65,408	29,414				29,548		29,548		L	06/23/2017
550021-10-9	LULULEMON ATHLETICA INC			3,534.000	277,737	78.590	277,737	237,050				48,062		48,062		L	06/26/2015
55003T-10-7	LUMBER LIQUIDATORS INC			1,099.000	34,498	31.390	34,498	24,715				13,509		13,509		L	06/23/2017
55024U-10-9	LUMENTUM HOLDINGS INC			2,352.000	115,013	48.900	115,013	1,119,051				17,240		17,240		L	06/23/2017
55027E-10-2	LUMINEX CORP			1,582.000	31,165	19.700	31,165	29,514	95	285		(838)		(838)		L	06/26/2009
550819-10-6	LYDALL INC			674.000	34,206	50.750	34,206	5,505				(7,481)		(7,481)		L	06/25/2010
552074-70-0	LYON WILLIAM HOMES CL A NEW			889.000	25,852	29.080	25,852	21,948				7,841		7,841		L	06/23/2017
55261F-10-4	M&T BANK CORP			5,478.000	936,683	170.990	936,683	663,158		16,434		79,760		79,760		L	10/30/2015
55262C-10-0	MBIA INC			4,904.000	35,897	7.320	35,897	51,766				(13,524)		(13,524)		L	06/23/2017
55264U-10-8	MB FINANCIAL INC			3,131.000	139,392	44.520	139,392	81,219		2,489		(7,612)		(7,612)		L	06/23/2017
552676-10-8	MDC HOLDINGS INC			1,760.000	56,122	31.880	56,122	43,047		1,630		14,296		14,296		L	12/04/2017
552690-10-9	MDU RESOURCES GROUP INC			7,499.000	201,573	26.880	201,573	78,161	1,481	5,754		(14,119)		(14,119)		L	06/23/2017
55272X-10-2	MFA MORTGAGE INVESTMENTS INC			15,387.000	121,865	7.920	121,865	113,279	3,077	11,667		2,985		2,985		L	06/23/2017
55276F-10-7	MGBC HOLDINGS INC			673.000	14,954	22.220	14,954	10,839				3,625		3,625		L	06/23/2017
55277P-10-4	MGE ENERGY INC			1,395.000	88,025	63.100	88,025	58,845		1,758		(3,069)		(3,069)		L	03/31/2016
552848-10-3	MGIC INVESTMENT CORP			13,096.000	184,785	14.110	184,785	123,223				49,939		49,939		L	06/23/2017
552953-10-1	MGM RESORTS INTERNATIONAL			19,803.000	661,222	33.390	661,222	264,133		8,505		85,251		85,251		L	06/23/2017
55303J-10-6	MGP INGREDIENTS INC			476.000	36,595	76.880	36,595	7,462		481		12,804		12,804		L	06/26/2015
55305B-10-1	M/I HOMES INC			862.000	29,653	34.400	29,653	17,020				7,948		7,948		L	12/17/2002
55306N-10-4	MKS INSTRUMENTS INC			2,066.000	195,237	94.500	195,237	52,151		1,457		72,517		72,517		L	06/22/2007
55345K-10-3	MRC GLOBAL INC			3,470.000	58,712	16.920	58,712	86,902				(11,590)		(11,590)		L	06/26/2015
553498-10-6	MSA SAFETY INC COM			1,290.000	100,001	77.520	100,001	17,633		1,780		10,565		10,565		L	03/10/2014

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 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
553530-10-6	MSC INDUSTRIAL DIRECT CO			1,759.000	170,025	96.660	170,025	73,209		3,219		7,511		7,511		L	06/24/2016
55354G-10-0	MSCI INC			3,474.000	439,600	126.540	439,600	101,143		4,557		164,570		164,570		L	06/23/2017
553573-10-6	MSG NETWORKS INC			2,361.000	47,810	20.250	47,810	5,158				(2,951)		(2,951)		L	10/01/2015
553777-10-3	MTS SYSTEMS CORP			632.000	33,938	53.700	33,938	10,989	190	758		(1,896)		(1,896)		L	06/25/2010
55378A-10-5	MTGE INVT CORP			1,755.000	32,468	18.500	32,468	40,947	878	3,071		4,914		4,914		L	06/22/2012
55405W-10-4	MYR GROUP INC			639.000	22,831	35.730	22,831	13,603				(1,246)		(1,246)		L	06/26/2009
55405Y-10-0	MA-COM TECHNOLOGY SOLUTIONS			1,568.000	51,023	32.540	51,023	255,527				(221,250)		(221,250)		L	06/23/2017
554225-10-2	MACATAWA BANK CORP			1,072.000	10,720	10.000	10,720	7,257		193		(440)		(440)		L	06/24/2016
554382-10-1	MACERICH CO			5,384.000	353,621	65.680	353,621	259,606		15,452		(27,781)		(27,781)		L	12/19/2014
554489-10-4	MACK-CALI REALTY CORP			3,534.000	76,193	21.560	76,193	106,666		2,474		(26,364)		(26,364)		L	06/26/2015
55608B-10-5	MACQUARIE INFRASTRUCTURE CO LL			3,019.000	193,820	64.200	193,820	254,280		16,114		(52,477)		(52,477)		L	06/23/2017
556099-10-9	MACROGENICS INC			1,309.000	24,871	19.000	24,871	33,429				(1,885)		(1,885)		L	06/24/2016
55616P-10-4	MACY'S INC			11,147.000	280,793	25.190	280,793	313,601	4,208	16,832		(118,381)		(118,381)		L	06/24/2016
556269-10-8	MADDEN STEVEN LTD COM			2,305.000	107,644	46.700	107,644	29,317				25,240		25,240		L	06/25/2010
55825T-10-3	MADISON SQUARE GARDEN CO			729.000	153,710	210.850	153,710	13,192				28,679		28,679		L	10/01/2015
558868-10-5	MADRIGAL PHARMACEUTICALS INC			153.000	14,044	91.790	14,044	12,619				1,425		1,425		L	12/15/2017
559079-20-7	MAGELLAN HEALTH SERVICES INC			735.000	70,964	96.550	70,964	49,645				15,981		15,981		L	06/23/2017
56062Y-10-2	MAINSOURCE FINANCIAL GROUP INC			946.000	34,349	36.310	34,349	14,453		643		1,807		1,807		L	06/24/2016
56117J-10-0	MALIBU BOATS INC A			776.000	23,070	29.730	23,070	16,101				8,264		8,264		L	06/26/2015
561409-10-3	MALVERN BANCORP INC			236.000	6,183	26.200	6,183	5,628				555		555		L	06/23/2017
56155L-10-8	MAMMOTH ENERGY SERVICES INC			275.000	5,398	19.630	5,398	4,796				603		603		L	06/23/2017
562750-10-9	MANHATTAN ASSOCIATES INC			2,696.000	133,560	49.540	133,560	39,293				(9,409)		(9,409)		L	06/26/2015
563571-40-5	MANITOWOC CO INC/THE			1,198.000	47,129	39.340	47,129	19,818				27,311		27,311		L	11/20/2017
56418H-10-0	MANPOWER INC			2,498.000	315,023	126.110	315,023	91,165		4,646		93,026		93,026		L	06/26/2015
564563-10-4	MANTECH INTERNATIONAL CORP			1,025.000	51,445	50.190	51,445	30,352		861		8,139		8,139		L	06/26/2015
565849-10-6	MARATHON OIL CORP			33,383.000	565,174	16.930	565,174	524,382		6,677		(12,686)		(12,686)		L	06/24/2016
56585A-10-2	MARATHON PETROLEUM CORP			19,118.000	1,261,406	65.980	1,261,406	137,335		29,059		298,814		298,814		L	06/26/2015
566324-10-9	MARCUS & MILLICHAP INC			569.000	18,555	32.610	18,555	18,595				3,351		3,351		L	06/26/2015
566330-10-6	MARCUS CORP			736.000	20,130	27.350	20,130	10,476		368		(3,054)		(3,054)		L	12/17/2002
567908-10-8	MARINEMAX INC			1,129.000	21,338	18.900	21,338	8,634				(508)		(508)		L	06/25/2010
568427-10-8	MARINE PRODUCTS CORP			441.000	5,618	12.740	5,618	2,281		146		(498)		(498)		L	12/17/2002
570535-10-4	MARKEL CORP			519.000	591,208	1,139.130	591,208	195,762				121,529		121,529		L	06/23/2017
57060D-10-8	MARKETAXESS HOLDINGS INC			1,365.000	275,389	201.750	275,389	29,320		1,802		74,843		74,843		L	06/24/2016
571157-10-6	MARLIN BUSINESS SERVICES INC			418.000	9,363	22.400	9,363	6,531		234		627		627		L	06/22/2012
57164Y-10-7	MARRIOTT VACATIONS WORLD			849.000	114,793	135.210	114,793	1,503	340	1,189		42,756		42,756		L	11/22/2011
571748-10-2	MARSH & MCLENNAN COS INC			19,576.000	1,593,291	81.390	1,593,291	654,302		27,994		270,149		270,149		L	06/26/2009
571903-20-2	MARRIOTT INTERNATIONAL INC/DE			12,101.000	1,642,469	135.730	1,642,469	299,413		15,610		641,958		641,958		L	09/23/2016
573075-10-8	MARTEN TRANSPORT LTD			1,495.000	30,349	20.300	30,349	23,774		80		6,420		6,420		L	07/10/2017
573284-10-6	MARTIN MARIETTA MATERIALS INC			2,472.000	546,411	221.040	546,411	147,908		4,252		(1,211)		(1,211)		L	06/26/2015
574599-10-6	MASCO CORP			12,142.000	533,519	43.940	533,519	236,971		4,918		149,589		149,589		L	11/26/2003
574795-10-0	MASIMO CORP			1,746.000	148,061	84.800	148,061	63,883				28,815		28,815		L	06/23/2017
576323-10-9	MASTEC INC			2,577.000	126,144	48.950	126,144	47,822				26,929		26,929		L	06/23/2017
57636Q-10-4	MASTERCARD INC			36,100.000	5,464,096	151.360	5,464,096	693,016		31,768		1,736,771		1,736,771		L	06/28/2013
576485-20-5	MATADOR RESOURCES CO			3,403.000	105,935	31.130	105,935	58,279				18,274		18,274		L	06/24/2016
57665R-10-6	MATCH GROUP INC			1,373.000	42,989	31.310	42,989	19,673				19,510		19,510		L	12/18/2015
576690-10-1	MATERION CORP			774.000	37,616	48.600	37,616	17,616		306		6,966		6,966		L	12/17/2002
576810-10-5	MATINAS BIOPHARMA HOLDINGS INC			2,134.000	2,475	1.160	2,475	5,911				(3,435)		(3,435)		L	06/23/2017
576853-10-5	MATRIX SERVICE CO			1,193.000	21,235	17.800	21,235	29,301				(5,846)		(5,846)		L	06/27/2008
57686G-10-5	MATSON INC			1,675.000	49,982	29.840	49,982	40,871		1,307		(9,296)		(9,296)		L	06/24/2016
577081-10-2	MATTEL INC			12,611.000	193,957	15.380	193,957	262,914		11,476		(153,476)		(153,476)		L	11/13/2003
577128-10-1	MATTHEWS INTERNATIONAL CORP			1,217.000	64,258	52.800	64,258	28,630		852		(29,269)		(29,269)		L	07/30/2014
577345-10-1	MAUI LAND & PINEAPPLE CO INC			231.000	3,996	17.300	3,996	4,724				(727)		(727)		L	06/23/2017
57772K-10-1	MAXIM INTEGRATED PRODUCTS			10,627.000	555,580	52.280	555,580	174,120		14,665		145,696		145,696		L	06/26/2015
577767-10-6	MAXWELL TECHNOLOGIES INC			1,366.000	7,868	5.760	7,868	6,897				874		874		L	06/24/2016

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 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
57776J-10-0	MAXLINEAR INC			2,280.000	60,238	26.420	60,238	38,210				10,534		10,534		L	06/24/2016
577933-10-4	MAXIMUS INC			2,490.000	178,234	71.580	178,234	39,216		444		38,986		38,986		L	06/23/2017
578877-10-2	MBT FINANCIAL CORP			540.000	5,724	10.600	5,724	5,807		497		(405)		(405)		L	12/16/2016
579780-20-6	MCCORMICK & CO INC/MD			4,446.000	453,092	101.910	453,092	92,804	2,312	8,358		38,147		38,147		L	10/19/2009
580135-10-1	MCDONALD'S CORP			30,709.000	5,285,633	172.120	5,285,633	863,883		117,615		1,547,734		1,547,734		L	02/01/2006
580589-10-9	MCGRATH RENTCORP			919.000	43,175	46.980	43,175	9,651		951		7,159		7,159		L	12/17/2002
581557Q-10-3	MCKESSON CORP			8,105.000	1,263,975	155.950	1,263,975	320,629	2,790	9,593		125,628		125,628		L	06/24/2005
58409L-30-6	MEDEQUITIES REALTY TRUST INC			996.000	11,175	11.220	11,175	11,341		682		(470)		(470)		L	06/23/2017
58463J-30-4	MEDICAL PROPERTIES TRUST INC			12,964.000	178,644	13.780	178,644	153,531	3,111	8,449		14,073		14,073		L	06/23/2017
584688-10-5	MEDICINES CO/THE			2,689.000	73,517	27.340	73,517	64,277				(18,288)		(18,288)		L	06/23/2017
58468P-20-6	MEDICINOVA INC			1,230.000	7,958	6.470	7,958	8,609				541		541		L	06/24/2016
58470H-10-1	MEDIFAST INC			385.000	26,877	69.810	26,877	8,496	185	356		10,871		10,871		L	06/23/2017
58471A-10-5	MEDIDATA SOLUTIONS INC			2,192.000	138,907	63.370	138,907	47,235				23,925		23,925		L	06/23/2017
584CVR-99-7	MEDIA GENERAL INC			4,469.000		0.000				8,809						L	01/18/2017
58502B-10-6	MEDNAX INC			3,569.000	190,727	53.440	190,727	54,563				(47,182)		(47,182)		L	06/28/2013
58506Q-10-9	MEDPACE HOLDINGS INC			289.000	10,479	36.260	10,479	9,943				55		55		L	12/16/2016
58513U-10-1	MEETME INC			2,453.000	6,917	2.820	6,917	12,355				(5,036)		(5,036)		L	06/23/2017
58549G-10-0	MELINTA THERAPEUTICS INC			343.000	5,419	15.800	5,419	34,748				(29,329)		(29,329)		L	11/06/2017
587376-10-4	MERCANTILE BANK CORP			640.000	22,637	35.370	22,637	12,871		474		(1,491)		(1,491)		L	06/27/2014
58933Y-10-5	MERCK & CO			104,960.000	5,906,099	56.270	5,906,099	4,556,140	50,381	197,326		(272,896)		(272,896)		L	04/30/2014
589378-10-8	MERCURY COMPUTER SYSTEMS INC			1,815.000	93,200	51.350	93,200	64,975				35,231		35,231		L	06/23/2017
589400-10-0	MERCURY GENERAL CORP			1,072.000	57,288	53.440	57,288	43,336		2,672		(7,257)		(7,257)		L	06/26/2015
589433-10-1	MEREDITH CORP			1,545.000	102,047	66.050	102,047	80,419		3,214		10,661		10,661		L	12/19/2007
589584-10-1	MERIDIAN BIOSCIENCE INC			1,637.000	22,918	14.000	22,918	23,608		819		(6,057)		(6,057)		L	06/22/2007
58958U-10-3	MERIDIAN BANCORP INC MD			1,997.000	41,138	20.600	41,138	28,423	100	300		3,395		3,395		L	06/24/2016
589889-10-4	MERIT MEDICAL SYSTEMS INC			1,836.000	79,315	43.200	79,315	17,022				30,661		30,661		L	12/17/2002
59001A-10-2	MERITAGE HOMES CORP			1,156.000	59,187	51.200	59,187	42,814				16,941		16,941		L	06/23/2017
59001K-10-0	MERITOR INC			3,256.000	76,386	23.460	76,386	24,437				35,946		35,946		L	06/24/2016
590328-20-9	MERRIMACK PHARMACEUTICALS IN			461.000	4,725	10.250	4,725	33,700				(28,975)		(28,975)		L	09/06/2017
59064R-10-9	MESA LABORATORIES INC			126.000	15,662	124.300	15,662	5,643		81		195		195		L	06/22/2012
59100U-10-8	META FINANCIAL GROUP INC			345.000	31,964	92.650	31,964	15,212	45	139		(1,716)		(1,716)		L	06/23/2017
591520-20-0	METHODE ELECTRONICS INC			1,398.000	56,060	40.100	56,060	16,753		503		(1,748)		(1,748)		L	12/17/2002
59156R-10-8	METLIFE INC			34,604.000	1,749,578	50.560	1,749,578	1,159,289		55,366		82,252		82,252		L	07/31/2014
592688-10-5	METTLER TOLEDO INTERNATIONAL I			996.000	617,042	619.520	617,042	49,769				200,156		200,156		L	12/30/2009
59408Q-10-6	MICHAELS COS INC THE			3,766.000	91,100	24.190	91,100	92,207				16,607		16,607		L	06/23/2017
594918-10-4	MICROSOFT CORP			287,921.000	24,628,762	85.540	24,628,762	7,258,433		456,223		6,712,934		6,712,934		L	12/15/2017
594960-30-4	MICROVISION INC			2,561.000	4,174	1.630	4,174	5,762				(1,587)		(1,587)		L	06/23/2017
594972-40-8	MICROSTRATEGY INC			367.000	48,187	131.300	48,187	19,190				(24,259)		(24,259)		L	06/25/2010
595017-10-4	MICROCHIP TECHNOLOGY INC			8,621.000	757,613	87.880	757,613	267,819		11,669		185,610		185,610		L	09/15/2017
595112-10-3	MICRON TECHNOLOGY INC			41,800.000	1,718,816	41.120	1,718,816	886,541				772,008		772,008		L	12/15/2017
595137-10-0	MICROSEMI CORP			4,224.000	218,170	51.650	218,170	74,871				(9,800)		(9,800)		L	06/24/2016
59522J-10-3	MID-AMERICA APARTMENT COMMUNIT			4,427.000	445,179	100.560	445,179	287,459		15,249		10,675		10,675		L	06/23/2017
596278-10-1	MIDDLEBY CORP			2,113.000	285,149	134.950	285,149	48,710				12,974		12,974		L	06/24/2011
596304-20-4	MIDDLEFIELD BANC CORP			96.000	4,627	48.200	4,627	4,896		52		(268)		(268)		L	06/23/2017
596680-10-8	MIDDLESEX WATER CO			644.000	25,702	39.910	25,702	10,912		552		(1,951)		(1,951)		L	06/27/2008
597742-10-5	MIDLAND STATES BANCORP INC			582.000	18,903	32.480	18,903	17,722		294		(1,047)		(1,047)		L	06/23/2017
598039-10-5	MIDSOUTH BANCORP INC			334.000	4,426	13.250	4,426	3,724	3	3		702		702		L	06/23/2017
59804T-40-7	MIDSTATES PETROLEUM INC			377.000	6,251	16.580	6,251	4,177				2,074		2,074		L	06/23/2017
598511-10-3	MIDWESTONE FINANCIAL GROUP INC			406.000	13,613	33.530	13,613	9,568		248		(1,412)		(1,412)		L	06/23/2017
59870L-10-6	MILACRON HOLDINGS CORP			1,678.000	32,117	19.140	32,117	29,403				2,039		2,039		L	06/23/2017
600544-10-0	MILLER HERMAN INC COM			2,222.000	88,991	40.050	88,991	47,653	400	1,364		14,588		14,588		L	06/23/2017
600551-20-4	MILLER INDUSTRIES INC/TN			446.000	11,507	25.800	11,507	6,815		321		(290)		(290)		L	06/24/2011
602496-10-1	MIMEDX GROUP INC			4,015.000	50,629	12.610	50,629	35,485				11,810		11,810		L	06/23/2017
60255W-10-5	MINDBODY INC			1,433.000	43,635	30.450	43,635	32,450				7,333		7,333		L	06/23/2017

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 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
603158-10-6	MINERALS TECHNOLOGIES INC			1,370.000	94,325	68.850	94,325	38,352		274		(11,508)		(11,508)		L	04/02/2007
603380-10-6	MINERVA NEUROSCIENCES INC			684.000	4,138	6.050	4,138	6,996				(3,899)		(3,899)		L	06/24/2016
60463E-10-3	MIRAGEN THERAPEUTICS INC			520.000	5,424	10.430	5,424	4,503				921		921		L	06/23/2017
60649T-10-7	MISTRAS GROUP INC			757.000	17,767	23.470	17,767	8,506				(1,673)		(1,673)		L	06/25/2010
606710-20-0	MITEK SYSTEMS INC			1,253.000	11,214	8.950	11,214	8,482				3,508		3,508		L	06/24/2016
60739U-20-4	MOBILE IRON INC			1,693.000	6,603	3.900	6,603	10,376				254		254		L	06/26/2015
60740F-10-5	MOBILE MINI INC			1,705.000	58,823	34.500	58,823	43,303		1,548		7,246		7,246		L	06/27/2014
607525-10-2	MODEL N INC			844.000	13,293	15.750	13,293	13,167				5,824		5,824		L	06/27/2014
607828-10-0	MODINE MANUFACTURING CO			1,945.000	39,289	20.200	39,289	51,871				10,309		10,309		L	06/24/2005
60786M-10-5	MOELIS & CO			949.000	46,027	48.500	46,027	30,804		2,888		12,941		12,941		L	06/23/2017
608190-10-4	MOHAWK INDUSTRIES INC			2,360.000	651,124	275.900	651,124	103,388				178,803		178,803		L	06/23/2017
60855R-10-0	MOLINA HEALTHCARE INC			1,721.000	131,966	76.680	131,966	50,199				38,585		38,585		L	06/24/2016
60871R-20-9	MOLSON COORS BREWING CO			6,722.000	551,675	82.070	551,675	347,236		11,024		(102,443)		(102,443)		L	06/24/2016
60877T-10-0	MOMENTA PHARMACEUTICALS INC			2,874.000	40,092	13.950	40,092	46,566				(4,128)		(4,128)		L	06/23/2017
609027-10-7	MONARCH CASINO & RESORT INC			388.000	17,390	44.820	17,390	8,251				7,388		7,388		L	06/24/2005
609207-10-5	MONDELEZ INTERNATIONAL INC			56,279.000	2,408,741	42.800	2,408,741	716,159	12,381	44,460		(86,107)		(86,107)		L	07/31/2012
60935Y-20-8	MONEYGRAM INTERNATIONAL INC			1,065.000	14,037	13.180	14,037	15,836				1,459		1,459		L	06/22/2012
609720-10-7	MONMOUTH REIT CLASS A			2,597.000	46,227	17.800	46,227	17,009		1,688		6,648		6,648		L	10/19/2009
609839-10-5	MONOLITHIC POWER SYSTEMS INC			1,572.000	176,630	112.360	176,630	28,687	314	1,258		47,836		47,836		L	06/27/2014
61022P-10-0	MONOTYPE IMAGING HOLDINGS INC			1,609.000	38,777	24.100	38,777	21,075	182	722		6,838		6,838		L	06/24/2011
610236-10-1	MONRO MUFFLER INC			1,185.000	67,486	56.950	67,486	26,183		811		787		787		L	06/23/2017
61166W-10-1	MONSANTO CO			16,781.000	1,959,685	116.780	1,959,685	184,350		36,198		193,625		193,625		L	06/23/2017
61174X-10-9	MONSTER BEVERAGE CORP			15,651.000	990,552	63.290	990,552	76,621				296,586		296,586		L	06/24/2016
615369-10-5	MOODY'S CORP			6,291.000	928,615	147.610	928,615	79,003		9,562		335,562		335,562		L	06/25/2010
615394-20-2	MOOG INC			1,239.000	107,607	86.850	107,607	33,047				26,230		26,230		L	06/27/2014
617446-44-8	MORGAN STANLEY			50,567.000	2,653,250	52.470	2,653,250	1,561,191		45,510		516,795		516,795		L	10/29/2010
617700-10-9	MORNINGSTAR INC			745.000	72,243	96.970	72,243	52,273		601		16,814		16,814		L	06/23/2017
61945C-10-3	MOSAIC CO/THE			13,749.000	352,799	25.660	352,799	680,617		8,249		(50,459)		(50,459)		L	06/26/2015
620071-10-0	MOTORCAR PARTS OF AMERICA INC			670.000	16,743	24.990	16,743	15,606				(1,293)		(1,293)		L	06/27/2014
620076-30-7	MOTOROLA INC			6,223.000	562,186	90.340	562,186	366,801	3,236	11,699		46,361		46,361		L	06/26/2015
624580-10-6	MOVADO GROUP INC			638.000	20,544	32.200	20,544	6,441		332		2,201		2,201		L	12/17/2002
624756-10-2	MUELLER INDUSTRIES INC			2,210.000	78,300	35.430	78,300	36,459		7,514		1,971		1,971		L	06/26/2015
624758-10-8	MUELLER WATER PRODUCTS INC			6,011.000	75,318	12.530	75,318	77,527		962		(4,689)		(4,689)		L	06/25/2010
625207-10-5	MULESOFT INC			570.000	13,258	23.260	13,258	15,007				(1,749)		(1,749)		L	06/23/2017
625383-10-4	MULTI-COLOR CORP			514.000	38,473	74.850	38,473	12,722		103		(1,414)		(1,414)		L	06/22/2007
626717-10-2	MURPHY OIL CORP			6,404.000	198,844	31.050	198,844	161,241		6,404		(512)		(512)		L	06/27/2008
626755-10-2	MURPHY USA INC			1,357.000	109,049	80.360	109,049	33,431				25,634		25,634		L	06/24/2016
62845B-10-4	MUTUALFIRST FINANCIAL INC			213.000	8,211	38.550	8,211	5,286		141		1,161		1,161		L	06/24/2016
628464-10-9	MYERS INDUSTRIES INC			871.000	16,985	19.500	16,985	9,845	118	470		4,529		4,529		L	12/17/2002
62855J-10-4	MYRIAD GENETICS INC			2,502.000	85,931	34.345	85,931	54,964				44,223		44,223		L	06/26/2009
62857M-10-5	MYOKARDIA INC			480.000	20,208	42.100	20,208	6,215				13,992		13,992		L	06/24/2016
628778-10-2	NBT BANCORP INC			1,661.000	61,125	36.800	61,125	30,577		1,406		(6,844)		(6,844)		L	06/23/2017
628852-20-4	NCI BUILDING SYSTEMS INC			1,570.000	30,301	19.300	30,301	17,471				5,275		5,275		L	06/23/2017
62886E-10-8	NCR CORP			4,702.000	159,821	33.990	159,821	58,345				(30,892)		(30,892)		L	06/27/2014
628877-10-2	NCS MULTISTAGE HOLDINGS INC			410.000	6,043	14.740	6,043	9,302				(3,259)		(3,259)		L	06/23/2017
62914B-10-0	NIC INC			2,596.000	43,094	16.600	43,094	43,101		831		(18,951)		(18,951)		L	06/24/2016
629156-40-7	NL INDUSTRIES INC			563.000	8,023	14.250	8,023	7,387				3,434		3,434		L	03/05/2004
629209-30-5	NMI HOLDINGS INC CLASS A			2,265.000	38,505	17.000	38,505	24,908				14,383		14,383		L	06/27/2014
629337-10-6	NN INC			1,020.000	28,152	27.600	28,152	15,746		258		7,118		7,118		L	06/23/2017
629377-50-8	NRG ENERGY INC			11,154.000	317,666	28.480	317,666	537,841		1,338		180,918		180,918		L	06/27/2014
62942X-30-6	NRG YIELD INC.			1,290.000	24,317	18.850	24,317	19,073		1,416		4,502		4,502		L	05/15/2015
62942X-40-5	NRG YIELD INC.			3,640.000	68,796	18.900	68,796	61,134		1,947		6,056		6,056		L	12/15/2017
629445-20-6	NVE CORP			192.000	16,512	86.000	16,512	6,064		768		2,797		2,797		L	06/27/2008
62944T-10-5	NVR INC			130.000	456,069	3,508.220	456,069	66,225				239,099		239,099		L	06/25/2010

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 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
62945V-10-9	NV5 HOLDINGS INC			291.000	15,758	54.150	15,758	7,478				6,038		6,038		L	06/24/2016
629579-10-3	NACCO INDUSTRIES INC			182.000	6,852	37.650	6,852	881		178		2,689		2,689		L	12/17/2002
630077-10-5	NANOMETRICS INC			1,014.000	25,269	24.920	25,269	12,612				(142)		(142)		L	06/24/2011
63009R-10-9	NANOSTRING TECHNOLOGIES INC			689.000	5,147	7.470	5,147	10,373				(8,931)		(8,931)		L	06/23/2017
630104-10-7	NANTHEALTH INC			685.000	2,089	3.050	2,089	3,137				(1,048)		(1,048)		L	06/23/2017
63016Q-10-2	NANTKWEST INC			1,198.000	5,379	4.490	5,379	10,083				(3,098)		(3,098)		L	06/23/2017
630402-10-5	NAPCO SECURITY TECHNOLOGIES			428.000	3,745	8.750	3,745	4,044				(299)		(299)		L	06/23/2017
631103-10-8	NASDAQ OMX GROUP/THE			4,411.000	338,897	76.830	338,897	157,308		6,440		42,831		42,831		L	06/24/2016
632307-10-4	NATERA INC			1,110.000	9,979	8.990	9,979	13,838				(3,019)		(3,019)		L	06/24/2016
632347-10-0	NATHAN'S FAMOUS INC			133.000	10,042	75.500	10,042	5,637	665			1,410		1,410		L	06/24/2016
633707-10-4	NATIONAL BANK HOLDINGS			984.000	31,911	32.430	31,911	19,378		335		531		531		L	06/28/2013
634865-10-9	NATIONAL BANKSHARES INC			257.000	11,681	45.450	11,681	7,079		301		514		514		L	10/19/2009
635017-10-6	NATIONAL BEVERAGE CORP			457.000	44,530	97.440	44,530	2,665		1,371		21,187		21,187		L	12/17/2002
635309-10-7	NATIONAL CINEMEDIA INC			2,714.000	18,618	6.860	18,618	67,015		2,388		(21,359)		(21,359)		L	06/22/2012
63546L-10-2	NATIONAL COMMERCE CORP			405.000	16,301	40.250	16,301	12,563				1,028		1,028		L	06/23/2017
635906-10-0	NATIONAL HEALTHCARE CORP			212.000	12,919	60.940	12,919	13,543	102	394		(3,148)		(3,148)		L	06/24/2016
636180-10-1	NATIONAL FUEL GAS CO			3,118.000	171,209	54.910	171,209	75,715	1,294	5,052		(5,373)		(5,373)		L	06/23/2017
636220-30-3	NATIONAL GENERAL HLDGS			1,991.000	39,103	19.640	39,103	35,537	80	319		(10,652)		(10,652)		L	06/24/2016
63633D-10-4	NATIONAL HEALTH INVESTORS INC			1,356.000	102,215	75.380	102,215	50,634	1,288	5,085		1,641		1,641		L	06/26/2015
636518-10-2	NATIONAL INSTRUMENTS CORP			4,043.000	168,310	41.630	168,310	68,174		3,384		43,453		43,453		L	06/23/2017
637071-10-1	NATIONAL OILWELL VARCO INC			14,486.000	521,786	36.020	521,786	272,461		2,897		(20,570)		(20,570)		L	06/26/2009
637215-10-4	NATIONAL PRESTO INDUSTRIES INC			206.000	20,487	99.450	20,487	7,319		1,133		(1,432)		(1,432)		L	06/25/2010
637372-20-2	NATIONAL RESEARCH GROUP			357.000	13,316	37.300	13,316	5,146	36	143		6,533		6,533		L	05/23/2013
637417-10-6	NATIONAL RETAIL PROPERTIES INC			5,837.000	251,750	43.130	251,750	128,831	28	10,707		(5,824)		(5,824)		L	05/25/2017
637870-10-6	NATIONAL STORAGE AFFILIATES TR			1,700.000	46,342	27.260	46,342	28,294		1,420		8,588		8,588		L	06/23/2017
63845R-10-7	NATIONAL VISION HOLDINGS INC			632.000	25,666	40.610	25,666	22,630				3,036		3,036		L	12/15/2017
638517-10-2	NATIONAL WESTERN LIFE GROUP IN			92.000	30,454	331.020	30,454	16,788		33		1,860		1,860		L	06/24/2016
63861C-10-9	NATIONSTAR MORTGAGE HOLDINGS			1,121.000	20,739	18.500	20,739	20,182				493		493		L	06/26/2015
63886Q-10-9	NATURAL GAS SERVICES GROUP INC			561.000	14,698	26.200	14,698	16,434				(3,338)		(3,338)		L	06/27/2008
63888P-40-6	NATURAL HEALTH TRENDS CORP			325.000	4,937	15.190	4,937	13,651		494		(3,140)		(3,140)		L	06/26/2015
63888U-10-8	NATURAL GROCERS BY VITAMIN C			345.000	3,081	8.930	3,081	10,691				(1,021)		(1,021)		L	06/28/2013
638904-10-2	NAVIGATORS GROUP INC			808.000	39,350	48.700	39,350	32,325		182		(8,221)		(8,221)		L	01/23/2017
639027-10-1	NATURES SUNSHINE PRODUCTS INC			537.000	6,202	11.550	6,202	7,311		54		(1,853)		(1,853)		L	06/22/2012
639050-10-3	NATUS MEDICAL INC			1,257.000	48,017	38.200	48,017	17,928				4,274		4,274		L	06/27/2008
63910B-10-2	NAUTILUS INC			1,163.000	15,526	13.350	15,526	10,103				(5,989)		(5,989)		L	06/28/2013
63934E-10-8	NAVISTAR INTERNATIONAL			1,911.000	81,944	42.880	81,944	28,292				24,682		24,682		L	06/23/2017
63935N-10-7	NAVIGANT CONSULTING INC			1,969.000	38,218	19.410	38,218	40,644				(13,330)		(13,330)		L	06/27/2014
63938C-10-8	NAVIENT CORP WHEN DISTRIBUTE			11,108.000	147,959	13.320	147,959	151,431		7,109		(34,546)		(34,546)		L	05/01/2014
640079-10-9	NEENAH PAPER INC			642.000	58,197	90.650	58,197	16,328		950		3,499		3,499		L	11/26/2003
640268-10-8	NEKTAR THERAPEUTICS			5,771.000	344,644	59.720	344,644	150,291				271,989		271,989		L	06/23/2017
64031N-10-8	NELNET INC			763.000	41,797	54.780	41,797	26,798		421		3,414		3,414		L	06/23/2017
640491-10-6	NEOGEN CORP			1,449.000	119,122	82.210	119,122	14,885				23,488		23,488		L	06/27/2008
64049M-20-9	NEOGENOMICS INC			2,201.000	19,501	8.860	19,501	12,081				638		638		L	06/26/2015
64051T-10-0	NEOPHOTONICS CORP			1,216.000	8,001	6.580	8,001	10,699				(5,144)		(5,144)		L	06/26/2015
64052L-10-6	NEOS THERAPEUTICS INC			564.000	5,753	10.200	5,753	7,955				2,453		2,453		L	06/24/2016
64110D-10-4	NETAPP INC			10,297.000	569,630	55.320	569,630	329,955		7,991		205,963		205,963		L	06/23/2017
64110L-10-6	NETFLIX INC			15,709.000	3,015,500	191.960	3,015,500	414,110				1,070,725		1,070,725		L	03/31/2016
641110-10-4	NETGEAR INC			1,274.000	74,848	58.750	74,848	20,008				5,606		5,606		L	06/24/2005
64115T-10-4	NETSCOUT SYSTEMS INC			3,375.000	102,769	30.450	102,769	20,566				(3,544)		(3,544)		L	07/13/2015
64125C-10-9	NEUROCRINE BIOSCIENCES INC			3,420.000	265,358	77.590	265,358	123,388				131,897		131,897		L	06/23/2017
64157F-10-3	NEVRO CORP			1,074.000	74,149	69.040	74,149	64,049				(3,994)		(3,994)		L	06/23/2017
645370-10-7	NEW HOME CO INC THE			556.000	6,967	12.530	6,967	6,177				456		456		L	06/24/2016
646025-10-6	NEW JERSEY RESOURCES CORP			3,351.000	134,710	40.200	134,710	40,655	913	3,477		15,750		15,750		L	06/26/2015
64704V-10-6	NEW MEDIA INVESTMENT GROUP			1,956.000	32,822	16.780	32,822	28,446		2,605		2,198		2,198		L	06/23/2017

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 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
64828T-20-1	NEW RESIDENTIAL INVESTMENT			10,944.000	195,679	17.880	195,679	168,173	5,472	19,600		19,696		19,696		L	06/23/2017
64829B-10-0	NEW RELIC INC			1,138.000	65,742	57.770	65,742	38,602				30,082		30,082		L	06/23/2017
648691-10-3	NEW SEINIOR INVESTIMENT GROUP			3,164.000	23,920	7.560	23,920	41,738		3,082		(7,164)		(7,164)		L	06/23/2017
649445-10-3	NEW YORK COMMUNITY BANCORP INC			17,474.000	227,511	13.020	227,511	222,732		11,882		(50,500)		(50,500)		L	06/26/2015
649604-50-1	NEW YORK MORTAGE TRUST INC			4,058.000	25,038	6.170	25,038	30,131	812	3,409		(1,745)		(1,745)		L	06/27/2014
650111-10-7	NEW YORK TIMES CO/THE			4,795.000	88,708	18.500	88,708	128,802		671		19,694		19,694		L	06/23/2017
651229-10-6	NEWELL RUBBERMAID INC			18,470.000	570,723	30.900	570,723	536,709		16,143		(256,192)		(256,192)		L	06/23/2017
651290-10-8	NEWFIELD EXPLORATION CO			7,829.000	246,848	31.530	246,848	218,318				(70,226)		(70,226)		L	03/31/2016
651511-10-7	NEWLINK GENETICS CORP			866.000	7,023	8.110	7,023	16,950				(1,879)		(1,879)		L	06/27/2014
651587-10-7	NEWMARKET CORP			278.000	110,474	397.390	110,474	13,830	487	1,864		(7,636)		(7,636)		L	06/23/2017
651639-10-6	NEWMONT MINING CORP			20,144.000	755,803	37.520	755,803	657,072		5,036		69,497		69,497		L	06/24/2016
651718-50-4	NEWPARK RESOURCES			3,366.000	28,948	8.600	28,948	27,435				3,703		3,703		L	12/17/2002
65249B-10-9	NEWS CORP/NEW CL A W/I			13,730.000	222,563	16.210	222,563	110,791		2,704		64,317		64,317		L	06/23/2017
65249B-20-8	NEWS CORP/NEW CL A W/I			4,708.000	78,153	16.600	78,153	68,530		891		21,461		21,461		L	06/23/2017
652CVR-99-4	NEWSTAR FINANCIAL INC			959.000	518	0.540	518	518								L	12/26/2017
65336K-10-3	NEXSTAR BROADCASTING GROUP INC			1,776.000	138,883	78.200	138,883	65,499		2,131		27,300		27,300		L	01/18/2017
65339F-10-1	NEXTERA ENERGY INC			18,133.000	2,832,193	156.190	2,832,193	734,726		70,107		653,965		653,965		L	12/15/2017
65341D-10-2	NEXTPOINT RESIDENTIALTRUST INC			662.000	18,496	27.940	18,496	9,279		602		3,707		3,707		L	06/26/2015
65342H-10-2	NEXEO SOLUTIONS INC			962.000	8,754	9.100	8,754	7,849				905		905		L	06/23/2017
65342T-10-6	NI HOLDINGS INC			394.000	6,690	16.980	6,690	6,757				(66)		(66)		L	06/23/2017
65406E-10-2	NICOLET BANKSHARES INC			301.000	16,477	54.740	16,477	10,970				2,122		2,122		L	06/24/2016
654106-10-3	NIKE INC			50,706.000	3,171,660	62.550	3,171,660	393,229	10,199	36,562		594,274		594,274		L	06/26/2009
65473P-10-5	NISOURCE INC			12,679.000	325,470	25.670	325,470	106,388		8,875		44,757		44,757		L	06/28/2013
655044-10-5	NOBLE ENERGY INC			18,838.000	548,939	29.140	548,939	278,870		7,195		(151,332)		(151,332)		L	06/23/2017
65540B-10-5	NOODLES & CO			400.000	2,100	5.250	2,100	14,031				460		460		L	12/20/2013
655663-10-2	NORDSON CORP			2,122.000	310,661	146.400	310,661	45,036	637	2,355		72,891		72,891		L	06/27/2008
655664-10-0	NORDSTROM INC			4,562.000	216,148	47.380	216,148	129,362		6,752		(2,509)		(2,509)		L	06/22/2007
655844-10-8	NORFOLK SOUTHERN CORP			11,100.000	1,608,390	144.900	1,608,390	248,913		27,084		408,813		408,813		L	06/30/2006
663904-20-9	NORTHEAST BANCORP			256.000	5,926	23.150	5,926	4,812		5		1,114		1,114		L	06/23/2017
665859-10-4	NORTHERN TRUST CORP			7,987.000	797,821	99.890	797,821	420,911	3,355	12,340		86,059		86,059		L	06/23/2017
66611T-10-8	NORTHFIELD BANCORP INC			1,643.000	28,062	17.080	28,062	26,796		364		(1,029)		(1,029)		L	06/23/2017
666762-10-9	NORTHRIM BANCORP INC			280.000	9,478	33.850	9,478	7,041		241		630		630		L	06/24/2016
666807-10-2	NORTHROP GRUMMAN CORP			6,159.000	1,890,259	306.910	1,890,259			24,020		457,798		457,798		L	01/11/2005
66706L-10-1	NORTHSTAR REALTY EUROPE CORP			2,094.000	28,122	13.430	28,122	30,445		1,256		1,801		1,801		L	10/22/2015
667340-10-3	NORTHWEST BANCSHARES INC			3,683.000	61,617	16.730	61,617	49,756		2,134		(2,908)		(2,908)		L	06/23/2017
667655-10-4	NORTHWEST NATURAL GAS CO			1,124.000	67,047	59.650	67,047	38,586		2,116		(169)		(169)		L	06/24/2016
667746-10-1	NORTHWEST PIPE CO			371.000	7,101	19.140	7,101	5,969				1,132		1,132		L	06/23/2017
668074-30-5	NORTHWESTERN CORP			1,891.000	112,893	59.700	112,893	58,270		3,865		4,719		4,719		L	06/23/2017
669549-10-7	NORWOOD FINANCIAL CORP			224.000	7,376	32.929	7,376	6,050		97		1,325		1,325		L	09/18/2017
670002-10-4	NOVAVAX INC			11,296.000	14,007	1.240	14,007	53,916				(226)		(226)		L	06/26/2015
67000B-10-4	NOVANTA INC			1,269.000	63,450	50.000	63,450	14,361				36,801		36,801		L	06/24/2011
67011P-10-0	NOW INC/DE W/I			4,328.000	47,738	11.030	47,738	46,888				(40,856)		(40,856)		L	06/24/2016
67018T-10-5	NU SKIN ENTERPRISES INC			2,014.000	137,415	68.230	137,415	46,285		2,900		41,186		41,186		L	06/28/2013
67020Y-10-0	NUANCE COMMUNICATIONS INC			11,208.000	183,251	16.350	183,251	151,298				8,465		8,465		L	06/23/2017
670346-10-5	NUCOR CORP			12,228.000	777,456	63.580	777,456	186,638	4,647	18,464		49,646		49,646		L	06/24/2016
67059N-10-8	NUTANIX INC			4,052.000	142,955	35.280	142,955	128,529				15,640		15,640		L	12/15/2017
67066G-10-4	NVIDIA CORP			21,788.000	4,215,978	193.500	4,215,978	456,905		11,798		1,785,863		1,785,863		L	06/23/2017
67069D-10-8	NUTRISYSTEM INC			1,156.000	60,806	52.600	60,806	44,459		809		20,750		20,750		L	06/30/2006
670704-10-5	NUVASIVE INC			1,937.000	113,295	58.490	113,295	32,911				(17,181)		(17,181)		L	06/30/2006
67072V-10-3	NXSTAGE MEDICAL INC			2,539.000	61,520	24.230	61,520	38,747				(5,027)		(5,027)		L	06/28/2013
670837-10-3	OGE ENERGY CORP			7,848.000	258,278	32.910	258,278	98,700		9,732		(4,238)		(4,238)		L	06/28/2013
67103H-10-7	O'REILLY AUTOMOTIVE INC			3,328.000	800,517	240.540	800,517	106,851				(126,031)		(126,031)		L	06/26/2009
67103X-10-2	OFG BANKCORP			1,902.000	17,879	9.400	17,879	23,150	103	411		(7,037)		(7,037)		L	06/24/2011
671044-10-5	OSI SYSTEMS INC			673.000	43,328	64.380	43,328	23,798				(7,574)		(7,574)		L	06/23/2017

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 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
674215-10-8	OASIS PETROLEUM INC			9,279.000	78,036	8.410	78,036	169,641				(62,448)		(62,448)		L	12/16/2016
67424L-10-0	OBALON THERAPEUTICS INC			343.000	2,267	6.610	2,267	3,773				(1,505)		(1,505)		L	06/23/2017
674599-10-5	OCCIDENTAL PETROLEUM CORP			29,262.000	2,155,439	73.660	2,155,439	282,561	22,532	89,249		71,107		71,107		L	03/05/2004
675232-10-2	OCEANEERING INTERNATIONAL INC			3,828.000	80,924	21.140	80,924	23,129		1,723		(27,064)		(27,064)		L	06/30/2006
675234-10-8	OCEANFIRST FINANCIAL CORP			1,226.000	32,183	26.250	32,183	25,159		590		(2,810)		(2,810)		L	06/23/2017
67555N-20-6	OCLARO INC			6,405.000	43,170	6.740	43,170	30,736				(16,442)		(16,442)		L	06/23/2017
67576A-10-0	OCULAR THERAPEUTIX INC			894.000	3,978	4.450	3,978	15,803				(4,133)		(4,133)		L	06/23/2017
676220-10-6	OFFICE DEPOT INC			19,657.000	69,586	3.540	69,586	90,372		1,923		(20,178)		(20,178)		L	06/23/2017
677719-10-6	OHIO VALLEY BANC CORP			160.000	6,464	40.400	6,464	5,176		67		1,288		1,288		L	06/23/2017
677864-10-0	OIL-DRI CORP OF AMERICA			255.000	10,583	41.500	10,583	4,906		230		839		839		L	06/24/2011
678026-10-5	OIL STATES INTERNATIONAL INC			2,073.000	58,666	28.300	58,666	36,708				(22,181)		(22,181)		L	06/25/2010
679295-10-5	OKTA INC			446.000	11,422	25.610	11,422	11,385				37		37		L	06/23/2017
679580-10-0	OLD DOMINION FREIGHT LINE INC			2,413.000	317,430	131.550	317,430	28,474		965		110,419		110,419		L	06/26/2015
67984M-10-0	OLD LINE BANCSHARES INC			361.000	10,628	29.440	10,628	6,281		116		1,971		1,971		L	06/24/2016
680033-10-7	OLD NATIONAL BANCORP/IN			4,859.000	84,790	17.450	84,790	88,438		2,527		(3,401)		(3,401)		L	04/28/2016
680194-10-7	OLD POINT FINANCIAL CORP			127.000	3,778	29.750	3,778	3,897		28		(119)		(119)		L	06/23/2017
680223-10-4	OLD REPUBLIC INTERNATIONAL COR			9,269.000	198,171	21.380	198,171	129,900		7,044		22,060		22,060		L	10/04/2010
680277-10-0	OLD SECOND BANCORP INC			1,237.000	16,885	13.650	16,885	7,977		49		3,216		3,216		L	06/26/2015
680665-20-5	OLIN CORP			6,399.000	227,676	35.580	227,676	113,414		5,119		63,798		63,798		L	10/30/2015
681116-10-9	OLLIES BARGAIN OUTLET HOLDI			1,846.000	98,300	53.250	98,300	55,786				35,105		35,105		L	06/23/2017
68162K-10-6	OLYMPIC STEEL INC			395.000	8,489	21.490	8,489	13,976		32		(1,082)		(1,082)		L	06/30/2006
681919-10-6	OMNICOM GROUP INC			8,859.000	645,201	72.830	645,201	288,738	5,315	19,490		(108,789)		(108,789)		L	12/15/2003
681936-10-0	OMEGA HEALTHCARE INVESTORS INC			7,596.000	209,194	27.540	209,194	152,844		18,869		(29,232)		(29,232)		L	06/23/2017
682095-10-4	OMEGA FLEX INC			117.000	8,355	71.410	8,355	3,907	26	151		1,831		1,831		L	09/30/2015
682129-10-1	OMNOVA SOLUTIONS INC			1,779.000	17,790	10.000	17,790	5,443								L	06/26/2009
68213N-10-9	OMNICELL INC			1,384.000	67,124	48.500	67,124	29,944				16,491		16,491		L	06/23/2017
682143-10-2	OMEROS CORP			1,629.000	31,651	19.430	31,651	24,877				13,392		13,392		L	06/23/2017
682159-10-8	ON ASSIGNMENT INC			1,977.000	127,062	64.270	127,062	28,610				39,757		39,757		L	06/27/2014
682163-10-0	ON DECK CAPITAL INC			2,011.000	11,543	5.740	11,543	13,852				2,232		2,232		L	06/24/2016
682189-10-5	ON SEMICONDUCTOR CORP			16,325.000	341,846	20.940	341,846	178,057				133,538		133,538		L	06/26/2015
68235P-10-8	ONE GAS INC			2,027.000	148,498	73.260	148,498	19,110		3,311		18,095		18,095		L	06/23/2017
682406-10-3	ONE LIBERTY PROPERTIES INC			567.000	14,697	25.920	14,697	8,899	255	975		454		454		L	06/24/2011
682430-10-6	1-800 FLOWERS CL A			1,264.000	13,525	10.700	13,525	12,343								L	06/30/2003
682680-10-3	ONEOK INC			14,305.000	764,602	53.450	764,602	453,930		25,713		(48,553)		(48,553)		L	09/15/2017
68268W-10-3	ONEMAIN HLDGS INC COM			1,607.000	41,766	25.990	41,766	60,488				6,187		6,187		L	06/26/2015
682CVR-99-8	OMTHERA PHARMACEUTICAL			244.000	146	0.600	146	145								L	07/19/2013
683416-10-1	OOMA INC			661.000	7,899	11.950	7,899	5,552				2,347		2,347		L	06/23/2017
68375N-10-3	OPKO HEALTH INC			13,300.000	65,170	4.900	65,170	74,001				(58,520)		(58,520)		L	06/24/2016
683797-10-4	OPPENHEIMER HOLDINGS			448.000	12,006	26.800	12,006	10,348		197		3,674		3,674		L	06/25/2010
68389X-10-5	ORACLE CORP			111,944.000	5,292,712	47.280	5,292,712	1,640,885		79,337		971,182		971,182		L	12/15/2017
684000-10-2	OPUS BANK			796.000	21,731	27.300	21,731	22,472				226		226		L	06/23/2017
68554V-10-8	ORASURE TECHNOLOGIES INC			2,181.000	41,134	18.860	41,134	26,856				14,810		14,810		L	06/23/2017
68555P-10-0	ORBCOMM INC			2,552.000	25,979	10.180	25,979	11,366				4,874		4,874		L	06/26/2015
68557N-10-3	ORBITAL ATK INC			2,206.000	290,089	131.500	290,089	81,966		2,792		96,021		96,021		L	06/23/2017
68571X-10-3	ORCHID ISLAND CAPITAL INC			1,276.000	11,841	9.280	11,841	13,709	179	1,397		(1,346)		(1,346)		L	06/23/2017
68572N-10-4	ORCHIDS PAPER PRODUCTS CO			289.000	3,699	12.800	3,699	4,853		101		(3,867)		(3,867)		L	06/22/2012
68620A-10-4	ORGANOVO HOLDINGS INC			2,776.000	3,720	1.340	3,720	23,867				(5,691)		(5,691)		L	06/27/2014
68628V-30-8	ORION MARINE GROUP INC			987.000	7,728	7.830	7,728	18,710				(2,092)		(2,092)		L	10/19/2009
68633D-10-3	ORITANI FINANCIAL CORP			1,420.000	23,288	16.400	23,288	24,975		1,514		(2,709)		(2,709)		L	06/23/2017
686688-10-2	ORMAT TECHNOLOGIES INC			1,582.000	101,185	63.960	101,185	54,841		649		16,358		16,358		L	06/26/2015
687380-10-5	ORRSTOWN FINL SERVICES INC			297.000	7,499	25.250	7,499	5,330		125		846		846		L	06/24/2016
688239-20-1	OSHKOSH CORP			2,888.000	262,490	90.890	262,490	67,145		2,513		75,897		75,897		L	06/24/2011
68906L-10-5	OTONOMY INC			1,016.000	5,639	5.550	5,639	24,178				(10,516)		(10,516)		L	06/24/2016
689648-10-3	OTTER TAIL CORP			1,523.000	67,697	44.450	67,697	34,642		1,949		5,559		5,559		L	06/24/2005

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 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
69007J-10-6	OUTFRONT MEDIA INC COM			5,413.000	125,582	23.200	125,582	171,737		7,661		(8,688)		(8,688)		L	06/23/2017
69036R-86-3	OVERSEAS SHIPHOLDING GROUP INC			836.000	2,291	2.740	2,291	3,478				(911)		(911)		L	06/24/2016
690370-10-1	OVERSTOCK.COM INC			567.000	36,231	63.900	36,231	19,681				26,309		26,309		L	03/05/2004
690732-10-2	OWENS & MINOR INC			2,343.000	44,236	18.880	44,236	33,492		2,366		(38,129)		(38,129)		L	06/23/2017
690742-10-1	OWENS CORNING INC			4,331.000	398,192	91.940	398,192	145,262	910	3,465		174,886		174,886		L	06/25/2010
690768-40-3	OWENS-ILLINOIS INC			5,702.000	126,413	22.170	126,413	147,977				25,254		25,254		L	06/23/2017
690828-10-8	OWENS REALTY MORTGAGE INC			245.000	3,922	16.010	3,922	4,150	25	49		(228)		(228)		L	06/23/2017
691497-30-9	OXFORD INDUSTRIES INC			621.000	46,693	75.190	46,693	8,688		671		9,352		9,352		L	12/17/2002
69290R-10-4	PACIFIC DATAVISION INC			410.000	13,161	32.100	13,161	17,561				3,916		3,916		L	06/26/2015
69318G-10-6	PBF ENERGY INC			4,259.000	150,982	35.450	150,982	108,190		4,983		33,438		33,438		L	06/23/2017
69318J-10-0	PC CONNECTION INC			430.000	11,270	26.210	11,270	5,299	146	146		(808)		(808)		L	06/28/2013
69323K-10-0	PC MALL INC			372.000	3,683	9.900	3,683	6,844				(3,161)		(3,161)		L	06/23/2017
69324R-10-4	PCSB FINANCIAL CORP			696.000	13,259	19.050	13,259	11,873				1,386		1,386		L	06/23/2017
69327R-10-1	PETROLEUM DEVELOPMENT CORP			2,579.000	132,922	51.540	132,922	104,439				(35,287)		(35,287)		L	06/23/2017
693282-10-5	PDF SOLUTIONS INC			1,181.000	18,542	15.700	18,542	5,773				(8,090)		(8,090)		L	06/25/2010
69329Y-10-4	PDL BIOPHARMA INC			1,731.000	4,743	2.740	4,743	15,707				1,073		1,073		L	06/27/2014
69331C-10-8	PG&E CORP			19,793.000	887,320	44.830	887,320	593,721		39,900		(319,033)		(319,033)		L	06/23/2017
693320-20-2	PHH CORP			2,087.000	21,496	10.300	21,496	33,054				(10,143)		(10,143)		L	11/26/2003
693366-20-5	PICO HOLDINGS INC			896.000	11,469	12.800	11,469	26,894		4,480		(2,106)		(2,106)		L	06/25/2010
69336T-20-5	PHI INC			620.000	7,173	11.570	7,173	20,580				(3,999)		(3,999)		L	06/30/2006
69336V-10-1	PGT INC			1,847.000	31,122	16.850	31,122	18,243				9,974		9,974		L	06/26/2015
69343T-10-7	PJT PARTNERS INC			727.000	33,151	45.600	33,151	18,107		145		10,701		10,701		L	06/24/2016
693475-10-5	PNC FINANCIAL SERVICES GROUP I			18,504.000	2,669,942	144.290	2,669,942	1,683,200		48,110		505,714		505,714		L	02/26/2010
69349H-10-7	PNM RESOURCES INC			3,215.000	130,047	40.450	130,047	39,513		3,119		19,772		19,772		L	06/25/2010
693506-10-7	PPG INDUSTRIES INC			9,767.000	1,140,981	116.820	1,140,981	244,588		16,604		215,460		215,460		L	03/05/2004
69351T-10-6	PPL CORP			26,290.000	813,676	30.950	813,676	557,747	10,385	41,144		(81,499)		(81,499)		L	06/24/2016
69354M-10-8	PRA HEALTH SCIENCES INC			1,513.000	137,789	91.070	137,789	72,803				42,503		42,503		L	06/23/2017
69354N-10-6	PORTFOLIO RECOVERY ASSOCIATES			1,801.000	59,793	33.200	59,793	35,743				(10,626)		(10,626)		L	06/26/2015
69360J-10-7	PS BUSINESS PARKS INC			762.000	95,319	125.090	95,319	46,058		2,377		4,564		4,564		L	06/23/2017
693656-10-0	PHILLIPS-VAN HEUSEN CORP			2,916.000	400,104	137.210	400,104	68,472		437		136,965		136,965		L	02/14/2013
69366J-20-0	PTC THERAPEUTICS INC			2,829.000	47,188	16.680	47,188	62,408				4,857		4,857		L	12/15/2017
69370C-10-0	PARAMETRIC TECHNOLOGY CORP			4,489.000	272,797	60.770	272,797	105,560				64,308		64,308		L	06/23/2017
693718-10-8	PACCAR INC			12,981.000	922,689	71.080	922,689	150,767	15,577	20,640		93,204		93,204		L	12/15/2003
69404D-10-8	PACIFIC BIOSCIENCES OF CALIFOR			3,094.000	8,168	2.640	8,168	29,055				(3,589)		(3,589)		L	06/24/2016
69423U-30-5	PACIFIC ETHANOL INC			1,499.000	6,820	4.550	6,820	14,731				(4,469)		(4,469)		L	06/23/2017
694552-10-0	PACIFIC MERCANTILE BANCORP			589.000	5,154	8.750	5,154	3,964				854		854		L	06/24/2016
69478X-10-5	PACIFIC PREMIER BANCORP INC			1,516.000	60,640	40.000	60,640	26,317				13,005		13,005		L	06/23/2017
695127-10-0	PACIRA PHARMACEUTICALS INC			1,521.000	69,434	45.650	69,434	64,731				14,020		14,020		L	06/23/2017
695156-10-9	PACKAGING CORP OF AMERICA			3,656.000	440,731	120.550	440,731	66,186	2,303	9,213		130,629		130,629		L	06/28/2013
695263-10-3	PACWEST BANCORP			5,067.000	255,377	50.400	255,377	166,884		9,598		(18,431)		(18,431)		L	10/24/2017
697435-10-5	PALO ALTO NETWORKS INC			3,367.000	488,013	144.940	488,013	331,038				65,435		65,435		L	06/23/2017
698354-10-7	PANDORA MEDIA INC			7,425.000	35,789	4.820	35,789	154,053				(61,034)		(61,034)		L	06/27/2014
698477-10-6	PANHANDLE OIL AND GAS INC			648.000	13,316	20.550	13,316	10,852		104		(1,944)		(1,944)		L	06/27/2008
698813-10-2	PAPA JOHN'S INTERNATIONAL INC			1,063.000	59,645	56.110	59,645	28,802		904		(31,327)		(31,327)		L	06/24/2016
69888T-20-7	PAR PETROLEUM CORP			1,291.000	24,890	19.280	24,890	22,682				6,119		6,119		L	09/14/2016
69911U-40-3	PARAGON COMMERCIAL CORP			159.000	8,460	53.210	8,460	8,188				273		273		L	06/23/2017
69924R-10-8	PARAMOUNT GROUP INC			7,621.000	120,793	15.850	120,793	136,651	724	2,862		(1,127)		(1,127)		L	06/23/2017
699374-30-2	PARATEK PHARMACEUTICALS			934.000	16,719	17.900	16,719	23,443				(1,046)		(1,046)		L	06/23/2017
700215-30-4	PARK CITY GROUP INC			444.000	4,240	9.550	4,240	5,602				(1,399)		(1,399)		L	06/26/2015
700416-20-9	PARK ELECTROCHEMICAL CORP			766.000	15,052	19.650	15,052	14,687	77	306		766		766		L	12/17/2002
700517-10-5	PARK HOTELS & RESORTS INC			4,447.000	127,851	28.750	127,851	130,786	2,446	15,708		(2,934)		(2,934)		L	06/23/2017
700658-10-7	PARK NATIONAL CORP			529.000	55,016	104.000	55,016	47,532		1,989		(8,284)		(8,284)		L	04/01/2005
700666-10-0	PARK-OHIO HOLDINGS CORP			334.000	15,347	45.950	15,347	5,192		167		1,119		1,119		L	06/25/2010
700885-10-6	PARKE BANCORP INC			180.000	3,699	20.550	3,699	3,843		43		(144)		(144)		L	06/23/2017

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 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
701081-10-1	PARKER DRILLING CO			5,410.000	5,410	1.000	5,410	36,941				(8,656)		(8,656)		L	06/25/2004
701094-10-4	PARKER HANNIFIN CORP			5,011.000	1,000,095	199.580	1,000,095	137,141		13,229		298,555		298,555		L	11/26/2003
701877-10-2	PARSLEY ENERGY INC			9,019.000	265,519	29.440	265,519	242,622				(46,863)		(46,863)		L	06/23/2017
702149-10-5	PARTY CITY HOLDCO INC			1,066.000	14,871	13.950	14,871	21,668				(267)		(267)		L	06/26/2015
703343-10-3	PATRICK INDUSTRIES INC			905.000	62,818	69.412	62,818	18,551				16,809		16,809		L	12/11/2017
70338P-10-0	PATTERN ENERGY GROUP INC			2,658.000	57,120	21.490	57,120	76,626	1,122	4,187		5,029		5,029		L	06/23/2017
703395-10-3	PATTERSON COS INC			3,229.000	116,664	36.130	116,664	102,863		3,294		(15,822)		(15,822)		L	06/26/2015
703481-10-1	PATTERSON-UTI ENERGY INC			8,122.000	186,887	23.010	186,887	109,019		539		(11,658)		(11,658)		L	06/23/2017
704326-10-7	PAYCHEX INC			12,266.000	835,069	68.080	835,069	361,724		23,551		88,315		88,315		L	06/24/2016
70432V-10-2	PAYCOM SOFTWARE INC			1,911.000	153,511	80.330	153,511	74,412				63,881		63,881		L	06/23/2017
70438V-10-6	PAYLOCITY HOLDING CORP			1,003.000	47,301	47.160	47,301	33,065				14,861		14,861		L	06/23/2017
70450Y-10-3	PAYPAL HOLDINGS INC-W/I			43,399.000	3,195,034	73.620	3,195,034	954,723				1,482,076		1,482,076		L	03/31/2016
704551-10-0	PEABODY ENERGY CORP			1,871.000	73,661	39.370	73,661	43,048				30,613		30,613		L	06/23/2017
704699-10-7	PEAPACK GLADSTONE FINANCIAL CO			642.000	22,483	35.020	22,483	11,718		118		2,704		2,704		L	06/23/2017
70509V-10-0	PEBBLEBROOK HOTEL TRUST			2,664.000	99,021	37.170	99,021	62,622	1,012	3,969		19,446		19,446		L	06/23/2017
705573-10-3	PEGASYSTEMS INC			1,438.000	67,802	47.150	67,802	12,813	43	173		16,034		16,034		L	06/25/2010
707569-10-9	PENN NATIONAL GAMING INC			3,355.000	105,112	31.330	105,112	14,021				58,847		58,847		L	06/26/2015
70788V-10-2	PENN VIRGINIA CORP			544.000	21,276	39.110	21,276	17,951				3,325		3,325		U	06/23/2017
708160-10-6	PENNEY J C INC COM			12,004.000	37,933	3.160	37,933	251,179				(54,684)		(54,684)		L	06/23/2017
708430-10-3	PENNS WOODS BANCORP INC			221.000	10,294	46.580	10,294	7,029		415		(866)		(866)		L	06/26/2009
709102-10-7	PENNSYLVANIA REAL ESTATE INVES			2,702.000	32,127	11.890	32,127	65,013		2,270		(19,103)		(19,103)		L	06/28/2013
70931T-10-3	PENNYMAC MORTGAGE INVESTMENT			2,603.000	41,830	16.070	41,830	49,960	1,223	4,894		(781)		(781)		L	06/26/2015
70932B-10-1	PENNYMAC FINANCIAL SERVICE			575.000	12,851	22.350	12,851	12,226				3,278		3,278		L	06/28/2013
70959W-10-3	PENSKE AUTO GROUP INC			1,385.000	66,272	47.850	66,272	19,915		1,745		(5,526)		(5,526)		L	06/24/2005
70975L-10-7	PENUMBRA INC			1,140.000	107,274	94.100	107,274	69,319				32,038		32,038		L	06/23/2017
709789-10-1	PEOPLES BANCORP INC/OH			595.000	19,409	32.620	19,409	16,262		500		95		95		L	10/04/2005
710577-10-7	PEOPLES BANCORP OF NC			175.000	5,368	30.674	5,368	4,905		38		463		463		L	12/01/2017
711040-10-5	PEOPLES FINANCIAL SERVICES			333.000	15,511	46.580	15,511	16,452		420		(706)		(706)		L	06/27/2014
712704-10-5	PEOPLE'S UNITED FINANCIAL INC			12,570.000	235,059	18.700	235,059	179,842		8,049		2,722		2,722		L	06/23/2017
712706-20-9	PEOPLE'S UTAH BANCORP			521.000	15,786	30.300	15,786	8,746		177		1,797		1,797		L	06/24/2016
713448-10-8	PEPSICO INC/NC			54,796.000	6,571,136	119.920	6,571,136	1,875,839	44,111	171,117		837,831		837,831		L	03/01/2010
71375U-10-1	PERFICIENT INC			1,320.000	25,172	19.070	25,172	22,110				2,086		2,086		L	06/28/2013
71377A-10-3	PERFORMANCE FOOD GROUP CO			2,701.000	89,403	33.100	89,403	70,296				20,917		20,917		L	06/23/2017
714046-10-9	PERKINELMER INC			4,283.000	313,173	73.120	313,173	140,353		1,185		88,201		88,201		L	06/23/2017
716382-10-6	PETMED EXPRESS INC			765.000	34,808	45.500	34,808	8,387		604		17,159		17,159		L	06/30/2006
71639T-10-6	PETIQ INC			275.000	6,006	21.840	6,006	6,787				(781)		(781)		L	09/15/2017
717081-10-3	PFIZER INC			226,216.000	8,193,543	36.220	8,193,543	6,955,039		289,556		846,048		846,048		L	04/30/2014
71742Q-10-6	PHIBRO ANIMAL HEALTH CORP			720.000	24,120	33.500	24,120	16,303		272		2,340		2,340		L	06/23/2017
718172-10-9	PHILIP MORRIS INTERNATIONAL			59,398.000	6,275,399	105.650	6,275,399	1,175,337	63,556	248,878		841,076		841,076		L	06/24/2016
718546-10-4	PHILLIPS 66			16,729.000	1,692,138	101.150	1,692,138	213,463		45,670		246,585		246,585		L	05/01/2012
719405-10-2	PHOTRONICS INC			2,703.000	23,043	8.525	23,043	75,024				(7,501)		(7,501)		L	06/24/2011
71943U-10-4	PHYSICIANS REALTY TRUST			5,940.000	106,861	17.990	106,861	103,843		5,230		(6,806)		(6,806)		L	06/23/2017
720190-20-6	PIEDMONT OFFICE REALTY TRUST			5,677.000	111,326	19.610	111,326	114,075	4,031	4,769		(7,380)		(7,380)		L	06/24/2011
720279-10-8	PIER 1 IMPORTS INC			3,298.000	13,654	4.140	13,654	34,535		923		(14,511)		(14,511)		L	06/28/2013
720795-10-3	PIERIS PHARMACEUTICALS INC			1,321.000	9,974	7.550	9,974	6,406				3,567		3,567		L	06/23/2017
72147K-10-8	PILGRIM'S PRIDE CORP			2,077.000	64,512	31.060	64,512	12,831				25,069		25,069		L	02/29/2012
72346Q-10-4	PINNACLE FINANCIAL PARTNERS IN			2,813.000	186,502	66.300	186,502	82,273		1,280		23,926		23,926		L	06/23/2017
723484-10-1	PINNACLE WEST CAPITAL CORP			4,281.000	364,656	85.180	364,656	172,077		11,348		30,315		30,315		L	06/23/2017
72348P-10-4	PINNACLE FOODS INC			4,626.000	275,108	59.470	275,108	172,779	1,503	5,459		27,849		27,849		L	06/26/2015
72348Y-10-5	PINNACLE ENTERTAINMENT INC			2,110.000	69,060	32.730	69,060	12,424				38,465		38,465		L	04/29/2016
723664-10-8	PIONEER DRILLING CO			2,681.000	8,177	3.050	8,177	41,116				(10,188)		(10,188)		L	06/30/2006
723787-10-7	PIONEER NATURAL RESOURCES CO			6,506.000	1,124,562	172.850	1,124,562	412,057		514		(42,988)		(42,988)		L	06/23/2017
724078-10-0	PIPER JAFFRAY COS			553.000	47,696	86.250	47,696	17,546		691		7,604		7,604		L	12/15/2003
724479-10-0	PITNEY BOWES INC			7,274.000	81,323	11.180	81,323	257,427		5,456		(29,169)		(29,169)		L	06/24/2016

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 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
72581M-30-5	PIXELWORKS INC			1,047.000	6,628	6.330	6,628	4,973				1,655		1,655		L	06/23/2017
72703H-10-1	PLANET FITNESS INC			3,264.000	113,032	34.630	113,032	74,445				36,629		36,629		L	06/23/2017
727493-10-8	PLANTRONICS INC			1,300.000	65,494	50.380	65,494	50,468		780		(5,694)		(5,694)		L	06/24/2016
72766Q-10-5	PLATFORM SPECIALTY PRODUCTS CO			8,571.000	85,024	9.920	85,024	177,303				(6,787)		(6,787)		L	06/23/2017
729132-10-0	PLEXUS CORP			1,309.000	79,482	60.720	79,482	38,851				8,744		8,744		L	06/27/2008
72919P-20-2	PLUG POWER INC			7,340.000	17,322	2.360	17,322	34,708				8,514		8,514		L	06/27/2014
72941W-10-0	PLY GEM HOLDINGS INC			738.000	13,653	18.500	13,653	14,799				1,661		1,661		L	06/28/2013
731068-10-2	POLARIS INDUSTRIES INC			2,283.000	283,069	123.990	283,069	17,918		5,297		94,973		94,973		L	12/17/2002
73179P-10-6	POLYONE CORP			3,172.000	137,982	43.500	137,982	60,690	555	1,713		36,351		36,351		L	03/13/2013
73278L-10-5	POOL CORP			1,561.000	202,384	129.650	202,384	40,606		2,179		38,505		38,505		L	06/23/2017
733174-70-0	POPULAR INC			3,900.000	138,411	35.490	138,411	114,462	975	2,976		(30,999)		(30,999)		L	06/23/2017
736508-84-7	PORTLAND GENERAL ELECTRIC CO			3,158.000	143,942	45.580	143,942	76,607	1,074	4,013		6,558		6,558		L	06/23/2017
737010-10-8	PORTOLA PHARMACEUTICALS INC			1,961.000	95,461	48.680	95,461	60,489				51,457		51,457		L	06/26/2015
737446-10-4	POST HOLDINGS INC			2,539.000	201,165	79.230	201,165	68,632				(2,786)		(2,786)		L	06/23/2017
73754Y-10-0	POTBELLY CORP			946.000	11,636	12.300	11,636	13,906				(568)		(568)		L	06/24/2016
737630-10-3	POTLATCH CORP			1,554.000	77,545	49.900	77,545	58,786		2,108		10,536		10,536		L	06/23/2017
739128-10-6	POWELL INDUSTRIES INC			416.000	11,918	28.650	11,918	19,685		433		(4,306)		(4,306)		L	06/27/2014
739276-10-3	POWER INTEGRATIONS INC			1,113.000	81,861	73.550	81,861	36,979		608		6,449		6,449		L	06/23/2017
73943T-10-3	PQ GROUP HOLDINGS INC			890.000	14,641	16.450	14,641	14,569				72		72		L	12/15/2017
74005P-10-4	PRAXAIR INC			10,878.000	1,682,609	154.680	1,682,609	230,725		34,266		407,816		407,816		L	11/26/2003
740367-40-4	PREFERRED BANK/LOS ANGELES CA			510.000	29,978	58.780	29,978	6,628		388		3,244		3,244		L	06/22/2012
74039L-10-3	PREFERRED APARTMENT COMMUN A			2,737.000	55,424	20.250	55,424	46,006	261	901		4,795		4,795		L	12/15/2017
740444-10-4	PREFORMED LINE PRODUCTS CO			96.000	6,821	71.050	6,821	4,344	19	77		1,241		1,241		L	06/26/2009
74050M-10-5	PREMIER FINANCIAL BANCORP			377.000	7,570	20.080	7,570	5,565		226		(8)		(8)		L	06/24/2016
74051N-10-2	PREMIER INC			1,594.000	46,529	29.190	46,529	57,030				(5,421)		(5,421)		L	06/23/2017
74102M-10-3	PRESIDIO INC			707.000	13,553	19.170	13,553	11,177				2,376		2,376		L	06/23/2017
74112D-10-1	PRESTIGE BRANDS HOLDINGS INC			2,080.000	92,373	44.410	92,373	33,334				(15,995)		(15,995)		L	06/24/2011
74144T-10-8	PRICE T ROWE GROUP INC COM			9,028.000	947,308	104.930	947,308	189,313		20,584		267,861		267,861		L	06/24/2005
741503-40-3	PRICELINE.COM INC			1,880.000	3,266,951	1,737.740	3,266,951	285,098				510,758		510,758		L	06/28/2013
741511-10-9	PRICESMART INC			833.000	71,721	86.100	71,721	42,869		579		2,128		2,128		L	06/23/2017
74164F-10-3	PRIMORIS SERVICES CORP			1,452.000	39,480	27.190	39,480	14,492	87	319		6,403		6,403		L	06/24/2016
74164M-10-8	PRIMERICA INC			1,776.000	180,353	101.550	180,353	67,550		1,385		57,542		57,542		L	06/24/2016
74165N-10-5	PRIMO WATER CORP			845.000	10,622	12.570	10,622	8,964				245		245		L	06/24/2016
74251V-10-2	PRINCIPAL FINANCIAL GROUP INC			10,218.000	720,982	70.560	720,982	253,844		19,108		129,769		129,769		L	06/26/2015
74267C-10-6	PROASSURANCE CORP			1,956.000	111,785	57.150	111,785	68,853	9,780	10,649		1,225		1,225		L	06/23/2017
742718-10-9	PROCTER & GAMBLE CO			98,271.000	9,029,139	91.880	9,029,139	3,777,956		267,474		761,888		761,888		L	12/15/2017
743187-10-6	PROGENICS PHARMACEUTICALS INC			2,427.000	14,441	5.950	14,441	29,782				(6,529)		(6,529)		L	06/28/2013
743312-10-0	PROGRESS SOFTWARE CORP			1,791.000	76,243	42.570	76,243	39,020		877		19,355		19,355		L	06/23/2017
743315-10-3	PROGRESSIVE CORP/THE			22,143.000	1,247,094	56.320	1,247,094	378,764		15,075		461,017		461,017		L	06/24/2016
74340W-10-3	PROLOGIS INC			20,137.000	1,299,038	64.510	1,299,038	556,343		35,326		235,256		235,256		L	06/23/2017
743424-10-3	PROOFPOINT INC			1,685.000	149,645	88.810	149,645	48,276				30,600		30,600		L	06/24/2016
74346Y-10-3	PROS HOLDINGS INC			1,099.000	29,069	26.450	29,069	14,792				5,418		5,418		L	06/24/2011
74347M-10-8	PROPETRO HOLDING CORP			938.000	18,910	20.160	18,910	12,109				6,802		6,802		L	06/23/2017
743606-10-5	PROSPERITY BANCSHARES INC			2,586.000	181,201	70.070	181,201	105,893	931	3,517		(4,422)		(4,422)		L	08/29/2014
74366E-10-2	PROTAGONIST THERAPEUTICS INC			282.000	5,866	20.800	5,866	6,456				(336)		(336)		L	12/16/2016
743713-10-9	PROTO LABS INC			1,003.000	103,309	103.000	103,309	61,206				51,805		51,805		L	06/27/2014
743815-10-2	PROVIDENCE SERVICE CORP/THE			495.000	29,373	59.340	29,373	11,725				10,539		10,539		L	06/24/2005
74383X-10-9	PROVIDENT BANCORP INC			168.000	4,444	26.450	4,444	3,721				723		723		L	06/23/2017
743868-10-1	PROVIDENT FINANCIAL HLDGS			251.000	4,618	18.400	4,618	4,475		136		(457)		(457)		L	06/24/2016
74386T-10-5	PROVIDENT FINANCIAL SERVICES I			2,502.000	67,479	26.970	67,479	47,223		2,327		(3,328)		(3,328)		L	06/25/2004
74431A-10-1	PRUDENTIAL BANCORP INC			279.000	4,910	17.600	4,910	4,704		64		207		207		L	06/23/2017
744320-10-2	PRUDENTIAL FINANCIAL INC			16,395.000	1,885,097	114.980	1,885,097	600,914		49,185		179,033		179,033		L	08/31/2009
744573-10-6	PUBLIC SERVICE ENTERPRISE GROU			19,174.000	987,461	51.500	987,461	371,340		32,979		146,106		146,106		L	06/24/2016
74460D-10-9	PUBLIC STORAGE CO			5,663.000	1,183,567	209.000	1,183,567	271,723		45,304		(82,114)		(82,114)		L	06/24/2016

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 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 HOMES INC			10,676.000	354,977	33.250	354,977	120,110	961	3,843		158,752		158,752		L	06/28/2013
74587B-10-1	PULSE BIOSCIENCES INC			356.000	8,402	23.600	8,402	11,829				(3,427)		(3,427)		L	06/23/2017
74587V-10-7	PUMA BIOTECHNOLOGY INC			1,119.000	110,613	98.850	110,613	53,988				70,524		70,524		L	06/23/2017
746228-30-3	PURE CYCLE CORP			626.000	5,227	8.350	5,227	4,569				658		658		L	06/23/2017
74624M-10-2	PURE STORAGE INC			3,625.000	57,493	15.860	57,493	48,535				14,005		14,005		L	06/23/2017
74727A-10-4	QCR HOLDINGS INC			472.000	20,225	42.850	20,225	12,016	24	90		(212)		(212)		L	06/24/2016
74727D-30-6	QAD INC			400.000	15,540	38.850	15,540	110	29	115		3,380		3,380		L	12/16/2010
747301-10-9	QUAD GRAPHICS INC			1,198.000	27,075	22.600	27,075	22,414		1,438		(5,127)		(5,127)		L	06/26/2015
747316-10-7	QUAKER CHEMICAL CORP			510.000	76,903	150.790	76,903	13,614		714		11,654		11,654		L	06/27/2008
747310-10-3	PZENA INVESTMENT MANAGEMENT IN			527.000	5,623	10.670	5,623	5,959		195		(232)		(232)		L	06/27/2014
74733V-10-0	QEP RESOUCES INC			9,406.000	90,015	9.570	90,015	89,133				(79,032)		(79,032)		L	06/23/2017
74736A-10-3	QTS REALTY TRUST INC			1,829.000	99,059	54.160	99,059	74,369	713	2,798		8,249		8,249		L	06/24/2016
74736K-10-1	QORVO INC			4,730.000	315,011	66.600	315,011	233,049				65,604		65,604		L	06/26/2015
74736L-10-9	Q2 HOLDINGS INC			1,206.000	44,441	36.850	44,441	28,954				8,325		8,325		L	06/23/2017
747525-10-3	QUALCOMM INC			56,719.000	3,631,150	64.020	3,631,150	1,224,993		127,051		(66,928)		(66,928)		L	06/22/2012
747545-10-1	QUALITY CARE PROPERTIES			2,935.000	40,532	13.810	40,532	46,604				(4,960)		(4,960)		L	11/01/2016
747582-10-4	QUALITY SYSTEMS INC			1,960.000	26,617	13.580	26,617	53,102				843		843		L	06/24/2011
74758T-30-3	QUALYS INC			1,213.000	71,992	59.350	71,992	32,579				31,924		31,924		L	06/23/2017
747619-10-4	QUANEX BUILDING PRODUCTS CORP			1,340.000	31,356	23.400	31,356	20,917		214		4,154		4,154		L	04/24/2008
74762E-10-2	QUANTA SERVICES INC			5,705.000	223,123	39.110	223,123	104,961				24,303		24,303		L	06/26/2009
74766D-10-0	QUANTENNA COMMUNICATIONS INC			807.000	9,845	12.200	9,845	16,808				(6,963)		(6,963)		L	06/23/2017
747906-50-1	QUANTUM CORP			1,091.000	6,142	5.630	6,142	7,440				(1,298)		(1,298)		L	06/23/2017
74834L-10-0	QUEST DIAGNOSTICS INC/DE			5,188.000	510,966	98.490	510,966	158,815		9,338		34,189		34,189		L	07/29/2011
74838J-10-1	QUIDEL CORP			1,084.000	46,991	43.350	46,991	10,291				23,772		23,772		L	06/30/2006
74874Q-10-0	QUINSTREET INC			1,192.000	9,989	8.380	9,989	14,764				5,507		5,507		L	06/24/2011
74876Y-10-1	QUINTILES TRANSNATIONAL HOLD			4,807.000	470,605	97.900	470,605	327,334				105,033		105,033		L	10/03/2016
749119-10-3	QUOTIENT TECHNOLOGY INC			2,851.000	33,499	11.750	33,499	41,258				2,491		2,491		L	06/23/2017
74933V-10-8	RA PHARMACEUTICALS INC			442.000	3,757	8.500	3,757	10,170				(6,413)		(6,413)		L	06/23/2017
74934Q-10-8	RCI HOSPITALITY HOLDINGS INC			330.000	9,233	27.980	9,233	7,563		20		1,670		1,670		L	06/23/2017
749397-10-5	R1 RCM INC			3,887.000	17,142	4.410	17,142	14,575				2,567		2,567		L	06/23/2017
749527-10-7	REV GROUP INC			432.000	14,053	32.530	14,053	12,605		43		1,448		1,448		L	06/23/2017
74955L-10-3	RGC RESOURCES INC			263.000	7,122	27.080	7,122	6,640		76		482		482		L	06/23/2017
749607-10-7	RLI CORP			1,544.000	93,659	60.660	93,659	49,613		3,984		(3,814)		(3,814)		L	06/28/2013
74965L-10-1	RLJ LODGING TRUST			6,612.000	145,266	21.970	145,266	121,823	2,182	6,522		(8,916)		(8,916)		L	09/01/2017
749660-10-6	RPC INC			2,256.000	57,596	25.530	57,596	1,781		451		12,904		12,904		L	12/17/2002
74967R-10-6	RMR GROUP INC			284.000	16,841	59.300	16,841	4,711		284		5,623		5,623		L	12/15/2015
74967X-10-3	RESTORATION HARDWARE HOLDING			769.000	66,295	86.210	66,295	67,538				42,687		42,687		L	06/27/2014
749685-10-3	RPM INTERNATIONAL INC			4,842.000	253,818	52.420	253,818	62,213		5,907		(6,827)		(6,827)		L	03/05/2004
74972G-10-3	RPX CORPORATION			1,727.000	23,211	13.440	23,211	29,569		86		4,559		4,559		L	06/27/2014
74975N-10-5	REGENERATION TECHNOLOGIES INC			2,673.000	10,959	4.100	10,959	26,159				2,272		2,272		L	06/27/2008
749780-10-5	RSP PERMIAN INC			5,131.000	208,729	40.680	208,729	156,081				5,334		5,334		L	06/23/2017
750236-10-1	RADIAN GROUP INC			8,421.000	173,557	20.610	173,557	176,968		83		22,492		22,492		L	06/23/2017
75025X-10-0	RADIANT LOGISTICS INC			1,449.000	6,665	4.600	6,665	9,176				(7)		(7)		L	06/23/2017
750459-10-9	RADISYS CORP			1,483.000	1,490	1.005	1,490	6,911				(5,079)		(5,079)		L	06/24/2016
750469-20-7	RADIUS HEALTH INC			1,455.000	46,225	31.770	46,225	84,774				(11,153)		(11,153)		L	06/23/2017
750491-10-2	RADNET INC			1,510.000	15,251	10.100	15,251	10,084				5,512		5,512		L	06/27/2014
750917-10-6	RAMBUS INC			4,243.000	60,335	14.220	60,335	103,542				2,774		2,774		L	06/23/2017
751212-10-1	RALPH LAUREN CORP CL A			2,197.000	227,807	103.690	227,807	77,202	1,099	4,394		29,374		29,374		L	06/26/2015
751452-20-2	RAMCO-GERSHENSON PROPERTIES TR			3,057.000	45,030	14.730	45,030	51,546	673	2,690		(5,655)		(5,655)		L	06/26/2015
75281A-10-9	RANGE RESOURCES CORP			8,947.000	152,636	17.060	152,636	212,626		678		(143,359)		(143,359)		L	06/23/2017
753422-10-4	RAPID7 INC			809.000	15,096	18.660	15,096	13,932				5,250		5,250		L	06/24/2016
754212-10-8	RAVEN INDUSTRIES INC			1,477.000	50,735	34.350	50,735	15,326		768		13,515		13,515		L	01/03/2005
754730-10-9	RAYMOND JAMES FINANCIAL INC			4,885.000	436,231	89.300	436,231	64,754		4,299		97,847		97,847		L	06/26/2015
754907-10-3	RAYONIER INC			4,462.000	141,133	31.630	141,133	44,742		4,236		21,211		21,211		L	06/23/2017

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 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
75508B-10-4	RAYONIER ADVANCED MATERIALS			1,744.000	35,665	20.450	35,665	13,962		488		8,703		8,703		L	06/30/2014
755111-50-7	RAYTHEON CO			11,142.000	2,093,025	187.850	2,093,025	398,270		34,819		510,861		510,861		L	09/16/2004
75524B-10-4	RBC BEARINGS INC			899.000	113,634	126.400	113,634	38,455				28,200		28,200		L	06/23/2017
75524W-10-8	RE/MAX HOLDINGS INC			732.000	35,502	48.500	35,502	25,710		527		(5,490)		(5,490)		L	06/24/2016
755408-10-1	READING INTERNATIONAL INC			787.000	13,143	16.700	13,143	4,248				79		79		L	06/22/2012
75605L-70-8	REALNETWORKS INC			1,085.000	3,711	3.420	3,711	131,358				(1,562)		(1,562)		L	06/25/2004
75605Y-10-6	REALOGY HOLDINGS CORP			5,305.000	140,583	26.500	140,583	235,052		1,910		4,085		4,085		L	06/27/2014
75606N-10-9	REALPAGE INC			2,285.000	101,226	44.300	101,226	59,345				31,367		31,367		L	06/23/2017
756109-10-4	REALTY INCOME CORP			10,419.000	594,091	57.020	594,091	321,998	2,214	26,329		(4,793)		(4,793)		L	06/24/2016
75615P-10-3	REATA PHARMACEUTICALS INC			341.000	9,657	28.320	9,657	7,874				1,399		1,399		L	06/23/2017
75629F-10-9	RECRO PHARMA INC			456.000	4,218	9.250	4,218	3,237				981		981		L	06/23/2017
756577-10-2	RED HAT INC			6,793.000	815,839	120.100	815,839	109,117				342,367		342,367		L	06/24/2016
756764-10-6	RED LION HOTELS CORP			638.000	6,284	9.850	6,284	4,446				957		957		L	06/24/2016
75689M-10-1	RED ROBIN GOURMET BURGERS INC			500.000	28,200	56.400	28,200	17,449								L	06/24/2005
75700L-10-8	RED ROCK RESORTS INC			2,623.000	88,500	33.740	88,500	61,327		648		26,053		26,053		L	06/23/2017
75737F-10-8	REDFIN CORP			406.000	12,716	31.320	12,716	10,771				1,945		1,945		L	09/15/2017
758075-40-2	REDWOOD TRUST INC			2,957.000	43,823	14.820	43,823	55,932		3,312		(1,153)		(1,153)		L	06/26/2009
758750-10-3	REGAL-BELOIT CORP			1,737.000	133,054	76.600	133,054	46,064	452	1,737		12,767		12,767		L	06/28/2013
758766-10-9	REGAL ENTERTAINMENT GROUP			4,416.000	101,612	23.010	101,612	86,276		3,515		10,779		10,779		L	06/23/2017
758849-10-3	REGENCY CENTERS CORP			5,824.000	402,904	69.180	402,904	265,115		11,013		39,930		39,930		L	06/23/2017
75886F-10-7	REGENERON PHARMACEUTICALS INC			3,041.000	1,143,294	375.960	1,143,294	68,933				26,974		26,974		L	06/28/2013
758932-10-7	REGIS CORP			1,367.000	20,997	15.360	20,997	17,393				5,793		5,793		L	06/23/2017
75901B-10-7	REGENXBIO INC			1,062.000	35,312	33.250	35,312	12,047				14,965		14,965		L	06/23/2017
75902K-10-6	REGIONAL MANAGEMENT CORP			383.000	10,077	26.310	10,077	9,401				378		378		L	06/23/2017
7591EP-10-0	REGIONS FINANCIAL CORP			46,062.000	795,951	17.280	795,951	426,261	4,146	13,358		134,501		134,501		L	06/22/2012
759351-60-4	REINSURANCE GROUP AMERICA INC			2,511.000	391,540	155.930	391,540	114,145		4,570		75,581		75,581		L	12/19/2008
75936P-10-5	REIS INC			393.000	8,115	20.650	8,115	7,264		267		(629)		(629)		L	06/28/2013
759509-10-2	RELIANCE STEEL & ALUMINUM CO			2,559.000	219,537	85.790	219,537	69,434		4,466		17,260		17,260		L	06/23/2017
75970E-10-7	RENASANT CORP			1,629.000	66,610	40.890	66,610	33,181	310	1,173		(2,167)		(2,167)		L	07/01/2015
75972A-30-1	RENEWABLE ENERGY GROUP INC			1,467.000	17,311	11.800	17,311	18,838				3,081		3,081		L	06/26/2015
759916-10-9	REPLIGEN CORP			1,344.000	48,760	36.280	48,760	5,307				7,338		7,338		L	06/22/2012
76009N-10-0	RENT-A-CENTER INC/TX			1,673.000	18,570	11.100	18,570	42,350		402		(251)		(251)		L	06/28/2013
760281-20-4	REPUBLIC BANCORP INC/KY			364.000	13,839	38.020	13,839	3,580	80	312		(553)		(553)		L	12/17/2002
760416-10-7	REPUBLIC FIRST BANCORP INC			1,873.000	15,827	8.450	15,827	10,463				(355)		(355)		L	06/23/2017
760759-10-0	REPUBLIC SERVICES INC			8,770.000	592,940	67.610	592,940	245,166	3,026	11,445		92,611		92,611		L	06/24/2016
761152-10-7	RESMED INC			5,278.000	446,994	84.690	446,994	31,292		7,178		119,494		119,494		L	06/30/2006
76116A-30-6	RESOLUTE ENERGY CORPORATION			838.000	26,372	31.470	26,372	24,216				2,156		2,156		L	06/23/2017
76120W-70-8	RESOURCE CAPITAL CORP			1,443.000	13,521	9.370	13,521	46,221	72	289		1,501		1,501		L	09/01/2015
76122Q-10-5	RESOURCES CONNECTION INC			1,107.000	17,103	15.450	17,103	19,056		509		(4,207)		(4,207)		L	06/25/2004
761299-10-6	RETROPHIN INC			1,469.000	30,952	21.070	30,952	39,607				3,144		3,144		L	06/26/2015
76131N-10-1	RETAIL OPPORTUNITY INVESTMENTS			4,204.000	83,870	19.950	83,870	53,614		3,071		(4,520)		(4,520)		L	06/23/2017
76131V-20-2	RETAIL PROPERTIES OF AMERICA			9,278.000	124,696	13.440	124,696	122,317	1,537	6,147		(17,535)		(17,535)		L	06/27/2014
761330-10-9	REVANCE THERAPEUTICS INC			879.000	31,424	35.750	31,424	26,990				12,038		12,038		L	06/23/2017
761525-60-9	REVLON INC			480.000	10,464	21.800	10,464	2,424				(3,528)		(3,528)		L	06/26/2009
76155G-20-6	REVOLUTION LIGHTING TECHNOLOGY			439.000	1,444	3.290	1,444	2,880				(1,435)		(1,435)		L	06/23/2017
761624-10-5	REX STORES CORP			234.000	19,373	82.790	19,373	2,370				(3,735)		(3,735)		L	06/26/2009
76169B-10-2	REXNORD CORP			4,030.000	104,861	26.020	104,861	100,046				24,920		24,920		L	06/23/2017
76169C-10-0	REXFORD INDUSTRIAL REALTY IN			2,561.000	74,679	29.160	74,679	39,377	371	1,460		15,289		15,289		L	06/24/2016
766559-60-3	RIGEL PHARMACEUTICALS INC			4,657.000	18,069	3.880	18,069	65,968				6,488		6,488		L	06/23/2017
766582-10-0	RIGNET INC			611.000	9,134	14.950	9,134	10,334				(5,010)		(5,010)		L	06/22/2012
76680R-20-6	RINGCENTRAL INC			2,430.000	117,612	48.400	117,612	41,410				67,554		67,554		L	06/24/2016
76680V-10-8	RING ENERGY INC			1,749.000	24,311	13.900	24,311	24,878				2,725		2,725		L	06/23/2017
767754-10-4	RITE AID CORP			34,626.000	68,213	1.970	68,213	161,668				(210,867)		(210,867)		L	06/23/2017
769397-10-0	RIVERVIEW BANCORP INC			671.000	5,818	8.670	5,818	4,401		30		1,416		1,416		L	06/23/2017

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 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
769730-10-5	ROADRUNNER TRASPORTATION SYS			1,220.000	9,406	7.710	9,406	28,134				(3,270)		(3,270)		L	06/27/2014
770323-10-3	ROBERT HALF INTERNATIONAL INC			4,841.000	268,869	55.540	268,869	102,330		4,647		32,725		32,725		L	06/24/2005
773903-10-9	ROCKWELL AUTOMATION INC/DE			4,932.000	968,398	196.350	968,398	131,864		15,363		305,537		305,537		L	03/15/2005
774341-10-1	ROCKWELL COLLINS INC			6,219.000	843,421	135.620	843,421	236,817		7,803		261,312		261,312		L	04/17/2017
774374-10-2	ROCKWELL MEDICAL TECH INC			1,891.000	11,006	5.820	11,006	14,886				(1,380)		(1,380)		L	06/28/2013
775133-10-1	ROGERS CORP			701.000	113,506	161.920	113,506	30,940				57,875		57,875		L	06/23/2017
775711-10-4	ROLLINS INC			3,656.000	170,114	46.530	170,114	66,618		1,961		43,529		43,529		L	06/23/2017
776696-10-6	ROPER INDUSTRIES INC			3,824.000	990,416	259.000	990,416	96,378		5,354		290,318		290,318		L	06/27/2014
777780-10-7	ROSETTA STONE INC			750.000	9,353	12.470	9,353	5,474				2,670		2,670		L	06/24/2016
778296-10-3	ROSS STORES INC			14,739.000	1,182,805	80.250	1,182,805	36,118		9,433		215,926		215,926		L	12/17/2002
780287-10-8	ROYAL GOLD INC			2,780.000	228,294	82.120	228,294	154,296		2,271		43,601		43,601		L	12/15/2017
78112V-10-2	RUBICON PROJECT INC/THE			1,562.000	2,921	1.870	2,921	23,572				(8,669)		(8,669)		L	06/24/2016
781270-10-3	RUDOLPH TECHNOLOGIES INC			1,221.000	29,182	23.900	29,182	33,449				672		672		L	06/25/2004
781846-20-9	RUSH ENTERPRISES INC			1,200.000	60,972	50.810	60,972	10,944				22,692		22,692		L	06/24/2005
781846-30-8	RUSH ENTERPRISES INC			257.000	12,390	48.210	12,390	5,268				4,456		4,456		L	06/24/2016
783332-10-9	RUTH'S HOSPITALITY GROUP INC			1,174.000	25,417	21.650	25,417	11,027		423		3,933		3,933		L	06/25/2010
783549-10-8	RYDER SYSTEM INC			2,083.000	175,326	84.170	175,326	61,343		3,749		20,268		20,268		L	06/26/2015
783754-10-4	RYERSON HOLDING CORP			592.000	6,157	10.400	6,157	6,402				98		98		L	06/23/2017
78377T-10-7	RYMAN HOSPITALITY PROPERTIES			1,712.000	118,162	69.020	118,162	77,264	1,370	4,817		9,786		9,786		L	06/23/2017
783859-10-1	S&T BANCORP INC			1,349.000	53,704	39.810	53,704	31,393		1,106		1,039		1,039		L	06/26/2015
78409V-10-4	S&P GLOBAL INC			9,884.000	1,674,350	169.400	1,674,350	245,305		16,210		611,424		611,424		L	10/30/2003
78410G-10-4	SBA COMMUNICATIONS CORP			4,600.000	751,456	163.360	751,456	86,584				664,872		664,872		L	01/17/2017
784117-10-3	SEI INVESTMENTS CO			4,960.000	356,426	71.860	356,426	96,748	1,488	2,537		110,032		110,032		L	06/23/2017
78413P-10-1	SEACOR MARINE HOLDINGS INC			629.000	7,359	11.700	7,359	12,558				(5,199)		(5,199)		L	06/02/2017
78425V-10-4	SI FINANCIAL GROUP			475.000	6,983	14.700	6,983	6,345		95		(333)		(333)		L	06/24/2016
784305-10-4	SJW CORP			678.000	43,277	63.830	43,277	15,786		705		5,322		5,322		L	06/24/2005
78440X-10-1	SL GREEN REALTY CORP			3,877.000	391,306	100.930	391,306	160,874	3,150	12,019		(25,666)		(25,666)		L	06/27/2014
78442P-10-6	SLM CORP			16,893.000	190,891	11.300	190,891	117,728				4,730		4,730		L	06/26/2015
78454L-10-0	SM ENERGY CO			4,345.000	95,938	22.080	95,938	60,351		411		(44,583)		(44,583)		L	06/23/2017
784635-10-4	SPX CORP			1,707.000	53,583	31.390	53,583	22,286				13,093		13,093		L	11/13/2003
78463M-10-7	SPS COMMERCE INC			690.000	33,527	48.590	33,527	19,926				(14,697)		(14,697)		L	06/28/2013
78467J-10-0	SS&C TECHNOLOGIES HOLDINGS			6,358.000	257,372	40.480	257,372	107,574		1,594		68,060		68,060		L	06/23/2017
78469C-10-3	SP PLUS CORP			672.000	24,931	37.100	24,931	9,097				6,014		6,014		L	06/30/2006
78469X-10-7	SPX FLOW INC			1,563.000	74,321	47.550	74,321	60,131				23,759		23,759		L	06/23/2017
78470V-10-8	SYNERGY RESOURCES CORP			7,633.000	65,109	8.530	65,109	58,814				(2,901)		(2,901)		L	06/24/2016
78486Q-10-1	SVB FINANCIAL GROUP			2,051.000	479,462	233.770	479,462	106,090				127,388		127,388		L	06/26/2015
78573L-10-6	SABRA HEALTH CARE REIT INC			6,162.000	115,661	18.770	115,661	112,686		6,223		3,007		3,007		L	08/17/2017
78573M-10-4	SABRE CORP			8,252.000	169,166	20.500	169,166	196,192		4,621		(36,721)		(36,721)		L	06/24/2016
786449-20-7	SAFEGUARD SCIENTIFICS INC			808.000	9,050	11.200	9,050	8,734				(1,818)		(1,818)		L	08/31/2009
78648T-10-0	SAFETY INSURANCE GROUP INC			591.000	47,516	80.400	47,516	28,878		1,773		3,960		3,960		L	06/24/2016
78649D-10-4	SAFETY INCOME AND GROWTH INC			401.000	7,058	17.600	7,058	7,715	60	63		(657)		(657)		L	09/15/2017
786598-30-0	SAGA COMMUNICATIONS INC			175.000	7,079	40.450	7,079	4,920	193	158		(1,724)		(1,724)		L	06/22/2012
78667J-10-8	SAGE THERAPEUTICS INC			1,343.000	221,206	164.710	221,206	71,943				144,573		144,573		L	06/23/2017
78709Y-10-5	SAIA INC			945.000	66,859	70.750	66,859	8,293				24,787		24,787		L	06/23/2017
790148-10-0	ST JOE CO/THE			1,876.000	33,862	18.050	33,862	79,408				(1,782)		(1,782)		L	06/28/2013
794093-10-4	SALEM COMMUNICATIONS CORP			415.000	1,868	4.500	1,868	3,050		54		(1,183)		(1,183)		L	06/23/2017
79466L-30-2	SALESFORCE.COM INC			25,923.000	2,650,108	102.230	2,650,108	651,256				849,725		849,725		L	06/23/2017
79546E-10-4	SALLY BEAUTY HOLDINGS INC			5,321.000	99,822	18.760	99,822	85,082				(40,759)		(40,759)		L	06/24/2016
79970Y-10-5	SANCHEZ ENERGY CORP			2,726.000	14,475	5.310	14,475	59,529				(8,495)		(8,495)		L	06/23/2017
800013-10-4	SANDERSON FARMS INC			787.000	109,220	138.780	109,220	38,454		1,605		35,053		35,053		L	06/26/2015
80007P-86-9	SANDRIDGE ENERGY INC			1,269.000	26,738	21.070	26,738	20,010				6,727		6,727		L	06/23/2017
800363-10-3	SANDY SPRING BANCORP INC			910.000	35,508	39.020	35,508	17,194		946		(883)		(883)		L	06/25/2010
800422-10-7	SANFILIPPO JOHN B & SON INC CO			368.000	23,276	63.250	23,276	5,617		920		(2,628)		(2,628)		L	06/22/2012
800677-10-6	SANGAMO BIOSCIENCES INC			2,773.000	45,477	16.400	45,477	30,589				25,440		25,440		L	06/23/2017

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 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
801056-10-2	SANMINA-SCI CORP			2,856.000	94,248	33.000	94,248	55,586				(11,911)		(11,911)		L	06/23/2017
80283M-10-1	SANTANDER CONSUMER USA HOLDING			5,737.000	106,823	18.620	106,823	111,266		172		32,811		32,811		L	06/23/2017
803607-10-0	SAREPTA THERAPEUTICS INC			2,659.000	147,947	55.640	147,947	105,883				56,903		56,903		L	12/15/2017
804395-10-1	SAUL CENTERS INC			392.000	24,206	61.750	24,206	14,160		800		(1,905)		(1,905)		L	06/24/2016
80589M-10-2	SCANA CORP			5,186.000	206,299	39.780	206,299	165,017	3,176	12,511		(173,731)		(173,731)		L	06/28/2013
806037-10-7	SCANSOURCE INC			958.000	34,296	35.800	34,296	22,036				(4,359)		(4,359)		L	06/28/2013
806407-10-2	SCHEIN HENRY INC			6,040.000	422,075	69.880	422,075	65,537				(36,089)		(36,089)		L	09/15/2017
806882-10-6	SCHNITZER STEEL INDUSTRIES INC			1,051.000	35,209	33.500	35,209	19,144		788		8,198		8,198		L	06/25/2004
80689H-10-2	SCHNEIDER NATIONAL INC			1,179.000	33,672	28.560	33,672	24,757	59	118		8,915		8,915		L	06/23/2017
807066-10-5	SCHOLASTIC CORP			1,096.000	43,961	40.110	43,961	37,148		658		(8,088)		(8,088)		L	12/17/2002
808194-10-4	SCHULMAN A INC			1,122.000	41,795	37.250	41,795	27,108		920		4,264		4,264		L	06/24/2011
808513-10-5	SCHWAB CHARLES CORP NEW COM			45,446.000	2,334,561	51.370	2,334,561	614,392		14,512		540,389		540,389		L	06/23/2017
808541-10-6	SCHWEITZER-MAUDUIT INTERNATION			1,182.000	53,616	45.360	53,616	19,256		1,998		(201)		(201)		L	06/22/2012
808625-10-7	SCIENCE APPLICATIONS INTE			1,738.000	133,079	76.570	133,079	77,069		2,155		(14,304)		(14,304)		L	06/26/2015
80874P-10-9	SCIENTIFIC GAMES CORP			1,968.000	100,958	51.300	100,958	36,455				73,406		73,406		L	03/22/2005
810186-10-6	SCOTTS MIRACLE-GRO CO/THE			1,569.000	167,867	106.990	167,867	40,414		3,232		17,949		17,949		L	06/25/2010
811054-40-2	SCRIPPS E W CO OHIO CL A NEW			2,274.000	35,543	15.630	35,543	46,318				(8,414)		(8,414)		L	03/25/2015
811065-10-1	SCRIPPS NETWORKS INTERACTIVE			3,149.000	268,862	85.380	268,862	160,376		3,697		44,658		44,658		L	06/23/2017
811543-10-7	SEABOARD CORP			10.000	44,100	4,410.000	44,100	25,856		60		4,580		4,580		L	06/28/2013
811707-80-1	SEACOAST BANKING CORP OF FLORI			1,542.000	38,874	25.210	38,874	20,726				4,406		4,406		L	06/23/2017
811904-10-1	SEACOR HOLDINGS INC			617.000	28,518	46.220	28,518	22,030				1,047		1,047		L	06/27/2008
81211K-10-0	SEALED AIR CORP			7,340.000	361,862	49.300	361,862	186,758		4,698		29,066		29,066		L	06/27/2014
812578-10-2	SEATTLE GENETICS INC			3,768.000	201,588	53.500	201,588	42,038				2,751		2,751		L	06/24/2011
81282V-10-0	SEAWORLD ENTERTAINMENT INC			2,698.000	36,612	13.570	36,612	82,773				(14,461)		(14,461)		L	06/27/2014
81374A-10-5	SECUREWORKS CORP			257.000	2,280	8.870	2,280	3,351				(442)		(442)		L	06/24/2016
81616X-10-3	SELECT COMFORT CORP			1,596.000	59,994	37.590	59,994	30,911				21,730		21,730		L	06/23/2017
81617J-30-1	SELECT ENERGY SERVICES INC			351.000	6,402	18.240	6,402	5,384				1,018		1,018		L	09/15/2017
81618T-10-0	SELECT INCOME REIT			1,918.000	48,199	25.130	48,199	48,943		3,913		(134)		(134)		L	06/24/2016
81619Q-10-5	SELECT MEDICAL HOLDINGS			4,065.000	71,747	17.650	71,747	52,723				17,886		17,886		L	06/26/2015
816212-10-4	SELECTA BIOSCIENCES INC			474.000	4,650	9.810	4,650	8,394				(3,744)		(3,744)		L	06/23/2017
816300-10-7	SELECTIVE INSURANCE GROUP			2,223.000	130,490	58.700	130,490	21,059		1,467		34,790		34,790		L	12/17/2002
81663A-10-5	SEMGROUP CORP			2,570.000	77,614	30.200	77,614	69,314		3,956		(16,848)		(16,848)		L	06/23/2017
816850-10-1	SEMTECH CORP			2,520.000	86,184	34.200	86,184	56,010				6,049		6,049		L	06/23/2017
816851-10-9	SEMPRA ENERGY			9,538.000	1,019,803	106.920	1,019,803	297,852	7,845	30,649		59,230		59,230		L	06/23/2017
817070-50-1	SENECA FOODS CORP			365.000	11,224	30.750	11,224	11,668				(3,395)		(3,395)		L	06/26/2009
81721M-10-9	SENIOR HOUSING PROPERTIES TRUS			9,263.000	177,386	19.150	177,386	169,699		14,450		2,038		2,038		L	06/24/2016
81725T-10-0	SENSIENT TECHNOLOGIES CORP			1,713.000	125,306	73.150	125,306	43,582		2,088		(9,362)		(9,362)		L	06/23/2017
81734P-10-7	SEQUENTIAL BRANDS GROUP INC			1,607.000	2,860	1.780	2,860	59,295				(4,660)		(4,660)		L	12/07/2015
81750R-10-2	SERES THERAPEUTICS INC			745.000	7,554	10.140	7,554	21,561				179		179		L	06/24/2016
81752R-10-0	SEARS			990.000	40,055	40.460	40,055	47,781	248	990		(2,228)		(2,228)		L	06/24/2016
817565-10-4	SERVICE CORP INTERNATIONAL/US			7,130.000	266,092	37.320	266,092	46,740		4,135		63,600		63,600		L	12/15/2003
81761R-10-9	SERVICEMASTER GLOVAL HOLDING			5,213.000	267,271	51.270	267,271	178,294				70,897		70,897		L	06/24/2016
81762P-10-2	SERVICENOW INC			6,396.000	833,974	130.390	833,974	355,264				346,557		346,557		L	06/23/2017
81763U-10-0	SERVICESOURCE INTERNATIONAL			2,827.000	8,735	3.090	8,735	38,778				(7,322)		(7,322)		L	06/28/2013
81768T-10-8	SERVISFIRST BANCSHARES INC			1,876.000	77,854	41.500	77,854	34,502	94	356		7,617		7,617		L	06/26/2015
819047-10-1	SHAKE SHACK INC CLASS A			841.000	36,331	43.200	36,331	33,165				5,995		5,995		L	06/23/2017
82312B-10-6	SHENANDOAH TELECOMMUNICATIONS			1,811.000	61,212	33.800	61,212	9,950		471		11,772		11,772		L	06/28/2013
824348-10-6	SHERWIN-WILLIAMS CO/THE			3,117.000	1,278,095	410.040	1,278,095	99,018		10,499		435,309		435,309		L	06/23/2017
824543-10-2	SHILOH INDUSTRIES INC			313.000	2,567	8.200	2,567	4,141				(1,574)		(1,574)		L	06/23/2017
824889-10-9	SHOE CARNIVAL INC			576.000	15,408	26.750	15,408	8,187		167		(132)		(132)		L	12/17/2002
825107-10-5	SHORE BANCSHARES INC			497.000	8,300	16.700	8,300	5,417		109		721		721		L	06/24/2016
82568P-30-4	SHUTTERFLY INC			1,315.000	65,421	49.750	65,421	32,001				(565)		(565)		L	06/22/2012
825690-10-0	SHUTTERSTOCK INC			719.000	30,939	43.030	30,939	49,682				(3,228)		(3,228)		L	06/26/2015
82620P-10-2	SIERRA BANCORP			370.000	9,827	26.560	9,827	8,638		207		(11)		(11)		L	06/24/2005

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

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		3	4			7	8		10	11	12	13	14	15	16		
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82621J-10-5	SIENTRA INC			549.000	7,719	14.060	7,719	5,138				2,581		2,581		L	06/23/2017
826565-10-3	SIGMA DESIGNS INC			1,460.000	10,147	6.950	10,147	16,874				1,387		1,387		L	06/26/2015
82669G-10-4	SIGNATURE BANK/NEW YORK NY			2,094.000	287,422	137.260	287,422	75,832				(27,096)		(27,096)		L	06/24/2016
826919-10-2	SILICON LABORATORIES INC			1,625.000	143,488	88.300	143,488	65,849				36,973		36,973		L	06/23/2017
827048-10-9	SILGAN HOLDINGS INC			2,434.000	71,535	29.390	71,535	14,339		876		9,249		9,249		L	05/30/2017
82817Q-10-3	SILVER SPRING NETWORKS INC			1,525.000	24,766	16.240	24,766	22,938				4,468		4,468		L	06/27/2014
828359-10-9	SILVERCREST ASSET MANAGEMENT G			298.000	4,783	16.050	4,783	3,602		143		864		864		L	06/24/2016
82836G-10-2	SILVERBOW RESOURCES INC			253.000	7,519	29.720	7,519	6,534				985		985		L	06/23/2017
828730-20-0	SIMMONS FIRST NATIONAL CORP			1,498.000	85,536	57.100	85,536	48,571	375	1,197		(6,930)		(6,930)		L	10/20/2017
828806-10-9	SIMON PROPERTY GROUP INC			11,891.000	2,042,160	171.740	2,042,160	745,607		85,021		(70,514)		(70,514)		L	06/24/2016
829073-10-5	SIMPSON MANUFACTURING CO INC			1,581.000	90,765	57.410	90,765	37,436		1,129		21,685		21,685		L	06/23/2017
829214-10-5	SIMULATIONS PLUS INC			414.000	6,665	16.100	6,665	5,195		46		1,470		1,470		L	06/23/2017
829226-10-9	SINCLAIR BROADCAST GROUP INC			2,721.000	102,990	37.850	102,990	43,715		1,959		12,245		12,245		L	06/28/2013
82968B-10-3	SIRIUS XM RADIO INC			54,913.000	294,334	5.360	294,334	59,839		2,251		49,971		49,971		L	06/25/2010
82982L-10-3	SITEONE LANDSCAPE SUPPLY INC			1,315.000	100,861	76.700	100,861	59,871				40,483		40,483		L	06/23/2017
83001A-10-2	SIX FLAGS ENTERTAINMENT CORP			2,790.000	185,730	66.570	185,730	51,286		7,310		18,442		18,442		L	06/24/2011
830566-10-5	SKECHERS U.S.A. INC			4,672.000	176,788	37.840	176,788	27,987				61,951		61,951		L	06/24/2011
830879-10-2	SKYWEST INC			1,961.000	104,129	53.100	104,129	31,773	157	569		32,651		32,651		L	06/28/2013
83088M-10-2	SKYWORKS SOLUTIONS INC			7,073.000	671,581	94.950	671,581	243,411		8,488		143,511		143,511		L	06/24/2016
831865-20-9	SMITH A O COM			5,419.000	332,076	61.280	332,076	22,725		3,035		75,487		75,487		L	12/17/2002
83190B-10-1	SMART & FINAL STORES INC			1,024.000	8,755	8.550	8,755	18,572				(5,683)		(5,683)		L	06/26/2015
83190L-20-8	SMARTFINANCIAL INC			275.000	5,968	21.700	5,968	6,561				(593)		(593)		L	06/23/2017
83191H-10-7	SMART SAND INC			801.000	6,937	8.660	6,937	9,040				(2,893)		(2,893)		L	06/23/2017
832696-40-5	SMUCKER J M CO COM NEW			4,288.000	532,741	124.240	532,741	215,372		13,121		(16,380)		(16,380)		L	06/26/2015
833034-10-1	SNAP-ON INC			2,169.000	378,057	174.300	378,057	73,304		6,399		6,572		6,572		L	06/24/2016
833551-10-4	SNYDERS-LANCE INC			3,317.000	166,115	50.080	166,115	75,787		2,123		38,942		38,942		L	06/24/2016
83418M-10-3	SOLARIS OILFIELD INFRAST			369.000	7,900	21.410	7,900	3,959				3,941		3,941		L	06/23/2017
835451-10-5	SONIC CORP			1,512.000	41,550	27.480	41,550	11,669		877		1,467		1,467		L	11/26/2003
83545G-10-2	SONIC AUTOMOTIVE INC			1,157.000	21,347	18.450	21,347	14,721	58	231		(5,149)		(5,149)		L	06/24/2011
835495-10-2	SONOCO PRODUCTS CO			3,576.000	190,029	53.140	190,029	94,180		5,507		1,573		1,573		L	06/24/2005
83570V-10-7	SONUS NETWORKS INC			2,205.000	17,045	7.730	17,045	52,431				(35,387)		(35,387)		L	10/30/2017
835898-10-7	SOTHEBY'S			1,487.000	76,729	51.600	76,729	39,024				17,457		17,457		L	06/30/2006
838518-10-8	SOUTH JERSEY INDUSTRIES INC			3,054.000	95,376	31.230	95,376	55,260		3,260		(7,669)		(7,669)		L	06/23/2017
840441-10-9	SOUTH STATE CORP			1,240.000	108,066	87.150	108,066	49,169		1,173		14,289		14,289		L	12/01/2017
842587-10-7	SOUTHERN CO			38,131.000	1,833,720	48.090	1,833,720	904,332		86,464		(43,245)		(43,245)		L	03/31/2017
84265V-10-5	SOUTHERN COPPER CORP			3,201.000	151,887	47.450	151,887	101,020		1,825		48,716		48,716		L	06/23/2017
842873-10-1	SOUTHERN FIRST BANCSHARES			228.000	9,405	41.250	9,405	5,405				1,197		1,197		L	06/24/2016
843380-10-6	SOUTHERN MISSOURI BANCORP			231.000	8,683	37.590	8,683	5,368		97		511		511		L	06/24/2016
843395-10-4	SOUTHERN NATL BANCORP OF VA			454.000	7,278	16.030	7,278	5,357		145		(141)		(141)		L	06/24/2016
84470P-10-9	SOUTHSIDE BANCSHARES INC			1,068.000	35,970	33.680	35,970	27,551		1,083		(2,746)		(2,746)		L	06/23/2017
844741-10-8	SOUTHWEST AIRLINES CO			21,472.000	1,405,342	65.450	1,405,342	255,155	2,684	9,662		335,178		335,178		L	05/03/2011
844895-10-2	SOUTHWEST GAS CORP			1,840.000	148,083	80.480	148,083	39,867		3,560		7,102		7,102		L	06/30/2006
845467-10-9	SOUTHWESTERN ENERGY CO			19,699.000	109,920	5.580	109,920	171,711				(92,020)		(92,020)		L	06/23/2017
846511-10-3	SPARK ENERGY INC			431.000	5,344	12.400	5,344	6,403		245		(2,572)		(2,572)		L	06/23/2017
84652J-10-3	SPARK THERAPEUTICS INC			897.000	46,124	51.420	46,124	54,394				(968)		(968)		L	06/23/2017
846819-10-0	SPARTAN MOTORS INC			1,379.000	21,719	15.750	21,719	7,943		138		8,964		8,964		L	06/24/2016
847215-10-0	SPARTANNASH CO			957.000	25,533	26.680	25,533	17,901		632		(12,307)		(12,307)		L	11/20/2013
847235-10-8	SPARTON CORP			460.000	10,608	23.060	10,608	7,927				(363)		(363)		L	06/28/2013
84763A-10-8	SPECTRUM PHARMACEUTICALS INC			2,652.000	50,255	18.950	50,255	15,825				38,507		38,507		L	06/25/2010
84763R-10-1	SPECTRUM BRANDS HOLDINGS INC			959.000	107,792	112.400	107,792	48,807		1,611		(9,523)		(9,523)		L	06/26/2015
847788-10-6	SPEEDWAY MOTORSPORTS INC			581.000	10,963	18.870	10,963	15,039		349		(1,627)		(1,627)		L	12/17/2002
848574-10-9	SPIRIT AEROSYSTEMS HOLDINGS IN			4,506.000	393,149	87.250	393,149	144,514	451	1,802		130,223		130,223		L	06/26/2015
848577-10-2	SPIRIT AIRLINES INC			2,736.000	122,710	44.850	122,710	92,456				(35,595)		(35,595)		L	06/27/2014
84857L-10-1	SPIRE INC			1,831.000	137,600	75.150	137,600	58,048	1,030	3,845		19,409		19,409		L	06/26/2015

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 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
84860W-10-2	SPIRIT REALTY CAPITAL INC			18,856.000	161,784	8.580	161,784	176,983	3,394	13,576		(42,992)		(42,992)		L	06/24/2016
848637-10-4	SPLUNK INC			5,195.000	430,354	82.840	430,354	250,383				163,218		163,218		L	06/23/2017
84863T-10-6	SPOK HOLDINGS INC COMMON STOCK			859.000	13,443	15.650	13,443	20,015		644		(4,381)		(4,381)		L	06/25/2004
84920Y-10-6	SPORTSMAN'S WAREHOUSE HOLDINGS			1,434.000	9,479	6.610	9,479	12,398				(1,269)		(1,269)		L	06/23/2017
85207U-10-5	SPRINT CORP W/I			24,656.000	145,224	5.890	145,224	646,944				(62,380)		(62,380)		L	09/30/2013
85208M-10-2	SPROUTS FARMERS MARKET			5,274.000	128,422	24.350	128,422	161,646				28,638		28,638		L	06/26/2015
852234-10-3	SQUARE INC			8,664.000	300,381	34.670	300,381	180,924				113,520		113,520		L	06/23/2017
852312-30-5	STAAR SURGICAL COMPANY			1,741.000	26,986	15.500	26,986	10,390				8,096		8,096		L	06/25/2010
85254J-10-2	STAG INDUSTRIAL INC			3,470.000	94,835	27.330	94,835	67,981	408	4,359		9,537		9,537		L	06/23/2017
852857-20-0	STAMPS.COM INC			618.000	116,184	188.000	116,184	12,813				45,330		45,330		L	06/24/2016
853666-10-5	STANDARD MOTOR PRODUCTS INC			843.000	37,859	44.910	37,859	6,867		641		(7,005)		(7,005)		L	06/25/2010
854231-10-7	STANDEX INTERNATIONAL CORP			487.000	49,601	101.850	49,601	15,023		321		6,818		6,818		L	06/22/2012
854502-10-1	STANLEY BLACK AND DECKER			5,834.000	989,971	169.690	989,971	43,262		13,983		317,553		317,553		L	06/23/2017
855244-10-9	STARBUCKS CORP			54,165.000	3,110,696	57.430	3,110,696	257,049		56,873		103,455		103,455		L	06/22/2012
85569C-10-7	STARTEK INC			352.000	3,509	9.970	3,509	4,188				(679)		(679)		L	06/23/2017
855707-10-5	STATE AUTO FINANCIAL CORP			630.000	18,346	29.120	18,346	6,872		252		1,455		1,455		L	12/17/2002
85571B-10-5	STARWOOD PROPERTY TRUST			9,293.000	198,406	21.350	198,406	221,849	4,461	17,502		(5,898)		(5,898)		L	06/23/2017
856190-10-3	STATE BANK FINANCIAL CORP			1,460.000	43,566	29.840	43,566	23,893		818		4,351		4,351		L	06/24/2011
857477-10-3	STATE STREET CORP			14,338.000	1,399,532	97.610	1,399,532	598,173	6,022	22,367		285,183		285,183		L	06/26/2009
858119-10-0	STEEL DYNAMICS INC			9,128.000	393,691	43.130	393,691	85,824	1,415	5,522		68,916		68,916		L	06/26/2015
858155-20-3	STEELCASE INC			3,128.000	47,546	15.200	47,546	43,685	399	1,457		(6,482)		(6,482)		L	06/23/2017
858586-10-0	STEPAN CO			775.000	61,202	78.970	61,202	10,143		651		(1,945)		(1,945)		L	12/17/2002
85858C-10-7	STEMLINE THERAPEUTICS INC			834.000	13,010	15.600	13,010	13,688				4,759		4,759		L	06/23/2017
858912-10-8	STERICYCLE INC			3,227.000	219,404	67.990	219,404	84,953				(29,198)		(29,198)		L	06/23/2017
85917A-10-0	STERLING BANCORP DEL			7,816.000	192,274	24.600	192,274	97,385		1,515		38,934		38,934		L	10/02/2017
859241-10-1	STERLING CONSTRUCTION CO INC			1,004.000	16,345	16.280	16,345	11,164				5,182		5,182		L	06/23/2017
860372-10-1	STEWART INFORMATION SERVICES C			815.000	34,475	42.300	34,475	21,376		978		(3,081)		(3,081)		L	12/17/2002
860630-10-2	STIFEL FINANCIAL CORP			2,581.000	153,724	59.560	153,724	85,853		516		24,803		24,803		L	02/15/2013
861025-10-4	STOCK YARDS BANCORP INC			922.000	34,759	37.700	34,759	9,952		738		(8,529)		(8,529)		L	12/17/2002
861642-40-3	STONE ENERGY CORP			749.000	24,088	32.160	24,088	13,062				11,026		11,026		L	06/23/2017
86183P-10-2	STONERIDGE INC			1,055.000	24,117	22.860	24,117	13,194				5,454		5,454		L	06/24/2011
862121-10-0	STORE CAPITAL CORP			6,501.000	169,286	26.040	169,286	172,209	2,015	7,529		9,616		9,616		L	06/23/2017
862578-10-1	STRAIGHT PATH COMMUNICATIONS			529.000	96,167	181.790	96,167	45,711				49,781		49,781		L	12/15/2017
863167-20-1	STRATUS PROPERTIES INC			218.000	6,475	29.700	6,475	5,240		99		(206)		(206)		L	06/23/2017
863236-10-5	STRAYER EDUCATION INC			417.000	37,355	89.580	37,355	60,630		417		3,732		3,732		L	06/25/2010
863667-10-1	STRYKER CORP			13,042.000	2,019,423	154.840	2,019,423	318,638	6,130	22,151		456,350		456,350		L	06/23/2017
864159-10-8	STURM RUGER & CO INC			652.000	36,414	55.850	36,414	14,013		785		512		512		L	06/23/2017
864909-10-6	SUCAMPO PHARMACEUTICALS			1,048.000	18,812	17.950	18,812	10,915				4,611		4,611		L	06/26/2015
86606G-10-1	SUMMIT FINANCIAL GROUP INC			394.000	10,370	26.320	10,370	10,095		140		355		355		L	06/23/2017
866082-10-0	SUMMIT HOTEL PROPERTIES INC			3,928.000	59,823	15.230	59,823	39,884		2,603		(3,494)		(3,494)		L	06/23/2017
86614U-10-0	SUMMIT MATERIALS INC			4,288.000	134,821	31.440	134,821	101,811				31,130		31,130		L	12/07/2017
86663B-20-1	SUN BANCORP INC/NJ			385.000	9,356	24.300	9,356	6,255		15		(655)		(655)		L	06/24/2011
866674-10-4	SUN COMMUNITIES INC			2,801.000	259,877	92.780	259,877	142,699	1,877	7,168		42,454		42,454		L	06/23/2017
866942-10-5	SUN HYDRAULICS CORP			922.000	59,644	64.690	59,644	18,957		350		22,792		22,792		L	06/22/2007
86722A-10-3	SUNCOKE ENERGY INC			2,524.000	30,263	11.990	30,263	15,667				1,641		1,641		L	06/28/2013
867652-40-6	SUNPOWER CORP			2,299.000	19,381	8.430	19,381	57,407				4,184		4,184		L	06/26/2015
86771W-10-5	SUNRUN INC			3,212.000	18,951	5.900	18,951	22,281				1,050		1,050		L	06/23/2017
86777J-10-8	SUNSHINE BANCORP INC			272.000	6,240	22.940	6,240	5,826				414		414		L	06/23/2017
867892-10-1	SUNSTONE HOTEL INVESTORS INC			8,527.000	140,951	16.530	140,951	141,440	4,946	5,221		9,661		9,661		L	06/23/2017
867914-10-3	SUNTRUST BANKS INC			18,409.000	1,189,037	64.590	1,189,037	815,831		24,300		179,304		179,304		L	07/31/2009
86800U-10-4	SUPER MICRO COMPUTER INC			1,554.000	32,517	20.925	32,517	15,929				(11,072)		(11,072)		L	06/26/2015
868157-10-8	SUPERIOR ENERGY SERVICES INC			5,923.000	57,038	9.630	57,038	93,289				(42,942)		(42,942)		L	02/08/2012
868168-10-5	SUPERIOR INDUSTRIES INTERNATIO			1,027.000	15,251	14.850	15,251	32,162		555		(11,811)		(11,811)		L	09/25/2003
868358-10-2	SUPERIOR UNIFORM GROUP INC			295.000	7,879	26.710	7,879	4,799		108		2,092		2,092		L	06/26/2015

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 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
868459-10-8	SUPERNUS PHAARMACEUTICALS INC			1,839.000	73,284	39.850	73,284	22,552				26,849		26,849		L	06/24/2016
868536-30-1	SUPERVALU INC			888.000	19,181	21.600	19,181	144,863				(125,682)		(125,682)		L	08/02/2017
86881A-10-0	SURGERY PARTNERS INC			643.000	7,780	12.100	7,780	12,390				(2,411)		(2,411)		L	12/18/2015
868873-10-0	SURMODICS INC			516.000	14,448	28.000	14,448	16,001				1,342		1,342		L	12/17/2002
86933G-10-5	SUTHERLAND ASSET MANAGEMENT CO			607.000	9,196	15.150	9,196	9,195	225	449		1		1		L	06/23/2017
87105L-10-4	SWITCH INC			1,325.000	24,102	18.190	24,102	22,663				1,439		1,439		L	12/15/2017
871237-10-3	SYKES ENTERPRISES INC			1,511.000	47,521	31.450	47,521	38,383				3,913		3,913		L	06/25/2010
871503-10-8	SYMANTEC CORP			23,044.000	646,615	28.060	646,615	766,720		6,913		96,093		96,093		L	06/24/2016
87157B-10-3	SYNCHRONOSS TECHNOLOGIES INC			1,690.000	15,109	8.940	15,109	48,348				(49,618)		(49,618)		L	06/24/2016
87157D-10-9	SYNAPTICS INC			1,338.000	53,440	39.940	53,440	43,636				(18,628)		(18,628)		L	06/23/2017
871607-10-7	SYNOPSYS INC			5,666.000	482,970	85.240	482,970	140,597				149,469		149,469		L	06/26/2015
87161C-50-1	SYNOVUS FINANCIAL CORP			4,498.000	215,634	47.940	215,634	119,911	675	2,564		30,856		30,856		L	06/26/2015
87162H-10-3	SYNTEL INC			1,329.000	30,554	22.990	30,554	20,522				4,253		4,253		L	06/22/2007
87162W-10-0	SYNNEX CORP			1,010.000	137,310	135.950	137,310	64,744		1,032		14,661		14,661		L	06/23/2017
871639-30-8	SYNERGY PHARMACEUTICALS INC			8,840.000	19,713	2.230	19,713	40,196				(32,154)		(32,154)		L	06/23/2017
87164F-10-5	SYNDAX PHARMACEUTICALS INC FIG			359.000	3,145	8.760	3,145	4,746				(1,601)		(1,601)		L	06/23/2017
87165B-10-3	SYNCHRONY FINANCIAL			30,285.000	1,169,304	38.610	1,169,304	820,128		16,960		70,867		70,867		L	06/24/2016
871829-10-7	SYSCO CORP			18,975.000	1,152,352	60.730	1,152,352	333,763		25,047		101,706		101,706		L	06/26/2015
87184Q-10-7	SYROS PHARMACEUTICALS INC			496.000	4,826	9.730	4,826	8,645				(3,819)		(3,819)		L	06/23/2017
871851-10-1	SYSTEMAX INC			461.000	15,337	33.270	15,337	8,660		161		11,295		11,295		L	06/22/2007
872275-10-2	TCF FINANCIAL CORP			6,199.000	127,080	20.500	127,080	103,581		1,860		5,641		5,641		L	06/24/2011
87236Y-10-8	TD AMERITRADE HOLDING CORP			9,635.000	492,638	51.130	492,638	231,988		7,226		72,552		72,552		L	09/30/2014
87240R-10-7	TFS FINANCIAL CORP			1,044.000	15,597	14.940	15,597	16,847		481		(2,327)		(2,327)		L	06/23/2017
872540-10-9	TJX COS INC			24,613.000	1,881,910	76.460	1,881,910	148,743		29,474		32,735		32,735		L	11/26/2003
872590-10-4	T-MOBILE US INC			11,436.000	726,300	63.510	726,300	354,453				67,074		67,074		L	06/23/2017
87266J-10-4	TPI COMPOSITES INC			400.000	8,184	20.460	8,184	7,439				745		745		L	06/23/2017
87266M-10-7	TPG RE FINANCE TRUST INC			427.000	8,134	19.050	8,134	8,347	162	141		(213)		(213)		L	09/15/2017
87305R-10-9	TTM TECHNOLOGIES INC			3,576.000	56,036	15.670	56,036	45,775				3,135		3,135		L	06/23/2017
87336U-10-5	TABLEAU SOFTWARE INC CL A			2,342.000	162,066	69.200	162,066	173,463				61,890		61,890		L	06/23/2017
873379-10-1	TABULA RASA HEALTHCARE INC			350.000	9,818	28.050	9,818	5,078				4,739		4,739		L	06/23/2017
87357P-10-0	TACTILE SYSTEMS TECHNOLOGY I			357.000	10,346	28.980	10,346	9,681				665		665		L	06/23/2017
873868-10-3	TAHOE RESOURCES			11,807.000	56,556	4.790	56,556	174,798		1,405		(54,666)		(54,666)		L	06/24/2016
87403A-10-7	TAILORED BRANDS INC			1,859.000	40,582	21.830	40,582	31,307		946		10,061		10,061		L	06/23/2017
874054-10-9	TAKE-TWO INTERACTIVE SOFTWARE			4,272.000	468,980	109.780	468,980	136,448				223,682		223,682		L	12/15/2017
875465-10-6	TANGER FACTORY OUTLET CENTERS			3,676.000	97,451	26.510	97,451	48,950		4,972		(34,077)		(34,077)		L	06/22/2012
876030-10-7	TAPESTRY INC COM			10,947.000	484,186	44.230	484,186	88,624	3,695	14,646		99,291		99,291		L	06/23/2017
87612E-10-6	TARGET CORP			21,358.000	1,393,610	65.250	1,393,610	531,925		52,114		(149,079)		(149,079)		L	06/26/2015
87612G-10-1	TARGA RESOURCES CORP			7,616.000	368,767	48.420	368,767	317,161		25,906		(51,620)		(51,620)		L	06/23/2017
876664-10-3	TAUBMAN CENTERS INC			2,340.000	153,106	65.430	153,106	45,813		5,850		(19,890)		(19,890)		L	06/24/2005
87724P-10-6	TAYLOR MORRISON HOME CORP-A			2,391.000	58,508	24.470	58,508	56,254				8,136		8,136		L	06/23/2017
878155-10-0	TEAM INC			1,231.000	18,342	14.900	18,342	32,721				(29,975)		(29,975)		L	03/01/2016
878237-10-6	TECH DATA CORP			1,361.000	133,337	97.970	133,337	55,542				18,088		18,088		L	06/24/2016
87874R-10-0	TECHTARGET INC			708.000	9,855	13.920	9,855	6,264				3,816		3,816		L	06/27/2014
87901J-10-5	TEGNA INC			8,405.000	118,342	14.080	118,342	21,970	588	3,530		3,749		3,749		L	06/29/2015
879080-10-9	TEJON RANCH CO			835.000	17,332	20.760	17,332	21,411				(2,905)		(2,905)		L	10/27/2017
87918A-10-5	TELADOC INC			2,089.000	72,802	34.850	72,802	59,556				14,098		14,098		L	06/23/2017
879360-10-5	TELEDYNE TECHNOLOGIES INC			1,359.000	246,183	181.150	246,183	45,657				78,807		78,807		L	06/23/2017
879369-10-6	TELEFLEX INC			1,689.000	420,257	248.820	420,257	98,496		2,287		147,400		147,400		L	06/23/2017
879433-82-9	TELEPHONE & DATA SYSTEMS INC			3,834.000	106,585	27.800	106,585	141,971		2,377		(4,102)		(4,102)		L	06/26/2015
879455-10-3	TELENAV INC			834.000	4,587	5.500	4,587	10,358				(1,293)		(1,293)		L	06/24/2011
87960W-10-4	TELIGENT INC			1,333.000	4,839	3.630	4,839	6,663				(3,972)		(3,972)		L	06/27/2014
87968A-10-4	TELLURIAN INC			2,116.000	20,610	9.740	20,610	21,031				(422)		(422)		L	06/23/2017
879939-10-6	TELETECH HOLDINGS INC			541.000	21,775	40.250	21,775	7,165		254		5,275		5,275		L	06/28/2013
88023U-10-1	TEMPUR-PEDIC INTERNATIONAL INC			1,812.000	113,594	62.690	113,594	48,561				(10,129)		(10,129)		L	06/28/2013

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 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
88033G-40-7	TENET HEALTHCARE CORP			3,172.000	48,088	15.160	48,088	200,651				(475)		(475)		L	06/23/2017
880345-10-3	TENNANT CO			647.000	47,005	72.650	47,005	37,387		449		307		307		L	06/23/2017
880349-10-5	TENNECO INC			2,045.000	119,714	58.540	119,714	30,994		2,032		(7,825)		(7,825)		L	06/23/2017
88076W-10-3	TERADATA CORP			5,039.000	193,800	38.460	193,800	64,338				56,890		56,890		L	06/24/2016
880770-10-2	TERADYNE INC			7,814.000	327,172	41.870	327,172	273,314		2,188		128,697		128,697		L	06/24/2016
880779-10-3	TEREX CORP			3,162.000	152,472	48.220	152,472	51,443		1,012		52,774		52,774		L	06/26/2015
88104R-20-9	TERRAFORM POWER INC			1,698.000	20,308	11.960	20,308	20,400				(92)		(92)		L	12/15/2017
88145X-10-8	TERRITORIAL BANCORP			286.000	8,829	30.870	8,829	4,757		343		(563)		(563)		L	10/19/2009
88146M-10-1	TERRENO REALTY CORP			1,821.000	63,844	35.060	63,844	35,351	401	1,493		11,964		11,964		L	06/26/2015
881569-10-7	TESARO INC			1,448.000	119,996	82.870	119,996	100,584				(78,510)		(78,510)		L	06/23/2017
88160R-10-1	TESLA MOTORS INC			4,981.000	1,550,694	311.322	1,550,694	632,053				462,299		462,299		L	06/23/2017
88162F-10-5	TETRA TECHNOLOGIES INC			3,896.000	16,636	4.270	16,636	38,624				(2,922)		(2,922)		L	06/27/2008
88162G-10-3	TETRA TECH INC			2,101.000	101,163	48.150	101,163	33,316		804		10,296		10,296		L	06/23/2017
88165N-10-5	TETRAPHANSE PHARMACEUTICALS			1,526.000	9,614	6.300	9,614	34,773				3,464		3,464		L	06/26/2015
88224Q-10-7	TEXAS CAPITAL BANCSHARES INC			1,930.000	171,577	88.900	171,577	34,714				20,538		20,538		L	06/23/2017
882508-10-4	TEXAS INSTRUMENTS INC			38,278.000	3,997,754	104.440	3,997,754	762,010		81,149		1,204,609		1,204,609		L	04/02/2007
882681-10-9	TEXAS ROADHOUSE INC			2,599.000	136,915	52.680	136,915	47,102		2,116		11,281		11,281		L	06/23/2017
883203-10-1	TEXTRON INC			9,942.000	562,618	56.590	562,618	158,693	199	795		79,834		79,834		L	06/24/2016
88322Q-10-8	TG THERAPEUTICS INC			1,870.000	15,334	8.200	15,334	23,055				4,055		4,055		L	06/23/2017
88338N-10-7	THERAPEUTICSMD INC			5,906.000	35,672	6.040	35,672	29,784				1,595		1,595		L	06/24/2016
88339J-10-5	TRADE DESK INC			674.000	30,822	45.730	30,822	31,540				(405)		(405)		L	06/23/2017
883556-10-2	THERMO FISHER SCIENTIFIC INC			15,254.000	2,896,430	189.880	2,896,430	490,732	2,288	9,026		735,094		735,094		L	08/11/2017
88362T-10-3	THERMON GROUP HOLDINGS INC			1,276.000	30,203	23.670	30,203	26,436				5,844		5,844		L	06/27/2014
885160-10-1	THOR INDUSTRIES INC			1,931.000	291,040	150.720	291,040	38,908	714	2,626		97,844		97,844		L	06/28/2013
88554D-20-5	3D SYSTEMS CORP			4,245.000	36,677	8.640	36,677	100,163				(19,739)		(19,739)		L	06/27/2014
88579Y-10-1	3M CO			22,167.000	5,217,447	235.370	5,217,447	991,959		104,185		1,259,086		1,259,086		L	12/15/2003
88650V-20-8	TIER REIT INC			1,934.000	39,434	20.390	39,434	29,316		1,741		5,802		5,802		L	06/24/2016
886547-10-8	TIFFANY & CO			4,060.000	422,037	103.950	422,037	137,964	2,030	7,714		107,671		107,671		L	06/24/2016
88677Q-10-9	TILE SHOP HLDGS INC			1,314.000	12,614	9.600	12,614	33,828		220		(13,375)		(13,375)		L	06/23/2017
886885-10-2	TILLY'S INC - CLASS A SHRS			432.000	6,376	14.760	6,376	6,499		302		678		678		L	06/22/2012
887098-10-1	TIMBERLAND BANCORP INC			232.000	6,160	26.550	6,160	5,329		70		831		831		L	06/23/2017
887228-10-4	TIME INC W/I			3,869.000	71,383	18.450	71,383	61,206		1,199		2,321		2,321		L	06/09/2014
887317-30-3	TIME WARNER INC			29,589.000	2,706,506	91.470	2,706,506	1,349,894		47,638		(149,720)		(149,720)		L	06/27/2008
887389-10-4	TIMKEN CO			2,702.000	132,803	49.150	132,803	45,710		2,891		25,534		25,534		L	06/30/2006
887399-10-3	TIMKENSTEEL CORP W/I			1,535.000	23,317	15.190	23,317	21,524				1,388		1,388		L	06/23/2017
88822Q-10-3	TIPTREE FINANCIAL INC			1,255.000	7,467	5.950	7,467	9,224		151		(251)		(251)		L	06/26/2015
88830M-10-2	TITAN INTERNATIONAL INC			1,841.000	23,712	12.880	23,712	36,394	9	37		3,074		3,074		L	06/28/2013
88830R-10-1	TITAN MACHINERY INC			784.000	16,597	21.170	16,597	23,356				5,174		5,174		L	06/24/2011
88870P-10-6	TIVO CORP			4,511.000	70,372	15.600	70,372	578,403		3,126		(23,331)		(23,331)		L	06/23/2017
88870R-10-2	TIVITY HEALTH INC COM			1,422.000	51,974	36.550	51,974	41,896				11,409		11,409		L	06/23/2017
888846-10-2	TOCAGEN INC			332.000	3,403	10.250	3,403	4,631				(1,228)		(1,228)		L	06/23/2017
888CVR-99-0	TOBIRA THERAPEUTICS INC			390.000	23	0.060	23	(293)								L	11/02/2016
889478-10-3	TOLL BROTHERS INC			5,929.000	284,711	48.020	284,711	97,137		1,423		100,912		100,912		L	06/28/2013
890110-10-9	TOMPKINS FINANCIAL CORP			573.000	46,614	81.350	46,614	23,973		1,043		(7,558)		(7,558)		L	06/27/2014
890516-10-7	TOOTSIE ROLL INDUSTRIES INC			317.000	11,539	36.400	11,539	6,663	29	112		(695)		(695)		L	03/03/2017
89055F-10-3	TOPBUILD CORP			1,426.000	108,005	75.740	108,005	34,380				57,240		57,240		L	07/01/2015
891027-10-4	TORCHMARK CORP			4,319.000	391,776	90.710	391,776	66,546		2,548		73,207		73,207		L	11/13/2003
891092-10-8	TORO CO			3,845.000	250,809	65.230	250,809	37,189	769	2,652		34,580		34,580		L	06/23/2017
891826-10-9	TOWER GROUP INTERNATIONAL LT			897.000	27,403	30.550	27,403	26,874		404		1,973		1,973		L	06/27/2014
891906-10-9	TOTAL SYSTEM SERVICES INC			6,858.000	542,399	79.090	542,399	203,986	892	2,793		201,079		201,079		L	06/23/2017
89214P-10-9	TOWNEBANK/PORTSMOUTH VA			2,219.000	68,243	30.750	68,243	29,598	311	1,198		(5,548)		(5,548)		L	06/27/2016
892231-10-1	TOWNSQUARE MEDIA INC			322.000	2,473	7.680	2,473	3,146				(879)		(879)		L	09/30/2015
892356-10-6	TRACTOR SUPPLY CO			5,032.000	376,142	74.750	376,142	38,920		5,284		(5,334)		(5,334)		L	06/26/2009
893641-10-0	TRANSDIGM GROUP INC			1,844.000	506,399	274.620	506,399	91,123		40,568		47,317		47,317		L	06/28/2013

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 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
89400J-10-7	TRANSUNION			5,950.000	327,012	54.960	327,012	238,577				81,567		81,567		L	12/15/2017
89417E-10-9	TRAVELERS COS INC/THE			10,520.000	1,426,933	135.640	1,426,933	403,638		29,772		139,074		139,074		L	06/30/2006
894648-10-4	TRECORA RESOURCES			970.000	13,095	13.500	13,095	9,784				(340)		(340)		L	06/22/2012
894650-10-0	TREDEGAR CORP			1,164.000	22,349	19.200	22,349	27,271	128	512		(5,587)		(5,587)		L	12/17/2002
89469A-10-4	TREEHOUSE FOODS INC			2,158.000	106,735	49.460	106,735	87,508				(49,051)		(49,051)		L	03/31/2016
89531P-10-5	TREX CO INC			1,152.000	124,865	108.390	124,865	25,331				50,676		50,676		L	06/25/2004
89532E-10-9	TREVENA INC			1,790.000	2,864	1.600	2,864	12,533				(7,661)		(7,661)		L	06/24/2016
896047-50-3	TRIBUNE MEDIA CO			2,837.000	120,487	42.470	120,487	153,168		19,206		21,249		21,249		U	06/26/2015
896095-10-6	TRICO BANCSHARES			782.000	29,607	37.860	29,607	13,046		516		2,878		2,878		L	06/26/2015
896215-20-9	TRIMAS CORP			1,789.000	47,856	26.750	47,856	31,666				5,814		5,814		L	06/27/2014
896239-10-0	TRIMBLE NAVIGATION LTD			9,398.000	381,935	40.640	381,935	55,672				98,585		98,585		L	06/26/2015
896288-10-7	TRINET GROUP INC			1,603.000	71,077	44.340	71,077	39,734				30,008		30,008		L	06/26/2015
896522-10-9	TRINITY INDUSTRIES INC			5,866.000	219,740	37.460	219,740	85,485		2,816		56,900		56,900		L	06/26/2015
89656D-10-1	TRINITY PLACE HOLDINGS INC			761.000	5,289	6.950	5,289	5,260				(1,677)		(1,677)		L	06/24/2016
896749-10-8	TRIPLE-S MANAGEMENT CORP B			948.000	23,558	24.850	23,558	17,561				3,934		3,934		L	06/27/2014
89678F-10-0	TRISTATE CAPITAL HLDGS INC			943.000	21,689	23.000	21,689	13,248				849		849		L	06/27/2014
89679E-30-0	TRIUMPH BANCORP INC			657.000	20,696	31.500	20,696	10,109				3,515		3,515		L	06/24/2016
896818-10-1	TRIUMPH GROUP INC			1,896.000	51,571	27.200	51,571	63,912		303		1,327		1,327		L	06/22/2012
896945-20-1	TRIPADVISOR INC			4,356.000	150,108	34.460	150,108	90,838				(51,880)		(51,880)		L	06/24/2016
89703P-10-7	TRIBUNE PUBLISHING CO-W/I			780.000	13,720	17.590	13,720	12,556				2,902		2,902		L	06/26/2015
89785L-10-7	TRUECAR INC			2,406.000	26,947	11.200	26,947	31,981				(5,018)		(5,018)		L	06/23/2017
89785X-10-1	TRUEBLUE INC			1,626.000	44,715	27.500	44,715	30,256				4,634		4,634		L	06/30/2006
898202-10-6	TRUPANION INC			855.000	25,026	29.270	25,026	9,265				10,726		10,726		L	06/23/2017
898349-10-5	TRUSTCO BANK CORP NY			3,358.000	30,894	9.200	30,894	32,229	220	623		2,889		2,889		L	06/23/2017
898402-10-2	TRUSTMARK CORP			2,619.000	83,441	31.860	83,441	56,560		2,409		(9,926)		(9,926)		L	06/28/2013
898697-20-6	TUCOWS INC			349.000	24,447	70.050	24,447	20,293				4,155		4,155		L	06/23/2017
899896-10-4	TUPPERWARE BRANDS CORP			1,753.000	109,913	62.700	109,913	43,082	1,192	4,768		17,670		17,670		L	06/26/2015
90041L-10-5	TURNING POINT BRANDS INC			183.000	3,867	21.130	3,867	2,983		7		884		884		L	06/23/2017
901109-10-8	TUTOR PERINI CORP			1,399.000	35,465	25.350	35,465	34,449				(3,707)		(3,707)		L	12/19/2008
90130A-10-1	TWENTY FIRST CENTURY CL A WI			39,819.000	1,374,950	34.530	1,374,950	592,551		14,335		258,425		258,425		L	06/27/2008
90130A-20-0	TWENTY FIRST CENTURY FOX-B			16,626.000	567,279	34.120	567,279	545,226		5,985		114,221		114,221		L	06/26/2015
90138F-10-2	TWILIO INC			2,425.000	57,230	23.600	57,230	71,733				(14,234)		(14,234)		L	06/23/2017
901476-10-1	TWIN DISC INC			343.000	9,114	26.570	9,114	5,402				3,712		3,712		L	06/23/2017
90184L-10-2	TWITTER INC			25,194.000	604,908	24.010	604,908	914,262				192,304		192,304		L	06/23/2017
90187B-40-8	TWO HARBORS INVESTMENT CORP			6,757.000	109,869	18.307	109,869	111,491		3,176		(1,622)		(1,622)		L	10/20/2017
90207C-10-5	TWO RIVER BANCORP			275.000	4,986	18.130	4,986	4,895		25		91		91		L	06/23/2017
902104-10-8	II-VI INC			2,439.000	114,511	46.950	114,511	15,715				42,195		42,195		L	06/24/2016
90214J-10-1	2U INC			1,702.000	109,796	64.510	109,796	48,186				55,269		55,269		L	06/23/2017
902252-10-5	TYLER TECHNOLOGIES INC			1,348.000	238,663	177.050	238,663	29,022				43,648		43,648		L	06/23/2017
902494-10-3	TYSON FOODS INC			10,652.000	863,558	81.070	863,558	181,443		10,386		206,542		206,542		L	06/26/2015
902653-10-4	UDR INC			10,955.000	421,987	38.520	421,987	205,973		12,322		19,764		19,764		L	12/15/2017
902673-10-2	UFP TECHNOLOGIES INC			226.000	6,283	27.800	6,283	6,305				(22)		(22)		L	06/23/2017
902681-10-5	UGI CORP			6,774.000	318,039	46.950	318,039	55,432	1,694	6,605		5,893		5,893		L	06/24/2011
902788-10-8	UMB FINANCIAL CORP			1,796.000	129,168	71.920	129,168	55,392	494	1,832		(9,339)		(9,339)		L	06/24/2016
902973-30-4	US BANCORP			60,200.000	3,225,516	53.580	3,225,516	1,332,581	18,060	68,628		133,042		133,042		L	06/10/2009
903002-10-3	UMH PROPERTIES INC			994.000	14,811	14.900	14,811	9,727		716		(149)		(149)		L	06/24/2016
90328M-10-7	USANA HEALTH SCIENCES INC			426.000	31,545	74.050	31,545	17,252				5,474		5,474		L	06/24/2016
90328S-50-0	USA TECHNOLOGIES INC			1,586.000	15,464	9.750	15,464	6,185				8,644		8,644		L	06/24/2016
903293-40-5	USG CORP			3,432.000	132,338	38.560	132,338	119,631				33,279		33,279		L	06/23/2017
90333L-20-1	US CONCRETE INC			577.000	48,266	83.650	48,266	12,892				10,074		10,074		L	06/23/2017
90337L-10-8	US PHYSICAL THERAPY INC			468.000	33,790	72.200	33,790	19,539		271		3,009		3,009		L	06/23/2017
90346E-10-3	US SILICA HOLDINGS INC			3,143.000	102,336	32.560	102,336	159,258	196	652		(59,544)		(59,544)		L	06/23/2017
90347A-10-0	UBIQUITTI NETWORKS INC			905.000	64,273	71.020	64,273	37,869				11,964		11,964		L	06/27/2014
90384S-30-3	ULTA SALON COSMETICS & FRAGRAN			2,311.000	516,878	223.660	516,878	144,698				(72,824)		(72,824)		L	06/23/2017

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 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
90385D-10-7	ULTIMATE SOFTWARE GROUP INC			1,115.000	243,326	218.230	243,326	25,149				40,006		40,006		L	06/28/2013
90385V-10-7	ULTRA CLEAN HOLDINGS			1,266.000	29,232	23.090	29,232	15,195				13,255		13,255		L	06/23/2017
90400D-10-8	ULTRAGENYX PHARMACEUTICAL INC			1,517.000	70,358	46.380	70,358	136,932				(36,302)		(36,302)		L	06/26/2015
904214-10-3	UMPQUA HOLDINGS CORP			8,613.000	179,150	20.800	179,150	137,090	1,550	5,685		17,398		17,398		L	06/26/2015
904311-10-7	UNDER ARMOUR INC			7,201.000	103,910	14.430	103,910	51,248				(105,279)		(105,279)		L	06/24/2016
904311-20-6	UNDER ARMOUR INC			7,306.000	97,316	13.320	97,316	43,713				(86,576)		(86,576)		L	06/24/2016
904677-20-0	UNIFI INC			700.000	25,109	35.870	25,109	10,255				2,268		2,268		L	06/28/2013
904708-10-4	UNIFIRST CORP/MA			592.000	97,621	164.900	97,621	43,768	22	89		12,580		12,580		L	06/24/2016
90539J-10-9	UNION BANKSHARES CORP			1,678.000	60,693	36.170	60,693	19,900		1,359		722		722		L	01/02/2014
905400-10-7	UNION BANKSHARES INC /VT			161.000	8,525	52.950	8,525	5,985		187		1,208		1,208		L	06/24/2016
907818-10-8	UNION PACIFIC CORP			30,301.000	4,063,364	134.100	4,063,364	376,692		75,146		921,756		921,756		L	11/26/2003
909214-30-6	UNISYS CORP			2,160.000	17,604	8.150	17,604	248,480				(14,688)		(14,688)		L	10/26/2009
909218-10-9	UNIT CORP			1,986.000	43,692	22.000	43,692	52,636				(5,428)		(5,428)		L	06/23/2017
909839-10-2	UNITED COMMUNITY FINANCIAL COR			1,829.000	16,699	9.130	16,699	8,502		256		348		348		L	06/28/2013
90984P-30-3	UNITED COMMUNITY BANKS INC/GA			2,712.000	76,304	28.140	76,304	83,663	271	794		(1,817)		(1,817)		L	06/23/2017
909907-10-7	UNITED BANKSHARES INC			3,861.000	134,170	34.750	134,170	64,136	1,313	4,392		(3,965)		(3,965)		L	04/24/2017
910047-10-9	UNITED CONTINENTAL HOLDINGS			10,520.000	709,048	67.400	709,048	282,024				(57,650)		(57,650)		L	06/24/2016
910304-10-4	UNITED FINANCIAL BANCORP INC			2,065.000	36,427	17.640	36,427	18,005		991		(1,074)		(1,074)		L	05/01/2014
910340-10-8	UNITED FIRE GROUP INC			844.000	38,470	45.580	38,470	17,244		920		(3,030)		(3,030)		L	06/30/2006
910710-10-2	UNITED INSURANCE HOLDINGS CO			739.000	12,748	17.250	12,748	12,286		177		1,559		1,559		L	06/27/2014
911163-10-3	UNITED NATURAL FOODS INC			2,032.000	100,117	49.270	100,117	37,859				3,150		3,150		L	06/26/2015
911312-10-6	UNITED PARCEL SERVICE INC			26,432.000	3,149,373	119.150	3,149,373	1,715,848		87,754		119,208		119,208		L	06/26/2009
911363-10-9	UNITED RENTALS INC			3,207.000	551,315	171.910	551,315	67,031				212,720		212,720		L	06/22/2012
911460-10-3	UNITED SECURITY BANCSHARES/FRE			510.000	5,610	11.000	5,610	5,023		61		587		587		L	06/23/2017
911684-10-8	US CELLULAR CORP			176.000	6,623	37.630	6,623	7,193				(1,072)		(1,072)		L	06/28/2013
911922-10-2	UNITED STATES LIME & MINERAL			66.000	5,089	77.100	5,089	2,809		36		89		89		L	06/26/2009
912008-10-9	US FOODS HOLDING CORP			7,566.000	241,582	31.930	241,582	206,761				30,223		30,223		L	12/15/2017
912909-10-8	UNITED STATES STEEL CORP			6,801.000	239,327	35.190	239,327	211,235		1,244		27,331		27,331		L	06/23/2017
913017-10-9	UNITED TECHNOLOGIES CORP			28,617.000	3,650,671	127.570	3,650,671	1,030,824		77,838		513,675		513,675		L	07/30/2010
91307C-10-2	UNITED THERAPEUTICS CORP			1,741.000	257,581	147.950	257,581	70,529				7,869		7,869		L	06/26/2009
91324P-10-2	UNITEDHEALTH GROUP INC			36,643.000	8,078,316	220.460	8,078,316	566,039		104,696		2,210,434		2,210,434		L	06/23/2017
913259-10-7	UNITIL CORP			534.000	24,361	45.620	24,361	22,769		467		(1,201)		(1,201)		L	06/23/2017
91325V-10-8	UNITI GROUP INC COM			6,463.000	114,970	17.790	114,970	244,492	3,878	13,139		(50,426)		(50,426)		L	06/23/2017
913290-10-2	UNITY BANCORP INC			266.000	5,254	19.750	5,254	4,429		32		825		825		L	06/23/2017
91336L-10-7	UNIVAR INC			4,022.000	124,521	30.960	124,521	99,773				7,318		7,318		L	06/23/2017
913456-10-9	UNIVERSAL CORP/RICHMOND VA			917.000	48,143	52.500	48,143	32,234		1,877		(10,445)		(10,445)		L	06/23/2017
91347P-10-5	UNIVERSAL DISPLAY CORP			1,630.000	281,420	172.650	281,420	32,327		196		189,651		189,651		L	06/26/2015
913483-10-3	UNIVERSAL ELECTRONICS INC			585.000	27,641	47.250	27,641	12,971				(10,121)		(10,121)		L	12/17/2002
913543-10-4	UNIVERSAL FOREST PRODUCTS INC			2,325.000	87,467	37.620	87,467	14,044		744		8,277		8,277		L	11/15/2017
91359E-10-5	UNIVERSAL HEALTH REALTY INCOME			294.000	22,082	75.110	22,082	9,236		776		2,799		2,799		L	04/26/2005
91359V-10-7	UNIVERSAL INSURANCE HOLDINGS			1,340.000	36,649	27.350	36,649	8,616		925		(1,407)		(1,407)		L	06/28/2013
91388P-10-5	UNIVERSAL TRUCKLOAD SERVICES I			200.000	4,750	23.750	4,750	3,750		56		1,480		1,480		L	10/04/2005
913903-10-0	UNIVERSAL HEALTH SERVICES INC			3,263.000	369,861	113.350	369,861	78,195		1,305		22,743		22,743		L	06/26/2015
915271-10-0	UNIVEST CORP OF PENNSYLVANIA			1,012.000	28,387	28.050	28,387	33,246	202	810		(2,884)		(2,884)		L	06/24/2016
91529Y-10-6	UNUM GROUP			8,647.000	474,634	54.890	474,634	183,631		7,436		94,771		94,771		L	10/02/2006
91544A-10-9	UPLAND SOFTWARE INC			265.000	5,740	21.660	5,740	5,962				(222)		(222)		L	06/23/2017
916896-10-3	URANIUM ENERGY CORP			5,127.000	9,075	1.770	9,075	8,305				770		770		L	06/23/2017
917047-10-2	URBAN OUTFITTERS INC			3,362.000	117,872	35.060	117,872	50,828				22,122		22,122		L	06/26/2009
91704F-10-4	URBAN EDGE PROPERTIES			3,855.000	98,264	25.490	98,264	39,777		3,392		(7,787)		(7,787)		L	01/16/2015
917286-20-5	URSTADT BIDDLE PROPERTIES INC			1,188.000	25,827	21.740	25,827	21,765		1,259		(2,816)		(2,816)		L	06/26/2015
91732J-10-2	US ECOLOGY INC			844.000	43,044	51.000	43,044			608		1,561		1,561		L	03/01/2010
917488-10-8	UTAH MEDICAL PRODUCTS INC			149.000	12,129	81.400	12,129	5,040	40	118		1,289		1,289		L	06/22/2012
918204-10-8	VF CORP			12,484.000	923,816	74.000	923,816	151,693		21,472		257,795		257,795		L	06/24/2016
918284-10-0	VSE CORP			340.000	16,466	48.430	16,466	4,459		88		3,261		3,261		L	06/26/2009

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 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
91829F-10-4	VOXX INTERNATIONAL CORP			799.000	4,474	5.600	4,474	6,272				(1,797)		(1,797)		L	06/23/2017
91879Q-10-9	VAIL RESORTS INC			1,540.000	327,204	212.470	327,204	55,517	1,622	5,904		73,192		73,192		L	06/23/2017
918905-10-0	VALHI INC			882.000	5,442	6.170	5,442	2,910		35		2,532		2,532		L	06/23/2017
91913Y-10-0	VALERO ENERGY CORP			17,103.000	1,571,937	91.910	1,571,937	307,934		47,888		403,460		403,460		L	08/31/2009
919794-10-7	VALLEY NATIONAL BANCORP			10,196.000	114,399	11.220	114,399	107,028	1,122	4,486		(4,282)		(4,282)		L	11/03/2014
920253-10-1	VALMONT INDUSTRIES INC			874.000	144,953	165.850	144,953	32,424	328	1,311		21,806		21,806		L	06/28/2013
92047W-10-1	VOLVOLINE INC			7,329.000	183,665	25.060	183,665	49,787		1,294		133,338		133,338		L	05/15/2017
921659-10-8	VANDA PHARMACEUTICALS INC			1,691.000	25,703	15.200	25,703	21,766				(1,259)		(1,259)		L	06/23/2017
92210H-10-5	VANTIV INC - CL A			6,075.000	446,816	73.550	446,816	208,709				83,661		83,661		L	06/23/2017
92214X-10-6	VAREX IMAGING CORP			1,492.000	59,934	40.170	59,934	5,203				54,731		54,731		L	01/30/2017
92220P-10-5	VARIAN MEDICAL SYSTEMS INC			3,475.000	386,246	111.150	386,246	38,169				109,702		109,702		L	06/26/2009
922280-10-2	VARONIS SYSTEMS INC			743.000	36,073	48.550	36,073	23,177				12,695		12,695		L	06/23/2017
92230Y-10-4	VASCO DATA SECURITY INTERNATIO			1,227.000	17,055	13.900	17,055	21,352				307		307		L	06/26/2015
92240G-10-1	VECTREN CORP			3,221.000	209,429	65.020	209,429	65,239		5,508		41,454		41,454		L	06/22/2012
92240M-10-8	VECTOR GROUP LTD			3,082.000	68,975	22.380	68,975	36,785		4,756		2,206		2,206		L	09/19/2017
922417-10-0	VEECO INSTRUMENTS INC			1,833.000	27,220	14.850	27,220	113,142				(26,670)		(26,670)		L	05/30/2017
92242T-10-1	VECTRUS INC			455.000	14,037	30.850	14,037	1,834				3,185		3,185		L	09/29/2014
922475-10-8	VEEVA SYSTEMS INC			4,180.000	231,070	55.280	231,070	142,698				49,826		49,826		L	06/23/2017
92276F-10-0	VENTAS INC			13,411.000	804,794	60.010	804,794	402,847	10,595	30,455		(37,964)		(37,964)		L	06/23/2017
92335C-10-6	VERA BRADLEY INC			1,001.000	12,192	12.180	12,192	38,422				460		460		L	06/24/2011
92337F-10-7	VERACYTE INC			594.000	3,879	6.530	3,879	7,085				(719)		(719)		L	06/26/2015
92339V-10-0	VEREIT INC			38,221.000	297,742	7.790	297,742	501,110	5,255	20,855		(25,366)		(25,366)		L	06/23/2017
92342Y-10-9	VERIFONE HOLDINGS INC			4,353.000	77,092	17.710	77,092	113,629				(87)		(87)		L	08/05/2011
92343E-10-2	VERISIGN INC			3,303.000	377,995	114.440	377,995	95,925				125,967		125,967		L	06/23/2017
92343V-10-4	VERIZON COMMUNICATIONS INC			156,145.000	8,264,755	52.930	8,264,755	6,249,043		362,647		(70,265)		(70,265)		L	06/24/2016
92343X-10-0	VERINT SYSTEMS INC			2,429.000	101,654	41.850	101,654	105,745				16,031		16,031		L	06/26/2015
923451-10-8	VERITEX HOLDINGS INC			558.000	15,395	27.590	15,395	10,936				581		581		L	06/23/2017
923454-10-2	VERITIV CORP W/I			418.000	12,080	28.900	12,080	13,119				(9,880)		(9,880)		L	06/23/2017
92345Y-10-6	VERISK ANALYTICS			5,734.000	550,464	96.000	550,464	233,071				85,035		85,035		L	06/26/2015
92529L-10-2	VERSARTIS INC			1,272.000	2,798	2.200	2,798	24,807				(17,181)		(17,181)		L	06/23/2017
92531L-20-7	VERSO CORP			1,233.000	21,664	17.570	21,664	4,981				16,683		16,683		L	06/23/2017
92532F-10-0	VERTEX PHARMACEUTICALS INC			9,632.000	1,443,452	149.860	1,443,452	351,006				733,862		733,862		L	06/24/2016
92532W-10-3	VERSUM MATERIALS INC			4,186.000	158,440	37.850	158,440	29,801		615		39,511		39,511		L	06/23/2017
92552R-40-6	VIAD CORP			795.000	44,043	55.400	44,043	20,971	80	318		8,984		8,984		L	07/02/2004
92552V-10-0	VIASAT INC			2,057.000	153,966	74.850	153,966	61,864				17,630		17,630		L	06/23/2017
92553P-10-2	VIACOM INC			411.000	14,344	34.900	14,344	27,495	82	329		(1,480)		(1,480)		L	06/26/2015
92553P-20-1	VIACOM INC			13,170.000	405,768	30.810	405,768	478,165	2,634	10,536		(56,499)		(56,499)		L	06/25/2010
925550-10-5	VIAVI SOLUTIONS INC			8,882.000	77,629	8.740	77,629	1,256,759				4,974		4,974		L	08/04/2015
925815-10-2	VICOR CORP			649.000	13,564	20.900	13,564	12,475				3,764		3,764		L	12/17/2002
92672L-10-7	VIEWRAY INC			1,068.000	9,890	9.260	9,890	7,070				2,820		2,820		L	06/23/2017
927107-40-9	VILLAGE SUPER MARKET			292.000	6,696	22.930	6,696	4,772		292		(2,327)		(2,327)		L	06/30/2006
92823T-10-8	VIRNETX HOLDING CORP			2,063.000	7,633	3.700	7,633	23,029				3,095		3,095		L	06/24/2011
928254-10-1	VIRTU FINANCIAL INC			1,024.000	18,739	18.300	18,739	22,163		983		2,406		2,406		L	06/24/2016
92826C-83-9	VISA INC			70,097.000	7,992,460	114.020	7,992,460	1,416,549		48,367		2,523,492		2,523,492		L	06/24/2011
92827P-10-2	VIRTUSA CORP			1,072.000	47,254	44.080	47,254	23,972				20,325		20,325		L	06/26/2015
92828Q-10-9	VIRTUS INVESTMENT PARTNERS			255.000	29,338	115.050	29,338	28,472		459		(765)		(765)		L	06/27/2014
928298-10-8	VISHAY INTERTECHNOLOGY INC			5,245.000	108,834	20.750	108,834	57,124		1,337		23,865		23,865		L	06/24/2016
92835K-10-3	VISHAY PRECISION GROUP			398.000	10,010	25.150	10,010	6,222				2,488		2,488		L	07/07/2010
928377-10-0	VISTA OUTDOOR INC			2,174.000	31,675	14.570	31,675	25,416				(48,545)		(48,545)		L	02/10/2015
92839U-20-6	VISTEON CORP			1,140.000	142,660	125.140	142,660	72,984				51,072		51,072		L	06/26/2015
92840M-10-2	VISTRA ENERGY CORP			9,455.000	173,216	18.320	173,216	158,358				14,858		14,858		U	06/23/2017
92849E-10-1	VITAMIN SHOPPE INC			990.000	4,356	4.400	4,356	37,248				(19,157)		(19,157)		L	06/24/2016
92852W-20-4	VIVEVE MEDICAL INC			612.000	3,042	4.970	3,042	4,865				(1,823)		(1,823)		L	06/23/2017
92854Q-10-6	VIVINT SOLAR INC			876.000	3,548	4.050	3,548	11,754				1,314		1,314		L	06/26/2015

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 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
928563-40-2	VMWARE INC			2,632.000	329,842	125.320	329,842	193,944				122,625		122,625		L	06/24/2011
92857F-10-7	VOCERA COMMUNICATIONS INC			1,082.000	32,698	30.220	32,698	20,638				11,625		11,625		L	06/23/2017
92886T-20-1	VONAGE HOLDINGS CORP			7,849.000	79,824	10.170	79,824	25,399				26,059		26,059		L	06/24/2016
929042-10-9	VORNADO REALTY TRUST			6,739.000	526,855	78.180	526,855	285,246		17,656		(41,558)		(41,558)		L	12/14/2009
929089-10-0	VOYA FINANCIAL INC			6,894.000	341,046	49.470	341,046	290,578		276		70,664		70,664		L	06/26/2015
92915B-10-6	VOYAGER THERAPEUTICS INC			484.000	8,034	16.600	8,034	6,059				1,868		1,868		L	06/24/2016
929160-10-9	VULCAN MATERIALS CO			5,018.000	644,161	128.370	644,161	228,097		5,018		16,158		16,158		L	08/31/2009
92922P-10-6	W&T OFFSHORE INC			3,587.000	11,873	3.310	11,873	51,271				3,320		3,320		L	06/23/2017
929236-10-7	WD-40 CO			538.000	63,484	118.000	63,484	24,916		1,054		592		592		L	06/26/2015
92924F-10-6	WGL HOLDINGS INC			1,820.000	156,229	85.840	156,229	59,162		3,573		16,690		16,690		L	06/23/2017
92927K-10-2	WABCO HOLDINGS INC			1,869.000	268,202	143.500	268,202	37,105				69,807		69,807		L	06/27/2008
929328-10-2	WSFS FINANCIAL CORP			1,176.000	56,272	47.850	56,272	12,332		353		1,764		1,764		L	06/24/2016
92936P-10-0	WMIH CORP			8,517.000	7,232	0.849	7,232	19,589				(5,970)		(5,970)		L	06/24/2016
92936U-10-9	WPC US EQUITY			4,118.000	283,730	68.900	283,730	269,232	4,159	16,306		39,864		39,864		L	06/23/2017
92939U-10-6	WEC ENERGY GROUP INC			12,096.000	803,537	66.430	803,537	237,391		25,160		94,107		94,107		L	06/30/2015
929566-10-7	WABASH NATIONAL CORP			2,295.000	49,802	21.700	49,802	23,244		551		13,495		13,495		L	06/28/2013
929740-10-8	WABTEC CORP			3,154.000	256,830	81.430	256,830	39,190		1,388		(5,015)		(5,015)		L	06/25/2010
930059-10-0	WADDELL & REED FINANCIAL INC			3,248.000	72,560	22.340	72,560	48,177		5,976		9,192		9,192		L	11/13/2003
930427-10-9	WAGEWORKS INC			1,451.000	89,962	62.000	89,962	57,265				(14,817)		(14,817)		L	06/23/2017
931142-10-3	WAL-MART STORES INC			55,236.000	5,454,555	98.750	5,454,555	1,643,986	28,474	112,129		1,636,643		1,636,643		L	03/31/2008
931427-10-8	WALGREENS BOOTS ALLIANCE			33,626.000	2,441,920	72.620	2,441,920	952,543		50,120		(323,829)		(323,829)		L	06/23/2017
93148P-10-2	WALKER & DUNLOP INC			1,098.000	52,155	47.500	52,155	21,913				17,897		17,897		L	06/26/2015
932TXK-90-1	GEMSTAR-TV GUIDE INTERNATIONAL			243.000	980	4.035	980			(116)		980		980		L	10/25/2017
93627C-10-1	WARRIOR MET COAL INC			565.000	14,210	25.150	14,210	9,186		6,390		5,024		5,024		L	06/23/2017
938824-10-9	WASHINGTON FEDERAL INC			3,506.000	120,081	34.250	120,081	54,083		2,980		(351)		(351)		L	06/24/2016
93964W-10-8	WP GLIMCHER INC			7,181.000	51,129	7.120	51,129	111,467		6,597		(20,936)		(20,936)		L	06/23/2017
939653-10-1	WASHINGTON REAL ESTATE INVESTM			3,060.000	95,227	31.120	95,227	56,534	918	3,672		(4,804)		(4,804)		L	06/25/2010
940610-10-8	WASHINGTON TRUST BANCORP INC			581.000	30,938	53.250	30,938	12,782	227	883		(1,627)		(1,627)		L	12/17/2002
940730-10-4	WASHINGTONFIRST BANKSHARE			333.000	11,409	34.260	11,409	6,269		115		1,755		1,755		L	06/24/2016
94106L-10-9	WASTE MANAGEMENT INC			16,930.000	1,461,059	86.300	1,461,059	637,658		28,781		260,553		260,553		L	06/28/2013
941848-10-3	WATERS CORP			2,907.000	561,603	193.190	561,603	103,150				170,932		170,932		L	12/17/2002
94188P-10-1	WATERSTONE FINANCIAL INC			1,032.000	17,596	17.050	17,596	11,803		1,011		(1,393)		(1,393)		L	06/27/2014
942622-20-0	WATSCO INC			1,090.000	185,344	170.040	185,344	56,130		4,638		22,581		22,581		L	06/23/2017
942749-10-2	WATTS WATER TECHNOLOGIES INC			880.000	66,836	75.950	66,836	20,495		660		9,460		9,460		L	06/28/2013
94419L-10-1	WAYFAIR INC			1,500.000	120,405	80.270	120,405	62,884				59,403		59,403		L	06/23/2017
94733A-10-4	WEB.COM GROUP INC			1,495.000	32,591	21.800	32,591	29,584				972		972		U	06/27/2014
947890-10-9	WEBSTER FINANCIAL CORP			3,586.000	201,390	56.160	201,390	95,885		3,694		6,742		6,742		L	06/28/2013
948626-10-6	WEIGHT WATCHERS INTERNATIONAL			715.000	31,660	44.280	31,660	15,007				23,473		23,473		L	12/18/2015
948741-10-3	WEINGARTEN REALTY INVESTORS			4,685.000	153,996	32.870	153,996	92,130		10,729		(13,680)		(13,680)		L	06/26/2009
948849-10-4	WEIS MARKETS INC			313.000	12,955	41.390	12,955	14,343		275		(4,745)		(4,745)		L	06/23/2017
949090-10-4	WELBILT INC COM			5,066.000	119,102	23.510	119,102	45,205				21,176		21,176		L	03/04/2016
94946T-10-6	WELLCARE HEALTH PLANS INC			1,739.000	349,730	201.110	349,730	112,158				108,900		108,900		L	06/23/2017
949746-10-1	WELLS FARGO & CO			170,060.000	10,317,540	60.670	10,317,540	7,212,558		261,892		945,534		945,534		L	05/29/2015
95040Q-10-4	WELL TOWER			14,130.000	901,070	63.770	901,070	753,224		48,677		(47,641)		(47,641)		L	06/23/2017
95058W-10-0	WENDY'S/ARBY'S GROUP INC			7,240.000	118,881	16.420	118,881	30,682		2,027		20,996		20,996		L	12/19/2008
950755-10-8	WERNER ENTERPRISES INC			1,875.000	72,469	38.650	72,469	29,944	131	488		21,938		21,938		L	06/26/2015
950810-10-1	WESBANCO INC			1,636.000	66,503	40.650	66,503	42,749	425	1,669		(3,943)		(3,943)		L	09/12/2016
950814-10-3	WESCO AIRCRAFT HOLDINGS INC			2,328.000	17,227	7.400	17,227	39,772				(17,576)		(17,576)		L	06/26/2015
95082P-10-5	WESCO INTERNATIONAL INC			1,864.000	127,032	68.150	127,032	95,522				4,078		4,078		L	06/23/2017
95123P-10-6	WEST BANCORPORATION INC			597.000	15,015	25.150	15,015	5,375		424		269		269		L	06/27/2008
955306-10-5	WEST PHARMACEUTICAL SERVICES I			2,710.000	267,396	98.670	267,396	96,848		1,410		36,325		36,325		L	06/23/2017
957090-10-3	WESTAMERICA BANCORPORATION			1,024.000	60,979	59.550	60,979	44,951		1,608		(3,461)		(3,461)		L	06/24/2016
95709T-10-0	WESTAR ENERGY INC			5,253.000	277,358	52.800	277,358	131,535	2,101	7,972		(18,113)		(18,113)		L	06/23/2017
957638-10-9	WESTERN ALLIANCE BANCORP			3,836.000	217,194	56.620	217,194	57,331				30,343		30,343		L	06/24/2016

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 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
95790D-10-5	WESTERN ASSET MORTGAGE CAPITAL			1,589.000	15,811	9.950	15,811	23,649	493	1,970		(191)		(191)		L	06/27/2014
958102-10-5	WESTERN DIGITAL CORP			11,052.000	878,966	79.530	878,966	240,716	5,526	21,823		120,850		120,850		L	06/23/2017
958892-10-1	WESTFIELD FINANCIAL INC			1,021.000	11,129	10.900	11,129	8,735		97		1,265		1,265		L	06/23/2017
959802-10-9	WESTERN UNION CO/THE			17,679.000	336,078	19.010	336,078	292,831		12,375		(47,910)		(47,910)		L	06/26/2009
960413-10-2	WESTLAKE CHEMICAL CORP			1,396.000	148,716	106.530	148,716	20,696		1,118		70,554		70,554		L	06/24/2005
96145D-10-5	WESTROCK CO			9,466.000	598,346	63.210	598,346	275,453		15,430		117,757		117,757		L	07/02/2015
961765-10-4	WESTWOOD HOLDINGS GROUP INC			322.000	21,320	66.210	21,320	13,110	219	799		2,003		2,003		L	06/27/2008
96208T-10-4	WRIGHT EXPRESS CORP			1,532.000	216,364	141.230	216,364	26,550				45,393		45,393		L	06/24/2005
962149-10-0	WEYCO GROUP INC			252.000	7,489	29.720	7,489	3,865	55	217		(398)		(398)		L	06/30/2003
962166-10-4	WEYERHAEUSER CO			28,296.000	997,717	35.260	997,717	431,209		35,370		146,290		146,290		L	02/22/2016
963320-10-6	WHIRLPOOL CORP			2,738.000	461,736	168.640	461,736	242,924		11,773		(35,950)		(35,950)		L	11/13/2003
966084-20-4	WHITESTONE			1,293.000	18,632	14.410	18,632	17,786	123	1,293		683		683		L	06/23/2017
966387-40-9	WHITING PETROLEUM CORP			3,512.000	92,998	26.480	92,998	131,648				(38,650)		(38,650)		L	11/09/2017
96758W-10-1	WIDEOPENWEST INC			806.000	8,519	10.570	8,519	12,669				(4,150)		(4,150)		L	09/15/2017
96812T-10-2	WILDHORSE RESOURCE DEVELOPMENT			705.000	12,979	18.410	12,979	8,107				4,872		4,872		L	06/23/2017
968223-20-6	WILEY JOHN & SONS INC CL A			1,677.000	110,263	65.750	110,263	51,902	537	2,042		19,129		19,129		L	06/23/2017
96924N-10-0	WILLDAN GROUP INC			279.000	6,679	23.940	6,679	8,230				(1,551)		(1,551)		L	06/23/2017
969457-10-0	WILLIAMS COS INC			31,889.000	972,296	30.490	972,296	904,288		36,560		(8,917)		(8,917)		L	06/23/2017
969904-10-1	WILLIAMS-SONOMA INC			3,375.000	174,488	51.700	174,488	96,145		5,198		11,171		11,171		L	06/28/2013
970646-10-5	WILLIS LEASE FINANCE CORP			67.000	1,673	24.970	1,673	1,537				(41)		(41)		L	06/24/2016
97382A-20-0	WINDSTREAM HOLDINGS INC			7,824.000	14,474	1.850	14,474	146,332		2,580		(85,680)		(85,680)		L	02/28/2017
974155-10-3	WINGSTOP INC			1,127.000	43,930	38.980	43,930	31,499		158		9,949		9,949		L	06/23/2017
974250-10-2	WINMARK CORP			94.000	12,164	129.400	12,164	3,217		40		306		306		L	06/25/2010
974637-10-0	WINNEBAGO INDUSTRIES			1,185.000	65,886	55.600	65,886	34,277		288		25,831		25,831		L	06/23/2017
97650W-10-8	WINTRUST FINANCIAL CORP			2,157.000	177,672	82.370	177,672	89,609		1,149		21,018		21,018		L	06/23/2017
976TXA-90-0	EMERGENT CAPITAL INC			92.000		0.000										L	04/15/2016
97717P-10-4	WISDOMTREE INVESTMENTS INC			4,611.000	57,868	12.550	57,868	39,368		1,476		6,502		6,502		L	06/28/2013
978097-10-3	WOLVERINE WORLD WIDE INC			3,662.000	116,745	31.880	116,745	36,435	220	879		36,364		36,364		L	06/28/2013
980745-10-3	WOODWARD GOVERNOR CO			2,064.000	157,979	76.540	157,979	46,496		981		15,491		15,491		L	06/23/2017
98138H-10-1	WORKDAY INC-CLASS A			4,948.000	503,410	101.740	503,410	395,134				159,791		159,791		L	06/23/2017
98139A-10-5	WORKIVA INC			912.000	19,517	21.400	19,517	12,303				7,068		7,068		L	06/24/2016
981419-10-4	WORLD ACCEPTANCE CORP			229.000	18,485	80.720	18,485	8,191				3,765		3,765		L	06/26/2015
981475-10-6	WORLD FUEL SERVICES CORP			2,651.000	74,599	28.140	74,599	50,751	159	636		(47,108)		(47,108)		L	06/24/2016
98156Q-10-8	WORLD WRESTLING ENTERTAINMENT			1,509.000	46,145	30.580	46,145	23,537		724		18,380		18,380		L	06/24/2016
981811-10-2	WORTHINGTON INDUSTRIES INC			1,742.000	76,753	44.060	76,753	23,672		1,428		(5,888)		(5,888)		L	06/26/2015
98212B-10-3	WPX ENERGY INC			15,377.000	216,354	14.070	216,354	85,533				(5,129)		(5,129)		L	01/31/2017
98310W-10-8	WYNDHAM WORLDWIDE CORP			3,991.000	462,437	115.870	462,437	121,468		9,259		157,645		157,645		L	06/26/2009
983134-10-7	WYNN RESORTS LTD			3,016.000	508,467	168.590	508,467	193,829		6,032		247,553		247,553		L	06/24/2016
983772-10-4	XO GROUP INC			886.000	16,356	18.460	16,356	16,231				265		265		L	06/23/2017
983793-10-0	XPO LOGISTICS INC			4,303.000	394,112	91.590	394,112	187,756				195,646		195,646		L	06/23/2017
98389B-10-0	XCEL ENERGY INC			19,245.000	925,877	48.110	925,877	523,487	6,928	27,328		142,605		142,605		L	06/24/2016
983919-10-1	XILINX INC			9,521.000	641,906	67.420	641,906	229,766		13,139		67,123		67,123		L	12/15/2003
98400J-10-8	XCERRA CORP			2,114.000	20,696	9.790	20,696	19,590				4,545		4,545		L	06/25/2010
984017-10-3	XENIA HOTELS & RESORTS INC			4,278.000	92,362	21.590	92,362	96,963	1,176	4,706		9,283		9,283		L	06/26/2015
98401F-10-5	XENCOR INC			1,460.000	32,003	21.920	32,003	25,004				(5,264)		(5,264)		L	06/23/2017
984102-20-2	XENITH BANKSHARES INC			225.000	7,612	33.830	7,612	6,616				1,267		1,267		L	12/16/2016
984121-60-8	XEROX CORP			8,463.000	246,696	29.150	246,696	242,330	2,116	4,232		4,366		4,366		L	06/15/2017
98419M-10-0	XYLEM INC			7,022.000	478,900	68.200	478,900	83,528		5,056		131,171		131,171		L	11/01/2011
98421B-10-0	XPERI CORP COM			1,849.000	45,116	24.400	45,116	63,959		1,368		(32,996)		(32,996)		L	06/23/2017
984249-60-7	YRC WORLDWIDE INC			147.000	2,114	14.380	2,114	4,134				162		162		L	06/27/2014
984GWQ-90-4	FOREST LABORATORIES INC CVR			643.000	611	0.950	611									L	08/30/2011
985817-10-5	YELP INC			3,020.000	126,719	41.960	126,719	141,167				13,597		13,597		L	06/23/2017
98585N-10-6	YEXT INC			452.000	5,438	12.030	5,438	5,979				(542)		(542)		L	06/23/2017
987184-10-8	YORK WATER CO			490.000	16,611	33.900	16,611	17,807	82	164		(1,709)		(1,709)		L	06/23/2017

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 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
988498-10-1	YUM! BRANDS INC			13,254.000	1,081,659	81.610	1,081,659	99,707		15,905		242,283		242,283		L	11/26/2003
98850P-10-9	YUM CHINA HOLDINGS INC			14,037.000	561,761	40.020	561,761	76,728		1,404		181,969		181,969		L	06/23/2017
98884U-10-8	ZAGG INC			1,093.000	20,166	18.450	20,166	8,797				12,406		12,406		L	06/26/2015
98919V-10-5	ZAYO GROUP HOLDINGS INC			7,262.000	267,242	36.800	267,242	205,200				30,199		30,199		L	06/23/2017
989207-10-5	ZEBRA TECHNOLOGIES CORP			2,046.000	212,375	103.800	212,375	75,795				36,910		36,910		L	06/26/2015
98936J-10-1	ZENDESK INC			3,760.000	127,238	33.840	127,238	90,714				44,096		44,096		L	06/23/2017
98954M-10-1	ZILLOW GROUP INC			2,077.000	84,617	40.740	84,617	52,934				8,910		8,910		L	06/24/2016
98954M-20-0	ZILLOW GROUP INC			4,117.000	168,468	40.920	168,468	127,179				14,694		14,694		L	06/23/2017
98956P-10-2	ZIMMER HOLDINGS INC			7,741.000	934,106	120.670	934,106	414,357	1,858	7,007		119,992		119,992		L	06/23/2017
989701-10-7	ZIONS BANCORPORATION			7,571.000	384,834	50.830	384,834	307,051		3,331		58,978		58,978		L	06/24/2011
98973P-10-1	ZIOPHARM ONCOLOGY INC			4,816.000	19,938	4.140	19,938	46,476				(5,827)		(5,827)		L	06/26/2015
98974P-10-0	ZIX CORP			2,044.000	8,953	4.380	8,953	3,699				(1,145)		(1,145)		L	06/26/2009
98978L-20-4	ZOGENIX INC			1,773.000	71,024	40.050	71,024	46,453				25,717		25,717		L	12/15/2017
98978V-10-3	ZOETIS INC			18,994.000	1,368,328	72.040	1,368,328	627,660		7,564		339,431		339,431		L	06/23/2017
98979J-10-9	ZOE'S KITCHEN INC			805.000	13,460	16.720	13,460	30,665				(5,852)		(5,852)		L	06/26/2015
989817-10-1	ZUMIEZ INC			686.000	14,286	20.825	14,286	20,156				1,553		1,553		L	06/23/2017
98986T-10-8	ZYNGA INC CL A			30,167.000	120,668	4.000	120,668	122,784				43,139		43,139		L	06/27/2014
98986X-10-9	ZYNERBA PHARMACEUTICALS INC			430.000	5,384	12.520	5,384	8,070				(2,687)		(2,687)		L	06/23/2017
G0176J-10-9	ALLEGION PLC W/I			3,696.000	294,054	79.560	294,054	97,264		2,365		57,510		57,510		L	06/24/2016
G29183-10-3	EATON CORP PLC			17,112.000	1,352,019	79.010	1,352,019	350,792		41,069		203,975		203,975		L	12/03/2012
G30401-10-6	ENDO PHARMACEUTICALS HOLDINGS			8,687.000	67,324	7.750	67,324	476,444				(67,984)		(67,984)		L	06/23/2017
G4863A-10-8	INTERNATIONAL GAME TECHNOLOGY			4,144.000	109,857	26.510	109,857	75,899		3,108		7,700		7,700		L	06/23/2017
G60754-10-1	MICHAEL KORS HOLDINGS LTD			5,533.000	348,302	62.950	348,302	334,102				110,494		110,494		L	06/28/2013
G7665A-10-1	ROWAN COMANIES PLC.			4,518.000	70,752	15.660	70,752	109,781				(14,593)		(14,593)		L	05/04/2012
G7S00T-10-4	PENTAIR PLC			6,241.000	440,739	70.620	440,739	179,396		8,613		90,807		90,807		L	06/03/2014
G8807B-10-6	THERAVANCE BIOPHARMA INC W/I			1,625.000	45,321	27.890	45,321	37,658				(7,890)		(7,890)		L	06/23/2017
G97822-10-3	PERRIGO CO PLC			4,834.000	421,331	87.160	421,331	415,010		3,094		18,998		18,998		L	06/26/2015
L0175J-10-4	ALTISOURCE PORTFOLIO SOLUTIONS			466.000	13,048	28.000	13,048	53,244				657		657		L	06/27/2014
M85548-10-1	STRATASYS LTD			1,939.000	38,702	19.960	38,702	133,409				6,631		6,631		L	06/27/2014
Y26889-10-8	GENER MARITIME			1,740.000	11,519	6.620	11,519	14,115				2,309		2,309		L	06/23/2017
048780-86-3	ATLANTIC POWER CORP		A	5,498.000	12,920	2.350	12,920	80,224				(825)		(825)		L	06/22/2012
36729W-20-2	GASTAR EXPLORATION LTD		A	7,137.000	7,494	1.050	7,494	6,689				805		805		L	06/23/2017
45245E-10-9	IMAX CORP		A	2,264.000	52,412	23.150	52,412	93,281				(18,678)		(18,678)		L	06/26/2015
498696-10-3	KLONDEX MINES LTD		A	6,735.000	17,578	2.610	17,578	24,379				(6,800)		(6,800)		L	06/23/2017
535919-40-1	LIONS GATE ENTERTAINMENT CORP		A	2,000.000	67,620	33.810	67,620	28,221				13,820		13,820		L	12/09/2016
535919-50-0	LIONS GATE ENTERTAINMENT CORP		A	3,836.000	121,755	31.740	121,755	87,195				27,535		27,535		L	06/23/2017
552697-10-4	MDC PARTNERS INC-A		A	2,109.000	20,563	9.750	20,563	25,501				6,749		6,749		L	06/24/2016
575385-10-9	MASONITE INTERNATIONAL CORP		A	1,161.000	86,088	74.150	86,088	66,380				9,694		9,694		L	08/29/2014
67001K-20-2	NOVELION THERAPEUTICS INC		A	591.000	1,844	3.120	1,844	6,246				(4,402)		(4,402)		L	06/23/2017
903914-20-8	ULTRA PETROLEUM CORP		A	5,684.000	51,497	9.060	51,497	56,551				(5,054)		(5,054)		L	06/23/2017
91822J-10-3	VBI VACCINES INC		A	907.000	3,873	4.270	3,873	3,927				(54)		(54)		L	06/23/2017
98400H-10-2	XBIOTECH INC		A	663.000	2,612	3.940	2,612	12,039				(4,097)		(4,097)		L	06/24/2016
143658-30-0	CARNIVAL CORP		D	15,479.000	1,027,341	66.370	1,027,341	751,104		24,766		221,504		221,504		L	06/24/2016
167250-10-9	CHICAGO BRIDGE & IRON COMPANY		D	3,897.000	62,898	16.140	62,898	5,120		464		(60,832)		(60,832)		L	06/24/2016
580037-10-9	MCDERMOTT INTERNATIONAL INC		D	10,793.000	71,018	6.580	71,018	185,133				(8,506)		(8,506)		L	06/23/2017
806857-10-8	SCHLUMBERGER LTD		D	52,921.000	3,566,346	67.390	3,566,346	4,073,325	26,461	105,842		(876,372)		(876,372)		L	06/24/2016
87265H-10-9	TRI POINTE HOMES INC		D	6,145.000	110,118	17.920	110,118	94,142				38,270		38,270		L	06/23/2017
962CDS-90-6	FERROGLOBE PLC		D	2,943.000	0.000											L	11/17/2016
G0084W-10-1	ADIENT PLC		D	3,669.000	288,750	78.700	288,750	188,884		2,979		72,780		72,780		L	06/23/2017
G0129K-10-4	AIRCASTLE LTD		C	1,259.000	29,448	23.390	29,448	10,454		1,335		3,198		3,198		L	06/27/2008
G01767-10-5	ALKERMES PLC		D	5,962.000	326,300	54.730	326,300	123,434				(5,068)		(5,068)		L	06/27/2014
G0177J-10-8	ALLERGAN PLC		D	12,858.000	2,103,312	163.580	2,103,312	2,972,956		36,002		(596,997)		(596,997)		L	06/24/2016
G02602-10-3	AMDOCS LTD		C	5,455.000	357,193	65.480	357,193	202,148	1,200	4,664		39,440		39,440		L	06/25/2010
G037AX-10-1	AMBARELLA INC		D	1,266.000	74,378	58.750	74,378	32,944				5,849		5,849		L	06/26/2015

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

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		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
G0408V-10-2	AON PLC		D	9,586.000	1,284,524	134.000	1,284,524	268,521		13,516		215,397		215,397		L	06/24/2016
G0443N-10-7	AQUAVENTURE HOLDINGS LTD		D	443.000	6,875	15.520	6,875	7,229				(354)		(354)		L	06/23/2017
G0450A-10-5	ARCH CAPITAL GROUP LTD		C	4,498.000	408,283	90.770	408,283	115,557				19,633		19,633		L	06/23/2017
G0464B-10-7	ARGO GROUP INTERNATIONAL HOLDI		C	1,126.000	69,418	61.650	69,418	33,160		1,216		(4,786)		(4,786)		L	06/27/2008
G05384-10-5	ASPEN INSURANCE HOLDINGS LTD		C	2,327.000	94,476	40.600	94,476	65,045		2,187		(33,509)		(33,509)		L	06/22/2007
G0551A-10-3	ARRIS INTERNATIONAL PLC		D	6,515.000	167,370	25.690	167,370	200,076				(28,927)		(28,927)		L	01/05/2016
G0585R-10-6	ASSURED GUARANTY LTD		C	4,689.000	158,816	33.870	158,816	81,816		2,673		(18,287)		(18,287)		L	06/25/2010
G06207-11-5	ATLAS FINANCIAL HOLDINGS INC		D	493.000	10,131	20.550	10,131	7,196				1,233		1,233		L	06/27/2014
G06242-10-4	ATLASSIAN CORP PLC		D	3,628.000	165,147	45.520	165,147	127,736				38,529		38,529		L	12/15/2017
G0684D-10-7	ATHENE HOLDING LTD		D	3,853.000	199,239	51.710	199,239	201,293				(2,054)		(2,054)		L	09/15/2017
G0692U-10-9	AXIS CAPITAL HOLDINGS LTD		C	3,256.000	163,647	50.260	163,647	128,576	1,270	4,949		(48,873)		(48,873)		L	06/22/2007
G0750C-10-8	AXALTA COATING SUSTEMS LTD		C	8,232.000	266,388	32.360	266,388	244,549				33,325		33,325		L	06/23/2017
G0750W-10-4	AXOVANT SCIENCES LTD		D	1,155.000	6,087	5.270	6,087	15,943				(9,838)		(9,838)		L	06/23/2017
G0772R-20-8	BANK OF NT BUTTERFIELD & SON		D	2,093.000	75,955	36.290	75,955	69,105		1,501		6,934		6,934		L	06/23/2017
G11196-10-5	BIOHAVEN PHARMACEUTICAL HOLD		D	387.000	10,441	26.980	10,441	9,802				639		639		L	06/23/2017
G1151C-10-1	ACCENTURE PLC		C	23,771.000	3,639,102	153.090	3,639,102	1,005,689		60,378		854,805		854,805		L	06/24/2016
G1154H-10-7	BELMOND LTD		C	3,449.000	42,250	12.250	42,250	56,348				(3,456)		(3,456)		L	06/23/2017
G1190F-10-7	BLUE CAPITAL REINSURANCE HOL		D	265.000	3,193	12.050	3,193	4,706		395		(1,696)		(1,696)		L	06/24/2016
G16962-10-5	BUNGE LTD		C	5,296.000	355,256	67.080	355,256	422,242		9,321		(27,327)		(27,327)		L	06/25/2010
G1991C-10-5	CARDTRONICS PLC		D	1,770.000	32,780	18.520	32,780	37,876				(63,809)		(63,809)		L	07/01/2016
G20045-20-2	CENTRAL EUROPEAN MEDIA ENTERPR		C	3,461.000	16,094	4.650	16,094	183,622				7,268		7,268		L	06/28/2013
G23773-10-7	CONSOLIDATED WATER CO INC		C	626.000	7,888	12.600	7,888	8,161		188		1,096		1,096		L	06/26/2015
G2554F-11-3	COVIDIEN PLC		D	0.000		0.000				(678,885)						L	03/21/2011
G2709G-10-7	DELPHI TECHNOLOGIES PLC		D	3,392.000	177,978	52.470	177,978	145,305				32,673		32,673		L	12/05/2017
G3075P-10-1	ENSTAR GROUP LTD		C	437.000	87,728	200.750	87,728	54,705				1,333		1,333		L	06/24/2016
G3157S-10-6	ENSCO PLC-CL A		D	16,301.000	96,338	5.910	96,338	265,337		510		(43,490)		(43,490)		L	10/06/2017
G3198U-10-2	ESSENT GROUP LTD		D	2,998.000	130,173	43.420	130,173	72,136				31,960		31,960		L	06/23/2017
G3223R-10-8	EVEREST RE GROUP LTD		C	1,587.000	351,140	221.260	351,140	166,984		8,014		7,713		7,713		L	06/22/2012
G3323L-10-0	FABRINET		D	1,440.000	41,328	28.700	41,328	29,331				(16,704)		(16,704)		L	06/27/2014
G36738-10-5	FRESH DEL MONTE PRODUCE INC		C	1,315.000	62,686	47.670	62,686	34,624		789		(17,042)		(17,042)		L	06/26/2015
G3682E-19-2	FRONTLINE LTD		D	2,830.000	12,990	4.590	12,990	137,544		353		(4,617)		(4,617)		L	06/23/2017
G37585-10-9	GASOG LTD		D	1,757.000	39,093	22.250	39,093	24,829		984		10,806		10,806		L	06/26/2015
G3788M-11-4	EROS INTERNATIONAL PLC		D	798.000	7,701	9.650	7,701	10,973				(2,713)		(2,713)		L	06/24/2016
G3922B-10-7	GENPACT LTD		C	5,261.000	166,984	31.740	166,984	89,134		1,263		38,931		38,931		L	06/26/2015
G3933F-10-5	GLOBAL INDEMNITY LTD		D	328.000	13,783	42.020	13,783	4,828				1,250		1,250		L	11/07/2016
G4095J-10-9	GREENLIGHT CAPITAL RE LTD		C	621.000	12,482	20.100	12,482	14,590				(1,677)		(1,677)		L	06/27/2008
G4388N-10-6	HELEN OF TROY LTD		C	1,059.000	102,035	96.350	102,035	29,771				12,602		12,602		L	06/22/2007
G4412G-10-1	HERBALIFE LTD		C	2,687.000	181,964	67.720	181,964	52,031				52,611		52,611		L	06/27/2008
G4617B-10-5	HORIZON PHARMA PLC		D	6,384.000	93,206	14.600	93,206	103,727				(10,087)		(10,087)		L	06/24/2016
G4740B-10-5	ICHOR HOLDINGS LTD		D	445.000	10,947	24.600	10,947	10,390				557		557		L	06/23/2017
G47567-10-5	IHS MARKIT LTD		D	14,622.000	660,183	45.150	660,183	680,597				(20,414)		(20,414)		L	06/23/2017
G47791-10-1	INGERSOLL-RAND CO LTD		C	9,658.000	861,397	89.190	861,397	292,847		16,419		136,661		136,661		L	06/25/2010
G48833-10-0	WEATHERFORD INTERNATIONAL PL		D	34,561.000	144,119	4.170	144,119	411,907				(28,340)		(28,340)		L	03/31/2016
G491BT-10-8	INVESCO LTD		C	15,288.000	558,624	36.540	558,624	395,569		17,581		94,786		94,786		L	08/31/2010
G5005R-10-7	JAMES RIVER GROUP HOLDINGS LTD		D	646.000	25,846	40.010	25,846	18,058		1,069		(906)		(906)		L	06/23/2017
G51502-10-5	JOHNSON CONTROLS INTERNATION		D	35,793.000	1,364,071	38.110	1,364,071	1,521,065	9,306	35,506		(110,603)		(110,603)		L	06/23/2017
G5315B-10-7	KOSMOS ENERGY LTD		D	7,503.000	51,396	6.850	51,396	82,311				(240)		(240)		L	06/23/2017
G54050-10-2	LAZARD LTD		C	4,392.000	230,580	52.500	230,580	180,066		12,342		50,113		50,113		L	06/28/2013
G5509L-10-1	LIVANOVA PLC		D	1,887.000	150,809	79.920	150,809	117,965				32,844		32,844		L	06/23/2017
G5753U-11-2	MAIDEN HOLDINGS LTD		D	2,565.000	16,929	6.600	16,929	18,390	385	1,458		(26,136)		(26,136)		L	06/23/2017
G57859-10-7	MALLINCKRODT PLC W/I		D	3,881.000	87,555	22.560	87,555	221,185				(105,796)		(105,796)		L	06/26/2015
G5876H-10-5	MARVELL TECHNOLOGY GROUP LTD		C	14,795.000	317,649	21.470	317,649	254,880	888	2,652		111,754		111,754		L	06/23/2017
G5960L-10-3	MEDTRONIC INC		C	52,500.000	4,238,363	80.750	4,238,363	383,493	24,150	93,450		499,800		499,800		L	01/27/2015
G6095L-10-9	APTIV PLC		D	10,177.000	863,315	84.830	863,315	751,885				111,430		111,430		L	12/05/2017

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

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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
G6331P-10-4	ALPHA & OMEGA SEMICONDUCTOR		D	844.000	13,808	16.360	13,808	7,770				(4,144)		(4,144)		L	06/22/2012
G6359F-10-3	NABORS INDUSTRIES LTD		C	11,901.000	81,283	6.830	81,283	358,685	652	2,608		(102,747)		(102,747)		L	12/15/2017
G6518L-10-8	NIELSEN HOLDINGS PLC		D	13,969.000	508,472	36.400	508,472	526,917		18,579		(77,528)		(77,528)		L	08/31/2015
G65431-10-1	NOBLE CORP PLC		D	5,042.000	22,790	4.520	22,790	39,571				(347)		(347)		L	06/23/2017
G65773-10-6	NORDIC AMERICAN TANKER SHIPPIN		C	3,925.000	9,656	2.460	9,656	105,507		2,080		(23,019)		(23,019)		L	06/27/2014
G66721-10-4	NORWEGIAN CRUISE LINE		D	6,304.000	335,688	53.250	335,688	254,933				67,579		67,579		L	06/24/2016
G6674U-10-8	NOVOCURE LTD		D	2,085.000	42,117	20.200	42,117	22,119				25,750		25,750		L	06/24/2016
G67506-10-8	OM ASSET MANAGEMENT PLC		D	2,164.000	36,247	16.750	36,247	33,958		667		4,758		4,758		L	06/23/2017
G6855A-10-3	OXFORD IMMUNOTEC GLOBAL PLC		D	919.000	12,838	13.970	12,838	12,866				(901)		(901)		L	06/24/2016
G72800-10-8	PROTHENA CORP PLC		D	1,437.000	53,873	37.490	53,873	38,875				(16,813)		(16,813)		L	06/24/2016
G73268-10-7	QUOTIENT LTD		D	978.000	4,841	4.950	4,841	6,572				(1,730)		(1,730)		L	06/23/2017
G7496G-10-3	RENAISSANCERE HOLDINGS LTD		C	1,586.000	199,186	125.590	199,186	117,057		2,030		(16,859)		(16,859)		L	06/24/2016
G81075-10-6	SHIP FINANCE INTERNATIONAL LTD		C	2,365.000	36,658	15.500	36,658	70,100		3,784		1,537		1,537		L	06/27/2008
G81276-10-0	SIGNET JEWELERS LTD		D	2,675.000	151,271	56.550	151,271	58,580		3,183		(100,874)		(100,874)		U	06/26/2009
G8232Y-10-1	SMART GLOBAL HOLDINGS INC		D	781.000	26,320	33.700	26,320	16,837				9,483		9,483		L	09/15/2017
G84720-10-4	STERIS PLC SHS USD		D	3,269.000	285,939	87.470	285,939	269,703		2,027		16,236		16,236		L	06/23/2017
G85347-10-5	STRONGBRIDGE BIOPHARMA PLC		D	807.000	5,851	7.250	5,851	4,438				1,413		1,413		L	06/23/2017
G8766E-10-9	TEXTAINER GROUP HOLDINGS LTD		D	967.000	20,791	21.500	20,791	25,681				13,586		13,586		L	06/28/2013
G8827U-10-0	THIRD POINT REINSURANCE LTD		D	2,745.000	40,214	14.650	40,214	41,025				8,510		8,510		L	06/26/2015
G9019D-10-4	TRAVELPORT WORLDWIDE LTD		C	4,786.000	62,553	13.070	62,553	71,183		1,386		(4,840)		(4,840)		L	06/23/2017
G9078F-10-7	TRITON INTERNATIONAL LTD BER		D	1,667.000	62,429	37.450	62,429	27,174		1,428		34,652		34,652		L	06/23/2017
G9319H-10-2	VALIDUS HOLDINGS LTD		C	3,022.000	141,792	46.920	141,792	107,348		4,593		(24,448)		(24,448)		L	11/30/2012
G9456A-10-0	GOLAR LNG LTD		C	3,789.000	112,950	29.810	112,950	120,466	189	758		26,030		26,030		L	06/26/2015
G9618E-10-7	WHITE MOUNTAINS INSURANCE GROU		C	155.000	131,948	851.280	131,948	92,388		155		2,361		2,361		L	06/26/2015
G96629-10-3	WILLIS TOWERS WATSON PLC		D	4,835.000	728,586	150.690	728,586	702,757	2,563	5,125		25,829		25,829		L	06/23/2017
G98294-10-4	XL GROUP LTD		D	9,976.000	350,756	35.160	350,756	169,015	2,195	8,579		(20,950)		(20,950)		L	07/25/2016
H1467J-10-4	CHUBB LTD		D	17,830.000	2,605,498	146.130	2,605,498	1,285,805	12,659	49,924		249,798		249,798		L	06/24/2016
H2906T-10-9	GARMIN LTD		D	4,672.000	278,311	59.570	278,311	296,065		11,387		50,807		50,807		L	06/23/2017
H8817H-10-0	TRANSOCEAN LTD		D	15,313.000	163,543	10.680	163,543	164,795				(45,936)		(45,936)		L	06/23/2017
L0223L-10-1	ARDAGH GROUP SA		D	716.000	15,108	21.100	15,108	15,665		185		(557)		(557)		L	06/23/2017
L5140P-10-1	INTELSAT SA		D	1,272.000	4,312	3.390	4,312	3,981				331		331		L	06/23/2017
L9340P-10-1	TRINSEO SA		D	1,701.000	123,493	72.600	123,493	87,336		1,716		16,322		16,322		L	06/23/2017
M20598-10-4	CAESARSTONE SDOT YAM LTD		D	883.000	19,426	22.000	19,426	30,168				(5,872)		(5,872)		L	06/24/2016
N20146-10-1	CIMPRESS		C	974.000	116,763	119.880	116,763	47,662				27,535		27,535		L	06/25/2010
N33462-10-7	FRANK'S INTERNATIONAL NV		D	1,937.000	12,881	6.650	12,881	47,570		327		(8,839)		(8,839)		L	06/23/2017
N53745-10-0	LYONDELLBASELL INDU - CL A		D	12,366.000	1,364,217	110.320	1,364,217	732,518		43,882		303,518		303,518		L	06/23/2017
N59465-10-9	MYLAN NV		D	20,335.000	860,374	42.310	860,374	1,125,343				82,133		82,133		L	06/23/2017
N6596X-10-9	NXP SEMICONDUCTORS NV		D	12,905.000	1,511,046	117.090	1,511,046	1,419,174				91,872		91,872		L	06/23/2017
N6748L-10-2	ORTHOFIX INTERNATIONAL NV		C	679.000	37,141	54.700	37,141	30,024				12,575		12,575		L	06/22/2007
N72482-12-3	QIAGEN NV		D	8,962.000	277,195	30.930	277,195	170,764				106,431		106,431		L	06/23/2017
N7902X-10-6	SENSATA TECHNOLOGIES HOLDING N		D	6,314.000	322,709	51.110	322,709	259,358				63,351		63,351		L	06/23/2017
N96617-11-8	WRIGHT MEDICAL GROUP NV		D	4,098.000	90,976	22.200	90,976	96,046				(3,196)		(3,196)		L	06/24/2016
P16994-13-2	BANCO LATINOAMERICANO DE EXPOR		C	1,284.000	34,540	26.900	34,540	24,453		1,977		(3,261)		(3,261)		L	06/22/2007
P31076-10-5	COPA HOLDINGS SA		C	1,092.000	146,394	134.060	146,394	54,528		2,717		46,425		46,425		L	06/23/2017
P73398-10-2	NYMOX PHARMACEUTICAL CORP		D	1,041.000	3,435	3.300	3,435	3,987				(551)		(551)		L	06/23/2017
Q9235V-10-1	TRONOX LTD		D	2,505.000	51,378	20.510	51,378	59,573		396		23,419		23,419		L	06/23/2017
V7780T-10-3	ROYAL CARIBBEAN CRUISES LTD		C	6,579.000	784,743	119.280	784,743	283,607	3,931	13,214		240,709		240,709		L	06/23/2017
Y0207T-10-0	ARDMORE SHIPPING CORP		D	985.000	7,880	8.000	7,880	10,932				321		321		L	06/23/2017
Y09827-10-9	BROADCOM LTD		D	15,498.000	3,981,436	256.900	3,981,436	1,124,765		73,026		1,190,845		1,190,845		L	06/23/2017
Y1771G-10-2	COSTAMARE INC		D	1,032.000	5,955	5.770	5,955	5,907		413		175		175		L	12/16/2016
Y2065G-12-1	DHT HOLDINGS RTS F		D	2,870.000	10,303	3.590	10,303	20,945		574		(1,579)		(1,579)		L	06/26/2015
Y2106R-11-0	DORIAN LPG LTD		D	1,164.000	9,566	8.220	9,566	19,042				392		392		L	12/07/2017
Y2187A-14-3	EAGLE BULK SHIPPING INC		C	1,536.000	6,881	4.480	6,881	7,004				(122)		(122)		L	06/23/2017
Y41053-10-2	INTERNATIONAL SEAWAYS INC		D	1,110.000	20,491	18.460	20,491	23,243				(792)		(792)		L	06/23/2017

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 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
Y62159-10-1	NAVIOS MARITIME ACQUISITION		D	3,582.000	3,976	1.110	3,976	13,249		716		(2,113)		(2,113)		L	06/27/2014
Y62196-10-3	NAVIOS MARITIME HOLDINGS INC		D	3,393.000	4,072	1.200	4,072	4,241				(169)		(169)		L	06/23/2017
Y7388L-10-3	SAFE BULKERS INC		D	1,798.000	5,808	3.230	5,808	4,279				1,529		1,529		L	06/23/2017
Y7542C-10-6	SCORPIO TANKERS INC		D	6,794.000	20,722	3.050	20,722	61,609		272		(10,055)		(10,055)		L	06/28/2013
Y7546A-12-2	SCORPIO BULKERS INC		D	2,180.000	16,132	7.400	16,132	10,691		44		5,123		5,123		L	12/16/2016
Y8564W-10-3	TEEKAY CORP		C	2,010.000	18,733	9.320	18,733	115,000		442		2,593		2,593		L	06/27/2014
Y8565N-10-2	TEEKAY TANKERS LTD		D	3,273.000	4,582	1.400	4,582	34,814		393		(2,815)		(2,815)		L	06/26/2015
Y95308-10-5	WAVE LIFE SCIENCES PTE LTD		D	475.000	16,623	34.996	16,623	9,659				5,161		5,161		L	06/23/2017
9099999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated)					2,292,104,273	XXX	2,292,104,273	1,433,555,672	6,386,184	60,057,411		218,043,403		218,043,403		XXX	XXX
298706-82-1	AF EuroPacific Growth Fd R6			5,450,535.000	305,993,017	56.140	305,993,017	262,485,388		8,817,751		43,507,628		43,507,628		L	12/29/2017
939330-81-7	AF Wash Mutual Investors R6			2,397,651.000	109,500,722	45.670	109,500,722	96,827,456		4,633,030		12,673,266		12,673,266		L	12/29/2017
024525-37-0	American Beacon Bridgeway Lg Cap Growth Instl			80,425.000	2,403,099	29.880	2,403,099	3,088,409		96,580		(685,310)		(685,310)		L	12/29/2017
040337-83-4	Ariel Appreciation Institutional			25,192.000	1,207,463	47.930	1,207,463	1,224,241		44,595		(16,778)		(16,778)		L	12/29/2017
00766Y-51-3	Champlain Mid Cap Institutional			303,957.000	5,282,779	17.380	5,282,779	4,996,272		249,427		286,507		286,507		L	12/29/2017
245914-51-0	Delaware Emerging Markets R6			1,139,554.000	23,110,163	20.280	23,110,163	20,749,773		433,902		2,360,390		2,360,390		L	12/29/2017
233203-78-5	DFA Emerging Markets Port Inst			3,811,534.000	116,137,433	30.470	116,137,433	94,934,528		1,913,480		24,130,610		24,130,610		L	12/29/2017
256206-10-3	Dodge & Cox Int'l Stock Fund			1,354,251.000	62,728,890	46.320	62,728,890	57,761,054		1,182,910		8,711,631		8,711,631		L	12/29/2017
4812C0-22-5	JP Morgan Small Cap Value R6			168,715.000	5,171,112	30.650	5,171,112	5,237,961		314,450		(66,849)		(66,849)		L	12/29/2017
52107V-50-0	Lazard International Equity R6			1,014,388.000	19,871,855	19.590	19,871,855	18,189,714		252,589		1,682,141		1,682,141		L	12/29/2017
957663-66-9	LM WstrnAsst Core Plus Bond S			14,978,585.000	177,196,660	11.830	177,196,660	174,593,606		2,730,398		2,603,054		2,603,054		L	12/29/2017
54401E-72-1	Lord Abbett High Yield R6			1,786,687.000	13,828,960	7.740	13,828,960	13,764,447	2,126	411,918		64,512		64,512		L	12/29/2017
55273W-47-5	MFS Mid Cap Value R6			407,759.000	9,708,742	23.810	9,708,742	9,277,584		339,212		431,158		431,158		L	12/29/2017
63868B-66-6	Nationwide Geneva Sm Cap Growth Inst			16,360.000	914,351	55.890	914,351	915,929		37,252		(1,578)		(1,578)		L	12/29/2017
701765-30-7	Parnassus Fund Instutional			21,217.000	1,023,737	48.250	1,023,737	1,032,703		68,740		(8,966)		(8,966)		L	12/29/2017
779917-10-3	T Rowe Price QM US Sm Cap Gowth Equity			360,813.000	12,588,772	34.890	12,588,772	11,258,253		12,421		1,330,519		1,330,519		L	12/29/2017
880208-77-2	Templeton Global Bond R6			535,129.000	6,341,276	11.850	6,341,276	6,542,990		132,844		(201,714)		(201,714)		L	12/29/2017
87245R-57-3	TIAA CREF Lifecycle 2060 Fund Inst			470,432.000	5,546,399	11.790	5,546,399	5,325,230		133,460		221,168		221,168		U	12/29/2017
87244W-60-7	TIAA-CREF Bond Fund Inst			2,233,993.000	23,211,191	10.390	23,211,191	23,406,356		646,563		306,004		306,004		L	12/29/2017
87245M-84-8	TIAA-CREF Bond Index Fund			5,854,881.000	63,349,811	10.820	63,349,811	63,734,794		1,403,575		486,944		486,944		L	12/29/2017
886315-50-6	TIAA-CREF Bond Plus II Inst			8,308,888.000	86,827,875	10.450	86,827,875	87,899,401		2,424,224		1,062,542		1,062,542		L	12/29/2017
87245M-22-8	TIAA-CREF Emg Mkt Equ Idx Inst			1,213,409.000	14,560,913	12.000	14,560,913	11,781,595		272,602		2,643,742		2,643,742		L	12/29/2017
87245M-26-9	TIAA-CREF Emg Mkts Equity Inst			1,485,829.000	18,676,866	12.570	18,676,866	17,374,503		722,385		1,317,270		1,317,270		L	12/29/2017
87244W-50-8	TIAA-CREF Equity Index Inst			11,763,335.000	231,149,535	19.650	231,149,535	185,384,407		4,995,473		32,487,505		32,487,505		L	12/29/2017
87244W-40-9	TIAA-CREF Growth & Inc Inst			19,022,689.000	271,834,220	14.290	271,834,220	225,312,701		12,449,456		37,669,946		37,669,946		L	12/29/2017
886315-79-5	TIAA-CREF High Yield II Inst			9,137,324.000	89,545,775	9.800	89,545,775	88,227,363		3,646,042		(8,962)		(8,962)		L	12/29/2017
87244W-48-2	TIAA-Cref Inflation Lnkd Bd Fd			522,469.000	5,924,803	11.340	5,924,803	6,012,862		115,975		(27,205)		(27,205)		L	12/29/2017
87244W-51-6	TIAA-CREF Intl Eqty Indx Inst			29,829,376.000	601,658,517	20.170	601,658,517	516,566,286		16,163,721		92,125,448		92,125,448		L	12/29/2017
87244W-10-2	TIAA-CREF Intl Equity Inst			30,313,816.000	402,870,620	13.290	402,870,620	321,207,729		9,370,804		80,409,358		80,409,358		L	12/29/2017
87244W-68-0	TIAA-CREF Lg-Cap Grw Idx Inst			9,311,275.000	268,444,052	28.830	268,444,052	209,450,297		4,945,327		48,037,115		48,037,115		L	12/29/2017
87244W-66-4	TIAA-CREF Lg-Cap Val Idx Inst			21,896,830.000	429,177,868	19.600	429,177,868	372,708,117		18,116,758		32,535,638		32,535,638		L	12/29/2017
87244W-73-0	TIAA-CREF Lge Cap Value Inst			27,774,935.000	528,834,754	19.040	528,834,754	465,032,066		32,812,294		24,065,079		24,065,079		L	12/29/2017
886315-56-3	TIAA-CREF Lifcyle Ret Inc Inst			4,156,408.000	48,629,977	11.700	48,629,977	46,282,638		1,634,859		2,853,943		2,853,943		L	12/29/2017
886315-66-2	TIAA-CREF Lifecycle 2010 Inst			8,592,225.000	99,841,651	11.620	99,841,651	96,120,870		4,512,583		5,393,083		5,393,083		L	12/29/2017
886315-65-4	TIAA-CREF Lifecycle 2015 Inst			16,969,756.000	169,867,253	10.010	169,867,253	171,476,318		9,855,403		8,937,175		8,937,175		L	12/29/2017
886315-64-7	TIAA-CREF Lifecycle 2020 Inst			34,931,175.000	362,236,289	10.370	362,236,289	356,149,875		20,268,756		24,459,682		24,459,682		L	12/29/2017
886315-63-9	TIAA-CREF Lifecycle 2025 Inst			38,824,552.000	411,152,006	10.590	411,152,006	394,357,084		22,557,020		32,732,808		32,732,808		L	12/29/2017
886315-62-1	TIAA-CREF Lifecycle 2030 Inst			38,252,729.000	408,156,621	10.670	408,156,621	384,681,815		23,234,310		36,651,875		36,651,875		L	12/29/2017
886315-61-3	TIAA-CREF Lifecycle 2035 Inst			38,765,768.000	420,608,585	10.850	420,608,585	389,947,756		24,836,028		42,651,760		42,651,760		L	12/29/2017
886315-59-7	TIAA-CREF Lifecycle 2040 Inst			47,319,000.000	519,089,430	10.970	519,089,430	474,852,754		32,392,643		56,869,209		56,869,209		L	12/29/2017
886315-58-9	TIAA-CREF Lifecycle 2045 Inst			24,799,174.000	313,709,556	12.650	313,709,556	264,943,175		11,225,653		42,695,506		42,695,506		L	12/29/2017
886315-57-1	TIAA-CREF Lifecycle 2050 Inst			21,702,974.000	276,061,830	12.720	276,061,830	234,178,540		9,814,948		37,768,477		37,768,477		L	12/29/2017
87245M-21-0	TIAA-CREF Lifecycle 2055 Inst			2,502,284.000	36,082,935	14.420	36,082,935	32,819,805		1,163,661		3,188,697		3,188,697		L	12/29/2017
87244W-33-4	TIAA-CREF Lrge Cap Grwth Inst			5,362,126.000	106,384,581	19.840	106,384,581	86,875,601		4,368,792		19,548,983		19,548,983		L	12/29/2017
87244W-80-5	TIAA-CREF Mid-Cap Growth Inst			8,277,581.000	186,493,897	22.530	186,493,897	180,430,875		16,929,493		19,503,288		19,503,288		L	12/29/2017

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 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
87244W-86-2	TIAA-CREF Mid-Cap Value Inst			21,092,816.000	494,626,536	23.450	494,626,536	450,794,900		40,034,267		9,192,419		9,192,419		L	12/28/2017
87244W-70-6	TIAA-CREF Money Mkt Inst			20,428,909.000	20,428,909	1.000	20,428,909	20,428,909		70,906						L	12/29/2017
87244W-79-7	TIAA-CREF Real Estat Sec Inst			15,503,337.000	241,076,892	15.550	241,076,892	228,348,751		17,143,895		7,181,972		7,181,972		L	12/29/2017
87244W-71-4	TIAA-CREF S&P 500 Index Inst			13,164,207.000	389,792,167	29.610	389,792,167	313,286,286		8,137,894		52,480,356		52,480,356		L	12/29/2017
886315-80-3	TIAA-CREF Shrt Trm Bd II Inst			3,411,930.000	35,176,999	10.310	35,176,999	35,306,372		548,324		(42,941)		(42,941)		L	12/29/2017
87244W-83-9	TIAA-CREF Small-Cap Eq Inst			16,197,490.000	309,372,062	19.100	309,372,062	280,975,398		30,787,193		7,962,498		7,962,498		L	12/29/2017
87244W-57-3	TIAA-CREF Sm-Cap Blnd In Inst			18,186,542.000	387,009,607	21.280	387,009,607	323,976,907		21,680,105		26,909,132		26,909,132		L	12/29/2017
87244W-30-0	TIAA-CREF Soc Choice Eq Inst			5,700,920.000	109,343,637	19.180	109,343,637	94,880,972		3,993,748		10,259,332		10,259,332		L	12/29/2017
45775L-40-8	TRPrice Institutnl LCap Grwth			3,847,870.000	142,024,894	36.910	142,024,894	125,631,583		11,946,226		15,616,391		15,616,391		L	12/29/2017
922908-71-0	Vanguard 500 Index Admiral			268,278.000	66,216,454	246.820	66,216,454	59,420,049		896,097		6,796,405		6,796,405		L	12/29/2017
922042-60-1	Vanguard Emerging Market Stock Index Fd			907,312.000	26,339,264	29.030	26,339,264	22,565,397		514,691		3,773,866		3,773,866		L	12/29/2017
921921-30-0	Vanguard Equity Income Admiral			654,293.000	51,002,107	77.950	51,002,107	46,876,611		1,580,153		4,125,496		4,125,496		L	12/29/2017
922908-69-4	Vanguard Extended Market Index Admiral			416,129.000	35,271,059	84.760	35,271,059	32,169,281		332,851		3,101,778		3,101,778		L	12/29/2017
922031-82-8	Vanguard Intermediate Term Treasury Fd			920,945.000	10,194,866	11.070	10,194,866	10,468,723	550	145,285		(273,857)		(273,857)		L	12/29/2017
921946-10-9	Vanguard Selected Value Fund			5,969,517.000	186,666,785	31.270	186,666,785	173,742,931		16,599,613		11,327,585		11,327,585		L	12/29/2017
922908-78-5	Vanguard Small Cap Value Index Fund			8,489,204.000	270,550,939	31.870	270,550,939	228,415,464		4,369,121		42,135,476		42,135,476		L	12/29/2017
921937-60-3	Vanguard Total Bond Market Index Admira			1,675,443.000	18,011,012	10.750	18,011,012	17,979,778	1,248	263,415		31,234		31,234		L	12/29/2017
921926-20-0	Vanguard Vanguard Explorer Fund			191,113.000	16,896,272	88.410	16,896,272	16,546,520		1,771,428		349,752		349,752		L	12/29/2017
921935-20-1	Vanguard Wellington Fund			4,104,839.000	297,929,219	72.580	297,929,219	280,876,906		17,734,768		17,052,327		17,052,327		L	12/29/2017
9299999. Subtotal - Mutual Funds					10,380,866,521	XXX	10,380,866,521	9,258,112,859	3,924	491,234,287		1,001,365,520		1,001,365,520		XXX	XXX
9799999 - Total Common Stocks					12,672,970,794	XXX	12,672,970,794	10,691,668,531	6,390,108	551,291,698		1,219,408,923		1,219,408,923		XXX	XXX
9899999 - Total Preferred and Common Stocks					12,672,970,794	XXX	12,672,970,794	10,691,668,531	6,390,108	551,291,698		1,219,408,923		1,219,408,923		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-SY-7	UNITED STATES T-BILL 0.625% 05/31/17		09/09/2016	Various		(69,625,270)	(69,615,000)	
912828-TB-6	UNITED STATES T-BILL 0.750% 06/30/17		10/21/2016	Various		(50,041,850)	(50,000,000)	
912828-TG-5	UNITED STATES T-BILL 0.500% 07/31/17		12/07/2016	AMERICAN EXPRESS CREDI		(29,964,380)	(30,000,000)	
912828-WP-1	UNITED STATES T-BILL 0.875% 06/15/17		10/27/2016	AMERICAN EXPRESS CREDI		(40,053,570)	(40,000,000)	
0599999. Subtotal - Bonds - U.S. Governments						(189,685,070)	(189,615,000)	
13063D-AD-0	CALIFORNIA ST State of California 2.367 04/0 2.367% 04/01/22		04/21/2017	JP MORGAN SECURITIES		1,335,000	1,335,000	
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						1,335,000	1,335,000	
442331-2Z-6	HOUSTON TX City of Houston TX 3.178 03/01 3.178% 03/01/24		12/20/2017	BARCLAYS BANK PLC		1,850,000	1,850,000	
442331-3D-4	HOUSTON TX City of Houston TX 3.525 03/01 3.525% 03/01/28		12/20/2017	BARCLAYS BANK PLC		1,020,000	1,020,000	
696624-AW-5	PALM DESERT CA REDEV AGY SUCCE Palm Desert Redevelopment 3 10 3.000% 10/01/23		01/19/2017	STIFEL NICOLAUS & COMPANY INC		3,459,820	3,500,000	
3199999. Subtotal - Bonds - U.S. Special Revenues						6,329,820	6,370,000	
00108W-AA-8	AEP TEXAS INC SR UNSEC 2.400% 10/01/22		09/28/2017	Various		3,990,620	4,000,000	1,333
00115A-AE-9	AEP TRANSMISSION CO LLC SR UNSEC 3.100% 12/01/26		05/18/2017	Tax Free Exchange		324,388	325,000	4,954
00164D-AM-5	AMC ENTERTAINMENT HOLDINGS AMC ENTERTAINMENT HOLDINGS 12/15/22		05/05/2017	CONVERSION				
00255X-AD-1	LEIDOS INNOVATIONS CORP LEIDOS INNOVATIONS CORP 08/16/23		08/29/2017	CONVERSION		(6,572)	(6,563)	235
00507V-AK-5	ACTIVISION BLIZZARD SR UNSEC 3.400% 09/15/26		06/01/2017	Tax Free Exchange		373,638	375,000	2,692
00507V-AL-3	ACTIVISION BLIZZARD SR UNSEC 2.600% 06/15/22		05/23/2017	BANK OF AMERICA		1,220,958	1,225,000	
015271-AL-3	ALEXANDRIA REAL ESTATE E CO.GUARNT 3.450% 04/30/25		11/09/2017	MIZUHO SECURITIES USA INC.		848,411	850,000	
02376C-AX-3	AMERICAN AIRLINES INC AMERICAN AIRLINES INC 10/10/21		06/21/2017	CONVERSION				1,586
0258M0-EG-0	AMERICAN EXPRESS CREDIT SR UNSEC 2.700% 03/03/22		02/28/2017	BANK OF AMERICA		1,995,540	2,000,000	
031162-CP-3	AMGEN INC SR UNSEC 2.650% 05/11/22		05/08/2017	BANK OF AMERICA		4,989,300	5,000,000	
032095-AG-6	AMPHENOL CORP SR UNSEC 3.200% 04/01/24		03/29/2017	WELLS FARGO		4,994,400	5,000,000	
03765V-AH-3	PRIME SECURITY SERVICES BOR PRIME SECURITY SERVICES BOR 05/02/22		07/07/2017	CONVERSION		(1,555)	(1,554)	206
037833-CJ-7	APPLE INC SR UNSEC 3.350% 02/09/27		02/02/2017	DEUTSCHE BANK SECURITIES INCOR		5,000,000	5,000,000	
038222-AL-9	APPLIED MATERIALS INC SR UNSEC 3.300% 04/01/27		03/28/2017	JP MORGAN SECURITIES		1,170,829	1,175,000	
03852J-AD-3	ARAMARK SERVICES INC ARAMARK SERVICES INC 03/28/24		03/09/2017	CONVERSION				44
042735-BG-4	ARROW ELECTRONICS INC SR UNSEC 3.250% 09/08/24		09/05/2017	BANK OF AMERICA		1,863,506	1,875,000	
049560-AN-5	ATMOS ENERGY CORP SR UNSEC 3.000% 06/15/27		06/05/2017	WELLS FARGO		997,250	1,000,000	
05351W-AA-1	AVANGRID INC SR UNSEC 3.150% 12/01/24		11/16/2017	CITIGROUP GLOBAL MARKETS INC		1,047,501	1,050,000	
05377J-AN-2	AVIS BUDGET CAR RENTAL LLC AVIS BUDGET CAR RENTAL LLC 03/15/22		03/10/2017	CONVERSION		(3,717)	(3,721)	4,511
05523U-AM-2	BAE SYSTEMS HOLDINGS INC CO.GUARNT 2.850% 12/15/20		01/30/2017	CREDIT AGRICOLE		2,532,950	2,500,000	9,302
05531F-AX-1	BB&T CORP SR UNSEC 2.750% 04/01/22		03/16/2017	MORGAN STANLEY & CO. INC.		2,994,390	3,000,000	
06051G-GT-0	BANK OF AMERICA CORP SR UNSEC 3.093% 10/01/25		09/13/2017	BANK OF AMERICA		3,000,000	3,000,000	
06406R-AC-1	BANK OF NY MELLON CORP SR UNSEC 2.661% 05/16/23		05/09/2017	GOLDMAN SACHS & COMPANY		2,125,000	2,125,000	
075887-BV-0	BECTON DICKINSON AND CO SR UNSEC 3.363% 06/06/24		05/22/2017	CITIGROUP GLOBAL MARKETS INC		5,000,000	5,000,000	
100743-AK-9	BOSTON GAS COMPANY SR UNSEC 3.150% 08/01/27		07/31/2017	GOLDMAN SACHS & COMPANY		374,648	375,000	
10112R-AZ-7	BOSTON PROPERTIES LP SR UNSEC 3.200% 01/15/25		11/17/2017	DEUTSCHE BANK SECURITIES INCOR		2,992,710	3,000,000	
105340-AQ-6	BRANDYWINE OPER PARTNERS CO.GUARNT 3.950% 11/15/27		11/09/2017	BANK OF AMERICA		843,625	850,000	
11134L-AE-9	BROADCOM CRP / CAYMN FI CO.GUARNT 3.625% 01/15/24		01/11/2017	CREDIT SUISSE SECURITIES US LL		3,146,724	3,150,000	
11134L-AN-9	BROADCOM CRP / CAYMN FI CO.GUARNT 3.125% 01/15/25		10/10/2017	JP MORGAN SECURITIES		4,998,600	5,000,000	
124857-AR-4	CBS CORP CO.GUARNT 2.900% 01/15/27		10/20/2017	BANK OF AMERICA		940,170	1,000,000	7,975
124857-AT-0	CBS CORP CO.GUARNT 3.375% 02/15/28		06/26/2017	BANK OF AMERICA		594,162	600,000	
124857-AV-5	CBS CORP SR UNSEC 3.700% 06/01/28		11/13/2017	JP MORGAN SECURITIES		983,000	1,000,000	
12505M-AD-8	OUTFRONT MEDIA CAPITAL L OUTFRONT MEDIA CAPITAL L 03/18/24		11/27/2017	Taxable Exchange		(1,893)		
13134M-BE-2	CALPINE CORP CALPINE CORP 01/15/24		05/22/2017	CONVERSION		(2,491)	(2,500)	3,352
14040H-BL-8	CAPITAL ONE FINANCIAL CO SR UNSEC 3.050% 03/09/22		03/06/2017	MORGAN STANLEY & CO. INC.		2,498,400	2,500,000	
14149Y-BH-0	CARDINAL HEALTH INC SR UNSEC 3.079% 06/15/24		06/01/2017	MITSUBISHI UFJ SECURITIES USA		3,000,000	3,000,000	
14149Y-BJ-6	CARDINAL HEALTH INC SR UNSEC 3.410% 06/15/27		06/01/2017	BANK OF AMERICA		1,125,000	1,125,000	
16117L-BS-7	CHARTER COMMUNICATIONS OPER CHARTER COMMUNICATIONS OPER 04/30/25		12/14/2017	BANK OF AMERICA		(124,168)	(118,298)	
171798-AD-3	CIMAREX ENERGY CO SR UNSEC 3.900% 05/15/27		04/03/2017	JP MORGAN SECURITIES		398,992	400,000	
172967-LM-1	CITIGROUP INC SR UNSEC 2.876% 07/24/23		07/17/2017	CITIGROUP GLOBAL MARKETS INC		5,000,000	5,000,000	
172967-LS-8	CITIGROUP INC SR UNSEC 3.520% 10/27/28		10/23/2017	CITIGROUP GLOBAL MARKETS INC		2,000,000	2,000,000	
186108-CK-0	CLEVELAND ELECTRIC ILLUM SR UNSEC 3.500% 04/01/28		10/02/2017	GOLDMAN SACHS & COMPANY		847,484	850,000	
18913E-AB-3	ALPHABET HOLDING CO INC ALPHABET HOLDING CO INC 09/28/24		08/15/2017	CONVERSION		(1,057)	(1,062)	57
20337E-AN-1	COMMSCOPE INC COMMSCOPE INC 12/29/22		06/07/2017	CONVERSION		(76,813)	(76,500)	
209111-FM-0	CONSOLIDATED EDISON CO O SR UNSEC 3.125% 11/15/27		11/13/2017	CITIGROUP GLOBAL MARKETS INC		999,740	1,000,000	
22822V-AG-6	CROWN CASTLE INTL CORP SR UNSEC 3.200% 09/01/24		07/25/2017	MORGAN STANLEY & CO. INC.		4,986,050	5,000,000	
247361-ZK-7	DELTA AIR LINES INC SR UNSEC 2.875% 03/13/20		03/09/2017	MORGAN STANLEY & CO. INC.		2,243,858	2,250,000	
247361-ZL-5	DELTA AIR LINES INC SR UNSEC 2.600% 12/04/20		11/28/2017	DEUTSCHE BANK SECURITIES INCOR		1,349,150	1,350,000	
25389J-AR-7	DIGITAL REALTY TRUST LP CO.GUARNT 3.700% 08/15/27		08/02/2017	CITIGROUP GLOBAL MARKETS INC		1,249,050	1,250,000	
25389J-AS-5	DIGITAL REALTY TRUST LP CO.GUARNT 2.750% 02/01/23		08/02/2017	BANK OF AMERICA		1,948,635	1,950,000	
25470D-AN-9	DISCOVERY COMMUNICATIONS CO.GUARNT 2.200% 09/20/19		09/07/2017	GOLDMAN SACHS & COMPANY		399,844	400,000	
25470D-AQ-2	DISCOVERY COMMUNICATIONS CO.GUARNT 2.950% 03/20/23		09/07/2017	GOLDMAN SACHS & COMPANY		823,961	825,000	
26884A-BG-7	ERP OPERATING LP SR UNSEC 3.250% 08/01/27		07/31/2017	CITIGROUP GLOBAL MARKETS INC		598,932	600,000	

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
278062-AG-9	EATON CORP CO.GUARNT 3.103% 09/15/27		09/06/2017	JP MORGAN SECURITIES		2,000,000	2,000,000	
30040W-AD-0	EVERSOURCE ENERGY SR UNSEC 2.900% 10/01/24		10/02/2017	BARCLAYS BANK PLC		4,988,700	5,000,000	
345397-YG-2	FORD MOTOR CREDIT CO LLC SR UNSEC 3.810% 01/09/24		01/04/2017	CREDIT AGRICOLE		5,000,000	5,000,000	
38141G-WJ-9	GOLDMAN SACHS GROUP INC SR UNSEC 2.908% 06/05/23		05/31/2017	GOLDMAN SACHS & COMPANY		3,000,000	3,000,000	
38148Y-AC-2	GOLDMAN SACHS GROUP INC SR UNSEC 2.876% 10/31/22		10/24/2017	GOLDMAN SACHS & COMPANY		5,000,000	5,000,000	
404122-AU-7	HCA INC HCA INC 02/15/24		02/23/2017	CONVERSION		(2,370)	(2,370)	91
410346-AR-1	HANESBRANDS INC HANESBRANDS INC 12/15/24		12/13/2017	JP MORGAN SECURITIES		(316)	59	
421946-AK-0	HEALTHCARE REALTY TRUST SR UNSEC 3.625% 01/15/28		11/27/2017	WELLS FARGO		470,977	475,000	
42217K-BA-3	WELLTOWER INC SR UNSEC 3.750% 03/15/23		03/16/2017	SUNTRUST CAPITAL MARKETS		1,629,408	1,600,000	1,000
42225U-AE-4	HEALTHCARE TRUST OF AMER CO.GUARNT 2.950% 07/01/22		06/01/2017	WELLS FARGO		1,998,760	2,000,000	
43289D-AE-3	HILTON WORLDWIDE FINANCE HILTON WORLDWIDE FINANCE 10/25/23		03/17/2017	CONVERSION		(2,398)	(2,378)	594
44107T-AX-4	HOST HOTELS & RESORTS LP SR UNSEC 3.875% 04/01/24		03/09/2017	WELLS FARGO		4,978,750	5,000,000	
44409M-AA-4	HUDSON PACIFIC PROPERTIE SR UNSEC 3.950% 11/01/27		09/25/2017	WELLS FARGO		1,696,855	1,700,000	
444859-BF-8	HUMANA INC SR UNSEC 3.950% 03/15/27		03/13/2017	JP MORGAN SECURITIES		1,697,909	1,700,000	
444859-BJ-0	HUMANA INC SR UNSEC 2.900% 12/15/22		12/14/2017	BANK OF AMERICA		3,693,710	3,700,000	
44891A-AR-8	HYUNDAI CAPITAL AMERICA SR UNSEC 3.250% 09/18/22		09/18/2017	MORGAN STANLEY & CO. INC.		1,499,925	1,500,000	
44969C-BF-6	QUINTILES IMS INC QUINTILES IMS INC 03/07/24		03/16/2017	CONVERSION		(2,659)	(2,634)	
458140-AX-8	INTEL CORP SR UNSEC 3.150% 05/11/27		05/08/2017	JP MORGAN SECURITIES		996,680	1,000,000	
458140-BD-1	INTEL CORP SR UNSEC 2.875% 05/11/24		05/08/2017	MORGAN STANLEY & CO. INC.		4,998,750	5,000,000	
46849L-SS-1	JACKSON NATL LIFE GLOBAL SR SEC 3.250% 01/30/24		01/24/2017	CREDIT SUISSE SECURITIES US LL		2,997,750	3,000,000	
49327M-2T-0	KEY BANK NA SR UNSEC 2.300% 09/14/22		09/28/2017	KEYBANC CAPITAL MARKETS		6,486,955	6,500,000	1,725
49446R-AU-3	KIMCO REALTY CORP SR UNSEC 3.300% 02/01/25		08/01/2017	BANK OF AMERICA		2,995,290	3,000,000	
501044-DH-1	KROGER CO SR UNSEC 2.800% 08/01/22		07/17/2017	MIZUHO SECURITIES USA INC.		3,349,364	3,350,000	
521865-AY-1	LEAR CORP SR UNSEC 3.800% 09/15/27		08/21/2017	BANK OF AMERICA		2,863,748	2,875,000	1,108
532457-BP-2	ELI LILLY & CO SR UNSEC 3.100% 05/15/27		05/04/2017	BANK OF AMERICA		3,998,600	4,000,000	
532457-BQ-0	ELI LILLY & CO SR UNSEC 2.350% 05/15/22		05/04/2017	JP MORGAN SECURITIES		2,720,885	2,725,000	
55303K-AC-7	MGM GROWTH PROPERTIES MGM GROWTH PROPERTIES 04/25/23		05/08/2017	CONVERSION		(812)	(812)	29
55314N-AG-9	MKS INSTRUMENTS INC MKS INSTRUMENTS INC 05/01/23		07/07/2017	CONVERSION		(16,073)	(16,026)	145
55336V-AK-6	MPLX LP SR UNSEC 4.125% 03/01/27		02/07/2017	CITIGROUP GLOBAL MARKETS INC		1,921,805	1,925,000	
55377G-AJ-2	MTL PUBLISHING LLC MTL PUBLISHING LLC 08/20/23		12/19/2017	Taxable Exchange		892,495	891,328	
571748-BB-7	MARSH & MCLENNAN COS INC SR UNSEC 2.750% 01/30/22		01/09/2017	BANK OF AMERICA		848,836	850,000	
57629W-CD-0	MASSMUTUAL GLOBAL FUNDIN SECURED 2.500% 04/13/22		04/10/2017	MORGAN STANLEY & CO. INC.		4,977,650	5,000,000	
57772K-AD-3	MAXIM INTEGRATED PRODUCT SR UNSEC 3.450% 06/15/27		06/08/2017	BANK OF AMERICA		1,074,183	1,075,000	
61744Y-AH-1	MORGAN STANLEY SR UNSEC 2.750% 05/19/22		05/16/2017	MORGAN STANLEY & CO. INC.		3,417,842	3,425,000	
637432-NN-1	NATIONAL RURAL UTILITIES COOPE National Rural Utilities 3.05 3.050% 04/25/27		04/18/2017	JP MORGAN SECURITIES		1,496,925	1,500,000	
65409Y-BE-4	NIELSEN FINANCE LLC NIELSEN FINANCE LLC 10/04/23		04/20/2017	CONVERSION		(1,836)	(1,836)	1,449
65473Q-BH-5	NISOURCE FINANCE CORP CO.GUARNT 2.650% 11/17/22		11/08/2017	RBC DAIN RAUSCHER INC.		1,972,512	1,975,000	
666807-BN-1	NORTHROP GRUMMAN CORP SR UNSEC 3.250% 01/15/28		10/10/2017	JP MORGAN SECURITIES		2,073,900	2,075,000	
66765R-CE-4	NORTHWEST NATURAL GAS CO 1ST MORTG 2.822% 09/13/27		09/06/2017	RBC DAIN RAUSCHER INC.		800,000	800,000	
68371Y-AF-0	GXS GROUP INC GXS GROUP INC 01/16/21		02/27/2017	CONVERSION		(1,843)	(1,844)	66
69353R-FB-9	PNC BANK NA SR UNSEC 2.625% 02/17/22		02/14/2017	CITIGROUP GLOBAL MARKETS INC		4,497,885	4,500,000	
695156-AT-6	PACKAGING CORP OF AMERIC SR UNSEC 3.400% 12/15/27		12/11/2017	WELLS FARGO		1,495,080	1,500,000	
71677M-AG-0	PETSMART INC PETSMART INC 03/10/22		10/20/2017	CONVERSION				1,149
72584D-AD-6	KFC HOLDING CO KFC HOLDING CO 06/16/23		03/30/2017	CONVERSION		(249)	(248)	124
73179Y-AG-2	POLYONE CORP POLYONE CORP 11/11/22		08/23/2017	CONVERSION		(1,253)	(1,250)	176
760759-AS-9	REPUBLIC SERVICES INC SR UNSEC 3.375% 11/15/27		11/13/2017	JP MORGAN SECURITIES		324,454	325,000	
772739-AQ-1	WESTROCK RKT CO CO.GUARNT 4.000% 03/01/23		01/12/2017	ROBERT W. BAIRD & COMPANY INC		2,080,120	2,000,000	30,444
774341-AJ-0	ROCKWELL COLLINS INC SR UNSEC 3.200% 03/15/24		03/28/2017	WELLS FARGO		4,985,600	5,000,000	
774341-AK-7	ROCKWELL COLLINS INC SR UNSEC 3.500% 03/15/27		03/28/2017	WELLS FARGO		1,347,773	1,350,000	
78470R-AC-1	SOFI 2016-E A2B SEQ 2.490% 01/25/36		05/18/2017	GOLDMAN SACHS & COMPANY		701,230	700,000	1,356
78709W-AE-9	SCIENCE APPLICATIONS INTERN SCIENCE APPLICATIONS INTERN 05/04/22		09/12/2017	CONVERSION				7,761
824348-AV-8	SHERWIN-WILLIAMS CO SR UNSEC 3.125% 06/01/24		05/02/2017	CITIGROUP GLOBAL MARKETS INC		4,992,400	5,000,000	
824348-AW-6	SHERWIN-WILLIAMS CO SR UNSEC 3.450% 06/01/27		05/02/2017	CITIGROUP GLOBAL MARKETS INC		1,594,192	1,600,000	
828807-DC-8	SIMON PROPERTY GROUP LP SR UNSEC 3.375% 06/15/27		05/22/2017	MORGAN STANLEY & CO. INC.		1,987,680	2,000,000	
828807-DE-4	SIMON PROPERTY GROUP LP SR UNSEC 3.375% 12/01/27		11/30/2017	CITIGROUP GLOBAL MARKETS INC		1,984,280	2,000,000	
832696-AR-9	JM SMUCKER CO SR UNSEC 3.375% 12/15/27		12/04/2017	BANK OF AMERICA		1,999,320	2,000,000	
83405D-AC-2	SOFI PROFESSIONAL LOAN PROGRAM SOFI 2017-C A2B 2.63 07/25/204 2.630% 07/25/40		05/19/2017	BANK OF AMERICA		999,744	1,000,000	
871829-BF-3	SYSCO CORP Sysco Corp 3.25 07/15/2027 3.250% 07/15/27		06/19/2017	GOLDMAN SACHS & COMPANY		994,630	1,000,000	
882508-BB-9	TEXAS INSTRUMENTS INC SR UNSEC 2.625% 05/15/24		04/27/2017	MORGAN STANLEY & CO. INC.		1,761,350	1,775,000	
883203-BY-6	TEXTRON INC SR UNSEC 3.375% 03/01/28		10/12/2017	CITIGROUP GLOBAL MARKETS INC		1,822,100	1,825,000	3,094
90131H-CB-9	21ST CENTURY FOX AMERICA CO.GUARNT 3.375% 11/15/26		03/23/2017	Tax Free Exchange		274,484	275,000	3,223
902494-BF-9	TYSON FOODS INC SR UNSEC 2.250% 08/23/21		08/21/2017	BANK OF AMERICA		2,170,955	2,175,000	
92343V-DQ-4	VERIZON COMMUNICATIONS SR UNSEC 2.946% 03/15/22		07/06/2017	Tax Free Exchange		713,711	715,000	8,952
92343V-EB-6	VERIZON COMMUNICATIONS SR UNSEC 3.376% 02/15/25		08/16/2017	Taxable Exchange		2,367,510	2,394,000	
92826C-AH-5	VISA INC SR UNSEC 2.750% 09/15/27		09/28/2017	Various		3,461,280	3,500,000	2,406

SCHEDULE D - PART 3

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

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929160-AT-6	VULCAN MATERIALS CO SR UNSEC 3.900% 04/01/27		06/12/2017	Various		1,553,942	1,500,000	14,788
92938K-AB-5	WR GRACE & CO-CONN WR GRACE & CO-CONN 02/03/21		12/09/2017	CONVERSION		(1,406)	(1,412)	3,559
96145D-AA-3	WESTROCK CO CO.GUARNT 3.000% 09/15/24		08/21/2017	BANK OF AMERICA		2,542,886	2,550,000	
970648-AF-8	WILLIS NORTH AMERICA INC CO.GUARNT 3.600% 05/15/24		05/11/2017	BANK OF AMERICA		1,049,097	1,050,000	
976826-BL-0	WISCONSIN POWER & LIGHT SR UNSEC 3.050% 10/15/27		10/02/2017	JP MORGAN SECURITIES		972,163	975,000	
98978V-AL-7	ZOETIS INC SR UNSEC 3.000% 09/12/27		09/05/2017	BARCLAYS BANK PLC		2,013,741	2,025,000	
BL2311-42-3	VIRGIN MEDIA BRISTOL LLC CO.ASSET 3.739% 01/31/25		12/15/2017	CITIGROUP GLOBAL MARKETS INC		(1,304,716)	(1,307,985)	
BL2438-68-9	CSRA INC CSRA INC 11/30/23		07/27/2017	CONVERSION		(598)	(598)	2,299
BL2561-11-8	VIRGIN MEDIA BRISTOL LLC CO.ASSET 01/15/26		11/10/2017	JP MORGAN SECURITIES		1,271,813	1,275,000	
349553-AK-3	FORTIS INC SR UNSEC 2.100% 10/04/21	A	06/30/2017	Tax Free Exchange		1,696,276	1,700,000	8,528
AM6967-57-5	BANK OF NOVA SCOTIA SR UNSEC 2.700% 03/07/22	A	03/01/2017	SCOTIA CAPITAL INC		1,996,380	2,000,000	
00205G-AD-9	APT PIPELINES LTD CO.GUARNT 4.250% 07/15/27	D	03/16/2017	JP MORGAN SECURITIES		496,525	500,000	
00652M-AC-6	ADANI PORTS AND SPECIAL SR UNSEC 3.950% 01/19/22	D	01/11/2017	CITIGROUP GLOBAL MARKETS INC		1,496,760	1,500,000	
009279-AA-8	AIRBUS SE SR UNSEC 3.150% 04/10/27	D	04/05/2017	JP MORGAN SECURITIES		2,997,180	3,000,000	
05565Q-DL-9	BP CAPITAL MARKETS PLC SR UNSEC 3.224% 04/14/24	D	02/08/2017	BNP PARIBAS		2,999,820	3,000,000	
05565Q-DN-5	BP CAPITAL MARKETS PLC SR UNSEC 3.279% 09/19/27	D	09/14/2017	CREDIT SUISSE SECURITIES US LL		1,525,000	1,525,000	
05581K-AB-7	BNP PARIBAS SR UNSEC 3.800% 01/10/24	D	01/03/2017	BNP PARIBAS		1,595,136	1,600,000	
05964H-AC-9	BANCO SANTANDER SA SR UNSEC 3.500% 04/11/22	D	04/04/2017	BANK OF AMERICA		1,196,184	1,200,000	
05964H-AE-5	BANCO SANTANDER SA SR UNSEC 3.125% 02/23/23	D	10/17/2017	MORGAN STANLEY & CO. INC.		3,393,472	3,400,000	
2027A0-JK-6	COMMONWEALTH BANK AUST SR UNSEC 2.750% 03/10/22	D	03/06/2017	GOLDMAN SACHS & COMPANY		4,985,150	5,000,000	
404280-AP-4	HSBC HOLDINGS PLC SUBORD 4.250% 03/14/24	D	06/07/2017	BANK OF AMERICA		2,076,280	2,000,000	20,778
404280-BJ-7	HSBC HOLDINGS PLC SR UNSEC 3.262% 03/13/23	D	03/06/2017	HSBC SECURITIES USA INC		5,000,000	5,000,000	
423012-AF-0	HEINEKEN NV SR UNSEC 3.500% 01/29/28	D	03/20/2017	CREDIT SUISSE SECURITIES US LL		1,937,364	1,950,000	
539439-AQ-2	LLOYDS BANKING GROUP PLC SR UNSEC 3.574% 11/07/28	D	10/31/2017	MORGAN STANLEY & CO. INC.		6,000,000	6,000,000	
55608J-AH-1	MACQUARIE GROUP LTD SR UNSEC 3.189% 11/28/23	D	11/20/2017	HSBC SECURITIES USA INC		3,000,000	3,000,000	
58507L-AC-3	MEDTRONIC GLOBAL HLDINGS CO.GUARNT 3.350% 04/01/27	D	03/21/2017	MORGAN STANLEY & CO. INC.		1,300,000	1,300,000	
606822-AL-8	MITSUBISHI UFJ FIN GRP SR UNSEC 2.998% 02/22/22	D	02/15/2017	MORGAN STANLEY & CO. INC.		3,000,000	3,000,000	
62854A-AN-4	MYLAN NV CO.GUARNT 3.950% 06/15/26	D	02/01/2017	Tax Free Exchange		4,578,631	4,500,000	22,713
71654Q-BZ-4	PETROLEOS MEXICANOS CO.GUARNT 5.500% 02/04/19	D	01/25/2017	Tax Free Exchange		700,000	700,000	18,288
86960B-AR-3	SVENSKA HANDELSBANKEN AB CO.GUARNT 1.950% 09/08/20	D	08/30/2017	MORGAN STANLEY & CO. INC.		1,398,586	1,400,000	
902133-AU-1	TYCO ELECTRONICS GROUP S CO.GUARNT 3.125% 08/15/27	D	07/31/2017	BANK OF AMERICA		495,995	500,000	
92936M-AF-4	WPP FINANCE 2010 CO.GUARNT 3.750% 09/19/24	D	09/13/2017	STIFEL NICOLAUS & COMPANY INC		926,190	900,000	16,500
961214-DS-9	WESTPAC BANKING CORP SR UNSEC 2.750% 01/11/23	D	12/04/2017	BANK OF AMERICA		1,997,980	2,000,000	
BL2354-22-5	SAMSONITE IP HOLDINGS SAMSONITE IP HOLDINGS 08/01/23	D	02/09/2017	CONVERSION		(314)	(312)	12
BL2369-88-4	MALLINCKRODT INTERNATIONAL MALLINCKRODT INTERNATIONAL 09/24/24	D	03/10/2017	CONVERSION		(2,306)	(2,307)	3,171
BL2554-95-6	SENSATA TECHNOLOGIES BV SENSATA TECHNOLOGIES BV 10/14/21	C	11/10/2017	Taxable Exchange		12,936		
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						284,554,430	284,748,177	211,775
8399997. Total - Bonds - Part 3						102,534,180	102,838,177	211,775
8399998. Total - Bonds - Part 5						98,495,245	86,705,883	180,766
8399999. Total - Bonds						201,029,425	189,544,060	392,541
8999997. Total - Preferred Stocks - Part 3							XXX	
8999998. Total - Preferred Stocks - Part 5							XXX	
8999999. Total - Preferred Stocks							XXX	
004239-10-9	ACADIA REALTY TRUST		11/02/2017	GUZMAN AND COMPANY	8,567.000	249,077		
001228-10-5	AG MORTGAGE INVESTMENT TRUST		06/23/2017	Various	273.000	5,181		
008492-10-0	AGREE REALTY CORP		11/02/2017	GUZMAN AND COMPANY	4,796.000	235,537		
00123Q-10-4	AGNC INVESTMENT CORP		06/23/2017	Various	1,012.000	22,475		
014752-10-9	ALEXANDER'S INC		12/15/2017	Various	177.000	70,392		
001547-10-8	AK STEEL HOLDING CORP		06/23/2017	Various	2,362.000	15,706		
015271-10-9	ALEXANDRIA REAL ESTATE EQUITIE		12/15/2017	Various	23,383.000	2,823,990		
00165C-10-4	AMC ENTERTAINMENT HLDS-CL A		06/23/2017	Various	828.000	19,539		
02153W-10-0	ALTISOURCE RESIDENTIAL CORP		12/15/2017	Various	53,951.000	699,640		
001744-10-1	AMN HEALTHCARE SERVICES INC		06/23/2017	Various	207.000	7,762		
024013-10-4	AMERICAN ASSETS TRUST INC		11/02/2017	GUZMAN AND COMPANY	3,616.000	141,002		
002121-10-1	A10 NETWORKS INC		06/23/2017	Various	466.000	3,975		
024835-10-0	AMERICAN CAMPUS COMMUNITIES IN		12/15/2017	Various	14,929.000	624,670		
00215F-10-7	ATLANTIC TELE-NETWORK INC		06/23/2017	Various	129.000	8,742		
02665T-30-6	AMERICAN HOMES 4 RENT - A		11/02/2017	GUZMAN AND COMPANY	37,670.000	820,758		
002444-10-7	AVX CORP		06/23/2017	Various	1,003.000	16,337		
03027X-10-0	AMERICAN TOWER REIT INC		11/02/2017	GUZMAN AND COMPANY	43,142.000	6,145,319		
00246W-10-3	AXT INC		06/23/2017	Various	1,452.000	9,945		
03748R-10-1	APARTMENT INVESTMENT & MANAGEM		11/02/2017	GUZMAN AND COMPANY	15,080.000	657,548		
002535-30-0	AARON RENTS INC		06/23/2017	Various	83.000	3,195		

SCHEDULE D - PART 3

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

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03784Y-20-0	APPLE HOSPITALITY REIT INC		11/02/2017	GUZMAN AND COMPANY	20,439.000	386,788		
002824-10-0	ABBOTT LABORATORIES		01/05/2017	Taxable Exchange	9,717.000	381,305		
04208T-10-8	ARMADA HOFFLER PROPERTIES INC		05/16/2017	GUZMAN AND COMPANY	9,113.000	116,409		
00289Y-10-7	ABEONA THERAPEUTICS INC		06/23/2017	Various	1,001.000	6,006		
044102-10-1	ASHFORD HOSPITALITY PRIME, INC		03/17/2017	GUZMAN AND COMPANY	6,295.000	66,689		
003654-10-0	ABIOMED INC		06/23/2017	Various	21.000	3,034		
044103-10-9	ASHFORD HOSPITALITY TRUST INC		11/02/2017	GUZMAN AND COMPANY	12,144.000	86,271		
003830-10-6	ABRAXAS PETROLEUM CORP		06/23/2017	Various	1,630.000	2,592		
053484-10-1	AVALONBAY COMMUNITIES INC		11/02/2017	GUZMAN AND COMPANY	13,945.000	2,515,037		
00401C-10-8	ACACIA COMMUNICATIONS INC		06/23/2017	Various	506.000	22,576		
09627J-10-2	BLUEROCK RESIDENTIAL GROWTH RE		03/17/2017	GUZMAN AND COMPANY	3,155.000	37,873		
004239-10-9	ACADIA REALTY TRUST		06/23/2017	Various	352.000	9,658		
101121-10-1	BOSTON PROPERTIES INC		11/02/2017	GUZMAN AND COMPANY	15,750.000	1,933,691		
004337-10-1	ACCESS NATIONAL CORP		04/03/2017	Tax Free Exchange	192.000	3,723		
105368-20-3	BRANDYWINE REALTY TRUST		11/02/2017	GUZMAN AND COMPANY	17,053.000	298,496		
00434H-10-8	ACCELERON PHARMA INC		06/23/2017	Various	100.000	3,410		
11120U-10-5	BRIXMOR PROPERTY GROUP INC		11/02/2017	GUZMAN AND COMPANY	30,845.000	565,821		
004449-10-4	ACHAOGEN INC		06/23/2017	Various	1,147.000	25,633		
124830-10-0	CBL & ASSOCIATES PROPERTIES IN		11/02/2017	GUZMAN AND COMPANY	17,583.000	140,559		
00461U-10-5	ACLARIS THERAPEUTICS INC		06/23/2017	Various	440.000	11,958		
133131-10-2	CAMDEN PROPERTY TRUST		11/02/2017	GUZMAN AND COMPANY	13,267.000	1,217,824		
00507V-10-9	ACTIVISION BLIZZARD INC		06/23/2017	Various	6,981.000	421,897		
14174T-10-7	CARETRUST REIT INC W/I		11/02/2017	GUZMAN AND COMPANY	20,823.000	402,408		
00724F-10-1	ADOBE SYSTEMS INC		06/23/2017	Various	138.000	20,065		
14912Y-20-2	CATCHMARK TIMBER TRUST INC		12/15/2017	Various	8,950.000	117,549		
00766T-10-0	AECOM TECHNOLOGY CORP		06/23/2017	Various	484.000	15,617		
16208T-10-2	CHATHAM LODGING TRUST		12/15/2017	Various	10,107.000	230,462		
00770C-10-1	ADVANCED EMISSIONS SOLUTIONS		06/23/2017	Various	788.000	7,186		
165240-10-2	CHESAPEAKE LODGING TRUST		11/02/2017	GUZMAN AND COMPANY	5,756.000	162,457		
00771V-10-8	AERIE PHARMACEUTICALS INC		06/23/2017	Various	139.000	7,617		
178587-10-1	CITY OFFICE REIT INC		12/15/2017	Various	32,933.000	431,794		
007800-10-5	AEROJET ROCKETDYNE HLDGS INC		06/23/2017	Various	620.000	12,709		
18885T-30-6	CLIPPER REALTY INC		06/16/2017	GUZMAN AND COMPANY	15,330.000	197,512		
007903-10-7	ADVANCED MICRO DEVICES INC		06/23/2017	Various	2,278.000	32,277		
19625W-10-4	COLONY NORTHSTAR INC		11/02/2017	GUZMAN AND COMPANY	583,920.000	8,300,881		
00790X-10-1	ADVANCED DISPOSAL SERVICES INC		06/23/2017	Various	228.000	5,291		
198287-20-3	COLUMBIA PROPERTY TRUST INC		11/02/2017	GUZMAN AND COMPANY	12,409.000	275,281		
00817Y-10-8	AETNA INC		06/23/2017	Various	84.000	12,775		
20369C-10-6	COMMUNITY HEALTHCARE TRUST INC		09/15/2017	GUZMAN AND COMPANY	4,624.000	124,682		
008252-10-8	AFFILIATED MANAGERS GROUP INC		06/23/2017	Various	68.000	10,965		
21870Q-10-5	CORESITE REALTY CORPORATION		11/02/2017	GUZMAN AND COMPANY	3,350.000	371,227		
00847X-10-4	AGIOS PHARMACEUTICALS INC		06/23/2017	Various	460.000	27,221		
21871N-10-1	CORECIVIC INC		11/02/2017	GUZMAN AND COMPANY	14,279.000	357,591		
00856G-10-9	AGROFRESH SOLUTIONS INC		06/23/2017	Various	801.000	5,647		
22002T-10-8	CORPORATE OFFICE PROPERTIES TR		11/02/2017	GUZMAN AND COMPANY	12,262.000	405,024		
00900T-10-7	AIMMUNE THERAPEUTICS INC		06/23/2017	Various	290.000	5,881		
222795-10-6	COUSINS PROPERTIES INC		11/02/2017	GUZMAN AND COMPANY	106,281.000	957,835		
009158-10-6	AIR PRODUCTS & CHEMICALS INC		06/23/2017	Various	699.000	101,305		
22822V-10-1	CROWN CASTLE INTL CORP		11/02/2017	Various	77,213.000	7,967,516		
00972D-10-5	AKEBIA THERAPEUTICS INC		06/23/2017	Various	413.000	6,752		
229663-10-9	CUBESMART		11/02/2017	GUZMAN AND COMPANY	17,511.000	491,254		
00972L-10-7	AKCEA THERAPEUTICS INC		09/15/2017	Various	574.000	13,701		
23283R-10-0	CYRUSONE INC		12/15/2017	Various	19,481.000	1,164,938		
011642-10-5	ALARM.COM HOLDINGS INC		06/23/2017	Various	441.000	16,783		
233153-20-4	DCT INDUSTRIAL TRUST INC		11/02/2017	GUZMAN AND COMPANY	9,195.000	542,726		
011659-10-9	ALASKA AIR GROUP INC		06/23/2017	Various	25.000	2,291		
23317H-10-2	DDR CORP		11/02/2017	GUZMAN AND COMPANY	32,146.000	266,940		
013872-10-6	ALCOA CORP		06/23/2017	Various	1,219.000	37,896		
252784-30-1	DIAMONDROCK HOSPITALITY CO		11/02/2017	GUZMAN AND COMPANY	20,213.000	222,424		
014339-10-5	ALDER BIOPHARMACEUTICALS INC		12/15/2017	Various	3,272.000	35,187		
253868-10-3	DIGITAL REALTY TRUST INC		11/02/2017	GUZMAN AND COMPANY	22,299.000	2,646,685		
014491-10-4	ALEXANDER & BALDWIN INC		06/23/2017	Various	176.000	7,296		
253868-10-3	DIGITAL REALTY TRUST INC		09/14/2017	Tax Free Exchange	42,361.000	2,173,426		
015271-10-9	ALEXANDRIA REAL ESTATE EQUITIE		06/23/2017	Various	443.000	52,912		
25960P-10-9	DOUGLAS EMMETT INC		12/15/2017	Various	29,884.000	1,207,164		

SCHEDULE D - PART 3

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

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016255-10-1	ALIGN TECHNOLOGY INC		06/23/2017	Various	281.000	43,130		
264411-50-5	DUKE REALTY CORP		11/02/2017	GUZMAN AND COMPANY	35,926.000	1,031,579		
01741R-10-2	ALLEGHENY TECHNOLOGIES INC		06/23/2017	Various	414.000	6,963		
26884U-10-9	EPR PROPERTIES		11/02/2017	GUZMAN AND COMPANY	5,924.000	412,986		
01748X-10-2	ALLEGIANT TRAVEL CO		06/23/2017	Various	111.000	15,733		
27616P-10-3	EASTERLY GOVERNMENT PROPERTIES		12/15/2017	Various	8,669.000	191,533		
018522-30-0	ALLETE INC		06/23/2017	Various	68.000	4,989		
277276-10-1	EASTGROUP PROPERTIES INC		11/02/2017	GUZMAN AND COMPANY	3,642.000	331,254		
01973R-10-1	ALLISON TRANSMISSION HOLDING		06/23/2017	Various	129.000	4,786		
28140H-20-3	EDUCATION REALTY TRUST INC		12/15/2017	Various	9,510.000	335,005		
02005N-10-0	ALLY FINANCIAL INC		06/23/2017	Various	469.000	9,632		
292104-10-6	EMPIRE STATE REALTY TRUST INC		11/02/2017	GUZMAN AND COMPANY	13,963.000	281,969		
020409-10-8	ALMOST FAMILY INC		06/23/2017	Various	115.000	7,129		
29444U-70-0	EQUINIX INC		11/02/2017	GUZMAN AND COMPANY	12,376.000	5,775,460		
020430-10-7	ALNYLAM PHARMACEUTICALS INC		12/15/2017	Various	360.000	45,214		
294628-10-2	EQUITY COMMONWEALTH REIT REITS		11/02/2017	GUZMAN AND COMPANY	11,725.000	355,314		
02079K-10-7	ALPHABET INC		06/23/2017	Various	157.000	151,585		
29472R-10-8	EQUITY LIFESTYLE PROPERTIES IN		11/02/2017	GUZMAN AND COMPANY	9,429.000	836,302		
02079K-30-5	ALPHABET INC		06/23/2017	Various	98.000	96,629		
29476L-10-7	EQUITY RESIDENTIAL		11/02/2017	GUZMAN AND COMPANY	36,350.000	2,430,143		
02156B-10-3	ALTERYX INC		12/15/2017	Various	1,603.000	41,678		
297178-10-5	ESSEX PROPERTY TRUST INC		11/02/2017	GUZMAN AND COMPANY	6,630.000	1,682,986		
023135-10-6	AMAZON.COM INC		12/15/2017	Various	307.000	317,599		
30225T-10-2	EXTRA SPACE STORAGE INC		11/02/2017	GUZMAN AND COMPANY	12,036.000	1,000,480		
023139-88-4	AMBAC FINANCIAL GROUP INC		06/23/2017	Various	257.000	4,204		
31154R-10-9	FARMLAND PARTNERS INC		03/17/2017	GUZMAN AND COMPANY	8,192.000	87,851		
02318Y-10-8	AMBER ROAD INC		06/23/2017	Various	397.000	3,331		
31154R-10-9	FARMLAND PARTNERS INC		02/02/2017	Tax Free Exchange	4,708.000	45,283		
023436-10-8	AMEDISYS INC		06/23/2017	Various	105.000	6,873		
313747-20-6	FEDERAL REALTY INVESTMENT TRUS		11/02/2017	GUZMAN AND COMPANY	6,832.000	875,207		
024061-10-3	AMERICAN AXLE & MANUFACTURING		06/23/2017	Various	226.000	3,326		
32054K-10-3	FIRST INDUSTRIAL REALTY TRUST		11/02/2017	GUZMAN AND COMPANY	14,464.000	453,864		
024061-10-3	AMERICAN AXLE & MANUFACTURING		04/06/2017	Taxable Exchange	214.000	3,634		
345605-10-9	FOREST CITY REALTY TRUST		11/02/2017	GUZMAN AND COMPANY	23,279.000	579,740		
025676-20-6	AMERICAN EQUITY INVESTMENT LIF		06/23/2017	Various	383.000	9,517		
35086T-10-9	FOUR CORNERS PROPERTY TRUST		11/02/2017	GUZMAN AND COMPANY	8,480.000	211,610		
02665T-30-6	AMERICAN HOMES 4 RENT - A		06/23/2017	Various	1,677.000	38,065		
35471R-10-6	FRANKLIN STREET PROPERTIES COR		11/02/2017	GUZMAN AND COMPANY	14,081.000	146,921		
03076C-10-6	AMERIPRISE FINANCIAL INC		06/23/2017	Various	40.000	5,022		
36162J-10-6	GEO GROUP INC		11/02/2017	GUZMAN AND COMPANY	23,490.000	646,788		
03152W-10-9	AMICUS THERAPEUTICS INC		06/23/2017	Various	385.000	4,019		
36162J-10-6	GEO GROUP INC		04/25/2017	Stock Split	37,075.000			
032037-10-3	AMPCO-PITTSBURGH CORP		06/23/2017	Various	340.000	4,284		
36174X-10-1	GENERAL GROWTH PROPERTIES INC		11/02/2017	GUZMAN AND COMPANY	157,824.000	3,533,049		
032654-10-5	ANALOG DEVICES INC		03/13/2017	Taxable Exchange	2,164.000	177,851		
36467J-10-8	GAMING AND LEISURE PROPERTIES		11/02/2017	GUZMAN AND COMPANY	24,338.000	889,572		
032724-10-6	ANAPTYSBIO INC		12/15/2017	Various	679.000	48,693		
374297-10-9	GETTY REALTY CORP		11/02/2017	GUZMAN AND COMPANY	9,033.000	255,763		
03349M-10-5	ANDEAVOR		06/23/2017	Various	101.000	9,320		
376536-10-8	GLADSTONE COMMERCIAL CORP		12/15/2017	Various	5,808.000	126,099		
03349M-10-5	ANDEAVOR		05/30/2017	Tax Free Exchange	1,049.000	49,039		
376549-10-1	GLADSTONE LAND CORP		12/15/2017	Various	7,896.000	96,451		
036642-10-6	ANTARES PHARMA INC		06/23/2017	Various	5,621.000	18,042		
379378-20-1	GLOBAL NET LEASE INC		12/15/2017	Various	17,120.000	384,386		
03674X-10-6	ANTERO RESOURCES CORP		06/23/2017	Various	2,245.000	46,647		
379378-20-1	GLOBAL NET LEASE INC		03/01/2017	Tax Free Exchange	56,595.000	1,361,048		
036752-10-3	ANTHEM INC		06/23/2017	Various	22.000	4,183		
38376A-10-3	GOVERNMENT PROPERTIES INCOME		11/02/2017	Various	33,293.000	598,458		
03762U-10-5	APOLLO COMMERCIAL REAL ESTATE		06/23/2017	Various	713.000	13,667		
385002-30-8	GRAMERCY PROPERTY TRUST		12/15/2017	Various	30,089.000	870,447		
03784Y-20-0	APPLE HOSPITALITY REIT INC		06/23/2017	Various	2,315.000	44,190		
385002-30-8	GRAMERCY PROPERTY TRUST		01/03/2017	Tax Free Exchange	143,870.000	3,630,068		
03823U-10-2	APPLIED OPTOELECTRONICS INC		06/23/2017	Various	58.000	3,820		
40414L-10-9	HCP INC		11/02/2017	GUZMAN AND COMPANY	48,317.000	1,302,336		
03834A-10-3	APPROACH RESOURCES INC		06/23/2017	Various	1,515.000	4,302		

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
421946-10-4	HEALTHCARE REALTY TRUST INC		11/02/2017	GUZMAN AND COMPANY	18,750.000	618,490		
03835C-10-8	APPTIO INC		06/23/2017	Various	679.000	12,214		
42225P-50-1	HEALTHCARE TRUSTS OF AMERICA		12/15/2017	Various	83,398.000	2,562,395		
03852U-10-6	ARAMARK HOLDINGS CORP		06/23/2017	Various	476.000	19,733		
427825-50-0	HERSHA HOSPITALITY TRUST		11/02/2017	GUZMAN AND COMPANY	6,473.000	116,346		
03874P-10-1	ATANA THERAPEUTICS INC		06/23/2017	Various	461.000	3,227		
431284-10-8	HIGHWOODS PROPERTIES INC		11/02/2017	GUZMAN AND COMPANY	10,927.000	557,321		
039380-40-7	ARCH COAL INC		06/23/2017	Various	841.000	54,190		
44106M-10-2	HOSPITALITY PROPERTIES TRUST		11/02/2017	GUZMAN AND COMPANY	16,640.000	480,463		
040047-60-7	ARENA PHARMACEUTICALS INC		06/23/2017	Various	292.000	4,345		
44107P-10-4	HOST HOTELS & RESORTS INC		11/02/2017	GUZMAN AND COMPANY	73,754.000	1,435,548		
040047-60-7	ARENA PHARMACEUTICALS INC		06/19/2017	Tax Free Exchange	960.000	57,846		
444097-10-9	HUDSON PACIFIC PROPERTIES		11/02/2017	GUZMAN AND COMPANY	42,592.000	1,486,823		
040413-10-6	ARISTA NETWORKS INC		06/23/2017	Various	577.000	93,247		
45378A-10-6	INDEPENDENCE REALTY TRUST IN		12/15/2017	Various	29,229.000	299,421		
04208T-10-8	ARMADA HOFFLER PROPERTIES INC		06/23/2017	Various	391.000	5,251		
46187W-10-7	INVITATION HOMES INC		11/02/2017	GUZMAN AND COMPANY	95,205.000	2,041,054		
04269X-10-5	ARRAY BIOPHARMA INC		06/23/2017	Various	1,390.000	12,606		
46187W-10-7	INVITATION HOMES INC		11/16/2017	Tax Free Exchange	225,222.000	4,503,167		
042744-10-2	ARROW FINANCIAL CORP		06/23/2017	Various	369.000	11,678		
46284V-10-1	IRON MOUNTAIN INC		12/15/2017	Various	55,526.000	2,099,181		
042744-10-2	ARROW FINANCIAL CORP		09/19/2017	Stock Dividend	12.000			
46590V-10-0	JBG SMITH PROPERTIES		11/02/2017	GUZMAN AND COMPANY	8,826.000	278,760		
04316A-10-8	ARTISAN PARTNERS ASSET MANAGEM		06/23/2017	Various	222.000	6,604		
46590V-10-0	JBG SMITH PROPERTIES		07/18/2017	Spin Off	86,089.000	2,512,482		
045396-10-8	ASSEMBLY BIOSCIENCES INC		06/23/2017	Various	541.000	11,306		
49427F-10-8	KILROY REALTY CORP		11/02/2017	GUZMAN AND COMPANY	13,349.000	967,692		
046224-10-1	ASTEC INDUSTRIES INC		06/23/2017	Various	94.000	5,224		
49446R-10-9	KIMCO REALTY CORP		11/02/2017	GUZMAN AND COMPANY	41,614.000	789,168		
04624N-10-7	ASTERIAS BIOTHERAPEUTICS INC.		06/23/2017	Various	1,080.000	3,834		
49803T-30-0	KITE REALTY GROUP TRUST		11/02/2017	GUZMAN AND COMPANY	7,962.000	152,026		
04650Y-10-0	AT HOME GROUP INC		06/23/2017	Various	164.000	3,704		
502175-10-2	LTC PROPERTIES INC		11/02/2017	GUZMAN AND COMPANY	3,060.000	141,721		
04685W-10-3	ATHENAHEALTH INC		06/23/2017	Various	33.000	4,802		
512816-10-9	LAMAR ADVERTISING CO-A		11/02/2017	GUZMAN AND COMPANY	8,398.000	585,710		
047649-10-8	ATKORE INTERNATIONAL GROUP I		06/23/2017	Various	879.000	19,767		
517942-10-8	LASALLE HOTEL PROPERTIES		11/02/2017	GUZMAN AND COMPANY	11,179.000	319,652		
049560-10-5	ATMOS ENERGY CORP		06/23/2017	Various	93.000	7,766		
529043-10-1	LEXINGTON REALTY TRUST		11/02/2017	GUZMAN AND COMPANY	23,556.000	240,601		
05070R-10-4	AUDENTES THERAPEUTICS INC		06/23/2017	Various	576.000	10,724		
531172-10-4	LIBERTY PROPERTY TRUST		11/02/2017	GUZMAN AND COMPANY	14,772.000	646,925		
05351W-10-3	AVANGRID INC		06/23/2017	Various	157.000	7,157		
53223X-10-7	LIFE STORAGE INC		11/02/2017	GUZMAN AND COMPANY	4,237.000	356,010		
05366U-10-0	AVEXIS INC		12/15/2017	Various	958.000	82,151		
554382-10-1	MACERICH CO		11/02/2017	GUZMAN AND COMPANY	13,616.000	757,785		
05508R-10-6	B&G FOODS INC		06/23/2017	Various	160.000	5,944		
554489-10-4	MACK-CALI REALTY CORP		11/02/2017	GUZMAN AND COMPANY	7,886.000	183,854		
055298-10-3	BCB BANCORP INC		06/23/2017	Various	361.000	5,469		
58409L-30-6	MEDEQUITIES REALTY TRUST INC		06/16/2017	GUZMAN AND COMPANY	6,325.000	77,570		
05541T-10-1	BGC PARTNERS INC		06/23/2017	Various	2,309.000	27,452		
58463J-30-4	MEDICAL PROPERTIES TRUST INC		11/02/2017	GUZMAN AND COMPANY	75,932.000	1,004,905		
05544A-10-9	BG STAFFING INC		06/23/2017	Various	198.000	3,578		
59522J-10-3	MID-AMERICA APARTMENT COMMUNIT		11/02/2017	GUZMAN AND COMPANY	11,164.000	1,140,671		
05561Q-20-1	BOK FINANCIAL CORP		06/23/2017	Various	90.000	7,264		
609720-10-7	MONMOUTH REIT CLASS A		11/02/2017	GUZMAN AND COMPANY	11,454.000	190,295		
05566U-10-8	BOFI HOLDINGS INC		06/23/2017	Various	411.000	9,497		
63633D-10-4	NATIONAL HEALTH INVESTORS INC		11/02/2017	GUZMAN AND COMPANY	5,305.000	412,160		
05591B-10-9	BMC STK HLDGS INC		06/23/2017	Various	1,106.000	23,943		
637417-10-6	NATIONAL RETAIL PROPERTIES INC		12/15/2017	Various	17,001.000	704,429		
05722G-10-0	BAKER HUGHES A GE CO LLC		07/05/2017	Tax Free Exchange	16,209.000	508,510		
637870-10-6	NATIONAL STORAGE AFFILIATES TR		11/02/2017	GUZMAN AND COMPANY	5,708.000	144,835		
058498-10-6	BALL CORP		06/23/2017	Various	158.000	6,647		
648691-10-3	NEW SEINIOR INVESTIMENT GROUP		12/15/2017	Various	6,738.000	52,853		
058498-10-6	BALL CORP		05/17/2017	Stock Split	6,491.000			
65341D-10-2	NEXTPOINT RESIDENTIALTRUST INC		12/15/2017	Various	2,154.000	57,348		

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
05945F-10-3	BANCFIRST CORP		08/01/2017	Stock Split	333.000			
66706L-10-1	NORTHSTAR REALTY EUROPE CORP		11/02/2017	GUZMAN AND COMPANY	7,246.000	100,821		
05971J-10-2	BANCORPSOUTH BANK		11/01/2017	Tax Free Exchange	3,345.000	61,502		
681936-10-0	OMEGA HEALTHCARE INVESTORS INC		11/02/2017	GUZMAN AND COMPANY	35,708.000	1,078,921		
063904-10-6	BANK OF THE OZARKS INC		06/23/2017	Various	835.000	37,939		
69007J-10-6	OUTFRONT MEDIA INC COM		11/02/2017	GUZMAN AND COMPANY	14,102.000	328,633		
06424J-10-3	BANK OF COMMERCE HOLDINGS		06/23/2017	Various	601.000	6,851		
69360J-10-7	PS BUSINESS PARKS INC		11/02/2017	GUZMAN AND COMPANY	1,709.000	229,081		
06643P-10-4	BANKFINANCIAL CORP		06/23/2017	Various	406.000	6,085		
69924R-10-8	PARAMOUNT GROUP INC		12/15/2017	Various	70,098.000	1,136,911		
06652V-20-8	BANNER CORPORATION		06/23/2017	Various	112.000	6,000		
700517-10-5	PARK HOTELS & RESORTS INC		11/02/2017	GUZMAN AND COMPANY	159,738.000	4,455,392		
066849-10-0	BAR HARBOR BANKSHARES		01/17/2017	Tax Free Exchange	155.000	5,644		
70509V-10-0	PEBBLEBROOK HOTEL TRUST		11/02/2017	GUZMAN AND COMPANY	6,906.000	248,575		
066849-10-0	BAR HARBOR BANKSHARES		03/22/2017	Stock Split	208.000			
71943U-10-4	PHYSICIANS REALTY TRUST		11/02/2017	Various	59,916.000	1,147,813		
06985P-20-9	BASIC ENERGY SERVICES INC		06/23/2017	Various	661.000	13,959		
720190-20-6	PIEDMONT OFFICE REALTY TRUST		11/02/2017	GUZMAN AND COMPANY	14,406.000	286,593		
07556Q-88-1	BEAZER HOMES USA INC		06/23/2017	Various	170.000	2,217		
737630-10-3	POTLATCH CORP		11/02/2017	GUZMAN AND COMPANY	5,789.000	293,242		
075887-10-9	BECTON DICKINSON & CO		06/23/2017	Various	493.000	96,201		
74039L-10-3	PREFERRED APARTMENT COMMUN A		12/15/2017	Various	14,422.000	267,170		
075887-10-9	BECTON DICKINSON & CO		12/29/2017	Taxable Exchange	1,400.000	302,970		
74340W-10-3	PROLOGIS INC		11/02/2017	GUZMAN AND COMPANY	53,980.000	3,559,657		
075896-10-0	BED BATH & BEYOND INC		06/23/2017	Various	78.000	2,315		
74460D-10-9	PUBLIC STORAGE CO		11/02/2017	GUZMAN AND COMPANY	14,974.000	3,119,593		
08180D-10-6	BENEFITFOCUS INC		06/23/2017	Various	92.000	3,376		
74736A-10-3	QTS REALTY TRUST INC		12/15/2017	Various	7,225.000	414,515		
084670-70-2	BERKSHIRE HATHAWAY INC		12/15/2017	Various	1,113.000	194,387		
747545-10-1	QUALITY CARE PROPERTIES		11/02/2017	GUZMAN AND COMPANY	7,627.000	124,351		
084680-10-7	BERKSHIRE HILLS BANCORP INC		06/23/2017	Various	57.000	1,958		
74965L-10-1	RLJ LODGING TRUST		11/02/2017	GUZMAN AND COMPANY	16,284.000	357,825		
08579W-10-3	BERRY PLASTICS GROUP INC		06/23/2017	Various	125.000	7,129		
74965L-10-1	RLJ LODGING TRUST		09/01/2017	Taxable Exchange	46,688.000	944,955		
08579W-10-3	BERRY PLASTICS GROUP INC		01/18/2017	Taxable Exchange	245.000	12,625		
751452-20-2	RAMCO-GERSHENSON PROPERTIES TR		11/02/2017	GUZMAN AND COMPANY	6,235.000	83,761		
09061G-10-1	BIOMARIN PHARMACEUTICAL INC		06/23/2017	Various	274.000	26,028		
754907-10-3	RAYONIER INC		11/02/2017	GUZMAN AND COMPANY	13,301.000	405,335		
09069N-10-8	BIOSCRIP INC		06/23/2017	Various	1,866.000	5,001		
756109-10-4	REALTY INCOME CORP		12/15/2017	Various	43,305.000	2,411,512		
09075E-10-0	BIOVERATIV INC		02/02/2017	Spin Off	4,244.000	28,036		
758849-10-3	REGENCY CENTERS CORP		11/02/2017	GUZMAN AND COMPANY	14,463.000	944,203		
09215C-10-5	BLACK KNIGHT INC		10/02/2017	Spin Off	3,115.000	59,796		
758849-10-3	REGENCY CENTERS CORP		03/02/2017	Tax Free Exchange	43,981.000	2,496,866		
09215C-10-5	BLACK KNIGHT INC		10/02/2017	Tax Free Exchange	1,120.000	36,515		
76131N-10-1	RETAIL OPPORTUNITY INVESTMENTS		11/02/2017	GUZMAN AND COMPANY	10,385.000	192,891		
09227Q-10-0	BLACKBAUD INC		06/23/2017	Various	116.000	10,381		
76131V-20-2	RETAIL PROPERTIES OF AMERICA		11/02/2017	GUZMAN AND COMPANY	24,010.000	306,944		
09239B-10-9	BLACKLINE INC		06/23/2017	Various	102.000	3,882		
76169C-10-0	REXFORD INDUSTRIAL REALTY IN		12/15/2017	Various	16,715.000	506,532		
093671-10-5	BLOCK H & R INC COM		06/23/2017	Various	84.000	2,625		
78377T-10-7	RYMAN HOSPITALITY PROPERTIES		11/02/2017	GUZMAN AND COMPANY	4,514.000	297,084		
095306-10-6	BLUE BIRD CORP		06/23/2017	Various	279.000	4,673		
78410G-10-4	SBA COMMUNICATIONS CORP		11/02/2017	GUZMAN AND COMPANY	131,401.000	15,706,164		
09531U-10-2	BLUE BUFFALO PET PRODUCTS IN		06/23/2017	Various	1,176.000	26,176		
78440X-10-1	SL GREEN REALTY CORP		11/02/2017	GUZMAN AND COMPANY	9,980.000	950,036		
09609G-10-0	BLUEBIRD BIO INC		12/15/2017	Various	252.000	41,705		
78573L-10-6	SABRA HEALTH CARE REIT INC		11/02/2017	GUZMAN AND COMPANY	33,016.000	678,812		
09627Y-10-9	BLUEPRINT MEDICINES CORP		06/23/2017	Various	688.000	34,397		
78573L-10-6	SABRA HEALTH CARE REIT INC		08/17/2017	Tax Free Exchange	94,530.000	2,621,374		
096761-10-1	BOB EVANS FARMS INC		06/23/2017	Various	232.000	16,826		
78649D-10-4	SAFETY INCOME AND GROWTH INC		09/15/2017	GUZMAN AND COMPANY	11,006.000	211,799		
097488-10-0	BOJANGLES INC		06/23/2017	Various	288.000	4,564		
804395-10-1	SAUL CENTERS INC		12/15/2017	Various	1,261.000	79,599		
097793-40-0	BONANZA CREEK ENERGY INC		06/23/2017	Various	784.000	22,773		

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
81618T-10-0	SELECT INCOME REIT		11/02/2017	GUZMAN AND COMPANY	6,140.000	150,946		
099502-10-6	BOOZ ALLEN HAMILTON HOLDING		06/23/2017	Various	987.000	31,798		
81721M-10-9	SENIOR HOUSING PROPERTIES TRUS		11/02/2017	GUZMAN AND COMPANY	24,034.000	445,927		
100557-10-7	BOSTON BEER CO INC		06/23/2017	Various	75.000	9,802		
828806-10-9	SIMON PROPERTY GROUP INC		11/02/2017	GUZMAN AND COMPANY	31,788.000	5,065,863		
101137-10-7	BOSTON SCIENTIFIC CORP		06/23/2017	Various	255.000	7,165		
84860W-10-2	SPIRIT REALTY CAPITAL INC		11/02/2017	GUZMAN AND COMPANY	55,811.000	471,689		
10316T-10-4	BOX INC		06/23/2017	Various	1,090.000	20,915		
85254J-10-2	STAG INDUSTRIAL INC		12/15/2017	Various	25,683.000	717,923		
109194-10-0	BRIGHT HORIZONS FAMILY SOLUT		06/23/2017	Various	472.000	36,818		
862121-10-0	STORE CAPITAL CORP		11/02/2017	GUZMAN AND COMPANY	27,487.000	649,568		
10922N-10-3	BRIGHTHOUSE FINANCIAL INC		08/07/2017	Spin Off	2,994.000	133,321		
866082-10-0	SUMMIT HOTEL PROPERTIES INC		11/02/2017	Various	30,746.000	518,166		
11120U-10-5	BRIXMOR PROPERTY GROUP INC		06/23/2017	Various	4,011.000	71,751		
866674-10-4	SUN COMMUNITIES INC		11/02/2017	GUZMAN AND COMPANY	16,455.000	1,497,834		
112463-10-4	BROOKDALE SENIOR LIVING INC		06/23/2017	Various	477.000	7,078		
867892-10-1	SUNSTONE HOTEL INVESTORS INC		11/02/2017	GUZMAN AND COMPANY	27,911.000	459,480		
115637-10-0	BROWN-FORMAN CORP		06/23/2017	Various	174.000	8,774		
875465-10-6	TANGER FACTORY OUTLET CENTERS		11/02/2017	GUZMAN AND COMPANY	7,500.000	177,480		
12008R-10-7	BUILDERS FIRSTSOURCE INC		06/23/2017	Various	582.000	8,787		
876664-10-3	TAUBMAN CENTERS INC		11/02/2017	GUZMAN AND COMPANY	5,792.000	275,201		
124411-10-9	BYLINE BANCORP INC		09/15/2017	Various	241.000	4,851		
88146M-10-1	TERRENO REALTY CORP		12/15/2017	Various	9,582.000	357,594		
12503M-10-8	CBOE HOLDINGS INC		06/23/2017	Various	1,255.000	105,139		
88650V-20-8	TIER REIT INC		11/02/2017	GUZMAN AND COMPANY	4,132.000	82,078		
125581-80-1	CIT GROUP INC		06/23/2017	Various	148.000	7,075		
902653-10-4	UDR INC		11/02/2017	GUZMAN AND COMPANY	26,147.000	997,090		
126117-10-0	CNA FINANCIAL CORP		06/23/2017	Various	269.000	12,889		
903002-10-3	UMH PROPERTIES INC		12/15/2017	Various	7,547.000	115,227		
126402-10-6	CSW INDUSTRIALS INC		06/23/2017	Various	188.000	6,937		
91325V-10-8	UNITI GROUP INC COM		11/02/2017	GUZMAN AND COMPANY	33,599.000	730,222		
12653C-10-8	CNX RESOURCES CORP		11/29/2017	Tax Free Exchange	8,770.000	178,335		
91359E-10-5	UNIVERSAL HEALTH REALTY INCOME		11/02/2017	GUZMAN AND COMPANY	1,400.000	103,144		
12673P-10-5	CA INC		06/23/2017	Various	990.000	34,627		
91704F-10-4	URBAN EDGE PROPERTIES		12/15/2017	Various	19,031.000	478,858		
12674R-10-0	C&J ENERGY SERVICES INC		06/23/2017	Various	1,777.000	53,661		
92276F-10-0	VENTAS INC		11/02/2017	GUZMAN AND COMPANY	36,183.000	2,310,067		
12685J-10-5	CABLE ONE INC		06/23/2017	Various	19.000	13,540		
92339V-10-0	VEREIT INC		11/02/2017	GUZMAN AND COMPANY	89,902.000	712,383		
127055-10-1	CABOT CORP		06/23/2017	Various	67.000	3,509		
929042-10-9	VORNADO REALTY TRUST		11/02/2017	GUZMAN AND COMPANY	17,216.000	1,274,569		
12709P-10-3	CABOT MICROELECTRONICS CORP		06/23/2017	Various	322.000	23,945		
92936U-10-9	WPC US EQUITY		11/02/2017	GUZMAN AND COMPANY	22,495.000	1,535,766		
127190-30-4	CACI INTERNATIONAL INC		06/23/2017	Various	30.000	3,736		
93964W-10-8	WP GLIMCHER INC		11/02/2017	GUZMAN AND COMPANY	18,143.000	143,039		
127387-10-8	CADENCE DESIGN SYSTEMS INC		06/23/2017	Various	241.000	8,256		
939653-10-1	WASHINGTON REAL ESTATE INVESTM		12/15/2017	Various	8,793.000	287,812		
12739A-10-0	CADENCE BANCORP		06/23/2017	Various	321.000	6,744		
948741-10-3	WEINGARTEN REALTY INVESTORS		11/02/2017	GUZMAN AND COMPANY	12,850.000	410,609		
127537-20-7	CADIZ INC		12/15/2017	Various	3,402.000	45,815		
95040Q-10-4	WELL TOWER		11/02/2017	GUZMAN AND COMPANY	37,533.000	2,541,885		
127686-10-3	CAESARS ENTERTAINMENT CORP		10/09/2017	Tax Free Exchange	3,026.000	25,087		
962166-10-4	WEYERHAEUSER CO		11/02/2017	GUZMAN AND COMPANY	76,352.000	2,718,737		
129500-10-4	CALERES INC		06/23/2017	Various	233.000	6,109		
966084-20-4	WHITESTONE		05/16/2017	GUZMAN AND COMPANY	6,773.000	81,371		
13057Q-20-6	CALIFORNIA RESOURECES CORP		06/23/2017	Various	368.000	3,396		
984017-10-3	XENIA HOTELS & RESORTS INC		11/02/2017	GUZMAN AND COMPANY	10,842.000	237,808		
13089P-10-1	CALITHERA BIOSCIENCES INC		06/23/2017	Various	1,175.000	17,917		
13123E-50-0	CALLIDUS SOFTWARE INC		06/23/2017	Various	230.000	5,669		
13123X-10-2	CALLON PETROLEUM CO		06/23/2017	Various	2,879.000	29,306		
13173L-10-7	CALYXT INC		09/15/2017	Various	311.000	7,675		
132011-10-7	CAMBREX CORP		06/23/2017	Various	181.000	10,932		
13765N-10-7	CANNAE HOLDINGS INC		11/20/2017	Tax Free Exchange	2,523.000	25,752		
14067E-50-6	CAPSTEAD MORTGAGE CORP		06/23/2017	Various	2,162.000	23,910		
14070T-10-2	CAPSTAR FINANCIAL HOLDINGS I		06/23/2017	Various	314.000	5,818		

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
140755-10-9	CARA THERAPEUTICS INC		06/23/2017	Various	348.000	7,882		
141337-10-5	CARBONITE INC		06/23/2017	Various	420.000	10,205		
14174T-10-7	CARETRUST REIT INC W/I		06/23/2017	Various	520.000	10,191		
143873-10-7	CAROLINA FINANCIAL CORP		06/23/2017	Various	134.000	4,201		
14575E-10-5	CARS COM INC		06/01/2017	Spin Off	2,801.000	12,495		
146869-10-2	CARVANA CO		06/23/2017	Various	575.000	12,321		
14740B-60-6	CASCADIAN THERAPEUTICS INC		06/23/2017	Various	1,416.000	5,352		
147528-10-3	CASEY'S GENERAL STORES INC		06/23/2017	Various	37.000	3,944		
14808P-10-9	CASS INFORMATION SYSTEMS INC		12/04/2017	Stock Dividend	44.000			
148435-10-0	CASTLE BRANDS INC		06/23/2017	Various	3,333.000	6,099		
148620-10-0	CASTLIGHT HEALTH INC		06/23/2017	Various	1,061.000	4,615		
148806-10-2	CATALENT INC		06/23/2017	Various	1,210.000	45,032		
14888U-10-1	CATALYST PHARMACEUTICALS INC		06/23/2017	Various	2,735.000	7,767		
149123-10-1	CATERPILLAR INC		06/23/2017	Various	145.000	15,095		
14964U-10-8	CAVIUM INC		06/23/2017	Various	80.000	5,340		
150870-10-3	CELANESE CORP		06/23/2017	Various	52.000	4,865		
151020-10-4	CELGENE CORP		06/23/2017	Various	51.000	6,849		
15135B-10-1	CENTENE CORP		06/23/2017	Various	66.000	5,553		
15136A-10-2	CENTENNIAL RESOURCE DEVELO		06/23/2017	Various	4,328.000	65,477		
15201P-10-9	CENTERSTATE BANKS INC		06/23/2017	Various	165.000	3,994		
153527-10-6	CENTRAL GARDEN AND PET CO		06/23/2017	Various	163.000	5,243		
154760-40-9	CENTRAL PACIFIC FINANCIAL CORP		06/23/2017	Various	138.000	4,276		
155685-10-0	CENTRAL VALLEY COMMUNITY BANCO		06/23/2017	Various	383.000	8,184		
156431-10-8	CENTURY ALUMINUM CO		06/23/2017	Various	918.000	13,851		
156492-10-0	CENTURY CASINOS INC		06/23/2017	Various	761.000	5,601		
156504-30-0	CENTURY COMMUNITIES		08/04/2017	Taxable Exchange	58.000	1,475		
156700-10-6	CENTURYLINK INC		10/18/2017	Various	16,194.000	302,907		
16359R-10-3	CHEMED CORP		06/23/2017	Various	27.000	5,564		
163731-10-2	CHEMICAL FINANCIAL CORP		06/23/2017	Various	1,007.000	52,783		
163851-10-8	CHEMOURS CO		06/23/2017	Various	283.000	10,187		
164651-10-1	CHERRY HILL MORTGAGE INVESTM		06/23/2017	Various	412.000	7,770		
165167-10-7	CHESAPEAKE ENERGY CORP		06/23/2017	Various	12,962.000	59,231		
168905-10-7	CHILDRENS PLACE RETAIL STORES		06/23/2017	Various	118.000	11,439		
16934Q-20-8	CHIMERA INVESTMENT CORP		06/23/2017	Various	462.000	9,119		
172062-10-1	CINCINNATI FINANCIAL CORP		06/23/2017	Various	313.000	22,293		
172755-10-0	CIRRUS LOGIC INC		06/23/2017	Various	214.000	14,125		
178587-10-1	CITY OFFICE REIT INC		06/23/2017	Various	531.000	6,754		
178867-10-7	CIVISTA BANCSHARES INC		06/23/2017	Various	377.000	7,381		
18270P-10-9	CLARUS CORP NEW COM		06/23/2017	Various	727.000	4,761		
184499-10-1	CLEAN ENERGY FUELS CORP		06/23/2017	Various	1,956.000	4,870		
185063-10-4	CLEARSIDE BIOMEDICAL INC		06/23/2017	Various	788.000	7,635		
185899-10-1	CLIFFS NATURAL RESOURCES INC		06/23/2017	Various	2,736.000	18,111		
18885T-30-6	CLIPPER REALTY INC		06/23/2017	Various	544.000	6,799		
18911Q-10-2	CLOUD PEAK ENERGY INC		06/23/2017	Various	2,858.000	9,373		
18914U-10-0	CLOUDERA INC		12/15/2017	Various	3,664.000	63,582		
189464-10-0	CLOVIS ONCOLOGY INC		06/23/2017	Various	217.000	20,613		
192025-10-4	CODORUS VALLEY BANCORP INC		10/23/2017	Stock Dividend	16.000			
192108-50-4	COEUR D'ALENE MINES CORP		12/15/2017	Various	5,882.000	45,865		
192422-10-3	COGNEX CORP		06/23/2017	Various	42.000	3,853		
192422-10-3	COGNEX CORP		12/04/2017	Stock Split	3,245.000			
192479-10-3	COHERENT INC		06/23/2017	Various	13.000	3,107		
19249H-10-3	COHERUS BIOSCIENCES INC		06/23/2017	Various	285.000	4,460		
19459J-10-4	COLLEGIUM PHARMACEUTICAL INC		06/23/2017	Various	326.000	4,185		
19625W-10-4	COLONY NORTHSTAR INC		01/11/2017	Tax Free Exchange	20,028.000	341,916		
197236-10-2	COLUMBIA BANKING SYSTEM INC		11/02/2017	Tax Free Exchange	553.000	10,282		
198516-10-6	COLUMBIA SPORTSWEAR CO		06/23/2017	Various	308.000	17,416		
20030N-10-1	COMCAST CORP		02/21/2017	Stock Split	89,162.000			
200525-10-3	COMMERCE BANCSHARES INC/KANSAS		06/23/2017	Various	275.000	15,302		
200525-10-3	COMMERCE BANCSHARES INC/KANSAS		11/29/2017	Stock Dividend	161.000			
200828-10-1	COMMERCE UNION BANCSHARES INC		06/23/2017	Various	254.000	6,042		
202608-10-5	COMMERCIAL VEHICLE GROUP INC		06/23/2017	Various	945.000	7,106		
20337X-10-9	COMMSCOPE HOLDING CO INC		06/23/2017	Various	2,480.000	94,430		
203607-10-6	COMMUNITY BANK SYSTEM INC		05/15/2017	Tax Free Exchange	186.000	6,153		
203612-10-6	COMMUNITY BANKERS TRUST CORP		06/23/2017	Various	837.000	6,570		
20368X-10-1	COMMUNITY FINANCIAL CORP THE		06/23/2017	Various	153.000	5,890		

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
204166-10-2	COMMVAULT SYSTEMS INC		06/23/2017	Various	204.000	11,872		
20600T-10-8	CONATUS PHARMACEUTICALS INC		06/23/2017	Various	1,005.000	5,125		
20605P-10-1	CONCHO RESOURCES INC/MIDLAND T		06/23/2017	Various	359.000	41,813		
206787-10-3	CONDUENT INC		01/03/2017	Spin Off	7,418.000	124,872		
208242-10-7	CONN'S INC		06/23/2017	Various	708.000	12,106		
20854L-10-8	CONSOL ENERGY INC		11/29/2017	Spin Off	1,096.000	34,543		
209034-10-7	CONSOLIDATED COMMUNICATIONS HO		07/05/2017	Tax Free Exchange	633.000	8,364		
209115-10-4	CONSOLIDATED EDISON INC		06/23/2017	Various	79.000	6,623		
211171-10-3	CONTINENTAL BUILDING PRODUCTS		06/23/2017	Various	194.000	4,607		
21240D-10-7	CONTROL4 CORP		06/23/2017	Various	448.000	9,165		
216648-40-2	COOPER COS INC/THE		06/23/2017	Various	57.000	14,032		
21676P-10-3	COOPER-STANDARD HOLDING		06/23/2017	Various	66.000	6,584		
217204-10-6	COPART INC		06/23/2017	Various	103.000	3,248		
217204-10-6	COPART INC		04/11/2017	Stock Split	3,618.000			
21833P-10-3	CORBUS PHARMACEUTICALS HOLDING		06/23/2017	Various	1,738.000	11,035		
218352-10-2	CORCEPT THERAPEUTICS INC		06/23/2017	Various	884.000	11,076		
218683-10-0	CORE MOLDING TECHNOLOGIES IN		06/23/2017	Various	261.000	5,402		
218730-10-9	CORINDUS VASCULAR ROBOTICS I		06/23/2017	Various	2,996.000	5,782		
21887L-10-7	CORIUM INTERNATIONAL INC		06/23/2017	Various	820.000	6,051		
221015-10-0	CORVUS PHARMACEUTICALS INC		06/23/2017	Various	349.000	3,943		
22160N-10-9	COSTAR GROUP INC		06/23/2017	Various	36.000	9,609		
22164K-10-1	COTIVITI HOLDINGS INC		06/23/2017	Various	805.000	30,636		
222070-20-3	COTY INC.		06/23/2017	Various	576.000	11,024		
22266L-10-6	COUPA SOFTWARE INC		06/23/2017	Various	869.000	26,841		
222795-10-6	COUSINS PROPERTIES INC		06/23/2017	Various	1,987.000	17,762		
22410J-10-6	CRACKER BARREL OLD COUN STORE		06/23/2017	Various	24.000	3,943		
224399-10-5	CRANE CO		06/23/2017	Various	246.000	19,496		
225310-10-1	CREDIT ACCEPTANCE CORP		06/23/2017	Various	147.000	36,728		
225447-10-1	CREE INC		06/23/2017	Various	354.000	8,973		
227046-10-9	CROCS INC		06/23/2017	Various	1,149.000	8,525		
22822V-10-1	CROWN CASTLE INTL CORP		07/26/2017	Various	1,582.000	157,511		
229899-10-9	CULLEN/FROST BANKERS INC		06/23/2017	Various	148.000	13,449		
231021-10-6	CUMMINS INC		06/23/2017	Various	11.000	1,750		
232517-10-2	CYBEROPTICS CORP		06/23/2017	Various	248.000	5,666		
23282W-60-5	CYTOKINETICS INC		06/23/2017	Various	484.000	6,993		
23283R-10-0	CYRUSONE INC		06/23/2017	Various	463.000	27,259		
23284F-10-5	CYTOMX THERAPEUTICS INC		06/23/2017	Various	299.000	4,425		
233237-10-6	DNB FINANCIAL CORP		06/23/2017	Various	113.000	3,898		
23331A-10-9	DR HORTON INC		06/23/2017	Various	73.000	2,473		
233326-10-7	DST SYSTEMS INC		06/09/2017	Stock Split	1,198.000			
23355L-10-6	DXC TECHNOLOGY CO		04/03/2017	Spin Off	5,912.000	258,663		
23355L-10-6	DXC TECHNOLOGY CO		04/03/2017	Tax Free Exchange	4,822.000	120,725		
235825-20-5	DANA HOLDING CORP		06/23/2017	Various	281.000	5,951		
235851-10-2	DANAHER CORP		06/23/2017	Various	243.000	20,814		
237194-10-5	DARDEN RESTAURANTS INC		06/23/2017	Various	247.000	21,914		
23753F-10-7	DASEKE INC		06/23/2017	Various	763.000	7,736		
238337-10-9	DAVE & BUSTER'S ENTERTAINMENT		06/23/2017	Various	75.000	5,063		
244199-10-5	DEERE & CO		06/23/2017	Various	69.000	8,528		
245496-10-4	DEL TACO RESTAURANTS INC		06/23/2017	Various	910.000	12,457		
24665A-10-3	DELEK US HOLDINGS INC		07/03/2017	Tax Free Exchange	3,058.000	98,071		
247368-10-3	DELTA APPAREL, INC		06/23/2017	Various	232.000	5,373		
247916-20-8	DENBURY RESOURCES INC		06/23/2017	Various	5,963.000	8,646		
248019-10-1	DELUXE CORP		06/23/2017	Various	119.000	8,219		
24983L-10-4	DERMIRA INC		06/23/2017	Various	617.000	19,465		
252131-10-7	DEXCOM INC		06/23/2017	Various	136.000	10,516		
25278X-10-9	DIAMONDBACK ENERGY INC		06/23/2017	Various	881.000	88,543		
253651-10-3	DIEBOLD INC		06/23/2017	Various	197.000	5,171		
253868-10-3	DIGITAL REALTY TRUST INC		06/23/2017	Various	156.000	18,803		
253868-10-3	DIGITAL REALTY TRUST INC		09/14/2017	Tax Free Exchange	1,673.000	78,499		
25659T-10-7	DOLBY LABORATORIES INC		06/23/2017	Various	349.000	17,456		
256746-10-8	DOLLAR TREE INC		06/23/2017	Various	31.000	2,064		
25746U-10-9	DOMINION RESOURCES INC/VA		06/23/2017	Various	330.000	25,867		
25960P-10-9	DOUGLAS EMMETT INC		06/23/2017	Various	245.000	9,432		
25985T-10-2	DOVA PHARMACEUTICALS INC		09/15/2017	Various	195.000	5,144		
260003-10-8	DOVER CORP		06/23/2017	Various	46.000	3,611		

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
26078J-10-0	DOWDUPONT INC		09/01/2017	Tax Free Exchange	89,525.000	3,191,148		
262077-10-0	DRIVE SHACK INC		06/23/2017	Various	2,096.000	6,707		
26441C-20-4	DUKE ENERGY CORP		06/23/2017	Various	272.000	23,379		
26483E-10-0	DUN & BRADSTREET CORP		06/23/2017	Various	76.000	7,770		
26856L-10-3	ELF BEAUTY INC		06/23/2017	Various	523.000	13,911		
26875P-10-1	EOG RESOURCES INC		06/23/2017	Various	941.000	82,604		
26884L-10-9	EQUITABLE RESOURCES INC		11/13/2017	Taxable Exchange	2,441.000	159,122		
27032D-30-4	EARTHSTONE ENERGY INC		06/23/2017	Various	384.000	3,782		
27616P-10-3	EASTERLY GOVERNMENT PROPERTIES		06/23/2017	Various	376.000	8,027		
276317-10-4	EASTERN CO COM		06/23/2017	Various	174.000	5,202		
278265-10-3	EATON VANCE CORP		06/23/2017	Various	148.000	6,951		
278715-20-6	EBIX INC		06/23/2017	Various	130.000	7,208		
27890G-10-0	ECLIPSE RESOURCES CORP		06/23/2017	Various	3,296.000	8,503		
28106W-10-3	EDITAS MEDICINE INC		06/23/2017	Various	1,014.000	18,200		
28140H-20-3	EDUCATION REALTY TRUST INC		06/23/2017	Various	321.000	12,955		
28470R-10-2	ELDORADO RESORTS INC		06/23/2017	Various	397.000	8,039		
28470R-10-2	ELDORADO RESORTS INC		04/26/2017	Tax Free Exchange	977.000	6,678		
285512-10-9	ELECTRONIC ARTS INC		06/23/2017	Various	280.000	31,041		
286082-10-2	ELECTRONICS FOR IMAGING INC		06/23/2017	Various	116.000	5,622		
28621V-10-1	ELEVATE CREDIT INC		06/23/2017	Various	588.000	4,727		
28849P-10-0	ELLIE MAE INC		06/23/2017	Various	75.000	8,450		
288578-10-7	ELLINGTON RESIDENTIAL MORTGAGE		06/23/2017	Various	248.000	3,881		
29084Q-10-0	EMCOR GROUP INC		06/23/2017	Various	145.000	9,514		
29103B-10-0	EMERALD EXPOSITIONS EVENTS I		06/23/2017	Various	568.000	12,092		
292052-30-5	EMPIRE RESORTS INC		06/23/2017	Various	125.000	3,006		
29270J-10-0	ENERGY RECOVERY INC		06/23/2017	Various	389.000	3,018		
29272W-10-9	ENERGIZER HOLDINGS INC		06/23/2017	Various	64.000	3,185		
29276K-10-1	ENERGY XXI GULF COAST INC		06/23/2017	Various	1,132.000	21,042		
293639-10-0	ENTERCOM COMMUNICATIONS CORP		11/16/2017	Tax Free Exchange	403.000	2,617		
29363J-10-8	ENTEGRA FINANCIAL CORP		06/23/2017	Various	192.000	4,444		
29363K-10-5	ENTELLUS MEDICAL INC		06/23/2017	Various	261.000	4,082		
294100-10-2	ENZO BIOCHEM INC		06/23/2017	Various	281.000	3,242		
29414B-10-4	EPAM SYSTEMS INC		06/23/2017	Various	68.000	5,754		
29414M-10-0	ENVIROSTAR INC		06/23/2017	Various	137.000	4,178		
294268-10-7	EPLUS INC		04/03/2017	Stock Split	259.000			
29444U-70-0	EQUINIX INC		06/23/2017	Various	308.000	125,872		
29460X-10-9	EQUITY BANCSHARES INC		06/23/2017	Various	200.000	6,110		
29472R-10-8	EQUITY LIFESTYLE PROPERTIES IN		06/23/2017	Various	171.000	14,907		
298736-10-9	EURONET WORLDWIDE INC		06/23/2017	Various	38.000	3,346		
29911Q-20-8	EVANS BANCORP INC		06/23/2017	Various	171.000	6,694		
29977A-10-5	EVERCORE PARTNERS INC		06/23/2017	Various	113.000	8,028		
29978A-10-4	EVERBRIDGE INC		06/23/2017	Various	370.000	9,234		
30034T-10-3	EVERI HLDGS INC COM		06/23/2017	Various	2,472.000	17,500		
30040W-10-8	EVERSOURCE ENERGY COM		06/23/2017	Various	110.000	6,847		
30050B-10-1	EVOLENT HEALTH INC		06/23/2017	Various	932.000	25,255		
30057T-10-5	EVOQUA WATER TECHNOLOGIES CO		12/15/2017	Various	1,139.000	26,713		
30063P-10-5	EXACT SCIENCES CORP		06/23/2017	Various	273.000	9,693		
30161N-10-1	EXELON CORP		06/23/2017	Various	1,308.000	47,738		
30161Q-10-4	EXELIXIS INC		06/23/2017	Various	2,606.000	61,965		
302081-10-4	EXLSERVICE HOLDINGS INC		06/23/2017	Various	149.000	8,202		
30212P-30-3	EXPEDIA INC		06/23/2017	Various	98.000	15,133		
30224P-20-0	EXTENDED STAY AMERICA INC		06/23/2017	Various	3,852.000	76,263		
30227M-10-5	EXTRACTION OIL & GAS INC		06/23/2017	Various	3,302.000	44,738		
30231G-10-2	EXXON MOBIL CORP		12/15/2017	Various	2,635.000	216,168		
30239F-10-6	FBL FINANCIAL GROUP INC		06/23/2017	Various	246.000	14,845		
302445-10-1	FLIR SYSTEMS INC		06/23/2017	Various	89.000	3,117		
302515-10-1	FNB BANCORP		06/23/2017	Various	190.000	5,158		
302520-10-1	FNB CORP/PA		03/13/2017	Tax Free Exchange	3,925.000	28,265		
30255G-10-3	FCB FINANCIAL HOLDINGS INC		06/23/2017	Various	167.000	7,690		
30257X-10-4	FB FINANCIAL CORP		06/23/2017	Various	246.000	8,934		
30303M-10-2	FACEBOOK INC		12/15/2017	Various	3,353.000	527,017		
303250-10-4	FAIR ISAAC CORP		06/23/2017	Various	42.000	5,729		
30555Q-10-8	FMSA HOLDINGS INC		06/23/2017	Various	3,332.000	12,427		
30779N-10-5	FARMERS & MERCHANTS BANCO OH		06/23/2017	Various	178.000	9,964		
30779N-10-5	FARMERS & MERCHANTS BANCO OH		09/21/2017	Stock Split	178.000			

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
31154R-10-9	FARMLAND PARTNERS INC		06/23/2017	Various	547.000	5,054		
31189P-10-2	FATE THERAPEUTICS INC		06/23/2017	Various	1,546.000	4,916		
31572Q-80-8	FIBROGEN INC		06/23/2017	Various	267.000	8,610		
31620M-10-6	FIDELITY NATIONAL INFORMATION		06/23/2017	Various	205.000	17,391		
31620R-30-3	FIDELITY NATIONAL FINANCIAL IN		06/23/2017	Various	51.000	1,651		
31816Q-10-1	FIREEYE INC		06/23/2017	Various	599.000	9,386		
318672-70-6	FIRST BANCORP		06/23/2017	Various	1,681.000	9,228		
318910-10-6	FIRST BANCORP/TROY NC		06/23/2017	Various	216.000	6,529		
318910-10-6	FIRST BANCORP/TROY NC		09/18/2017	Tax Free Exchange	153.000	4,605		
318916-10-3	FIRST BANCSHARES INC		06/23/2017	Various	322.000	8,854		
319383-20-4	FIRST BUSEY CORP		07/03/2017	Taxable Exchange	199.000	5,876		
32006W-10-6	FIRST DEFIANCE FINL CORP		06/23/2017	Various	315.000	16,347		
32008D-10-6	FIRST DATA CORP		09/18/2017	Various	5,966.000	109,580		
320218-10-0	FIRST FINANCIAL CORP/IN		06/23/2017	Various	338.000	15,817		
32026V-10-4	FIRST FOUNDATION INC		01/19/2017	Stock Split	549.000			
32043P-10-6	FIRST GUARANTY BANCSHARES IN		06/23/2017	Various	148.000	3,840		
32043P-10-6	FIRST GUARANTY BANCSHARES IN		12/07/2017	Stock Dividend	15.000			
320517-10-5	FIRST HORIZON NATIONAL CORP		12/01/2017	Tax Free Exchange	2,458.000	27,660		
32051X-10-8	FIRST HAWAIIAN INC		06/23/2017	Various	1,293.000	36,485		
32055Y-20-1	FIRST INTERSTATE BANCSYSTEM		05/31/2017	Taxable Exchange	205.000	7,005		
320866-10-6	FIRST MID-ILLINOIS BNCSHS		06/23/2017	Various	131.000	4,496		
320867-10-4	FIRST MIDWEST BANCORP INC/IL		06/23/2017	Various	631.000	14,316		
335834-10-7	FIRST NORTHWEST BANCORP		06/23/2017	Various	327.000	5,304		
33616C-10-0	FIRST REPUBLIC BANK/SAN FRAN		06/23/2017	Various	358.000	35,475		
336433-10-7	FIRST SOLAR INC		06/23/2017	Various	517.000	20,544		
336901-10-3	1ST SOURCE CORP		06/23/2017	Various	500.000	23,558		
337932-10-7	FIRSTENERGY CORP		06/23/2017	Various	776.000	22,432		
33812L-10-2	FITBIT INC		06/23/2017	Various	2,807.000	14,483		
33829M-10-1	FIVE BELOW INC		06/23/2017	Various	92.000	4,408		
338307-10-1	FIVE9 INC		06/23/2017	Various	689.000	15,908		
339382-10-3	FLEXSTEEL INDS		06/23/2017	Various	142.000	7,568		
33938J-10-6	FLEXION THERAPEUTICS INC		06/23/2017	Various	507.000	10,438		
339750-10-1	FLOOR & DECOR HOLDINGS INC		06/23/2017	Various	405.000	16,810		
343389-10-2	FLOTEK INDUSTRIES INC		06/23/2017	Various	375.000	3,112		
343498-10-1	FLOWERS FOODS INC		06/23/2017	Various	446.000	7,822		
34385P-10-8	FLUIDIGM CORP		12/15/2017	Various	5,729.000	34,626		
344437-40-5	FONAR CORP		06/23/2017	Various	229.000	6,549		
345370-86-0	FORD MOTOR CO		06/23/2017	Various	150.000	1,656		
346232-10-1	FORESTAR GROUP INC		09/27/2017	Taxable Exchange	400.000	6,500		
34959E-10-9	FORTINET INC		06/23/2017	Various	120.000	4,594		
34959J-10-8	FORTIVE CORPORATION		06/23/2017	Various	262.000	16,793		
34984V-10-0	FORUM ENERGY TECHNOLOGIES INC		06/23/2017	Various	189.000	2,835		
349853-10-1	FORWARD AIR CORP		06/23/2017	Various	222.000	11,727		
350060-10-9	FOSTER L B CO COM		06/23/2017	Various	306.000	5,951		
350392-10-6	FOUNDATION BUILDING MATERIALS		06/23/2017	Various	499.000	6,881		
35138V-10-2	FOX FACTORY HOLDING CORP		06/23/2017	Various	619.000	20,178		
353514-10-2	FRANKLIN ELECTRIC CO INC		06/23/2017	Various	325.000	12,934		
35671D-85-7	FREEPORT MCMORAN COPPER & GOLD		04/28/2017	Various	4,109.000	52,386		
35906A-30-6	FRONTIER COMMUNICATIONS		07/10/2017	Tax Free Exchange	3,092.000	475,610		
361448-10-3	GATX CORP		06/23/2017	Various	157.000	9,889		
36162J-10-6	GEO GROUP INC		06/23/2017	Various	456.000	13,893		
36162J-10-6	GEO GROUP INC		04/25/2017	Stock Split	1,424.000			
36164Y-10-1	GCP APPLIED TECHNOLOGIES		06/23/2017	Various	258.000	8,217		
36174X-10-1	GENERAL GROWTH PROPERTIES INC		06/23/2017	Various	818.000	19,360		
36191G-10-7	GNC HOLDINGS INC		06/23/2017	Various	822.000	6,197		
3621LQ-10-9	G1 THERAPEUTICS INC		09/15/2017	Various	301.000	7,774		
362393-10-0	GTT COMMUNICATIONS INC		06/23/2017	Various	127.000	4,134		
36241U-10-6	GSI TECHNOLOGY INC		06/23/2017	Various	500.000	3,950		
36251C-10-3	GMS INC		06/23/2017	Various	634.000	20,007		
36269P-10-4	GAIA INC		06/23/2017	Various	322.000	3,574		
36467J-10-8	GAMING AND LEISURE PROPERTIES		06/23/2017	Various	431.000	16,579		
36467W-10-9	GAMESTOP CORP		06/23/2017	Various	250.000	5,162		
364760-10-8	GAP INC/THE		06/23/2017	Various	842.000	18,497		
36555P-10-7	GARDNER DENVER HOLDINGS INC		06/23/2017	Various	1,617.000	33,097		
366651-10-7	GARTNER INC		06/23/2017	Various	86.000	10,661		

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
366651-10-7	GARTNER INC		04/05/2017	Taxable Exchange	277.000	30,181		
368736-10-4	GENERAC HOLDINGS INC		06/23/2017	Various	100.000	3,590		
369300-10-8	GENERAL CABLE CORP		06/23/2017	Various	631.000	9,748		
369550-10-8	GENERAL DYNAMICS CORP		06/23/2017	Various	518.000	104,275		
371559-10-5	GENESEE & WYOMING INC		06/23/2017	Various	80.000	5,369		
371901-10-9	GENTEX CORP		06/23/2017	Various	435.000	8,003		
372427-10-4	GENOCEA BIOSCIENCES INC		06/23/2017	Various	1,113.000	6,132		
37247D-10-6	GENWORTH FINANCIAL INC		06/23/2017	Various	2,071.000	7,662		
37373E-SC-5	GERBER SCIENTIFIC INC		06/21/2017	Various	1.000			
373865-10-4	GERMAN AMERICAN BANCORP		04/24/2017	Stock Split	301.000			
376370-10-5	GLACIER BANCORP INC		06/23/2017	Various	370.000	13,001		
377322-10-2	GLAUKOS CORP		06/23/2017	Various	429.000	18,973		
37890U-10-8	GLOBAL BLOOD THERAPEUTICS IN		06/23/2017	Various	864.000	25,788		
378973-40-8	GLOBALSTAR INC		06/23/2017	Various	13,777.000	31,409		
379378-20-1	GLOBAL NET LEASE INC		06/23/2017	Various	687.000	15,278		
379378-20-1	GLOBAL NET LEASE INC		03/01/2017	Tax Free Exchange	1,788.000	42,263		
379463-10-2	GLOBAL WATER RESOURCES INC		06/23/2017	Various	349.000	3,469		
37954A-20-4	GLOBAL MEDICAL REIT INC		06/23/2017	Various	547.000	5,595		
379890-10-6	GLU MOBILE INC		12/15/2017	Various	7,744.000	34,492		
380237-10-7	GODADDY INC		09/15/2017	Various	2,570.000	111,974		
382550-10-1	GOODYEAR TIRE & RUBBER CO/THE		06/23/2017	Various	198.000	6,662		
384109-10-4	GRACO INC		12/28/2017	Stock Split	4,260.000			
385002-30-8	GRAMERCY PROPERTY TRUST		06/23/2017	Various	116.000	3,567		
385002-30-8	GRAMERCY PROPERTY TRUST		01/03/2017	Tax Free Exchange	5,778.000	146,230		
38741L-10-7	GRANITE POINT MORTGAGE TRUST		09/15/2017	Various	386.000	7,292		
38741L-10-7	GRANITE POINT MORTGAGE TRUST		10/20/2017	Spin Off	1,281.000	24,665		
391416-10-4	GREAT WESTERN BANCORP INC		06/23/2017	Various	461.000	18,019		
394357-10-7	GREENE COUNTY BANCORP INC		06/23/2017	Various	113.000	3,096		
400110-10-2	GRUBHUB INC		06/23/2017	Various	344.000	16,407		
40075T-60-7	GUARANTY BANCORP		06/23/2017	Various	203.000	5,247		
402307-10-2	GULF ISLAND FABRICATION INC		06/23/2017	Various	561.000	6,086		
402635-30-4	GULFPORT ENERGY CORP		06/23/2017	Various	1,018.000	14,454		
404139-10-7	HC2 HOLDINGS INC		06/23/2017	Various	783.000	4,361		
40418F-10-8	HFF INC		06/23/2017	Various	671.000	22,524		
40425J-10-1	HMS HOLDINGS CORP		06/23/2017	Various	549.000	10,776		
40434J-10-0	HARBINGER GROUP INC		06/23/2017	Various	519.000	9,393		
40449J-10-3	HABIT RESTAURANTS INC/THE		06/23/2017	Various	288.000	4,550		
405024-10-0	HAEMONETICS CORP		06/23/2017	Various	157.000	6,171		
405217-10-0	HAIN CELESTIAL GROUP INC		06/23/2017	Various	106.000	3,349		
40537Q-60-5	HALCON RESOURCES CORP		12/15/2017	Various	7,211.000	44,788		
40609P-10-5	HALLADOR ENERGY CO		06/23/2017	Various	557.000	3,832		
40701T-10-4	HAMILTON BEACH BRAND A		10/02/2017	Spin Off	364.000	2,606		
407497-10-6	HAMILTON LANE INC		06/23/2017	Various	544.000	11,864		
41068X-10-0	HANNON ARMSTRONG SUSTAINABLE		06/23/2017	Various	492.000	11,905		
412324-30-3	HARDINGE INC		06/23/2017	Various	423.000	5,249		
415864-10-7	HARSCO CORP		06/23/2017	Various	468.000	7,090		
419870-10-0	HAWAIIAN ELECTRIC INDUSTRIES I		06/23/2017	Various	216.000	7,127		
419879-10-1	HAWAIIAN HOLDINGS INC		06/23/2017	Various	291.000	13,647		
421906-10-8	HEALTHCARE SERVICES GROUP		06/23/2017	Various	159.000	7,585		
421946-10-4	HEALTHCARE REALTY TRUST INC		06/23/2017	Various	201.000	7,243		
42225K-10-6	HEALTH INSURANCE INNOVATION		06/23/2017	Various	443.000	11,273		
42225P-50-1	HEALTHCARE TRUSTS OF AMERICA		06/23/2017	Various	2,066.000	67,243		
42226A-10-7	HEALTHEQUITY INC		06/23/2017	Various	160.000	8,279		
42234Q-10-2	HEARTLAND FINANCIAL USA INC		06/23/2017	Various	74.000	3,367		
422806-10-9	HEICO CORP		04/19/2017	Stock Split	156.000			
422806-20-8	HEICO CORP		04/19/2017	Stock Split	333.000			
42330P-10-7	HELIX ENERGY SOLUTIONS GROUP I		06/23/2017	Various	569.000	2,919		
423452-10-1	HELMERICH & PAYNE INC		06/23/2017	Various	114.000	6,012		
426927-10-9	HERITAGE COMMERCE CORP		06/23/2017	Various	348.000	4,531		
427746-10-2	HERON THERAPEUTICS INC		06/23/2017	Various	437.000	6,576		
431284-10-8	HIGHWOODS PROPERTIES INC		06/23/2017	Various	214.000	11,159		
431475-10-2	HILL ROM HOLDINGS INC		06/23/2017	Various	125.000	10,065		
43283X-10-5	HILTON GRAND VACATIONS INC		06/23/2017	Various	180.000	6,533		
43283X-10-5	HILTON GRAND VACATIONS INC		01/04/2017	Spin Off	2,107.000	51,544		
43300A-20-3	HILTON WORLDWIDE HOLDINGS IN		10/03/2017	Various	1,532.000	103,727		

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
43300A-20-3	HILTON WORLDWIDE HOLDINGS IN		01/04/2017	Tax Free Exchange	6,829.000	379,411		
436893-20-0	HOME BANCSHARES INC		09/27/2017	Taxable Exchange	1,076.000	26,894		
439038-10-0	HOOKER FURNITURE CORP		06/23/2017	Various	79.000	3,112		
440407-10-4	HORIZON BANCORP INDIANA		06/23/2017	Various	136.000	3,485		
44109J-10-6	HOSTESS BRANDS INC		06/23/2017	Various	3,112.000	48,699		
441593-10-0	HOULIHAN LOKEY INC		06/23/2017	Various	319.000	10,969		
442496-10-5	HOWARD BANCORP INC		06/23/2017	Various	323.000	6,072		
443510-60-7	HUBBELL INC		06/23/2017	Various	23.000	2,596		
443573-10-0	HUBSPOT INC		06/23/2017	Various	115.000	7,923		
444097-10-9	HUDSON PACIFIC PROPERTIES		06/23/2017	Various	2,942.000	102,597		
444144-10-9	HUDSON TECHNOLOGIES INC		06/23/2017	Various	1,406.000	11,177		
448451-10-4	HUTTIG BUILDING PRODUCTS INC		06/23/2017	Various	823.000	5,818		
448579-10-2	HYATT HOTELS		06/23/2017	Various	409.000	23,597		
44980X-10-9	IPG PHOTONICS CORP		06/23/2017	Various	72.000	10,571		
450056-10-6	IRHYTHM TECHNOLOGIES INC		06/23/2017	Various	283.000	11,427		
450828-10-8	IBERIABANK CORP		06/23/2017	Various	389.000	30,378		
451107-10-6	IDACORP INC		12/15/2017	Various	421.000	39,815		
451731-10-3	IGNYTA INC		06/23/2017	Various	687.000	7,556		
452308-10-9	ILLINOIS TOOL WORKS INC		06/23/2017	Various	292.000	42,564		
452907-10-8	IMMUNOMEDICS INC		06/23/2017	Various	402.000	3,461		
453204-10-9	IMPINJ INC		06/23/2017	Various	476.000	27,982		
45321L-10-0	IMPERVA INC		06/23/2017	Various	184.000	9,089		
45329R-10-9	INC RESEARCH HOLDINGS INC		06/23/2017	Various	415.000	24,670		
45337C-10-2	INCYTE CORP LTD		06/23/2017	Various	189.000	25,755		
45378A-10-6	INDEPENDENCE REALTY TRUST IN		06/23/2017	Various	1,244.000	12,240		
45384B-10-6	INDEPENDENT BANK GROUP		06/23/2017	Various	273.000	14,973		
457187-10-2	INGREDION INC		06/23/2017	Various	33.000	3,881		
45778Q-10-7	INSPERITY INC		06/23/2017	Various	38.000	2,833		
45778Q-10-7	INSPERITY INC		12/19/2017	Stock Split	687.000			
45780R-10-1	INSTALLED BUILDING PRODUCTS		06/23/2017	Various	305.000	16,469		
45781M-10-1	INNOVIVA INC		06/23/2017	Various	763.000	9,895		
45781U-10-3	INSTRUCTURE INC		06/23/2017	Various	380.000	11,076		
457985-20-8	INTEGRA LIFESCIENCES HOLDINGS		01/04/2017	Stock Split	1,207.000			
45826J-10-5	INTELLIA THERAPEUTICS INC		06/23/2017	Various	285.000	4,303		
45845P-10-8	INTERCEPT PHARMACEUTICALS		06/23/2017	Various	23.000	3,042		
45885A-40-9	INTERNAP CORP		11/21/2017	Tax Free Exchange	790.000	10,743		
460146-10-3	INTERNATIONAL PAPER CO		06/23/2017	Various	47.000	2,672		
461148-10-8	INTEVAC INC		06/23/2017	Various	735.000	8,819		
46120E-60-2	INTUITIVE SURGICAL INC		10/06/2017	Stock Split	2,798.000			
46121Y-10-2	INTREPID POTASH INC		06/23/2017	Various	3,628.000	8,380		
46134L-10-5	INVESTAR HOLDING CORP		06/23/2017	Various	299.000	6,817		
46185L-10-3	INVITAE CORP		06/23/2017	Various	579.000	5,529		
46187W-10-7	INVITATION HOMES INC		03/31/2017	Various	3,360.000	73,346		
46187W-10-7	INVITATION HOMES INC		11/16/2017	Tax Free Exchange	6,335.000	122,602		
462222-10-0	IONIS PHARMACEUTICALS INC		06/23/2017	Various	381.000	20,942		
46266C-10-5	IQVIA HOLDINGS INC		12/15/2017	Various	1,274.000	130,030		
464287-68-9	ISHARES DJ US REAL ESTATE		07/13/2017	Various	10,912.000	1,581,176		
46564T-10-7	ITERIS INC		06/23/2017	Various	944.000	5,937		
465741-10-6	ITRON INC		06/23/2017	Various	86.000	5,951		
46590V-10-0	JBG SMITH PROPERTIES		07/18/2017	Spin Off	3,369.000	67,709		
46620W-10-2	J JILL INC		06/23/2017	Various	437.000	5,230		
47009K-10-7	JAGGED PEAK ENERGY INC		06/23/2017	Various	1,195.000	14,996		
47580P-10-3	JELD-WEN HOLDING INC		12/15/2017	Various	2,450.000	90,947		
476405-10-5	JERNIGAN CAPITAL INC		06/23/2017	Various	322.000	7,260		
477143-10-1	JETBLUE AIRWAYS CORP		06/23/2017	Various	865.000	19,374		
478160-10-4	JOHNSON & JOHNSON		12/15/2017	Various	367.000	52,284		
48020Q-10-7	JONES LANG LASALLE INC		06/23/2017	Various	42.000	4,977		
481116-10-1	JOUNCE THERAPEUTICS INC		06/23/2017	Various	241.000	4,203		
48123V-10-2	J2 GLOBAL INC		06/23/2017	Various	57.000	5,143		
48203R-10-4	JUNIPER NETWORKS INC		06/23/2017	Various	77.000	2,178		
48205A-10-9	JUNO THERAPEUTICS INC		12/15/2017	Various	793.000	35,434		
48251K-10-0	KKR REAL ESTATE FINANCE TRUST		06/23/2017	Various	419.000	8,949		
48273J-10-7	K2M GROUP HOLDINGS INC		06/23/2017	Various	539.000	12,892		
483119-10-3	KALA PHARMACEUTICALS INC		09/15/2017	Various	312.000	7,884		
483548-10-3	KAMAN CORP		06/23/2017	Various	115.000	5,729		

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
48576U-10-6	KARYOPHARM THERAPEUTICS INC		06/23/2017	Various	285.000	2,841		
48669A-10-8	KEANE GROUP INC		06/23/2017	Various	1,187.000	16,581		
488360-20-7	KEMET CORP		06/23/2017	Various	1,750.000	22,066		
488401-10-0	KEMPER CORP		06/23/2017	Various	68.000	2,577		
489398-10-7	KENNEDY-WILSON HOLDINGS INC		12/15/2017	Various	1,972.000	35,405		
49309J-10-3	KEY ENERGY SERVICES INC		06/23/2017	Various	384.000	6,792		
493267-10-8	KEYCORP NEW CO		06/23/2017	Various	1,272.000	22,767		
49338L-10-3	KEYSIGHT TECHNOLOGIES		06/23/2017	Various	360.000	13,780		
493723-10-0	KEYW HOLDING CORP		06/23/2017	Various	389.000	3,516		
494274-10-3	KIMBALL INTERNATIONAL INC		06/23/2017	Various	1,253.000	20,485		
49427F-10-8	KILROY REALTY CORP		06/23/2017	Various	44.000	3,385		
494577-10-9	KINDRED BIOSCIENCES INC		06/23/2017	Various	841.000	6,938		
496719-10-5	KINGSTONE COS INC		06/23/2017	Various	379.000	5,855		
49714P-10-8	KINSALE CAPITAL GROUP INC		06/23/2017	Various	566.000	20,782		
499049-10-4	KNIGHT SWIFT TRANSPORTATION		09/11/2017	Tax Free Exchange	4,783.000	73,655		
500754-10-6	KRAFT HEINZ CO THE		06/23/2017	Various	82.000	7,285		
50077B-20-7	KRATOS DEFENSE & SECURITY		06/23/2017	Various	886.000	10,241		
50127T-10-9	KURA ONCOLOGY INC		12/15/2017	Various	3,088.000	39,017		
50189K-10-3	LCI INDS COM		06/23/2017	Various	168.000	17,487		
50218P-10-7	LSC COMMUNICATIONS INC		06/23/2017	Various	195.000	4,284		
503459-60-4	LA JOLLA PHARMACEUTICAL CO		06/23/2017	Various	183.000	5,566		
505743-10-4	LADDER CAPITAL CORP		06/23/2017	Various	1,053.000	14,459		
512807-10-8	LAM RESEARCH CORP		06/23/2017	Various	74.000	11,231		
512816-10-9	LAMAR ADVERTISING CO-A		06/23/2017	Various	95.000	6,967		
513272-10-4	LAMB WESTON HLD		06/23/2017	Various	119.000	5,421		
515098-10-1	LANDSTAR SYSTEM INC		06/23/2017	Various	63.000	5,307		
516544-10-3	LANTHEUS HOLDINGS INC		06/23/2017	Various	982.000	15,318		
516806-10-6	LAREDO PETROLEUM HOLDINGS		06/23/2017	Various	790.000	7,718		
517942-10-8	LASALLE HOTEL PROPERTIES		06/23/2017	Various	530.000	16,328		
518439-10-4	LAUDER ESTEE COS INC CL A		06/23/2017	Various	26.000	2,522		
518613-20-3	LAUREATE EDUCATION INC		06/23/2017	Various	1,409.000	25,952		
52177G-10-2	LEAF GROUP LTD		06/23/2017	Various	487.000	3,944		
525327-10-2	LEIDOS HOLDINGS INC		06/23/2017	Various	475.000	25,439		
526057-10-4	LENNAR CORP		06/23/2017	Various	385.000	19,732		
526057-30-2	LENNAR CORP		11/09/2017	Spin Off	155.000	3,301		
526057-30-2	LENNAR CORP		11/09/2017	Stock Dividend	8.000			
530307-10-7	LIBERTY BROADBAND A		06/23/2017	Various	110.000	9,347		
530307-30-5	LIBERTY BROADBAND A		06/23/2017	Various	258.000	22,114		
53071M-85-6	LIBERTY VENTURES		06/23/2017	Various	170.000	8,911		
531229-85-4	LIBERTY MEDIA GROUP		09/15/2017	Various	4,994.000	184,881		
53219L-10-9	LIFEPOINT HOSPITALS INC		06/23/2017	Various	118.000	7,728		
532403-20-1	LILIS ENERGY INC		06/23/2017	Various	1,582.000	7,925		
54142L-10-9	LOGMEIN INC		02/01/2017	Spin Off	1,070.000	37,064		
546347-10-5	LOUISIANA-PACIFIC CORP		06/23/2017	Various	455.000	11,151		
548862-10-1	LOXO ONCOLOGY INC		06/23/2017	Various	227.000	18,197		
55003T-10-7	LUMBER LIQUIDATORS INC		06/23/2017	Various	368.000	9,483		
55024U-10-9	LUMENTUM HOLDINGS INC		06/23/2017	Various	271.000	17,343		
552074-70-0	LYON WILLIAM HOMES CL A NEW		06/23/2017	Various	251.000	5,870		
55262C-10-0	MBIA INC		06/23/2017	Various	1,406.000	11,992		
55264U-10-8	MB FINANCIAL INC		06/23/2017	Various	197.000	8,431		
552676-10-8	MDC HOLDINGS INC		12/04/2017	Stock Dividend	130.000			
552690-10-9	MDU RESOURCES GROUP INC		06/23/2017	Various	35.000	953		
55272X-10-2	MFA MORTGAGE INVESTMENTS INC		06/23/2017	Various	1,607.000	13,739		
55276F-10-7	MCBC HOLDINGS INC		06/23/2017	Various	371.000	6,926		
552848-10-3	MGIC INVESTMENT CORP		06/23/2017	Various	2,057.000	22,358		
552953-10-1	MGM RESORTS INTERNATIONAL		06/23/2017	Various	948.000	32,381		
55354G-10-0	MSCI INC		06/23/2017	Various	52.000	5,445		
55405Y-10-0	MA-COM TECHNOLOGY SOLUTIONS		06/23/2017	Various	202.000	11,768		
55405Y-10-0	MA-COM TECHNOLOGY SOLUTIONS		01/27/2017	Taxable Exchange	379.000	214,840		
55608B-10-5	MACQUARIE INFRASTRUCTURE CO LL		06/23/2017	Various	106.000	8,304		
558868-10-5	MADRIGAL PHARMACEUTICALS INC		12/15/2017	Various	153.000	12,619		
559079-20-7	MAGELLAN HEALTH SERVICES INC		06/23/2017	Various	125.000	9,081		
561409-10-3	MALVERN BANCORP INC		06/23/2017	Various	236.000	5,628		
56155L-10-8	MAMMOTH ENERGY SERVICES INC		06/23/2017	Various	275.000	4,796		
563571-40-5	MANITOWOC CO INC/THE		11/20/2017	Tax Free Exchange	1,198.000	19,818		

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
570535-10-4	MARKEL CORP		06/23/2017	Various	5.000	4,767		
573075-10-8	MARTEN TRANSPORT LTD		06/23/2017	Various	787.000	21,365		
573075-10-8	MARTEN TRANSPORT LTD		07/10/2017	Stock Split	598.000			
574795-10-0	MASIMO CORP		06/23/2017	Various	59.000	5,542		
576323-10-9	MASTEC INC		06/23/2017	Various	105.000	4,662		
576810-10-5	MATINAS BIOPHARMA HOLDINGS INC		06/23/2017	Various	2,134.000	5,911		
577345-10-1	MAUI LAND & PINEAPPLE CO INC		06/23/2017	Various	231.000	4,724		
577933-10-4	MAXIMUS INC		06/23/2017	Various	45.000	2,842		
58409L-30-6	MEDEQUITIES REALTY TRUST INC		06/23/2017	Various	369.000	4,686		
58463J-30-4	MEDICAL PROPERTIES TRUST INC		06/23/2017	Various	5,446.000	72,099		
584688-10-5	MEDICINES CO/THE		06/23/2017	Various	116.000	4,477		
58470H-10-1	MEDIFAST INC		06/23/2017	Various	143.000	5,931		
58471A-10-5	MEDIDATA SOLUTIONS INC		06/23/2017	Various	202.000	16,138		
584CVR-99-7	MEDIA GENERAL INC		01/18/2017	Taxable Exchange	4,469.000			
58513U-10-1	MEETME INC		06/23/2017	Various	932.000	4,455		
58549G-10-0	MELINTA THERAPEUTICS INC		11/06/2017	Tax Free Exchange	343.000	34,748		
589378-10-8	MERCURY COMPUTER SYSTEMS INC		06/23/2017	Various	275.000	11,431		
59001A-10-2	MERITAGE HOMES CORP		06/23/2017	Various	345.000	14,023		
590328-20-9	MERRIMACK PHARMACEUTICALS IN		09/06/2017	Tax Free Exchange	461.000	33,700		
59100U-10-8	META FINANCIAL GROUP INC		06/23/2017	Various	104.000	8,881		
59408Q-10-6	MICHAELS COS INC THE		06/23/2017	Various	1,029.000	18,520		
594918-10-4	MICROSOFT CORP		12/15/2017	Various	988.000	85,812		
594960-30-4	MICROVISION INC		06/23/2017	Various	2,561.000	5,762		
595017-10-4	MICROCHIP TECHNOLOGY INC		09/15/2017	Various	775.000	68,683		
595112-10-3	MICRON TECHNOLOGY INC		12/15/2017	Various	1,651.000	66,742		
59522J-10-3	MID-AMERICA APARTMENT COMMUNIT		06/23/2017	Various	90.000	9,825		
596304-20-4	MIDDLEFIELD BANC CORP		06/23/2017	Various	96.000	4,896		
597742-10-5	MIDLAND STATES BANCORP INC		06/23/2017	Various	430.000	14,451		
598039-10-5	MIDSOUTH BANCORP INC		06/23/2017	Various	334.000	3,724		
59804T-40-7	MIDSTATES PETROLEUM INC		06/23/2017	Various	377.000	4,177		
598511-10-3	MIDWESTONE FINANCIAL GROUP INC		06/23/2017	Various	72.000	2,467		
59870L-10-6	MILACRON HOLDINGS CORP		06/23/2017	Various	1,055.000	18,471		
600544-10-0	MILLER HERMAN INC COM		06/23/2017	Various	331.000	9,731		
602496-10-1	MIMEDX GROUP INC		06/23/2017	Various	474.000	7,446		
60255W-10-5	MINDBODY INC		06/23/2017	Various	820.000	23,245		
60463E-10-3	MIRAGEN THERAPEUTICS INC		06/23/2017	Various	520.000	4,503		
60786M-10-5	MOELIS & CO		06/23/2017	Various	218.000	8,305		
608190-10-4	MOHAWK INDUSTRIES INC		06/23/2017	Various	23.000	5,669		
60877T-10-0	MOMENTA PHARMACEUTICALS INC		06/23/2017	Various	312.000	5,662		
610236-10-1	MONRO MUFFLER INC		06/23/2017	Various	87.000	3,893		
61166W-10-1	MONSANTO CO		06/23/2017	Various	45.000	5,265		
617700-10-9	MORNINGSTAR INC		06/23/2017	Various	183.000	14,088		
625207-10-5	MULESOFT INC		06/23/2017	Various	570.000	15,007		
628778-10-2	NBT BANCORP INC		06/23/2017	Various	265.000	9,505		
628852-20-4	NCI BUILDING SYSTEMS INC		06/23/2017	Various	326.000	5,558		
628877-10-2	NCS MULTISTAGE HOLDINGS INC		06/23/2017	Various	410.000	9,302		
629337-10-6	NN INC		06/23/2017	Various	198.000	5,375		
62942X-40-5	NRG YIELD INC.		12/15/2017	Various	1,867.000	34,727		
63009R-10-9	NANOSTRING TECHNOLOGIES INC		06/23/2017	Various	229.000	3,819		
630104-10-7	NANTHEALTH INC		06/23/2017	Various	685.000	3,137		
63016Q-10-2	NANTKWEST INC		06/23/2017	Various	918.000	6,875		
630402-10-5	NAPCO SECURITY TECHNOLOGIES		06/23/2017	Various	428.000	4,044		
63546L-10-2	NATIONAL COMMERCE CORP		06/23/2017	Various	157.000	6,060		
636180-10-1	NATIONAL FUEL GAS CO		06/23/2017	Various	76.000	4,284		
636518-10-2	NATIONAL INSTRUMENTS CORP		06/23/2017	Various	28.000	1,114		
637417-10-6	NATIONAL RETAIL PROPERTIES INC		05/25/2017	Corporate Action	135.000	5,528		
637870-10-6	NATIONAL STORAGE AFFILIATES TR		06/23/2017	Various	696.000	15,596		
63845R-10-7	NATIONAL VISION HOLDINGS INC		12/15/2017	Various	632.000	22,630		
638904-10-2	NAVIGATORS GROUP INC		01/23/2017	Stock Split	404.000			
63934E-10-8	NAVISTAR INTERNATIONAL		06/23/2017	Various	436.000	10,991		
640268-10-8	NEKTAR THERAPEUTICS		06/23/2017	Various	239.000	4,777		
64031N-10-8	NELNET INC		06/23/2017	Various	77.000	3,569		
64110D-10-4	NETAPP INC		06/23/2017	Various	107.000	4,266		
64125C-10-9	NEUROCRINE BIOSCIENCES INC		06/23/2017	Various	128.000	6,060		
64157F-10-3	NEVRO CORP		06/23/2017	Various	90.000	6,645		

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
64704V-10-6	NEW MEDIA INVESTMENT GROUP		06/23/2017	Various	247.000	3,297		
64828T-20-1	NEW RESIDENTIAL INVESTMENT		06/23/2017	Various	3,456.000	58,272		
64829B-10-0	NEW RELIC INC		06/23/2017	Various	229.000	9,981		
648691-10-3	NEW SEINIOR INVESTIMENT GROUP		06/23/2017	Various	402.000	4,044		
650111-10-7	NEW YORK TIMES CO/THE		06/23/2017	Various	1,205.000	21,266		
651229-10-6	NEWELL RUBBERMAID INC		06/23/2017	Various	264.000	14,017		
651587-10-7	NEWMARKET CORP		06/23/2017	Various	8.000	3,673		
65249B-10-9	NEWS CORP/NEW CL A W/I		06/23/2017	Various	423.000	5,748		
65249B-20-8	NEWS CORP/NEW CL A W/I		06/23/2017	Various	506.000	7,109		
652CVR-99-4	NEWSTAR FINANCIAL INC		12/26/2017	Taxable Exchange	959.000	518		
65336K-10-3	NEXSTAR BROADCASTING GROUP INC		01/18/2017	Taxable Exchange	558.000	34,496		
65339F-10-1	NEXTERA ENERGY INC		12/15/2017	Various	366.000	55,783		
65342H-10-2	NEXEO SOLUTIONS INC		06/23/2017	Various	962.000	7,849		
65342T-10-6	NI HOLDINGS INC		06/23/2017	Various	394.000	6,757		
655044-10-5	NOBLE ENERGY INC		06/23/2017	Various	1,351.000	38,095		
655044-10-5	NOBLE ENERGY INC		04/24/2017	Taxable Exchange	698.000	23,193		
663904-20-9	NORTHEAST BANCORP		06/23/2017	Various	256.000	4,812		
665859-10-4	NORTHERN TRUST CORP		06/23/2017	Various	105.000	9,870		
66611T-10-8	NORTHFIELD BANCORP INC		06/23/2017	Various	1,215.000	20,544		
667340-10-3	NORTHWEST BANCSHARES INC		06/23/2017	Various	696.000	10,669		
667746-10-1	NORTHWEST PIPE CO		06/23/2017	Various	371.000	5,969		
668074-30-5	NORTHWESTERN CORP		06/23/2017	Various	101.000	6,377		
669549-10-7	NORWOOD FINANCIAL CORP		06/23/2017	Various	149.000	6,050		
669549-10-7	NORWOOD FINANCIAL CORP		09/18/2017	Stock Dividend	75.000			
67020Y-10-0	NUANCE COMMUNICATIONS INC		06/23/2017	Various	1,977.000	37,244		
67059N-10-8	NUTANIX INC		12/15/2017	Various	3,496.000	112,547		
67066G-10-4	NVIDIA CORP		06/23/2017	Various	2,219.000	341,320		
671044-10-5	OSI SYSTEMS INC		06/23/2017	Various	179.000	13,299		
67424L-10-0	OBALON THERAPEUTICS INC		06/23/2017	Various	343.000	3,773		
675234-10-8	OCEANFIRST FINANCIAL CORP		06/23/2017	Various	485.000	12,740		
67555N-20-6	OCLARO INC		06/23/2017	Various	2,159.000	21,610		
67576A-10-0	OCULAR THERAPEUTIX INC		06/23/2017	Various	351.000	3,566		
676220-10-6	OFFICE DEPOT INC		06/23/2017	Various	847.000	4,743		
677719-10-6	OHIO VALLEY BANC CORP		06/23/2017	Various	160.000	5,176		
679295-10-5	OKTA INC		06/23/2017	Various	446.000	11,385		
680194-10-7	OLD POINT FINANCIAL CORP		06/23/2017	Various	127.000	3,897		
681116-10-9	OLLIES BARGAIN OUTLET HOLDI		06/23/2017	Various	998.000	39,069		
681936-10-0	OMEGA HEALTHCARE INVESTORS INC		06/23/2017	Various	340.000	11,603		
68213N-10-9	OMNICELL INC		06/23/2017	Various	354.000	15,716		
682143-10-2	OMEROS CORP		06/23/2017	Various	133.000	3,419		
68235P-10-8	ONE GAS INC		06/23/2017	Various	112.000	7,920		
682680-10-3	ONEOK INC		09/15/2017	Various	6,682.000	375,518		
683416-10-1	OOMA INC		06/23/2017	Various	661.000	5,552		
68389X-10-5	ORACLE CORP		12/15/2017	Various	1,754.000	84,725		
684000-10-2	OPUS BANK		06/23/2017	Various	355.000	8,253		
68554V-10-8	ORASURE TECHNOLOGIES INC		06/23/2017	Various	1,060.000	16,482		
68557N-10-3	ORBITAL ATK INC		06/23/2017	Various	50.000	4,922		
68571X-10-3	ORCHID ISLAND CAPITAL INC		06/23/2017	Various	889.000	8,996		
68633D-10-3	ORITANI FINANCIAL CORP		06/23/2017	Various	339.000	5,729		
69007J-10-6	OUTFRONT MEDIA INC COM		06/23/2017	Various	186.000	4,274		
690732-10-2	OWENS & MINOR INC		06/23/2017	Various	91.000	2,892		
690768-40-3	OWENS-ILLINOIS INC		06/23/2017	Various	336.000	7,737		
690828-10-8	OWENS REALTY MORTGAGE INC		06/23/2017	Various	245.000	4,150		
69318G-10-6	PBF ENERGY INC		06/23/2017	Various	213.000	4,741		
69323K-10-0	PC MALL INC		06/23/2017	Various	372.000	6,844		
69324R-10-4	PCSB FINANCIAL CORP		06/23/2017	Various	696.000	11,873		
69327R-10-1	PETROLEUM DEVELOPMENT CORP		06/23/2017	Various	681.000	30,452		
69331C-10-8	PG&E CORP		06/23/2017	Various	487.000	33,128		
69354M-10-8	PRA HEALTH SCIENCES INC		06/23/2017	Various	587.000	44,244		
69360J-10-7	PS BUSINESS PARKS INC		06/23/2017	Various	126.000	16,648		
69366J-20-0	PTC THERAPEUTICS INC		12/15/2017	Various	2,195.000	35,414		
69370C-10-0	PARAMETRIC TECHNOLOGY CORP		06/23/2017	Various	62.000	3,651		
69423U-30-5	PACIFIC ETHANOL INC		06/23/2017	Various	843.000	5,058		
69478X-10-5	PACIFIC PREMIER BANCORP INC		06/23/2017	Various	84.000	2,940		
69478X-10-5	PACIFIC PREMIER BANCORP INC		04/03/2017	Tax Free Exchange	318.000	5,326		

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
695127-10-0	PACIRA PHARMACEUTICALS INC		06/23/2017	Various	415.000	19,690		
695263-10-3	PACWEST BANCORP		10/24/2017	Taxable Exchange	357.000	17,408		
697435-10-5	PALO ALTO NETWORKS INC		06/23/2017	Various	115.000	15,916		
69911U-40-3	PARAGON COMMERCIAL CORP		06/23/2017	Various	159.000	8,188		
69924R-10-8	PARAMOUNT GROUP INC		06/23/2017	Various	177.000	2,890		
699374-30-2	PARATEK PHARMACEUTICALS		06/23/2017	Various	405.000	9,618		
700517-10-5	PARK HOTELS & RESORTS INC		06/23/2017	Various	803.000	21,760		
700517-10-5	PARK HOTELS & RESORTS INC		01/04/2017	Spin Off	3,644.000	109,026		
700885-10-6	PARKE BANCORP INC		06/23/2017	Various	180.000	3,843		
701877-10-2	PARSLEY ENERGY INC		06/23/2017	Various	3,405.000	114,545		
703343-10-3	PATRICK INDUSTRIES INC		12/11/2017	Stock Split	302.000			
70338P-10-0	PATTERN ENERGY GROUP INC		06/23/2017	Various	273.000	6,800		
703481-10-1	PATTERSON-UTI ENERGY INC		06/23/2017	Various	2,764.000	54,308		
70432V-10-2	PAYCOM SOFTWARE INC		06/23/2017	Various	98.000	7,156		
70438V-10-6	PAYLOCITY HOLDING CORP		06/23/2017	Various	123.000	6,031		
704551-10-0	PEABODY ENERGY CORP		06/23/2017	Various	1,871.000	43,048		
704699-10-7	PEAPACK GLADSTONE FINANCIAL CO		06/23/2017	Various	108.000	3,289		
70509V-10-0	PEBBLEBROOK HOTEL TRUST		06/23/2017	Various	105.000	3,445		
70788V-10-2	PENN VIRGINIA CORP		06/23/2017	Various	544.000	17,951		
708160-10-6	PENNEY J C INC COM		06/23/2017	Various	1,903.000	8,677		
70975L-10-7	PENUMBRA INC		06/23/2017	Various	94.000	8,502		
710577-10-7	PEOPLES BANCORP OF NC		06/23/2017	Various	159.000	4,905		
710577-10-7	PEOPLES BANCORP OF NC		12/01/2017	Stock Dividend	16.000			
712704-10-5	PEOPLE'S UNITED FINANCIAL INC		06/23/2017	Various	1,165.000	20,060		
712704-10-5	PEOPLE'S UNITED FINANCIAL INC		04/03/2017	Tax Free Exchange	1,141.000	13,575		
71377A-10-3	PERFORMANCE FOOD GROUP CO		06/23/2017	Various	1,309.000	35,078		
714046-10-9	PERKINELMER INC		06/23/2017	Various	99.000	6,776		
71639T-10-6	PETIQ INC		09/15/2017	Various	275.000	6,787		
71742Q-10-6	PHIBRO ANIMAL HEALTH CORP		06/23/2017	Various	82.000	3,087		
71943U-10-4	PHYSICIANS REALTY TRUST		06/23/2017	Various	390.000	8,439		
720795-10-3	PIERIS PHARMACEUTICALS INC		06/23/2017	Various	1,321.000	6,406		
72346Q-10-4	PINNACLE FINANCIAL PARTNERS IN		06/23/2017	Various	243.000	14,883		
72346Q-10-4	PINNACLE FINANCIAL PARTNERS IN		06/16/2017	Tax Free Exchange	813.000	25,932		
723484-10-1	PINNACLE WEST CAPITAL CORP		06/23/2017	Various	30.000	2,635		
723787-10-7	PIONEER NATURAL RESOURCES CO		06/23/2017	Various	165.000	25,726		
72581M-30-5	PIXELWORKS INC		06/23/2017	Various	1,047.000	4,973		
72703H-10-1	PLANET FITNESS INC		06/23/2017	Various	2,603.000	63,118		
72766Q-10-5	PLATFORM SPECIALTY PRODUCTS CO		06/23/2017	Various	2,742.000	34,629		
73278L-10-5	POOL CORP		06/23/2017	Various	55.000	6,742		
733174-70-0	POPULAR INC		06/23/2017	Various	313.000	12,228		
736508-84-7	PORTLAND GENERAL ELECTRIC CO		06/23/2017	Various	159.000	7,437		
737446-10-4	POST HOLDINGS INC		06/23/2017	Various	57.000	4,423		
737630-10-3	POTLATCH CORP		06/23/2017	Various	349.000	16,820		
739276-10-3	POWER INTEGRATIONS INC		06/23/2017	Various	55.000	3,627		
73943T-10-3	PQ GROUP HOLDINGS INC		12/15/2017	Various	890.000	14,569		
74039L-10-3	PREFERRED APARTMENT COMMUN A		12/15/2017	Various	1,766.000	36,152		
74051N-10-2	PREMIER INC		06/23/2017	Various	713.000	25,202		
74102M-10-3	PRESIDIO INC		06/23/2017	Various	707.000	11,177		
741511-10-9	PRICESMART INC		06/23/2017	Various	12.000	1,040		
74267C-10-6	PROASSURANCE CORP		06/23/2017	Various	169.000	10,131		
742718-10-9	PROCTER & GAMBLE CO		12/15/2017	Various	592.000	54,401		
743312-10-0	PROGRESS SOFTWARE CORP		06/23/2017	Various	182.000	5,512		
74340W-10-3	PROLOGIS INC		06/23/2017	Various	131.000	7,665		
74347M-10-8	PROPETRO HOLDING CORP		06/23/2017	Various	938.000	12,109		
74383X-10-9	PROVIDENT BANCORP INC		06/23/2017	Various	168.000	3,721		
74431A-10-1	PRUDENTIAL BANCORP INC		06/23/2017	Various	279.000	4,704		
74587B-10-1	PULSE BIOSCIENCES INC		06/23/2017	Various	356.000	11,829		
74587V-10-7	PUMA BIOTECHNOLOGY INC		06/23/2017	Various	101.000	8,837		
746228-30-3	PURE CYCLE CORP		06/23/2017	Various	626.000	4,569		
74624M-10-2	PURE STORAGE INC		06/23/2017	Various	1,142.000	15,404		
74733V-10-0	QEP RESOUCES INC		06/23/2017	Various	471.000	4,554		
74736L-10-9	Q2 HOLDINGS INC		06/23/2017	Various	147.000	5,563		
74758T-30-3	QUALYS INC		06/23/2017	Various	172.000	7,120		
74766D-10-0	QUANTENNA COMMUNICATIONS INC		06/23/2017	Various	807.000	16,808		
747906-50-1	QUANTUM CORP		06/23/2017	Various	1,091.000	7,440		

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
749119-10-3	QUOTIENT TECHNOLOGY INC		06/23/2017	Various	313.000	3,724		
74933V-10-8	RA PHARMACEUTICALS INC		06/23/2017	Various	442.000	10,170		
74934Q-10-8	RCI HOSPITALITY HOLDINGS INC		06/23/2017	Various	330.000	7,563		
749397-10-5	R1 RCM INC		06/23/2017	Various	3,887.000	14,575		
749527-10-7	REV GROUP INC		06/23/2017	Various	432.000	12,605		
74955L-10-3	RGC RESOURCES INC		06/23/2017	Various	263.000	6,640		
74965L-10-1	RLJ LODGING TRUST		09/01/2017	Taxable Exchange	1,823.000	36,891		
749780-10-5	RSP PERMIAN INC		06/23/2017	Various	2,029.000	64,983		
750236-10-1	RADIAN GROUP INC		06/23/2017	Various	210.000	3,431		
75025X-10-0	RADIANT LOGISTICS INC		06/23/2017	Various	690.000	3,712		
750469-20-7	RADIUS HEALTH INC		06/23/2017	Various	225.000	10,601		
750917-10-6	RAMBUS INC		06/23/2017	Various	448.000	5,304		
75281A-10-9	RANGE RESOURCES CORP		06/23/2017	Various	944.000	21,012		
754907-10-3	RAYONIER INC		06/23/2017	Various	452.000	13,256		
75524B-10-4	RBC BEARINGS INC		06/23/2017	Various	229.000	23,251		
75606N-10-9	REALPAGE INC		06/23/2017	Various	170.000	6,408		
75615P-10-3	REATA PHARMACEUTICALS INC		06/23/2017	Various	114.000	3,302		
75629F-10-9	RECRO PHARMA INC		06/23/2017	Various	456.000	3,237		
75700L-10-8	RED ROCK RESORTS INC		06/23/2017	Various	2,005.000	48,116		
75737F-10-8	REDFIN CORP		09/15/2017	Various	406.000	10,771		
758766-10-9	REGAL ENTERTAINMENT GROUP		06/23/2017	Various	843.000	17,229		
758849-10-3	REGENCY CENTERS CORP		06/23/2017	Various	335.000	20,457		
758849-10-3	REGENCY CENTERS CORP		03/02/2017	Tax Free Exchange	1,703.000	81,490		
758932-10-7	REGIS CORP		06/23/2017	Various	1,085.000	11,110		
75901B-10-7	REGENXBIO INC		06/23/2017	Various	193.000	4,226		
75902K-10-6	REGIONAL MANAGEMENT CORP		06/23/2017	Various	152.000	3,628		
759509-10-2	RELIANCE STEEL & ALUMINUM CO		06/23/2017	Various	156.000	11,142		
760416-10-7	REPUBLIC FIRST BANCORP INC		06/23/2017	Various	543.000	5,077		
76116A-30-6	RESOLUTE ENERGY CORPORATION		06/23/2017	Various	838.000	24,216		
76131N-10-1	RETAIL OPPORTUNITY INVESTMENTS		06/23/2017	Various	220.000	4,208		
761330-10-9	REVANCE THERAPEUTICS INC		06/23/2017	Various	209.000	5,517		
76155G-20-6	REVOLUTION LIGHTING TECHNOLOGY		06/23/2017	Various	439.000	2,880		
76169B-10-2	REXNORD CORP		06/23/2017	Various	288.000	6,635		
766559-60-3	RIGEL PHARMACEUTICALS INC		06/23/2017	Various	1,186.000	3,321		
76680V-10-8	RING ENERGY INC		06/23/2017	Various	906.000	10,636		
767754-10-4	RITE AID CORP		06/23/2017	Various	1,216.000	3,781		
769397-10-0	RIVERVIEW BANCORP INC		06/23/2017	Various	671.000	4,401		
774341-10-1	ROCKWELL COLLINS INC		04/17/2017	Taxable Exchange	1,232.000	119,489		
775133-10-1	ROGERS CORP		06/23/2017	Various	54.000	5,935		
775711-10-4	ROLLINS INC		06/23/2017	Various	375.000	15,752		
780287-10-8	ROYAL GOLD INC		12/15/2017	Various	414.000	34,807		
783754-10-4	RYERSON HOLDING CORP		06/23/2017	Various	439.000	4,017		
78377T-10-7	RYMAN HOSPITALITY PROPERTIES		06/23/2017	Various	245.000	15,941		
78410G-10-4	SBA COMMUNICATIONS CORP		01/17/2017	Tax Free Exchange	4,600.000	86,584		
784117-10-3	SEI INVESTMENTS CO		06/23/2017	Various	429.000	22,744		
78413P-10-1	SEACOR MARINE HOLDINGS INC		06/02/2017	Spin Off	629.000	12,558		
78454L-10-0	SM ENERGY CO		06/23/2017	Various	473.000	7,014		
78467J-10-0	SS&C TECHNOLOGIES HOLDINGS		06/23/2017	Various	730.000	28,351		
78469X-10-7	SPX FLOW INC		06/23/2017	Various	109.000	3,947		
78573L-10-6	SABRA HEALTH CARE REIT INC		08/17/2017	Tax Free Exchange	3,668.000	51,743		
78649D-10-4	SAFETY INCOME AND GROWTH INC		09/15/2017	Various	401.000	7,715		
78667J-10-8	SAGE THERAPEUTICS INC		06/23/2017	Various	243.000	20,466		
78709Y-10-5	SAIA INC		06/23/2017	Various	113.000	5,339		
794093-10-4	SALEM COMMUNICATIONS CORP		06/23/2017	Various	415.000	3,050		
79466L-30-2	SALESFORCE.COM INC		06/23/2017	Various	1,275.000	112,981		
79970Y-10-5	SANCHEZ ENERGY CORP		06/23/2017	Various	706.000	4,730		
80007P-86-9	SANDRIDGE ENERGY INC		06/23/2017	Various	1,269.000	20,010		
800677-10-6	SANGAMO BIOSCIENCES INC		06/23/2017	Various	1,853.000	17,231		
801056-10-2	SANMINA-SCI CORP		06/23/2017	Various	480.000	19,078		
80283M-10-1	SANTANDER CONSUMER USA HOLDING		06/23/2017	Various	1,867.000	21,767		
803607-10-0	SAREPTA THERAPEUTICS INC		12/15/2017	Various	873.000	42,054		
806407-10-2	SCHEIN HENRY INC		09/15/2017	Stock Split	3,020.000			
80689H-10-2	SCHNEIDER NATIONAL INC		06/23/2017	Various	1,179.000	24,757		
808513-10-5	SCHWAB CHARLES CORP NEW COM		06/23/2017	Various	195.000	8,115		
811065-10-1	SCRIPPS NETWORKS INTERACTIVE		06/23/2017	Various	136.000	9,166		

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
811707-80-1	SEACOAST BANKING CORP OF FLORI		06/23/2017	Various	348.000	8,129		
81616X-10-3	SELECT COMFORT CORP		06/23/2017	Various	239.000	7,569		
81617J-30-1	SELECT ENERGY SERVICES INC		09/15/2017	Various	351.000	5,384		
816212-10-4	SELECTA BIOSCIENCES INC		06/23/2017	Various	474.000	8,394		
81663A-10-5	SEMGROUP CORP		06/23/2017	Various	744.000	18,227		
816850-10-1	SEMTECH CORP		06/23/2017	Various	148.000	5,298		
816851-10-9	SEMPRA ENERGY		06/23/2017	Various	55.000	6,204		
81725T-10-0	SENSIENT TECHNOLOGIES CORP		06/23/2017	Various	31.000	2,496		
81762P-10-2	SERVICENOW INC		06/23/2017	Various	357.000	38,478		
819047-10-1	SHAKE SHACK INC CLASS A		06/23/2017	Various	196.000	7,251		
824348-10-6	SHERWIN-WILLIAMS CO/THE		06/23/2017	Various	58.000	20,710		
824543-10-2	SHILOH INDUSTRIES INC		06/23/2017	Various	313.000	4,141		
82621J-10-5	SIENTRA INC		06/23/2017	Various	549.000	5,138		
826919-10-2	SILICON LABORATORIES INC		06/23/2017	Various	173.000	12,135		
827048-10-9	SILGAN HOLDINGS INC		05/30/2017	Stock Split	1,217.000			
82836G-10-2	SILVERBOW RESOURCES INC		06/23/2017	Various	253.000	6,534		
828730-20-0	SIMMONS FIRST NATIONAL CORP		10/20/2017	Taxable Exchange	289.000	17,315		
829073-10-5	SIMPSON MANUFACTURING CO INC		06/23/2017	Various	290.000	12,599		
829214-10-5	SIMULATIONS PLUS INC		06/23/2017	Various	414.000	5,195		
82982L-10-3	SITEONE LANDSCAPE SUPPLY INC		06/23/2017	Various	844.000	44,019		
83190L-20-8	SMARTFINANCIAL INC		06/23/2017	Various	275.000	6,561		
83191H-10-7	SMART SAND INC		06/23/2017	Various	389.000	3,011		
83418M-10-3	SOLARIS OILFIELD INFRAST		06/23/2017	Various	369.000	3,959		
83570V-10-7	SONUS NETWORKS INC		10/30/2017	Tax Free Exchange	2,205.000	52,431		
838518-10-8	SOUTH JERSEY INDUSTRIES INC		06/23/2017	Various	168.000	5,816		
840441-10-9	SOUTH STATE CORP		06/23/2017	Various	101.000	8,514		
840441-10-9	SOUTH STATE CORP		12/01/2017	Tax Free Exchange	301.000	12,034		
842587-10-7	SOUTHERN CO		03/31/2017	Various	2,209.000	109,961		
84265V-10-5	SOUTHERN COPPER CORP		06/23/2017	Various	317.000	11,056		
84470P-10-9	SOUTHSIDE BANCSHARES INC		06/23/2017	Various	171.000	5,750		
84470P-10-9	SOUTHSIDE BANCSHARES INC		05/25/2017	Stock Dividend	22.000			
845467-10-9	SOUTHWESTERN ENERGY CO		06/23/2017	Various	2,227.000	12,893		
846511-10-3	SPARK ENERGY INC		06/23/2017	Various	185.000	4,190		
846511-10-3	SPARK ENERGY INC		06/19/2017	Stock Split	123.000			
84652J-10-3	SPARK THERAPEUTICS INC		06/23/2017	Various	195.000	12,062		
848637-10-4	SPLUNK INC		06/23/2017	Various	194.000	11,334		
84920Y-10-6	SPORTSMAN'S WAREHOUSE HOLDINGS		06/23/2017	Various	676.000	3,630		
852234-10-3	SQUARE INC		06/23/2017	Various	6,526.000	157,720		
85254J-10-2	STAG INDUSTRIAL INC		06/23/2017	Various	731.000	19,918		
854502-10-1	STANLEY BLACK AND DECKER		06/23/2017	Various	117.000	16,735		
85569C-10-7	STARTEK INC		06/23/2017	Various	352.000	4,188		
85571B-10-5	STARWOOD PROPERTY TRUST		06/23/2017	Various	355.000	8,115		
858155-20-3	STEELCASE INC		06/23/2017	Various	462.000	6,306		
85858C-10-7	STEMLINE THERAPEUTICS INC		06/23/2017	Various	420.000	3,822		
858912-10-8	STERICYCLE INC		06/23/2017	Various	39.000	2,998		
85917A-10-0	STERLING BANCORP DEL		10/02/2017	Tax Free Exchange	3,208.000	45,506		
859241-10-1	STERLING CONSTRUCTION CO INC		06/23/2017	Various	1,004.000	11,164		
861642-40-3	STONE ENERGY CORP		06/23/2017	Various	749.000	13,062		
862121-10-0	STORE CAPITAL CORP		06/23/2017	Various	246.000	5,109		
862578-10-1	STRAIGHT PATH COMMUNICATIONS		12/15/2017	Various	193.000	34,992		
863167-20-1	STRATUS PROPERTIES INC		06/23/2017	Various	119.000	3,439		
863667-10-1	STRYKER CORP		06/23/2017	Various	24.000	3,387		
864159-10-8	STURM RUGER & CO INC		06/23/2017	Various	111.000	7,392		
86606G-10-1	SUMMIT FINANCIAL GROUP INC		06/23/2017	Various	150.000	3,298		
866082-10-0	SUMMIT HOTEL PROPERTIES INC		06/23/2017	Various	115.000	2,195		
86614U-10-0	SUMMIT MATERIALS INC		01/31/2017	Various	2,357.000	59,156		
86614U-10-0	SUMMIT MATERIALS INC		12/07/2017	Stock Dividend	59.000			
866674-10-4	SUN COMMUNITIES INC		06/23/2017	Various	214.000	19,233		
86771W-10-5	SUNRUN INC		06/23/2017	Various	587.000	3,962		
86777J-10-8	SUNSHINE BANCORP INC		06/23/2017	Various	272.000	5,826		
867892-10-1	SUNSTONE HOTEL INVESTORS INC		06/23/2017	Various	996.000	16,443		
868536-30-1	SUPERVALU INC		08/02/2017	Tax Free Exchange	888.000	144,863		
86933G-10-5	SUTHERLAND ASSET MANAGEMENT CO		06/23/2017	Various	607.000	9,195		
87105L-10-4	SWITCH INC		12/15/2017	Various	1,325.000	22,663		
87157D-10-9	SYNAPTICS INC		06/23/2017	Various	59.000	3,539		

SCHEDULE D - PART 3

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

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87162W-10-0	SYNNEX CORP		06/23/2017	Various	57.000	7,316		
871639-30-8	SYNERGY PHARMACEUTICALS INC		06/23/2017	Various	1,458.000	6,910		
87164F-10-5	SYNDAX PHARMACEUTICALS INC FIG		06/23/2017	Various	359.000	4,746		
871840-10-7	SYROS PHARMACEUTICALS INC		06/23/2017	Various	496.000	8,645		
87240R-10-7	TFS FINANCIAL CORP		06/23/2017	Various	541.000	8,347		
872590-10-4	T-MOBILE US INC		06/23/2017	Various	262.000	16,609		
87266J-10-4	TPI COMPOSITES INC		06/23/2017	Various	400.000	7,439		
87266M-10-7	TPG RE FINANCE TRUST INC		09/15/2017	Various	427.000	8,347		
87305R-10-9	TTM TECHNOLOGIES INC		06/23/2017	Various	878.000	16,128		
87336U-10-5	TABLEAU SOFTWARE INC CL A		06/23/2017	Various	60.000	3,990		
873379-10-1	TABULA RASA HEALTHCARE INC		06/23/2017	Various	350.000	5,078		
87357P-10-0	TACTILE SYSTEMS TECHNOLOGY I		06/23/2017	Various	357.000	9,681		
87403A-10-7	TAILORED BRANDS INC		06/23/2017	Various	1,091.000	10,898		
874054-10-9	TAKE-TWO INTERACTIVE SOFTWARE		12/15/2017	Various	839.000	76,086		
876030-10-7	TAPESTRY INC COM		06/23/2017	Various	131.000	6,119		
87612G-10-1	TARGA RESOURCES CORP		06/23/2017	Various	1,473.000	75,949		
87724P-10-6	TAYLOR MORRISON HOME CORP-A		06/23/2017	Various	1,010.000	23,773		
879080-10-9	TEJON RANCH CO		10/27/2017	Capital Contribution	0.000	2,502		
879080-10-9	TEJON RANCH CO		10/27/2017	Tax Free Exchange	139.000	612		
87918A-10-5	TELADOC INC		06/23/2017	Various	1,243.000	44,744		
879360-10-5	TELEDYNE TECHNOLOGIES INC		06/23/2017	Various	93.000	11,658		
879369-10-6	TELEFLEX INC		06/23/2017	Various	15.000	3,091		
87968A-10-4	TELLURIAN INC		06/23/2017	Various	2,116.000	21,031		
88033G-40-7	TENET HEALTHCARE CORP		06/23/2017	Various	405.000	7,500		
880345-10-3	TENNANT CO		06/23/2017	Various	226.000	16,723		
880349-10-5	TENNECO INC		06/23/2017	Various	27.000	1,475		
88104R-20-9	TERRAFORM POWER INC		12/15/2017	Various	1,698.000	20,400		
881569-10-7	TESARO INC		06/23/2017	Various	309.000	45,333		
88160R-10-1	TESLA MOTORS INC		06/23/2017	Various	142.000	54,445		
88162G-10-3	TETRA TECH INC		06/23/2017	Various	79.000	3,618		
88224Q-10-7	TEXAS CAPITAL BANCSHARES INC		06/23/2017	Various	53.000	3,882		
882681-10-9	TEXAS ROADHOUSE INC		06/23/2017	Various	161.000	8,025		
88322Q-10-8	TG THERAPEUTICS INC		06/23/2017	Various	354.000	4,230		
88339J-10-5	TRADE DESK INC		06/23/2017	Various	474.000	25,693		
883556-10-2	THERMO FISHER SCIENTIFIC INC		08/11/2017	Various	280.000	48,504		
88677Q-10-9	TILE SHOP HLDGS INC		06/23/2017	Various	430.000	8,707		
887098-10-1	TIMBERLAND BANCORP INC		06/23/2017	Various	232.000	5,329		
887399-10-3	TIMKENSTEEL CORP W/I		06/23/2017	Various	916.000	12,347		
88870P-10-6	TIVO CORP		06/23/2017	Various	339.000	6,508		
88870R-10-2	TIVITY HEALTH INC COM		06/23/2017	Various	492.000	19,408		
888846-10-2	TOCAGEN INC		06/23/2017	Various	332.000	4,631		
890516-10-7	TOOTSIE ROLL INDUSTRIES INC		03/03/2017	Stock Dividend	9.000			
891092-10-8	TORO CO		06/23/2017	Various	75.000	5,298		
891906-10-9	TOTAL SYSTEM SERVICES INC		06/23/2017	Various	521.000	30,617		
89400J-10-7	TRANSUNION		12/15/2017	Various	3,759.000	177,678		
89785L-10-7	TRUECAR INC		06/23/2017	Various	326.000	5,965		
898202-10-6	TRUPANION INC		06/23/2017	Various	152.000	3,389		
898349-10-5	TRUSTCO BANK CORP NY		06/23/2017	Various	1,312.000	10,102		
898697-20-6	TUCOWS INC		06/23/2017	Various	349.000	20,293		
90041L-10-5	TURNING POINT BRANDS INC		06/23/2017	Various	183.000	2,983		
90138F-10-2	TWILIO INC		06/23/2017	Various	1,753.000	52,077		
901476-10-1	TWIN DISC INC		06/23/2017	Various	343.000	5,402		
90184L-10-2	TWITTER INC		06/23/2017	Various	883.000	16,334		
90187B-40-8	TWO HARBORS INVESTMENT CORP		10/20/2017	Taxable Exchange	6,757.000	111,491		
90207C-10-5	TWO RIVER BANCORP		06/23/2017	Various	275.000	4,895		
90214J-10-1	2U INC		06/23/2017	Various	178.000	8,579		
902252-10-5	TYLER TECHNOLOGIES INC		06/23/2017	Various	75.000	13,269		
902653-10-4	UDR INC		12/15/2017	Various	896.000	35,270		
902673-10-2	UFP TECHNOLOGIES INC		06/23/2017	Various	226.000	6,305		
903293-40-5	USG CORP		06/23/2017	Various	201.000	5,748		
90333L-20-1	US CONCRETE INC		06/23/2017	Various	32.000	2,494		
90337L-10-8	US PHYSICAL THERAPY INC		06/23/2017	Various	259.000	16,108		
90346E-10-3	US SILICA HOLDINGS INC		06/23/2017	Various	713.000	24,147		
90384S-30-3	ULTA SALON COSMETICS & FRAGRAN		06/23/2017	Various	18.000	5,124		
90385V-10-7	ULTRA CLEAN HOLDINGS		06/23/2017	Various	338.000	6,976		

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
909218-10-9	UNIT CORP		06/23/2017	Various	433.000	7,391		
90984P-30-3	UNITED COMMUNITY BANKS INC/GA		06/23/2017	Various	699.000	18,508		
909907-10-7	UNITED BANKSHARES INC		04/24/2017	Tax Free Exchange	1,067.000	8,918		
911460-10-3	UNITED SECURITY BANCSHARES/FRE		06/23/2017	Various	510.000	5,023		
912008-10-9	US FOODS HOLDING CORP		12/15/2017	Various	6,456.000	180,857		
912909-10-8	UNITED STATES STEEL CORP		06/23/2017	Various	1,162.000	25,852		
91324P-10-2	UNITEDHEALTH GROUP INC		06/23/2017	Various	358.000	66,314		
91324P-10-2	UNITEDHEALTH GROUP INC		03/27/2017	Tax Free Exchange	257.000	35,653		
913259-10-7	UNITIL CORP		06/23/2017	Various	420.000	20,394		
91325V-10-8	UNITI GROUP INC COM		06/23/2017	Various	1,976.000	51,391		
913290-10-2	UNITY BANCORP INC		06/23/2017	Various	266.000	4,429		
91336L-10-7	UNIVAR INC		06/23/2017	Various	2,317.000	68,832		
913456-10-9	UNIVERSAL CORP/RICHMOND VA		06/23/2017	Various	96.000	6,249		
913543-10-4	UNIVERSAL FOREST PRODUCTS INC		11/15/2017	Stock Split	1,550.000			
91544A-10-9	UPLAND SOFTWARE INC		06/23/2017	Various	265.000	5,962		
916896-10-3	URANIUM ENERGY CORP		06/23/2017	Various	5,127.000	8,305		
91829F-10-4	VOXX INTERNATIONAL CORP		06/23/2017	Various	799.000	6,272		
918790-10-9	VAIL RESORTS INC		06/23/2017	Various	112.000	23,661		
918905-10-0	VALHI INC		06/23/2017	Various	882.000	2,910		
92047W-10-1	VOLVOLINE INC		05/15/2017	Spin Off	6,726.000	37,364		
921659-10-8	VANDA PHARMACEUTICALS INC		06/23/2017	Various	190.000	3,021		
92210H-10-5	VANTIV INC - CL A		06/23/2017	Various	341.000	21,294		
92214X-10-6	VAREX IMAGING CORP		01/30/2017	Spin Off	1,492.000	5,203		
922280-10-2	VARONIS SYSTEMS INC		06/23/2017	Various	318.000	11,988		
92240M-10-8	VECTOR GROUP LTD		09/19/2017	Stock Dividend	146.000			
922417-10-0	VEECO INSTRUMENTS INC		05/30/2017	Taxable Exchange	158.000	5,058		
922475-10-8	VEEVA SYSTEMS INC		06/23/2017	Various	481.000	30,695		
92276F-10-0	VENTAS INC		06/23/2017	Various	468.000	33,562		
92339V-10-0	VEREIT INC		06/23/2017	Various	605.000	4,876		
92343E-10-2	VERISIGN INC		06/23/2017	Various	43.000	4,040		
923451-10-8	VERITEX HOLDINGS INC		06/23/2017	Various	213.000	5,599		
923454-10-2	VERITIV CORP W/I		06/23/2017	Various	54.000	2,395		
92529L-10-2	VERSARTIS INC		06/23/2017	Various	326.000	5,884		
92531L-20-7	VERSO CORP		06/23/2017	Various	1,233.000	4,981		
92532W-10-3	VERSUM MATERIALS INC		06/23/2017	Various	256.000	8,614		
92552V-10-0	VIASAT INC		06/23/2017	Various	242.000	16,147		
92672L-10-7	VIEWRAY INC		06/23/2017	Various	1,068.000	7,070		
92840M-10-2	VISTRA ENERGY CORP		06/23/2017	Various	9,455.000	158,358		
92852W-20-4	VIVEVE MEDICAL INC		06/23/2017	Various	612.000	4,865		
92857F-10-7	VOCERA COMMUNICATIONS INC		06/23/2017	Various	122.000	3,323		
92922P-10-6	W&T OFFSHORE INC		06/23/2017	Various	1,894.000	3,863		
92924F-10-6	WGL HOLDINGS INC		06/23/2017	Various	99.000	8,261		
92936U-10-9	WPC US EQUITY		06/23/2017	Various	63.000	4,256		
930427-10-9	WAGEWORKS INC		06/23/2017	Various	95.000	6,469		
931427-10-8	WALGREENS BOOTS ALLIANCE		06/23/2017	Various	2,667.000	203,582		
932TXK-90-1	GEMSTAR-TV GUIDE INTERNATIONAL		10/25/2017	Various	243.000			
93627C-10-1	WARRIOR MET COAL INC		06/23/2017	Various	565.000	9,186		
93964W-10-8	WP GLIMCHER INC		06/23/2017	Various	1,169.000	9,480		
942622-20-0	WATSCO INC		06/23/2017	Various	179.000	27,825		
94419L-10-1	WAYFAIR INC		06/23/2017	Various	201.000	15,472		
948849-10-4	WEIS MARKETS INC		06/23/2017	Various	168.000	8,008		
94946T-10-6	WELLCARE HEALTH PLANS INC		06/23/2017	Various	53.000	9,713		
95040Q-10-4	WELL TOWER		06/23/2017	Various	285.000	22,066		
95082P-10-5	WESCO INTERNATIONAL INC		06/23/2017	Various	100.000	5,560		
955306-10-5	WEST PHARMACEUTICAL SERVICES I		06/23/2017	Various	102.000	9,834		
95709T-10-0	WESTAR ENERGY INC		06/23/2017	Various	165.000	8,762		
958102-10-5	WESTERN DIGITAL CORP		06/23/2017	Various	281.000	26,226		
958892-10-1	WESTFIELD FINANCIAL INC		06/23/2017	Various	424.000	4,282		
966084-20-4	WHITESTONE		06/23/2017	Various	317.000	3,915		
966387-40-9	WHITING PETROLEUM CORP		11/09/2017	Tax Free Exchange	3,512.000	131,648		
96758W-10-1	WIDEOPENWEST INC		09/15/2017	Various	806.000	12,669		
96812T-10-2	WILDHORSE RESOURCE DEVELOPMENT		06/23/2017	Various	705.000	8,107		
968223-20-6	WILEY JOHN & SONS INC CL A		06/23/2017	Various	114.000	5,950		
96924N-10-0	WILLDAN GROUP INC		06/23/2017	Various	279.000	8,230		
969457-10-0	WILLIAMS COS INC		06/23/2017	Various	5,019.000	144,481		

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
97382A-20-0	WINDSTREAM HOLDINGS INC		02/28/2017	Tax Free Exchange	3,840.000	70,949		
974155-10-3	WINGSTOP INC		06/23/2017	Various	470.000	14,541		
974637-10-0	WINNEBAGO INDUSTRIES		06/23/2017	Various	928.000	31,921		
97650W-10-8	WINTRUST FINANCIAL CORP		06/23/2017	Various	210.000	15,360		
980745-10-3	WOODWARD GOVERNOR CO		06/23/2017	Various	206.000	14,192		
98138H-10-1	WORKDAY INC-CLASS A		06/23/2017	Various	446.000	46,081		
98212B-10-3	WPX ENERGY INC		01/31/2017	Various	3,986.000	55,517		
983772-10-4	XO GROUP INC		06/23/2017	Various	617.000	10,858		
983793-10-0	XPO LOGISTICS INC		06/23/2017	Various	674.000	41,838		
98401F-10-5	XENCOR INC		06/23/2017	Various	266.000	5,841		
984121-60-8	XEROX CORP		06/15/2017	Tax Free Exchange	8,463.000	242,330		
98421B-10-0	XPERI CORP COM		06/23/2017	Various	279.000	8,718		
985817-10-5	YELP INC		06/23/2017	Various	280.000	8,646		
98585N-10-6	YEXT INC		06/23/2017	Various	452.000	5,979		
987184-10-8	YORK WATER CO		06/23/2017	Various	467.000	17,441		
98850P-10-9	YUM CHINA HOLDINGS INC		06/23/2017	Various	948.000	37,907		
98919V-10-5	ZAYO GROUP HOLDINGS INC		06/23/2017	Various	1,200.000	37,845		
98936J-10-1	ZENDESK INC		06/23/2017	Various	409.000	12,101		
98954M-20-0	ZILLOW GROUP INC		06/23/2017	Various	249.000	12,708		
98956P-10-2	ZIMMER HOLDINGS INC		06/23/2017	Various	589.000	76,028		
98978L-20-4	ZOGENIX INC		12/15/2017	Various	928.000	35,036		
98978V-10-3	ZOETIS INC		06/23/2017	Various	1,314.000	82,486		
989817-10-1	ZUMIEZ INC		06/23/2017	Various	229.000	2,748		
98986X-10-9	ZYNERBA PHARMACEUTICALS INC		06/23/2017	Various	430.000	8,070		
G30401-10-6	ENDO PHARMACEUTICALS HOLDINGS		06/23/2017	Various	1,677.000	19,854		
G4863A-10-8	INTERNATIONAL GAME TECHNOLOGY		06/23/2017	Various	519.000	9,647		
G8807B-10-6	THERAVANCE BIOPHARMA INC W/I		06/23/2017	Various	134.000	5,678		
Y26889-10-8	GENER MARITIME		06/23/2017	Various	863.000	5,281		
36729W-20-2	GASTAR EXPLORATION LTD	A	06/23/2017	Various	7,137.000	6,689		
498696-10-3	KLONDEX MINES LTD	A	06/23/2017	Various	6,735.000	24,379		
535919-50-0	LIONS GATE ENTERTAINMENT CORP	A	06/23/2017	Various	101.000	2,563		
67001K-20-2	NOVELION THERAPEUTICS INC	A	06/23/2017	Various	591.000	6,246		
903914-20-8	ULTRA PETROLEUM CORP	A	06/23/2017	Various	5,684.000	56,551		
91822J-10-3	VBI VACCINES INC	A	06/23/2017	Various	907.000	3,927		
580037-10-9	MCDERMOTT INTERNATIONAL INC	D	06/23/2017	Various	906.000	6,459		
87265H-10-9	TRI POINTE HOMES INC	D	06/23/2017	Various	1,197.000	15,045		
G0084W-10-1	ADIENT PLC	D	06/23/2017	Various	175.000	11,222		
G0443N-10-7	AQUAVENTURE HOLDINGS LTD	D	06/23/2017	Various	443.000	7,229		
G0450A-10-5	ARCH CAPITAL GROUP LTD	C	06/23/2017	Various	78.000	7,249		
G06242-10-4	ATLASSIAN CORP PLC	D	12/15/2017	Various	2,580.000	101,382		
G0684D-10-7	ATHENE HOLDING LTD	D	09/15/2017	Various	3,853.000	201,293		
G0750C-10-8	AXALTA COATING SUSTEMS LTD	C	06/23/2017	Various	1,932.000	61,703		
G0750W-10-4	AXOVANT SCIENCES LTD	D	06/23/2017	Various	138.000	3,294		
G0772R-20-8	BANK OF NT BUTTERFIELD & SON	D	06/23/2017	Various	1,841.000	61,098		
G11196-10-5	BIOHAVEN PHARMACEUTICAL HOLD	D	06/23/2017	Various	387.000	9,802		
G1154H-10-7	BELMOND LTD	C	06/23/2017	Various	842.000	10,903		
G2709G-10-7	DELPHI TECHNOLOGIES PLC	D	12/05/2017	Spin Off	3,392.000	145,305		
G3157S-10-6	ENSCO PLC-CL A	D	10/06/2017	Taxable Exchange	4,725.000	27,309		
G3198U-10-2	ESSENT GROUP LTD	D	06/23/2017	Various	322.000	11,591		
G3682E-19-2	FRONTLINE LTD	D	06/23/2017	Various	1,654.000	9,245		
G4740B-10-5	ICHOR HOLDINGS LTD	D	06/23/2017	Various	445.000	10,390		
G47567-10-5	IHS MARKIT LTD	D	06/23/2017	Various	14,622.000	680,597		
G5005R-10-7	JAMES RIVER GROUP HOLDINGS LTD	D	06/23/2017	Various	49.000	1,948		
G51502-10-5	JOHNSON CONTROLS INTERNATION	D	06/23/2017	Various	575.000	24,044		
G5315B-10-7	KOSMOS ENERGY LTD	D	06/23/2017	Various	1,011.000	6,126		
G5509L-10-1	LIVANOVA PLC	D	06/23/2017	Various	1,887.000	117,965		
G5753U-11-2	MAIDEN HOLDINGS LTD	D	06/23/2017	Various	271.000	3,035		
G5876H-10-5	MARVELL TECHNOLOGY GROUP LTD	C	06/23/2017	Various	181.000	3,198		
G5960L-10-3	MEDTRONIC INC	D	04/13/2017	Corporate Action	0.000	1,700		
G6095L-10-9	APTIV PLC	D	12/05/2017	Tax Free Exchange	10,177.000	751,885		
G6359F-10-3	NABORS INDUSTRIES LTD	C	12/15/2017	Taxable Exchange	1,033.000	5,795		
G65431-10-1	NOBLE CORP PLC	D	06/23/2017	Various	3,306.000	12,859		
G67506-10-8	OM ASSET MANAGEMENT PLC	D	06/23/2017	Various	530.000	7,796		
G73268-10-7	QUOTIENT LTD	D	06/23/2017	Various	978.000	6,572		
G8232Y-10-1	SMART GLOBAL HOLDINGS INC	D	09/15/2017	Various	781.000	16,837		

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
G84720-10-4	STERIS PLC SHS USD	D	06/23/2017	Various	3,269.000	269,703		
G85347-10-5	STRONGBRIDGE BIOPHARMA PLC	D	06/23/2017	Various	807.000	4,438		
G9019D-10-4	TRAVELPORT WORLDWIDE LTD	C	06/23/2017	Various	331.000	4,577		
G9078F-10-7	TRITON INTERNATIONAL LTD BER	D	06/23/2017	Various	160.000	5,323		
G96629-10-3	WILLIS TOWERS WATSON PLC	D	06/23/2017	Various	4,835.000	702,757		
H2906T-10-9	GARMIN LTD	D	06/23/2017	Various	344.000	17,639		
H8817H-10-0	TRANSOCEAN LTD	D	06/23/2017	Various	2,441.000	19,746		
L0223L-10-1	ARDAGH GROUP SA	D	06/23/2017	Various	716.000	15,665		
L5140P-10-1	INTELSAT SA	D	06/23/2017	Various	1,272.000	3,981		
L9340P-10-1	TRINSEO SA	D	06/23/2017	Various	882.000	58,604		
N33462-10-7	FRANK'S INTERNATIONAL NV	D	06/23/2017	Various	469.000	3,649		
N53745-10-0	LYONDELLBASELL INDU - CL A	D	06/23/2017	Various	10.000	802		
N59465-10-9	MYLAN NV	D	06/23/2017	Various	2,806.000	109,509		
N6596X-10-9	NXP SEMICONDUCTORS NV	D	06/23/2017	Various	12,905.000	1,419,174		
N72482-12-3	QIAGEN NV	D	06/23/2017	Various	371.000	12,880		
N72482-12-3	QIAGEN NV	D	01/25/2017	Tax Free Exchange	8,591.000	157,884		
N7902X-10-6	SENSATA TECHNOLOGIES HOLDING N	D	06/23/2017	Various	6,314.000	259,358		
P31076-10-5	COPA HOLDINGS SA	C	06/23/2017	Various	34.000	3,871		
P73398-10-2	NYMOX PHARMACEUTICAL CORP	D	06/23/2017	Various	1,041.000	3,987		
Q9235V-10-1	TRONOX LTD	D	06/23/2017	Various	611.000	8,431		
V7780T-10-3	ROYAL CARIBBEAN CRUISES LTD	C	06/23/2017	Various	144.000	16,107		
Y0207T-10-0	ARDMORE SHIPPING CORP	D	06/23/2017	Various	361.000	2,942		
Y09827-10-9	BROADCOM LTD	D	06/23/2017	Various	745.000	182,704		
Y2106R-11-0	DORIAN LPG LTD	D	12/07/2017	Spin Off	137.000	742		
Y2187A-14-3	EAGLE BULK SHIPPING INC	C	06/23/2017	Various	1,536.000	7,004		
Y41053-10-2	INTERNATIONAL SEAWAYS INC	D	06/23/2017	Various	832.000	17,379		
Y62196-10-3	NAVIOS MARITIME HOLDINGS INC	D	06/23/2017	Various	3,393.000	4,241		
Y7388L-10-3	SAFE BULKERS INC	D	06/23/2017	Various	1,798.000	4,279		
Y95308-10-5	WAVE LIFE SCIENCES PTE LTD	D	06/23/2017	Various	161.000	3,300		
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						215,683,573	XXX	
298706-82-1	AF EuroPacific Growth Fd R6		12/29/2017	Various	5,450,535.000	262,485,388		
939330-81-7	AF Wash Mutual Investors R6		12/29/2017	Various	2,397,651.000	96,827,456		
024525-37-0	American Beacon Bridgeway Lg Cap Growth Instl		12/29/2017	Various	80,425.000	3,088,409		
040337-83-4	Ariel Appreciation Institutional		12/29/2017	Various	25,192.000	1,224,241		
00766Y-51-3	Champlain Mid Cap Institutional		12/29/2017	Various	303,957.000	4,996,272		
245914-51-0	Delaware Emerging Markets R6		12/29/2017	Various	1,139,554.000	20,749,773		
233203-78-5	DFA Emerging Markets Port Inst		12/29/2017	Various	1,294,239.000	34,788,714		
256206-10-3	Dodge & Cox Int'l Stock Fund		12/29/2017	Various	371,803.000	16,585,992		
481200-22-5	JP Morgan Small Cap Value R6		12/29/2017	Various	168,715.000	5,237,961		
52107V-50-0	Lazard International Equity R6		12/29/2017	Various	1,014,388.000	18,189,714		
957663-66-9	LM WstrnAsst Core Plus Bond S		12/29/2017	Various	14,978,585.000	174,593,606		
54401E-72-1	Lord Abbett High Yield R6		12/29/2017	Various	1,786,687.000	13,764,447		
55273W-47-5	MFS Mid Cap Value R6		12/29/2017	Various	407,759.000	9,277,584		
63868B-66-6	Nationwide Geneva Sm Cap Growth Inst		12/29/2017	Various	16,360.000	915,929		
701765-30-7	Parnassus Fund Instutional		12/29/2017	Various	21,217.000	1,032,703		
779917-10-3	T Rowe Price QM US Sm Cap Gowth Equity		12/29/2017	Various	360,813.000	11,258,253		
880208-77-2	Templeton Global Bond R6		12/29/2017	Various	535,129.000	6,542,990		
87245R-57-3	TIAA CREF Lifecycle 2060 Fund Inst		12/29/2017	Various	470,432.000	5,325,230		
87244W-60-7	TIAA-CREF Bond Fund Inst		12/29/2017	Various	256,307.000	2,653,681		
87245M-84-8	TIAA-CREF Bond Index Fund		12/29/2017	Various	1,063,029.000	11,494,218		
886315-50-6	TIAA-CREF Bond Plus II Inst		12/29/2017	Various	1,836,254.000	19,161,932		
87245M-22-8	TIAA-CREF Emg Mkt Equ Idx Inst		12/29/2017	Various	565,892.000	6,147,794		
87245M-26-9	TIAA-CREF Emg Mkts Equity Inst		12/29/2017	Various	1,392,942.000	16,520,830		
87244W-50-8	TIAA-CREF Equity Index Inst		12/29/2017	Various	2,585,833.000	46,407,271		
87244W-40-9	TIAA-CREF Growth & Inc Inst		12/29/2017	Various	3,018,271.000	40,510,821		
886315-79-5	TIAA-CREF High Yield II Inst		12/29/2017	Various	4,253,567.000	41,840,426		
87244W-48-2	TIAA-Cref Inflation Lnkd Bd Fd		12/29/2017	Various	126,252.000	1,447,012		
87244W-51-6	TIAA-CREF Intl Eqty Indx Inst		12/29/2017	Various	7,275,692.000	136,269,597		
87244W-10-2	TIAA-CREF Intl Equity Inst		12/29/2017	Various	6,280,916.000	76,364,360		
87244W-68-0	TIAA-CREF Lg-Cap Grw Idx Inst		12/29/2017	Various	3,562,551.000	90,543,258		
87244W-66-4	TIAA-CREF Lg-Cap Val Idx Inst		12/29/2017	Various	2,087,906.000	39,685,420		
87244W-73-0	TIAA-CREF Lge Cap Value Inst		12/29/2017	Various	4,237,941.000	79,456,196		
886315-56-3	TIAA-CREF Lifcyle Ret Inc Inst		12/29/2017	Various	1,379,944.000	15,706,925		
886315-66-2	TIAA-CREF Lifecycle 2010 Inst		12/29/2017	Various	2,264,750.000	26,048,564		
886315-65-4	TIAA-CREF Lifecycle 2015 Inst		12/29/2017	Various	3,553,489.000	35,622,147		

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
886315-64-7	TIAA-CREF Lifecycle 2020 Inst		12/29/2017	Various	7,265,979.000	74,680,586		
886315-63-9	TIAA-CREF Lifecycle 2025 Inst		12/29/2017	Various	9,012,722.000	93,716,218		
886315-62-1	TIAA-CREF Lifecycle 2030 Inst		12/29/2017	Various	8,615,613.000	89,952,139		
886315-61-3	TIAA-CREF Lifecycle 2035 Inst		12/29/2017	Various	8,061,755.000	85,347,580		
886315-59-7	TIAA-CREF Lifecycle 2040 Inst		12/29/2017	Various	9,591,322.000	102,675,446		
886315-58-9	TIAA-CREF Lifecycle 2045 Inst		12/29/2017	Various	5,595,571.000	67,071,781		
886315-57-1	TIAA-CREF Lifecycle 2050 Inst		12/29/2017	Various	5,315,928.000	63,935,184		
87245M-21-0	TIAA-CREF Lifecycle 2055 Inst		12/29/2017	Various	1,709,020.000	23,359,200		
87244W-33-4	TIAA-CREF Lrge Cap Grwth Inst		12/29/2017	Various	1,409,505.000	26,004,754		
87244W-80-5	TIAA-CREF Mid-Cap Growth Inst		12/29/2017	Various	1,738,970.000	38,441,524		
87244W-86-2	TIAA-CREF Mid-Cap Value Inst		12/28/2017	Various	2,001,102.000	46,706,521		
87244W-70-6	TIAA-CREF Money Mkt Inst		12/29/2017	Various	19,995,349.000	19,995,349		
87244W-79-7	TIAA-CREF Real Estat Sec Inst		12/29/2017	Various	3,481,220.000	54,404,711		
87244W-71-4	TIAA-CREF S&P 500 Index Inst		12/29/2017	Various	3,616,626.000	100,054,434		
886315-80-3	TIAA-CREF Shrt Trm Bd II Inst		12/29/2017	Various	1,448,850.000	14,980,584		
87244W-83-9	TIAA-CREF Small-Cap Eq Inst		12/29/2017	Various	3,038,715.000	58,366,981		
87244W-57-3	TIAA-CREF Sm-Cap Blnd In Inst		12/29/2017	Various	2,455,564.000	50,986,758		
87244W-30-0	TIAA-CREF Soc Choice Eq Inst		12/29/2017	Various	2,313,589.000	43,193,349		
45775L-40-8	TRPrice Institutnl LCap Grwth		12/29/2017	Various	2,005,624.000	72,541,225		
922908-71-0	Vanguard 500 Index Admiral		12/29/2017	Various	268,278.000	59,420,049		
922042-60-1	Vanguard Emerging Market Stock Index Fd		12/29/2017	Various	907,312.000	22,565,397		
921921-30-0	Vanguard Equity Income Admiral		12/29/2017	Various	654,293.000	46,876,611		
922908-69-4	Vanguard Extended Market Index Admiral		12/29/2017	Various	416,129.000	32,169,281		
922031-82-8	Vanguard Intermediate Term Treasury Fd		12/29/2017	Various	920,945.000	10,468,723		
921946-10-9	Vanguard Selected Value Fund		12/29/2017	Various	1,399,671.000	43,819,052		
922908-78-5	Vanguard Small Cap Value Index Fund		12/29/2017	Various	8,489,204.000	228,415,464		
921937-60-3	Vanguard Total Bond Market Index Admira		12/29/2017	Various	1,675,443.000	17,979,778		
921926-20-0	Vanguard Vanguard Explorer Fund		12/29/2017	Various	191,113.000	16,546,520		
921935-20-1	Vanguard Wellington Fund		12/29/2017	Various	4,104,839.000	280,876,907		
9299999. Subtotal - Common Stocks - Mutual Funds						3,258,317,220	XXX	
9799997. Total - Common Stocks - Part 3						3,474,000,793	XXX	
9799998. Total - Common Stocks - Part 5						181,008,846	XXX	
9799999. Total - Common Stocks						3,655,009,639	XXX	
9899999. Total - Preferred and Common Stocks						3,655,009,639	XXX	
9999999 - Totals						3,856,039,064	XXX	392,541

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/Decrease	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in 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
912828-B7-4	UNITED STATES T-BILL 0.625% 02/15/17		02/15/2017	Maturity		46,935,000	46,935,000	46,971,987	46,946,171	(1,690)	(9,481)		(11,171)		46,935,000				146,672	02/15/2017
36202F-W3-6	G2 5166 3.000% 09/20/26		12/01/2017	Paydown		5,618	5,618	5,928	5,912		(293)		(293)		5,618				89	09/20/2026
912828-C3-2	UNITED STATES T-BILL 0.750% 03/15/17		03/15/2017	Maturity		50,000,007	50,000,000	50,054,688	50,028,307	(6,951)	(21,349)		(28,300)		50,000,007				187,500	03/15/2017
36202F-ZU-3	G2 5255 3.000% 12/20/26		12/01/2017	Paydown		41,502	41,502	43,300	43,201		(1,699)		(1,699)		41,502				658	12/20/2026
912828-SY-7	UNITED STATES T-BILL 0.625% 05/31/17		05/31/2017	Maturity			69,615,000			(4,776)	4,776		4,776						38,250	05/31/2017
3620A2-XC-5	GN 717175 4.500% 06/15/39		12/01/2017	Paydown		64,512	64,512	68,695	68,658		(4,146)		(4,146)		64,512				1,402	06/15/2039
912828-TB-6	UNITED STATES T-BILL 0.750% 06/30/17		06/30/2017	Maturity			50,000,000			(16,453)	16,453		16,453						1,035	06/30/2017
3620AS-VD-8	GN 738712 3.000% 09/15/26		12/01/2017	Paydown		59,386	59,386	62,205	62,049		(2,663)		(2,663)		59,386				1,055	09/15/2026
912828-TG-5	UNITED STATES T-BILL 0.500% 07/31/17		07/31/2017	Maturity			30,000,000		4,993	(4,993)			(4,993)						62,772	07/31/2017
38373A-3P-9	GNR 2009-64 UA EXCH PAC-1-11 2.500% 07/20/38		12/01/2017	Paydown		43,322	43,322	43,518	43,464		(141)		(141)		43,322				546	07/20/2038
912828-WP-1	UNITED STATES T-BILL 0.875% 06/15/17		06/15/2017	Maturity			40,000,000		(6,691)	6,691			6,691						16,346	06/15/2017
38375C-KL-3	GNR 2012-50 MA EXCH AD PAC-11 3.500% 03/20/41		12/01/2017	Paydown		18,768	18,768	20,288	20,160		(1,391)		(1,391)		18,768				351	03/20/2041
38376G-4R-8	GNR 2011-121 A SEQ 2.176% 05/16/39		12/01/2017	Paydown		137,720	137,720	138,505	138,311		(591)		(591)		137,720				1,855	05/16/2039
38377J-EA-7	GNR 2010-109 CH EXCH PAC-1-11 3.000% 12/20/37		12/01/2017	Paydown		67,631	67,631	70,357	69,332		(1,701)		(1,701)		67,631				1,045	12/20/2037
38377Y-CB-4	GNR 2011-128 BJ EXCH PT 2.500% 09/16/26		12/01/2017	Paydown		39,417	39,417	40,560	40,495		(1,078)		(1,078)		39,417				541	09/16/2026
38377Y-EE-6	GNR 2011-123 LA SC PAC-11 3.500% 05/20/39		12/01/2017	Paydown		78,230	78,230	83,238	82,715		(4,485)		(4,485)		78,230				1,412	05/20/2039
38377Y-LQ-1	GNR 2011-124 A SC PT 4.000% 06/16/39		12/01/2017	Paydown		110,037	110,037	117,326	116,685		(6,648)		(6,648)		110,037				2,214	06/16/2039
38377Y-XM-7	GNR 2011-135 KA PAC-1-11 3.000% 10/16/41		12/01/2017	Paydown		8,345	8,345	8,755	8,744		(399)		(399)		8,345				134	10/16/2041
38378C-FL-6	GNR 2012-10 LA EXCH AD PAC-1-11 3.500% 07/20/40		12/01/2017	Paydown		71,950	71,950	77,132	76,130		(4,180)		(4,180)		71,950				1,341	07/20/2040
38378C-RL-3	GNR 2012-13 QK EXCH PAC-11 3.000% 01/20/40		12/01/2017	Paydown		40,322	40,322	42,439	42,204		(1,882)		(1,882)		40,322				625	01/20/2040
38378D-C3-7	GNR 2012-31 PG PAC-11 2.000% 01/20/42		12/01/2017	Paydown		11,352	11,352	11,389	11,388		(36)		(36)		11,352				119	01/20/2042
38378G-NG-9	GNR 2012-146 PC EXCH AD PAC-11 2.000% 12/20/42		12/01/2017	Paydown		27,344	27,344	27,977	27,964		(619)		(619)		27,344				275	12/20/2042
38378H-QM-1	GNR 2012-108 KA EXCH AD PAC-11 1.500% 08/16/42		12/01/2017	Paydown		133,401	133,401	132,547	132,561		840		840		133,401				1,071	08/16/2042
0599999. Subtotal - Bonds - U.S. Governments						97,893,864	287,508,857	98,020,834	97,941,524	14,286	(61,942)		(47,656)		97,893,864				467,308	XXX
92928B-AA-9	WAHA AEROSPACE BV LOCAL GOVT GUARN 3.925% 07/28/20	D	07/28/2017	Redemption 100.0000		54,350	54,350	55,222	54,893		(543)		(543)		54,350				1,600	07/28/2020
1099999. Subtotal - Bonds - All Other Governments						54,350	54,350	55,222	54,893		(543)		(543)		54,350				1,600	XXX
3128Q0-DK-0	FG J19106 3.000% 05/01/27		12/01/2017	Paydown		26,237	26,237	27,832	27,732		(1,495)		(1,495)		26,237				380	05/01/2027
3136A5-LA-2	FNR 2012-35 PL AD PAC-11 2.000% 11/25/41		12/01/2017	Paydown		24,610	24,610	24,564	24,565		46		46		24,610				237	11/25/2041
3136AC-U5-8	FNR 2013-15 EP EXCH AD PAC-11 3.500% 08/25/42		12/01/2017	Paydown		113,812	113,812	120,632	120,323		(6,511)		(6,511)		113,812				2,127	08/25/2042
3136AD-DA-4	FNR 2013-23 NH EXCH PT 2.000% 03/25/28		12/01/2017	Paydown		101,128	101,128	103,327	103,181		(2,054)		(2,054)		101,128				1,153	03/25/2028
3136AG-JV-5	FNR 2013-94 CA EXCH SEQ 3.500% 08/25/38		12/01/2017	Paydown		36,941	36,941	37,833	37,736		(795)		(795)		36,941				677	08/25/2038
3136AG-WH-1	FNR 2013-100 CA EXCH SEQ 4.000% 03/25/39		12/01/2017	Paydown		242,820	242,820	259,791	257,858		(15,039)		(15,039)		242,820				5,283	03/25/2039
3136AJ-C7-9	FNR 2014-26 KA SEQ 4.000% 04/25/39		12/01/2017	Paydown		305,356	305,356	327,383	324,459		(19,103)		(19,103)		305,356				6,885	04/25/2039
3136AL-3C-3	FNR 2014-84 DA EXCH SEQ 3.000% 09/25/39		12/01/2017	Paydown		216,219	216,219	224,935	223,183		(6,964)		(6,964)		216,219				3,736	09/25/2039
3136AL-VF-5	FNR 2014-70 A EXCH SEQ 3.000% 06/25/40		12/01/2017	Paydown		60,322	60,322	62,876	62,435		(2,113)		(2,113)		60,322				992	06/25/2040
3136AN-JU-2	FNR 2015-19 CA EXCH SEQ 3.500% 01/25/43		12/01/2017	Paydown		556,279	556,279	586,497	579,522		(23,243)		(23,243)		556,279				10,160	01/25/2043
3136AP-PM-8	FNR 2015-46 BA EXCH SEQ 3.000% 05/25/41		12/01/2017	Paydown		358,722	358,722	369,296	366,826		(8,105)		(8,105)		358,722				5,757	05/25/2041
3136AP-W9-9	FNR 2015-58 CA EXCH SEQ 3.000% 08/25/41		12/01/2017	Paydown		121,683	121,683	125,229	124,555		(2,872)		(2,872)		121,683				1,945	08/25/2041
3136AR-ZG-6	FNR 2016-21 BA EXCH SEQ 3.000% 03/25/42		12/01/2017	Paydown		137,165	137,165	141,451	140,921		(3,756)		(3,756)		137,165				2,334	03/25/2042
3137AA-FU-2	FHR 3857 EC EXCH PAC-11 3.500% 08/15/39		12/01/2017	Paydown		330,010	330,010	345,979	343,973		(13,964)		(13,964)		330,010				5,774	08/15/2039
3137AK-V3-2	FHR 3981 PA PAC-11 3.000% 04/15/31		12/01/2017	Paydown		5,931	5,931	6,203	6,178		(247)		(247)		5,931				89	04/15/2031
3137B0-UT-9	FHR 4182 C SEQ 3.000% 06/15/37		12/01/2017	Paydown		104,981	104,981	109,058	108,439		(3,458)		(3,458)		104,981				1,756	06/15/2037
3137B2-QL-7	FHR 4212 LA PAC-11 3.000% 10/15/39		12/01/2017	Paydown		248,682	248,682	257,522	256,612		(7,930)		(7,930)		248,682				3,995	10/15/2039
3137B8-Z3-4	FHR 4316 DA SEQ 3.000% 02/15/39		12/01/2017	Paydown		69,335	69,335	71,632	71,193		(1,857)		(1,857)		69,335				1,136	02/15/2039

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/Decrease	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in 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
3137BA-D6-6	FHR 4323 CA EXCH SEQ 4.000% 03/15/40		12/01/2017	Paydown		99,417	99,417	106,753	105,781		(6,364)		(6,364)		99,417				2,107	03/15/2040
3137BB-N9-7	FHR 4358 DA EXCH SEQ 3.000% 06/15/40		12/01/2017	Paydown		197,735	197,735	201,863	201,337		(3,603)		(3,603)		197,735				3,458	06/15/2040
3137BC-TN-8	FHR 4376 HA SEQ 3.000% 04/15/40		12/01/2017	Paydown		55,566	55,566	56,651	56,515		(949)		(949)		55,566				889	04/15/2040
3137BD-V9-4	FHR 4385 Q SEQ 3.000% 07/15/39		12/01/2017	Paydown		378,069	378,069	389,115	387,083		(9,014)		(9,014)		378,069				5,850	07/15/2039
3137BD-XX-9	FHR 4390 NY EXCH SEQ 3.000% 06/15/40		12/01/2017	Paydown		599,300	599,300	619,492	617,343		(18,043)		(18,043)		599,300				9,862	06/15/2040
3137BG-6G-9	FHR 4428 LA SC SEQ 3.000% 06/15/39		12/01/2017	Paydown		143,984	143,984	149,164	148,432		(4,448)		(4,448)		143,984				2,245	06/15/2039
3137BG-JD-2	FHR 4444 CH EXCH SEQ 3.000% 01/15/41		12/01/2017	Paydown		623,374	623,374	645,206	642,473		(19,099)		(19,099)		623,374				10,105	01/15/2041
3137BM-2F-2	FHR 4526 MH PAC-1-11 3.000% 02/15/44		12/01/2017	Paydown		59,694	59,694	61,447	61,187		(1,493)		(1,493)		59,694				959	02/15/2044
3137BM-SF-4	FHR 4547 A SEQ 3.000% 12/15/41		12/01/2017	Paydown		126,866	126,866	131,247	130,957		(4,091)		(4,091)		126,866				2,104	12/15/2041
3137BN-E8-3	FHR 4565 DM EXCH SEQ 3.000% 02/15/42		12/01/2017	Paydown		607,047	607,047	630,760	628,209		(21,162)		(21,162)		607,047				10,326	02/15/2042
3138A2-CK-3	FN AH0973 4.000% 12/01/25		12/01/2017	Paydown		93,342	93,342	99,220	98,893		(5,551)		(5,551)		93,342				1,946	12/01/2025
3138EA-EF-0	FN AK5533 3.500% 03/01/27		12/01/2017	Paydown		9,098	9,098	9,792	9,748		(650)		(650)		9,098				161	03/01/2027
3138EH-TA-0	FN AL1444 3.000% 02/01/27		12/01/2017	Paydown		54,223	54,223	57,737	57,509		(3,286)		(3,286)		54,223				906	02/01/2027
3138EK-VV-4	FN AL3327 2.500% 04/01/23		12/01/2017	Paydown		109,027	109,027	110,577	110,394		(1,368)		(1,368)		109,027				1,424	04/01/2023
3138MB-LL-8	FN AP7530 2.500% 09/01/27		12/01/2017	Paydown		18,824	18,824	19,762	19,717		(894)		(894)		18,824				261	09/01/2027
3138WG-5D-4	FN AR8943 2.500% 03/01/23		12/01/2017	Paydown		40,849	40,849	42,682	42,496		(1,647)		(1,647)		40,849				547	03/01/2023
3138WB-KF-1	FN AS2093 3.000% 03/01/24		12/01/2017	Paydown		70,712	70,712	73,712	73,426		(2,714)		(2,714)		70,712				1,062	03/01/2024
31416X-QT-0	FN AB2265 4.000% 02/01/41		12/01/2017	Paydown		18,882	18,882	20,699	20,662		(1,780)		(1,780)		18,882				389	02/01/2041
31418A-QY-7	FN MA1370 2.500% 03/01/23		12/01/2017	Paydown		53,260	53,260	54,408	54,276		(1,016)		(1,016)		53,260				699	03/01/2023
31418A-RU-4	FN MA1398 2.500% 04/01/23		12/01/2017	Paydown		39,717	39,717	41,020	40,878		(1,161)		(1,161)		39,717				513	04/01/2023
762197-LX-7	RHODE ISLAND ST HLTH & EDUCTNL Rhode Island Health & Edu 1.75 1.750% 11/01/17		11/01/2017	Maturity		300,000	300,000	302,718	300,471		(471)		(471)		300,000				5,250	11/01/2017
3199999. Subtotal - Bonds - U.S. Special Revenues						6,759,219	6,759,219	7,026,065	6,987,478		(228,264)		(228,264)		6,759,219				115,479	XXX
00115A-AA-7	AEP TRANSMISSION CO LLC SR UNSEC 3.100% 12/01/26		05/18/2017	Tax Free Exchange		324,388	325,000	324,360	324,365		23		23		324,388				4,954	12/01/2026
00130H-BV-6	AES CORP/VA SR UNSEC 4.481% 06/01/19		09/27/2017	Call 100.0000		82,000	82,000	81,795	81,897		30		30		81,927		73	73	2,792	06/01/2019
00206R-BF-8	AT&T INC SR UNSEC 1.700% 06/01/17		06/01/2017	Maturity		200,000	200,000	200,406	200,035		(35)		(35)		200,000				1,700	06/01/2017
00507V-AJ-8	ACTIVISION BLIZZARD CO.GUARNT 3.400% 09/15/26		06/01/2017	Tax Free Exchange		373,638	375,000	373,553	373,587		51		51		373,638				8,925	09/15/2026
00817Y-AL-2	AETNA INC SR UNSEC 1.500% 11/15/17		11/15/2017	Maturity		125,000	125,000	124,399	124,892		108		108		125,000				1,875	11/15/2017
02005A-CS-5	AMOT 2012-4 A SEQ 1.720% 07/15/19		07/15/2017	Paydown		1,349,000	1,349,000	1,363,465	1,351,232		(2,232)		(2,232)		1,349,000				13,535	07/15/2019
02005A-CW-6	AMOT 2012-5 A SEQ 1.540% 09/15/19		09/15/2017	Paydown		700,000	700,000	704,469	701,745		(1,745)		(1,745)		700,000				8,085	09/15/2019
025537-AF-8	AMERICAN ELECTRIC POWER SR UNSEC 1.650% 12/15/17		12/15/2017	Maturity		700,000	700,000	699,732	699,944		56		56		700,000				11,550	12/15/2017
031162-BQ-2	AMGEN INC SR UNSEC 2.125% 05/15/17		05/15/2017	Maturity		200,000	200,000	198,970	199,920		80		80		200,000				2,125	05/15/2017
044209-AK-0	ASHLAND LLC CO.GUARNT 3.875% 04/15/18		06/26/2017	Call 100.0000		1,000,000	1,000,000	1,003,149	1,001,016		(435)		(435)		1,000,581		(581)	(581)	44,209	04/15/2018
05377R-AZ-7	AESOP 2012-2A A SEQ 2.802% 05/20/18		05/20/2017	Paydown		104,167	104,167	107,784	104,908		(741)		(741)		104,167				730	05/20/2018
10112R-AT-1	BOSTON PROPERTIES LP SR UNSEC 3.700% 11/15/18		12/18/2017	Call 100.0000		500,000	500,000	498,835	499,660		172		172		499,832		168	168	27,611	11/15/2018
105340-AL-7	BRANDYWINE OPER PARTNERS CO.GUARNT 4.950% 04/15/18		11/17/2017	TENDER SALE		202,106	200,000	205,264	201,208		(871)		(871)		200,337		1,769	1,769	10,780	04/15/2018
12527G-AA-1	CF INDUSTRIES INC CO.GUARNT 6.875% 05/01/18		12/01/2017	Call 100.0000		100,000	100,000	116,750	104,043		(2,756)		(2,756)		101,287		(1,287)	(1,287)	9,519	05/01/2018
134429-AV-1	CAMPBELL SOUP CO SR UNSEC 3.050% 07/15/17		07/15/2017	Maturity		950,000	950,000	949,869	950,008		(8)		(8)		950,000				28,975	07/15/2017
14041N-DX-6	COMET 2007-A7 A7 SEQ SB 5.750% 07/15/20		09/15/2017	Paydown		700,000	700,000	789,031	753,169		(53,169)		(53,169)		700,000				30,188	07/15/2020
14149Y-AX-6	CARDINAL HEALTH INC SR UNSEC 1.700% 03/15/18		07/03/2017	Call 100.0000		1,000,000	1,000,000	998,400	999,609		162		162		999,771		229	229	16,056	03/15/2018
151020-AG-9	CELGENE CORP SR UNSEC 1.900% 08/15/17		08/15/2017	Maturity		500,000	500,000	498,930	499,862		138		138		500,000				9,500	08/15/2017
233050-AN-3	DBUBS 2011-LC1A A1 SEQ 3.742% 11/10/46		01/01/2017	Paydown																11/10/2046
233851-AK-0	DAIMLER FINANCE NA LLC CO.GUARNT 2.950% 01/11/17		01/11/2017	Maturity		200,000	200,000	199,650	199,998		2		2		200,000				2,950	01/11/2017
233851-AP-9	DAIMLER FINANCE NA LLC CO.GUARNT 2.400% 04/10/17		04/10/2017	Maturity		300,000	300,000	299,958	299,998		2		2		300,000				3,600	04/10/2017
26884T-AF-9	ERAC USA FINANCE LLC CO.GUARNT 2.750% 03/15/17		03/15/2017	Maturity		300,000	300,000	300,548	300,023		(23)		(23)		300,000				4,125	03/15/2017
278865-AP-5	ECOLAB INC SR UNSEC 1.450% 12/08/17		12/08/2017	Maturity		500,000	500,000	499,595	499,922		78		78		500,000				7,250	12/08/2017

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
29366A-AA-2	ELL 2011-A A1 SEQ 2.040% 09/01/23		12/01/2017	Paydown		75,576	75,576	76,585	76,183		(607)		(607)		75,576				1,188	09/01/2023
294429-AL-9	EQUIFAX INC SR UNSEC 3.250% 06/01/26		09/28/2017	Various		1,755,658	1,875,000	1,874,325	1,874,388		42		42		1,874,430		(118,773)	(118,773)	50,565	06/01/2026
29444U-AL-0	EQUINIX INC SR UNSEC 4.875% 04/01/20		09/28/2017	Call 100.0000		200,000	200,000	200,500	200,206		(65)		(65)		200,141		(141)	(141)	14,545	04/01/2020
31620M-AP-1	FIDELITY NATIONAL INFORM CO.GUARNT 3.625% 10/15/20		07/25/2017	TENDER SALE		1,125,376	1,105,000	1,103,579	1,103,882		156		156		1,104,038		21,338	21,338	31,155	10/15/2020
31620M-AQ-9	FIDELITY NATIONAL INFORM SR UNSEC 4.500% 10/15/22		07/25/2017	TENDER SALE		1,072,980	1,013,000	1,011,146	1,011,419		136		136		1,011,556		61,424	61,424	35,455	10/15/2022
34528Q-BQ-6	FORDF 2012-2 B SUB 2.320% 01/15/19		01/17/2017	Call 100.0000		300,000	300,000	305,391	300,063		(63)		(63)		300,000				580	01/15/2019
34528Q-BY-9	FORDF 2012-5 A SEQ 1.490% 09/15/19		09/15/2017	Paydown		200,000	200,000	201,875	200,268		(268)		(268)		200,000				2,235	09/15/2019
458140-AL-4	INTEL CORP SR UNSEC 1.350% 12/15/17		12/15/2017	Maturity		175,000	175,000	174,815	174,964		36		36		175,000				2,363	12/15/2017
48126E-AA-5	JPMORGAN CHASE & CO SR UNSEC 2.000% 08/15/17		08/15/2017	Maturity		1,000,000	1,000,000	999,144	999,888		112		112		1,000,000				20,000	08/15/2017
500768-AY-2	KRAFT HEINZ FOODS CO CO.GUARNT 2.250% 06/05/17		06/05/2017	Maturity		1,000,000	1,000,000	999,300	999,930		70		70		1,000,000				11,250	06/05/2017
68268N-AH-6	ONEOK PARTNERS LP CO.GUARNT 2.000% 10/01/17		09/01/2017	Call 100.0000		565,000	565,000	568,244	565,350		(360)		(360)		564,990		10	10	10,358	10/01/2017
713448-CW-6	PEPSICO INC SR UNSEC 1.125% 07/17/17		07/17/2017	Maturity		1,000,000	1,000,000	999,803	999,913		87		87		1,000,000				11,250	07/17/2017
718546-AJ-3	PHILLIPS 66 CO.GUARNT 2.950% 05/01/17		05/01/2017	Maturity		600,000	600,000	609,449	600,751		(751)		(751)		600,000				8,850	05/01/2017
759950-CT-3	RAMC 2004-2 AF4 STEP AFC AS 5.392% 07/25/34		12/01/2017	Paydown		32,130	32,130	32,632	32,205		(75)		(75)		32,130				695	07/25/2034
78446V-AB-5	SLMA 2012-A A2 SEQ 3.830% 01/17/45		12/15/2017	Paydown		53,632	53,632	55,377	55,235		(1,603)		(1,603)		53,632				1,305	01/17/2045
81744N-AA-8	SEMT 2012-6 A1 CSTR AFC 2.500% 12/25/42		12/01/2017	Paydown		56,527	56,527	57,771	57,833		(1,305)		(1,305)		56,527				743	12/25/2042
81745F-AA-4	SEMT 2012-3 A1 CSTR AFC 3.500% 07/25/42		12/01/2017	Paydown		9,422	9,422	9,687	9,678		(256)		(256)		9,422				171	07/25/2042
828807-CJ-4	SIMON PROPERTY GROUP LP SR UNSEC 2.150% 09/15/17		06/26/2017	Call 100.0000		1,650,000	1,650,000	1,647,417	1,649,523		224		224		1,649,747		253	253	27,690	09/15/2017
83149U-AB-7	SLMA 2011-B A2 SEQ 3.740% 02/15/29		12/15/2017	Paydown		168,432	168,432	181,270	169,966		(1,534)		(1,534)		168,432				3,331	02/15/2029
85571N-AB-5	STARZ LLC/STARZ FIN CORP CO.GUARNT 5.000% 09/15/19		01/09/2017	Call 100.0000		200,000	200,000	208,000	201,658		(1,658)		(1,658)		200,000				5,611	09/15/2019
87264M-AJ-8	TRW AUTOMOTIVE INC CO.GUARNT 4.500% 03/01/21		12/01/2017	TENDER SALE		211,250	200,000	202,750	201,551		(318)		(318)		201,233		10,017	10,017	11,250	03/01/2021
881609-AY-7	ANDEAVOR CO.GUARNT 4.250% 10/01/17		09/27/2017	Call 100.0000		300,000	300,000	306,750	301,021		(1,021)		(1,021)		300,000				12,608	10/01/2017
883556-BB-7	THERMO FISHER SCIENTIFIC SR UNSEC 1.850% 01/15/18		03/22/2017	Call 100.0000		400,000	400,000	403,624	400,725		(725)		(725)		400,000				7,133	01/15/2018
90131H-CA-1	21ST CENTURY FOX AMERICA CO.GUARNT 3.375% 11/15/26		03/23/2017	Tax Free Exchange		274,484	275,000	274,469	274,475		10		10		274,484				3,223	11/15/2026
90269C-AB-6	UBSBB 2012-C2 A2 SEQ 2.113% 05/10/63		11/01/2017	Paydown		95,464	95,464	97,371	95,593		(129)		(129)		95,464				616	05/10/2063
913017-BU-2	UNITED TECHNOLOGIES CORP SR UNSEC 1.800% 06/01/17		06/01/2017	Maturity		125,000	125,000	124,893	124,991		9		9		125,000				1,125	06/01/2017
92343V-BQ-6	VERIZON COMMUNICATIONS SR UNSEC 4.500% 09/15/20		08/16/2017	Taxable Exchange		321,172	300,000	299,740	299,792		32		32		299,825		21,347	21,347	12,413	09/15/2020
92343V-BR-4	VERIZON COMMUNICATIONS SR UNSEC 5.150% 09/15/23		08/16/2017	Taxable Exchange		1,110,750	1,000,000	996,760	997,646		185		185		997,832		112,918	112,918	47,351	09/15/2023
92343V-CB-8	VERIZON COMMUNICATIONS SR UNSEC 2.550% 06/17/19		02/03/2017	Taxable Exchange		714,316	700,000	701,726	701,365		(49)		(49)		701,316		13,000	13,000	2,281	06/17/2019
92343V-CC-6	VERIZON COMMUNICATIONS SR UNSEC 3.450% 03/15/21		08/16/2017	Taxable Exchange		1,066,460	1,025,000	1,024,816	1,024,883		16		16		1,024,899		41,560	41,560	32,514	03/15/2021
92553P-AM-4	VIACOM INC SR UNSEC 3.125% 06/15/22		12/07/2017	TENDER SALE		285,642	300,000	302,919	301,802		(301)		(301)		301,501		(15,859)	(15,859)	9,167	06/15/2022
94973V-AV-9	ANTHEM INC SR UNSEC 2.375% 02/15/17		02/15/2017	Maturity		163,000	163,000	162,892	162,988		12		12		163,000				1,936	02/15/2017
984121-CF-8	XEROX CORP SR UNSEC 2.950% 03/15/17		03/15/2017	Maturity		2,250,000	2,250,000	2,257,431	2,250,342		(342)		(342)		2,250,000				33,188	03/15/2017
98978V-AG-8	ZOETIS INC SR UNSEC 1.875% 02/01/18		10/12/2017	Call 100.0000		500,000	500,000	499,757	499,938		45		45		499,982		18	18	12,050	02/01/2018
00255X-AD-1	LEIDOS INNOVATIONS CORP CO.ASSET 3.250% 08/16/23		02/07/2017	Taxable Exchange		31,633	19,687	9,218	9,615		85		85		9,699		21,934	21,934	10,014	08/16/2023
03765V-AH-3	PRIME SECURITY SERVICES BOR CO.ASSET 3.992% 05/02/22		03/31/2017	Redemption 100.0000		1,559	1,559	1,578	1,578		(19)		(19)		1,559				17	05/02/2022
03765V-AH-3	PRIME SECURITY SERVICES BOR CO.ASSET 3.992% 05/02/22		07/07/2017	Taxable Exchange		1,548	1,555	9,415	9,268		(7,632)		(7,632)		1,636		(88)	(88)	14,007	05/02/2022
13134M-BE-2	CALPINE CORP CO.ASSET 3.750% 01/15/24		09/29/2017	Redemption 100.0000		7,500	7,500	7,463	7,470		30		30		7,500				146	01/15/2024

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
13134M-BE-2	CALPINE CORP CO.ASSET 3.750% 01/15/24		11/01/2017	Security Withdraw					(220)		220		220						32,270	01/15/2024
13134M-BJ-1	CALPINE CORP CO.ASSET 3.750% 05/31/23		09/29/2017	Redemption 100.0000		3,750	3,750	3,713	3,715		35		35		3,750				60	05/31/2023
13134M-BJ-1	CALPINE CORP CO.ASSET 3.750% 05/31/23		11/01/2017	Security Withdraw					(537)		537		537						16,248	05/31/2023
16117L-BL-2	CHARTER COMMUNICATIONS OPER CO.ASSET 3.005% 01/15/24		09/29/2017	Redemption 100.0000		5,000	5,000	5,026	5,026		(26)		(26)		5,000				63	01/15/2024
16117L-BL-2	CHARTER COMMUNICATIONS OPER CO.ASSET 3.005% 01/15/24		11/01/2017	Security Withdraw					274		(274)		(274)						14,154	01/15/2024
20337E-AN-1	COMMSCOPE INC CO.ASSET 3.366% 12/29/22		03/31/2017	Redemption 100.0000		124,313	124,313	124,662	124,544		(231)		(231)		124,313				823	12/29/2022
20337E-AN-1	COMMSCOPE INC CO.ASSET 3.366% 12/29/22		06/07/2017	Taxable Exchange		113,241	112,500	111,443	110,756		(1,836)		(1,836)		108,921		4,321	4,321	14,494	12/29/2022
410346-AN-0	HANESBRANDS INC CO.ASSET 3.742% 04/29/22		11/01/2017	Security Withdraw															4,499	04/29/2022
43289D-AE-3	HILTON WORLDWIDE FINANCE CO.ASSET 3.238% 10/25/23		03/17/2017	Taxable Exchange		(60,026)	(60,382)	(67,198)	(67,984)		(649)		(649)		(68,633)		8,607	8,607	7,828	10/25/2023
68371Y-AF-0	GXS GROUP INC CO.ASSET 3.242% 01/16/21		02/27/2017	Taxable Exchange		8,136	5,530	3,855	6,152		(20)		(20)		6,132		2,004	2,004	5,433	01/16/2021
71677H-AG-0	PETSMART INC CO.ASSET 4.230% 03/10/22		10/31/2017	Redemption 100.0000		12,532	12,532	12,553	12,544		(13)		(13)		12,532				344	03/10/2022
71677H-AG-0	PETSMART INC CO.ASSET 4.230% 03/10/22		11/01/2017	Security Withdraw					(502)		502		502						53,513	03/10/2022
78709W-AE-9	SCIENCE APPLICATIONS INTERN CO.ASSET 3.563% 05/04/22		11/01/2017	Security Withdraw					(3,246)		3,246		3,246						31,565	05/04/2022
92938K-AB-5	WR GRACE & CO-CONN CO.ASSET 3.311% 02/03/21		11/01/2017	Security Withdraw					(490)		490		490						13,483	02/03/2021
00164D-AM-5	AMC ENTERTAINMENT HOLDINGS CO.ASSET 3.662% 12/15/22		04/18/2017	Redemption 100.0000		3,728	3,728	3,732	3,728						3,728				2,581	12/15/2022
00164D-AM-5	AMC ENTERTAINMENT HOLDINGS CO.ASSET 3.662% 12/15/22		05/05/2017	Taxable Exchange		737,724	734,361	735,279	734,361						734,361		3,363	3,363	10,567	12/15/2022
03852C-AT-3	ARAMARK SERVICES INC CO.ASSET 1.300% 09/07/19		03/28/2017	Redemption 100.0000		155,904	155,904	155,904	155,904						155,904				1,279	09/07/2019
55314N-AF-1	MKS INSTRUMENTS INC CO.ASSET 3.528% 04/29/23		06/30/2017	Redemption 100.0000		17,032	17,032	17,203	17,192		(160)		(160)		17,032				157	04/29/2023
55314N-AF-1	MKS INSTRUMENTS INC CO.ASSET 3.528% 04/29/23		07/07/2017	Taxable Exchange		184,378	183,802	185,640	185,525		(1,723)		(1,723)		183,802		575	575	3,630	04/29/2023
BL1990-25-0	NBTY INC CO.ASSET 5.000% 05/05/23		01/10/2017	Redemption 100.0000		1,250	1,250	1,244	1,244		6		6		1,250					05/05/2023
BL1990-25-0	NBTY INC CO.ASSET 5.000% 05/05/23		02/23/2017	Taxable Exchange		500,923	497,500	495,031	495,209		45		45		495,254		5,669	5,669	13,282	05/05/2023
03852C-AU-0	ARAMARK SERVICES INC CO.ASSET 3.498% 02/24/21		03/28/2017	Redemption 100.0000		741,110	741,110	735,243	736,260		4,850		4,850		741,110				6,337	02/24/2021
05377J-AM-4	AVIS BUDGET CAR RENTAL LLC CO.ASSET 3.500% 03/15/22		03/10/2017	Taxable Exchange		1,486,542	1,488,402	1,484,681	1,485,010		111		111		1,485,121		1,421	1,421	19,246	03/15/2022
BL2012-39-3	KFC HOLDING CO CO.ASSET 0.000% 06/16/23		03/30/2017	Taxable Exchange		99,936	99,500	99,003	99,030		21		21		99,051		885	885	894	06/16/2023
26817H-AC-4	DYNEGY INC CO.ASSET 4.000% 04/23/20		02/07/2017	Redemption 100.0000		215,938	215,938	215,938	215,938						215,938				936	04/23/2020
05538B-AH-8	B/E AEROSPACE INC CO.ASSET 4.060% 12/16/21		04/13/2017	Redemption 100.0000		938,182	938,182	945,809	938,187		(5)		(5)		938,182				16,797	12/16/2021
BL1983-69-3	MGM GROWTH PROPERTIES CO.ASSET 3.482% 04/25/23		03/31/2017	Redemption 100.0000		813	813	810	811		2		2		813				7	04/25/2023
BL1983-69-3	MGM GROWTH PROPERTIES CO.ASSET 3.482% 04/25/23		04/04/2017	Taxable Exchange		323,243	321,750	320,946	321,015		4,984		4,984		326,000		(2,757)	(2,757)	2,866	04/25/2023
12505M-AC-0	OUTFRONT MEDIA CAPITAL L CO.ASSET STOCK 3.031% 01/31/21		03/21/2017	Taxable Exchange		1,490,721	1,483,305	1,482,824	1,483,549		(12)		(12)		1,483,537		7,184	7,184	12,096	01/31/2021
02376C-AM-7	AMERICAN AIRLINES INC CO.ASSET 3.500% 10/10/21		06/21/2017	Taxable Exchange		988,107	989,899	990,721	990,279		(364)		(364)		989,915		(1,808)	(1,808)	23,837	10/10/2021
16117L-BC-2	CHARTER COMMUNICATIONS OPER CO.ASSET 3.000% 07/01/20		01/09/2017	Redemption 100.0000		(1,250)	(1,250)	(1,247)	(1,255)		5		5		(1,250)					07/01/2020
16117L-BC-2	CHARTER COMMUNICATIONS OPER CO.ASSET 3.000% 07/01/20		01/20/2017	Taxable Exchange		985,900	983,441	980,978	981,617		19		19		981,636		4,264	4,264	3,371	07/01/2020
72347N-AQ-3	PINNACLE FOODS FINANCE LLC CO.ASSET 3.526% 01/13/23		02/03/2017	Redemption 100.0000		1,486,241	1,486,241	1,489,689	1,486,507		(266)		(266)		1,486,241				5,597	01/13/2023

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
404122-AT-0	HCA INC CO.ASSET 3.528% 02/09/24		02/23/2017	Taxable Exchange		956,172	947,878	947,878	947,878						947,878		8,294	8,294	6,496	02/09/2024
73179Y-AE-7	POLYONE CORP CO.ASSET MORTGAGE STOCK 3.500% 11/12/22		01/27/2017	Taxable Exchange		499,180	495,003	495,003	495,003						495,003		4,177	4,177	6,882	11/12/2022
BL1983-74-3	TUMI HOLDINGS INC CO.ASSET 4.028% 08/01/23		02/09/2017	Taxable Exchange		125,467	124,688	124,064	124,110		8		8		124,118		1,349	1,349	1,486	08/01/2023
65409Y-BD-6	NIELSEN FINANCE LLC CO.ASSET 3.354% 10/04/23		04/10/2017	Redemption 100.0000		3,709	3,709	3,730	3,720		(11)		(11)		3,709				37	10/04/2023
65409Y-BD-6	NIELSEN FINANCE LLC CO.ASSET 3.354% 10/04/23		04/20/2017	Taxable Exchange		740,610	738,071	742,227	740,309		(2,238)		(2,238)		738,072		2,538	2,538	11,299	10/04/2023
BL1857-19-4	T-MOBILE USA INC CO.ASSET 3.520% 11/09/22		01/30/2017	Redemption 100.0000		1,237,500	1,237,500	1,239,975	1,237,501		(1)		(1)		1,237,500				3,751	11/09/2022
BL1846-13-0	CSRA INC CO.ASSET 3.482% 11/28/22		07/27/2017	Taxable Exchange		778,384	777,086	779,029	777,086						777,086		1,298	1,298	17,654	11/28/2022
89364M-AX-2	TRANSDIGM INC CO.ASSET 3.750% 02/28/20		03/29/2017	CITIGROUP GLOBAL MARKETS INC		502,876	503,444	504,056	503,444						503,444		(569)	(569)	5,036	02/28/2020
89364M-AX-2	TRANSDIGM INC CO.ASSET 3.750% 02/28/20		03/30/2017	Redemption 100.0000		1,314	1,314	1,324	1,314						1,314				13	02/28/2020
55377G-AG-8	MTL PUBLISHING LLC CO.ASSET 3.736% 08/20/22		05/08/2017	Taxable Exchange		951,013	950,357	950,357	950,357						950,357		656	656	11,480	08/20/2022
37943V-BE-2	GLOBAL PAYMENTS INC CO.ASSET 3.024% 04/22/23		05/03/2017	Redemption 100.0000		569,507	569,507	572,474	571,575		(2,068)		(2,068)		569,507				7,915	04/22/2023
44969C-BD-1	IMS HEALTH INC CO.ASSET 3.531% 03/17/21		03/08/2017	Redemption 100.0000		407,627	407,627	408,460	407,709		(82)		(82)		407,627				11,163	03/17/2021
44969C-BD-1	IMS HEALTH INC CO.ASSET 3.531% 03/17/21		03/16/2017	Taxable Exchange		1,064,437	1,053,575	1,055,729	1,053,787		(6)		(6)		1,053,781		10,657	10,657	20,761	03/17/2021
25674D-AJ-2	DOLLAR TREE INC CO.ASSET 3.250% 07/06/22		01/20/2017	Redemption 100.0000		246,692	246,692	247,772	247,478		(787)		(787)		246,692				668	07/06/2022
00766W-AN-3	AECOM TECHNOLOGY COLL TRUST CO.ASSET MOR 3.750% 10/17/21		02/21/2017	Redemption 100.0000		120,999	120,999	121,301	121,257		(258)		(258)		120,999				405	10/17/2021
BL1876-59-0	PINNACLE ENTERTAINMENT INC CO.ASSET 4.000% 04/28/23		07/12/2017	Redemption 100.0000		605,917	605,917	607,836	606,441		(524)		(524)		605,917				7,141	04/28/2023
43289D-AC-7	HILTON WORLDWIDE FINANCE CO.ASSET 3.500% 10/26/20		03/17/2017	Taxable Exchange		65,603	65,134	65,134	65,134						65,134		468	468	906	10/26/2020
064159-AM-8	BANK OF NOVA SCOTIA SR UNSEC 2.550% 01/12/17	A	01/12/2017	Maturity		400,000	400,000	402,632	400,017		(17)		(17)		400,000				5,100	01/12/2017
349553-AJ-6	FORTIS INC SR UNSEC 2.100% 10/04/21	A	06/30/2017	Tax Free Exchange		1,696,276	1,700,000	1,695,665	1,695,867		409		409		1,696,276				26,378	10/04/2021
98417E-AG-5	GLENCORE FINANCE CANADA CO.GUARNT 3.600% 01/15/17	A	01/15/2017	Maturity		1,150,000	1,150,000	1,161,681	1,150,095		(95)		(95)		1,150,000				20,700	01/15/2017
98417E-AU-4	GLENCORE FINANCE CANADA CO.GUARNT 2.700% 10/25/17	A	10/25/2017	Maturity		500,000	500,000	499,160	499,856		144		144		500,000				13,500	10/25/2017
C9413P-AU-7	VALEANT PHARMACEUTICALS CO.ASSET 5.980% 04/01/22	A	04/06/2017	DEUTSCHE BANK SECURITIES INCOR		1,548	1,543	1,560	1,543						1,543		6	6	22	04/01/2022
C9413P-AU-7	VALEANT PHARMACEUTICALS CO.ASSET 5.980% 04/01/22	A	04/01/2017	Redemption 100.0000		77	77	78	77						77				8	04/01/2022
034863-AE-0	ANGLO AMERICAN CAPITAL CO.GUARNT 2.625% 04/03/17	D	04/03/2017	Maturity		200,000	200,000	199,562	199,977		23		23		200,000				2,625	04/03/2017
055451-AU-2	BHP BILLITON FIN USA LTD CO.GUARNT 3.850% 09/30/23	D	09/12/2017	TENDER SALE		849,864	800,000	799,016	799,296		64		64		799,361		50,503	50,503	29,260	09/30/2023
06741C-AB-0	BARCLAYS BANK PLC COVERED 2.250% 05/10/17	D	05/10/2017	Maturity		200,000	200,000	199,042	199,928		72		72		200,000				2,250	05/10/2017
12803W-2A-0	CAIXA ECONOMICA FEDERAL SR UNSEC 2.375% 11/06/17	D	11/06/2017	Maturity		175,000	175,000	172,813	174,569		431		431		175,000				4,156	11/06/2017
21987B-AN-8	CODELCO INC SR UNSEC 3.750% 11/04/20	D	08/01/2017	TENDER SALE		1,164,581	1,100,000	1,142,730	1,130,519		(4,414)		(4,414)		1,126,104		38,477	38,477	30,594	11/04/2020
24023C-AB-2	DBS BANK LTD/SINGAPORE SR UNSEC 2.350% 02/28/17	D	02/28/2017	Maturity		800,000	800,000	804,256	800,151		(151)		(151)		800,000				9,400	02/28/2017
552081-AG-6	LYONDELLBASELL IND NV SR UNSEC 5.000% 04/15/19	D	04/05/2017	BARCLAYS BANK PLC		865,139	822,000	830,355	825,013		(379)		(379)		824,635		40,504	40,504	25,941	04/15/2019
552081-AG-6	LYONDELLBASELL IND NV SR UNSEC 5.000% 04/15/19	D	03/24/2017	Call 100.0000		402,000	402,000	406,086	403,474		(1,474)		(1,474)		402,000				28,885	04/15/2019

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
	MIZUHO BANK LTD CO.GUARNT 1.550% 10/17/17																			
60688Q-AC-9		D	10/17/2017	Maturity		100,000	100,000	99,993	99,996		4		4		100,000				1,550	10/17/2017
62854A-AD-6	MYLAN NV CO.GUARNT 3.950% 06/15/26	D	02/01/2017	Tax Free Exchange		4,578,631	4,500,000	4,582,095	4,579,264		(634)		(634)		4,578,631				22,713	06/15/2026
	NATIONAL AUSTRALIA BK LT SR UNSEC 2.750%																			
63254A-AB-4	03/09/17	D	03/09/2017	Maturity		300,000	300,000	299,457	299,979		21		21		300,000				4,125	03/09/2017
	PENTAIR FINANCE SA CO.GUARNT 1.875%																			
709629-AK-5	09/15/17	D	09/15/2017	Maturity		600,000	600,000	601,674	600,285		(285)		(285)		600,000				11,250	09/15/2017
	PERNOD RICARD SA SR UNSEC 2.950% 01/15/17																			
714264-AF-5		D	01/15/2017	Maturity		450,000	450,000	450,587	450,005		(5)		(5)		450,000				6,638	01/15/2017
	PETROLEOS MEXICANOS CO.GUARNT 3.500%																			
71654Q-BJ-0	07/18/18	D	07/21/2017	TENDER SALE		712,957	700,000	716,300	705,621		(1,986)		(1,986)		703,635		9,322	9,322	24,704	07/18/2018
	PETROLEOS MEXICANOS CO.GUARNT 3.125%																			
71654Q-BQ-4	01/23/19	D	07/21/2017	TENDER SALE		708,400	700,000	669,550	678,353		5,618		5,618		683,971		24,429	24,429	21,753	01/23/2019
	PETROLEOS MEXICANOS CO.GUARNT 5.500%																			
71656L-BH-3	02/04/19	D	01/25/2017	Tax Free Exchange		700,000	700,000	700,000	700,000						700,000				18,288	02/04/2019
	QBE INSURANCE GROUP LTD SR UNSEC 2.400%																			
74728G-AD-2	05/01/18	D	12/29/2017	Call 100.0000		150,000	150,000	150,577	150,385		(286)		(286)		150,099		(99)	(99)	4,558	05/01/2018
	WPP FINANCE 2010 CO.GUARNT 3.625%			STIFEL NICOLAUS &																
92936M-AC-1	09/07/22	D	09/13/2017	COMPANY INC		938,016	900,000	895,626	897,156		319		319		897,476		40,540	40,540	33,350	09/07/2022
	SENSATA TECHNOLOGIES BV CO.ASSET 3.489%			Redemption																
81726J-AE-1	10/14/21	D	02/13/2017	100.0000		17,662	17,662	17,531	17,557		105		105		17,662				8,644	10/14/2021
	SENSATA TECHNOLOGIES BV CO.ASSET 3.489%																			
81726J-AE-1	10/14/21	D	11/01/2017	Security Withdraw				1	(1,554)		1,555		1,555						41,259	10/14/2021
	MALLINCKRODT INTERNATIONAL CO.ASSET			Redemption																
BL1282-77-3	3.500% 03/19/21	D	02/17/2017	100.0000		61,128	61,128	61,281	61,243		(115)		(115)		61,128					03/19/2021
	MALLINCKRODT INTERNATIONAL CO.ASSET																			
BL1282-77-3	3.500% 03/19/21	D	03/10/2017	Taxable Exchange		923,287	922,521	924,826	924,257		(72)		(72)		924,185		(898)	(898)	12,340	03/19/2021
				Redemption																
N5945L-AP-0	NXP BV CO.ASSET 3.270% 12/07/20	D	02/10/2017	100.0000		53,187	53,187	53,400	53,281		(94)		(94)		53,187				(180)	12/07/2020
				Redemption																
N5945L-AK-1	NXP BV CO.ASSET 3.278% 01/11/20	D	02/09/2017	100.0000		1,417,783	1,417,790	1,401,416	1,407,769		10,021		10,021		1,417,783				5,283	01/11/2020
	TRONOX PIGMENTS BV CO.ASSET 4.796%			GOLDMAN SACHS & COMPANY																
BL1291-45-1	03/19/20	D	05/05/2017			618,034	614,195	613,236	613,714		62		62		613,776		4,258	4,258	6,986	03/19/2020
	TRONOX PIGMENTS BV CO.ASSET 4.796%			Redemption																
BL1291-45-1	03/19/20	D	09/22/2017	100.0000		509,677	509,677	510,945	510,581		(904)		(904)		509,677				23,273	03/19/2020
	BROADCOM CAYMAN FINANCE CO.ASSET 3.704%			Redemption																
G2967L-AG-8	02/01/23	D	01/19/2017	100.0000		908,588	908,588	914,158	909,609		(1,021)		(1,021)		908,588				3,371	02/01/2023
	DELOS FINANCE SARL CO.ASSET 3.500%																			
L2324E-AB-7	03/06/21	D	01/23/2017	Taxable Exchange		755,003	750,000	746,875	748,016		28		28		748,044		6,959	6,959	3,312	03/06/2021
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						71,857,023	71,350,671	71,662,789	71,479,532		(68,436)		(68,436)		71,411,095		445,926	445,926	1,584,799	XXX
8399997. Total - Bonds - Part 4						176,564,456	365,673,097	176,764,910	176,463,427	14,286	(359,185)		(344,899)		176,118,528		445,926	445,926	2,169,186	XXX
8399998. Total - Bonds - Part 5						86,811,387	86,705,883	98,495,245			(102,019)		(102,019)		86,711,995		99,393	99,393	886,021	XXX
8399999. Total - Bonds						263,375,843	452,378,980	275,260,155	176,463,427	14,286	(461,204)		(446,918)		262,830,523		545,319	545,319	3,055,207	XXX
8999997. Total - Preferred Stocks - Part 4							XXX													XXX
8999998. Total - Preferred Stocks - Part 5							XXX													XXX
8999999. Total - Preferred Stocks							XXX													XXX
004239-10-9	ACADIA REALTY TRUST		09/15/2017	GUZMAN AND COMPANY	2,235.000	67,352		50,047	73,039	(22,992)			(22,992)		50,047		17,305	17,305	2,079	
000360-20-6	AAON INC		07/13/2017	Various	400.000	15,018		1,482	13,219	(11,738)			(11,738)		1,481		13,537	13,537	52	
015271-10-9	ALEXANDRIA REAL ESTATE EQUITIE		06/16/2017	GUZMAN AND COMPANY	3,094.000	351,832		224,766	343,836	(119,070)			(119,070)		224,766		127,066	127,066	3,733	
000361-10-5	AAR CORP		06/23/2017	Various	250.000	8,581		3,855	8,263	(4,407)			(4,407)		3,856		4,725	4,725	38	
024013-10-4	AMERICAN ASSETS TRUST INC		03/17/2017	GUZMAN AND COMPANY	822.000	34,791		20,815	35,411	(14,597)			(14,597)		20,814		13,977	13,977	214	
000957-10-0	ABM INDUSTRIES INC		06/23/2017	Various	201.000	8,378		2,562	8,209	(5,647)			(5,647)		2,562		5,816	5,816	68	
024835-10-0	AMERICAN CAMPUS COMMUNITIES IN		06/16/2017	GUZMAN AND COMPANY	4,579.000	219,234		206,964	227,896	(20,933)			(20,933)		206,963		12,271	12,271	3,021	
001031-10-3	AEP INDUSTRIES INC		01/18/2017	Corporate Action	87.000	9,570		2,907	10,101	(7,194)			(7,194)		2,907		6,663	6,663		
02589Y-10-0	AMERICAN FARMLAND CO		02/02/2017	Tax Free Exchange	6,347.000	45,283		45,283	50,585	(5,302)			(5,302)		45,283				397	
001031-10-3	AEP INDUSTRIES INC		01/18/2017	Taxable Exchange	98.000	12,625		3,275	11,378	(8,103)			(8,103)		3,275		9,350	9,350		

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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
02665T-30-6	AMERICAN HOMES 4 RENT - A		06/16/2017	GUZMAN AND COMPANY	7,866.000	180,528		131,174	165,029	(33,854)			(33,854)		131,175		49,353	49,353	542	
001055-10-2	AFLAC INC		11/01/2017	Various	1,307.000	101,198		23,015	90,967	(67,952)			(67,952)		23,015		78,183	78,183	1,112	
03027X-10-0	AMERICAN TOWER REIT INC		12/15/2017	Various	23,842.000	3,072,459		1,510,336	2,519,623	(1,009,287)			(1,009,287)		1,510,336		1,562,123	1,562,123	36,382	
001230-10-4	AGNC INVESTMENT CORP		03/02/2017	Various	774.000	15,012		21,610	14,032	7,577			7,577		21,609		(6,597)	(6,597)	418	
03748R-10-1	APARTMENT INVESTMENT & MANAGEM		06/16/2017	GUZMAN AND COMPANY	7,607.000	337,711		204,001	345,738	(141,737)			(141,737)		204,001		133,710	133,710	4,471	
00130H-10-5	AES CORP/THE		12/01/2017	Various	2,719.000	30,285		97,047	31,594	65,452			65,452		97,046		(66,761)	(66,761)	993	
03784Y-20-0	APPLE HOSPITALITY REIT INC		06/16/2017	GUZMAN AND COMPANY	13,131.000	253,270		253,603	262,357	(8,754)			(8,754)		253,603		(333)	(333)	6,892	
001547-10-8	AK STEEL HOLDING CORP		06/05/2017	GUZMAN AND COMPANY	2,547.000	15,552		5,218	26,005	(20,787)			(20,787)		5,218		10,334	10,334		
044102-10-1	ASHFORD HOSPITALITY PRIME, INC		06/16/2017	GUZMAN AND COMPANY	6,464.000	63,320		113,834	88,234	25,600			25,600		113,834		(50,514)	(50,514)	1,810	
001627-10-8	ALJ REGIONAL HOLDINGS INC		06/23/2017	Various	780.000	2,785		3,619	3,424	195			195		3,619		(834)	(834)		
044103-10-9	ASHFORD HOSPITALITY TRUST INC		06/16/2017	GUZMAN AND COMPANY	20,688.000	133,352		204,080	160,539	43,541			43,541		204,080		(70,728)	(70,728)	4,965	
00164V-10-3	AMC NETWORKS INC		06/23/2017	Various	172.000	9,277		41	9,003	(8,962)			(8,962)		41		9,236	9,236		
053484-10-1	AVALONBAY COMMUNITIES INC		12/15/2017	Various	6,979.000	1,329,662		1,051,812	1,236,330	(184,518)			(184,518)		1,051,812		277,850	277,850	18,464	
00165C-10-4	AMC ENTERTAINMENT HLDS-CL A		01/19/2017	Corporate Action	1.000	12		24	33	(9)			(9)		24		(12)	(12)		
101121-10-1	BOSTON PROPERTIES INC		12/15/2017	Various	8,187.000	1,051,355		814,830	1,029,761	(214,931)			(214,931)		814,830		236,525	236,525	11,960	
001744-10-1	AMN HEALTHCARE SERVICES INC		06/05/2017	Various	404.000	14,845		14,136	15,533	(1,397)			(1,397)		14,136		709	709		
105368-20-3	BRANDYWINE REALTY TRUST		06/16/2017	GUZMAN AND COMPANY	11,181.000	190,824		128,594	184,598	(56,004)			(56,004)		128,594		62,230	62,230	3,033	
00206R-10-2	AT&T INC		12/01/2017	Various	12,280.000	463,241		407,929	522,269	(114,340)			(114,340)		407,929		55,312	55,312	15,629	
11120U-10-5	BRIXMOR PROPERTY GROUP INC		06/16/2017	GUZMAN AND COMPANY	14,098.000	276,073		329,180	344,273	(15,093)			(15,093)		329,180		(53,107)	(53,107)	6,154	
002535-30-0	AARON RENTS INC		06/05/2017	GUZMAN AND COMPANY	384.000	14,940		2,102	12,284	(10,182)			(10,182)		2,102		12,838	12,838	21	
124830-10-0	CBL & ASSOCIATES PROPERTIES IN		06/16/2017	GUZMAN AND COMPANY	10,938.000	92,380		209,843	125,787	84,056			84,056		209,843		(117,463)	(117,463)	5,797	
002567-10-5	ABAXIS INC		06/23/2017	Various	163.000	8,565		3,145	8,602	(5,457)			(5,457)		3,145		5,420	5,420	46	
133131-10-2	CAMDEN PROPERTY TRUST		06/16/2017	GUZMAN AND COMPANY	5,361.000	466,745		340,403	450,699	(110,296)			(110,296)		340,403		126,342	126,342	6,964	
002824-10-0	ABBOTT LABORATORIES		12/01/2017	Various	4,016.000	197,325		52,196	154,264	(102,069)			(102,069)		52,195		145,130	145,130	2,542	
141624-10-6	CARE CAPITAL PROPERTIES INC		06/16/2017	GUZMAN AND COMPANY	5,243.000	135,672		139,821	131,074	8,746			8,746		139,820		(4,148)	(4,148)	8,025	
00287Y-10-9	ABBVIE INC		12/01/2017	Various	4,108.000	306,269		58,192	257,243	(199,051)			(199,051)		58,192		248,077	248,077	6,109	
141624-10-6	CARE CAPITAL PROPERTIES INC		08/17/2017	Tax Free Exchange	84,177.000	2,621,374		2,621,374	2,104,412	516,962			516,962		2,621,374				168,454	
004337-10-1	ACCESS NATIONAL CORP		04/20/2017	Corporate Action	1.000	20		15	20	(5)			(5)		15		5	5		
14912Y-20-2	CATCHMARK TIMBER TRUST INC		09/15/2017	GUZMAN AND COMPANY	4,300.000	52,098		53,657	48,419	5,239			5,239		53,658		(1,560)	(1,560)	1,742	
00444T-10-0	ACELRX PHARMACEUTICALS		06/23/2017	Various	1,583.000	3,404		4,068	4,116	(47)			(47)		4,069		(665)	(665)		
165240-10-2	CHESAPEAKE LODGING TRUST		06/16/2017	GUZMAN AND COMPANY	4,417.000	110,714		94,151	114,223	(20,072)			(20,072)		94,151		16,563	16,563	3,534	
004498-10-1	ACI WORLDWIDE INC		06/23/2017	Various	350.000	8,229		2,885	6,353	(3,468)			(3,468)		2,885		5,344	5,344		
198287-20-3	COLUMBIA PROPERTY TRUST INC		12/15/2017	Various	11,955.000	266,138		299,521	258,228	41,293			41,293		299,521		(33,383)	(33,383)	8,583	
00484M-10-6	ACORDA THERAPEUTICS INC		06/23/2017	Various	171.000	3,326		3,371	3,215	156			156		3,371		(45)	(45)		
21870Q-10-5	CORESITE REALTY CORPORATION		06/16/2017	GUZMAN AND COMPANY	1,589.000	160,457		24,480	126,119	(101,639)			(101,639)		24,480		135,977	135,977	2,027	
00507V-10-9	ACTIVISION BLIZZARD INC		12/01/2017	Various	883.000	53,965		1,899	31,885	(29,986)			(29,986)		1,899		52,066	52,066	265	
21871N-10-1	CORECIVIC INC		03/17/2017	GUZMAN AND COMPANY	1,920.000	63,447		63,430	46,964	16,467			16,467		63,431		16	16	806	
00508X-20-3	ACTUANT CORP		06/23/2017	Various	207.000	4,989		3,327	5,371	(2,044)			(2,044)		3,327		1,662	1,662		
22002T-10-8	CORPORATE OFFICE PROPERTIES TR		03/17/2017	GUZMAN AND COMPANY	1,569.000	53,480		36,087	48,984	(12,897)			(12,897)		36,087		17,393	17,393	431	
00508Y-10-2	ACUITY BRANDS INC		08/16/2017	Various	94.000	17,169		2,508	21,701	(19,192)			(19,192)		2,509		14,660	14,660	35	
222795-10-6	COUSINS PROPERTIES INC		03/17/2017	GUZMAN AND COMPANY	6,445.000	52,758		48,439	54,847	(6,408)			(6,408)		48,439		4,319	4,319	387	
005094-10-7	ACTUA CORP		06/23/2017	Various	565.000	7,995		4,432	7,910	(3,478)			(3,478)		4,432		3,563	3,563		
22822V-10-1	CROWN CASTLE INTL CORP		12/15/2017	Various	15,353.000	1,507,681		1,111,628	1,332,179	(220,552)			(220,552)		1,111,627		396,054	396,054	28,390	
005125-10-9	ACXIOM CORP		06/23/2017	Various	172.000	4,512		3,822	4,609	(787)			(787)		3,822		690	690		
229663-10-9	CUBESMART		06/16/2017	GUZMAN AND COMPANY	9,006.000	226,312		109,478	241,090	(131,612)			(131,612)		109,478		116,834	116,834	4,065	
006855-10-0	ADEPTUS HEALTH INC		03/03/2017	Various	500.000	1,487		24,767	3,820	20,947			20,947		24,767		(23,280)	(23,280)		
23283R-10-0	CYRUSONE INC		03/17/2017	GUZMAN AND COMPANY	1,205.000	61,666		30,513	53,900	(23,387)			(23,387)		30,513		31,153	31,153	458	
00724F-10-1	ADOBE SYSTEMS INC		12/01/2017	Various	896.000	132,723		8,084	92,242	(84,159)			(84,159)		8,083		124,640	124,640		
233153-20-4	DCT INDUSTRIAL TRUST INC		06/16/2017	GUZMAN AND COMPANY	3,196.000	162,972		66,880	153,024	(86,145)			(86,145)		66,879		96,093	96,093	1,492	
00737L-10-3	ADTALEM GLOBAL ED INC COM		06/23/2017	Various	164.000	6,134		4,216	5,117	(901)			(901)		4,216		1,918	1,918		
23317H-10-2	DDR CORP		06/16/2017	GUZMAN AND COMPANY	18,038.000	182,305		311,294	275,440	35,854			35,854		311,294		(128,989)	(128,989)	9,363	
00738A-10-6	ADTRAN INC		06/23/2017	Various	353.000	7,025		9,753	7,889	1,864			1,864		9,753		(2,728)	(2,728)	64	
252784-30-1	DIAMONDROCK HOSPITALITY CO		06/16/2017	GUZMAN AND COMPANY	12,647.000	144,892		130,468	145,819	(15,352)			(15,352)		130,467		14,425	14,425	2,708	
00739L-10-1	ADURO BIOTECH INC		06/23/2017	Various	331.000	3,741		3,537	3,774	(236)			(236)		3,538		203	203		
253868-10-3	DIGITAL REALTY TRUST INC		12/15/2017	Various	8,123.000	908,713		590,673	798,187	(207,514)			(207,514)		590,673		318,040	318,040	20,671	
00751Y-10-6	ADVANCE AUTO PARTS INC		06/23/2017	Various	54.000	6,466		1,379	9,132	(7,753)			(7,753)		1,379		5,087	5,087	10	
25960P-10-9	DOUGLAS EMMETT INC		03/17/2017	GUZMAN AND COMPANY	2,548.000	98,111		57,690	93,155	(35,465)			(35,465)		57,690		40,421	40,421	586	
00762W-10-7	ADVISORY BOARD CO/THE		11/20/2017	Various	1,730.000	92,659		47,661	57,523	(9,861)			(9,861)		47,662		44,997	44,997		

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
264411-50-5	DUKE REALTY CORP		12/15/2017	Various	18,499.000	512,588		260,962	491,334	(230,372)			(230,372)		260,962		251,626	251,626	8,980	
00770F-10-4	AEGION CORP		06/23/2017	Various	144.000	2,982		2,855	3,412	(558)			(558)		2,854		128	128		
266130-10-6	DUPONT FABROS TECHNOLOGY INC		03/17/2017	GUZMAN AND COMPANY	1,312.000	63,297		31,665	57,636	(25,971)			(25,971)		31,665		31,632	31,632	656	
00771V-10-8	AERIE PHARMACEUTICALS INC		03/02/2017	Various	314.000	15,149		8,344	11,885	(3,541)			(3,541)		8,344		6,805	6,805		
266130-10-6	DUPONT FABROS TECHNOLOGY INC		09/14/2017	Tax Free Exchange	77,727.000	2,173,426		2,173,426	3,414,547	(1,241,121)			(1,241,121)		2,173,426				116,591	
00773U-10-8	AVALANCHE BIOTECHNOLOGIES INC		06/23/2017	Various	853.000	2,346		21,239	2,474	18,765			18,765		21,239		(18,893)	(18,893)		
26884U-10-9	EPR PROPERTIES		06/16/2017	GUZMAN AND COMPANY	3,143.000	232,322		147,987	225,573	(77,586)			(77,586)		147,987		84,335	84,335	5,326	
007800-10-5	AEROJET ROCKETDYNE HLDGS INC		04/03/2017	Various	692.000	14,633		8,418	12,421	(4,003)			(4,003)		8,418		6,215	6,215		
277276-10-1	EASTGROUP PROPERTIES INC		06/16/2017	GUZMAN AND COMPANY	1,464.000	117,859		83,439	108,102	(24,662)			(24,662)		83,440		34,419	34,419	1,047	
00782L-10-7	ADVANCEPIERRE FOODS HOLDINGS		06/08/2017	Corporate Action	827.000	33,287		22,790	24,629	(1,838)			(1,838)		22,791		10,496	10,496	265	
28140H-20-3	EDUCATION REALTY TRUST INC		06/16/2017	GUZMAN AND COMPANY	3,467.000	136,912		113,450	146,654	(33,204)			(33,204)		113,450		23,462	23,462	2,260	
007903-10-7	ADVANCED MICRO DEVICES INC		08/16/2017	GUZMAN AND COMPANY	1,153.000	14,557		15,454	13,075	2,379			2,379		15,454		(897)	(897)		
292104-10-6	EMPIRE STATE REALTY TRUST INC		03/17/2017	GUZMAN AND COMPANY	2,634.000	54,275		40,969	53,180	(12,211)			(12,211)		40,969		13,306	13,306	277	
007973-10-0	ADVANCED ENERGY INDUSTRIES INC		06/23/2017	Various	82.000	5,662		3,174	4,489	(1,316)			(1,316)		3,173		2,489	2,489		
29444U-70-0	EQUINIX INC		12/15/2017	Various	1,827.000	739,526		437,573	652,988	(215,415)			(215,415)		437,573		301,953	301,953	7,118	
00817Y-10-8	AETNA INC		12/01/2017	Various	1,280.000	182,260		11,297	158,732	(147,436)			(147,436)		11,296		170,964	170,964	1,097	
294628-10-2	EQUITY COMMONWEALTH REIT REITS		06/16/2017	GUZMAN AND COMPANY	11,793.000	372,765		270,005	356,620	(86,615)			(86,615)		270,005		102,760	102,760		
008252-10-8	AFFILIATED MANAGERS GROUP INC		12/01/2017	Various	165.000	29,932		3,121	23,974	(20,853)			(20,853)		3,121		26,811	26,811	79	
29472R-10-8	EQUITY LIFESTYLE PROPERTIES IN		03/17/2017	GUZMAN AND COMPANY	1,180.000	91,538		41,298	85,079	(43,780)			(43,780)		41,299		50,239	50,239	502	
00835P-10-5	AEVI GENOMIC MEDICINE INC COM		06/23/2017	Various	712.000	911		5,566	3,687	1,878			1,878		5,565		(4,654)	(4,654)		
294752-10-0	EQUITY ONE INC		03/02/2017	Tax Free Exchange	97,735.000	2,496,866		2,496,866	2,999,487	(502,621)			(502,621)		2,496,866				17,679	
00846U-10-1	AGILENT TECHNOLOGIES INC		08/16/2017	Various	621.000	37,717		18,077	28,293	(10,216)			(10,216)		18,077		19,640	19,640	197	
29476L-10-7	EQUITY RESIDENTIAL		12/15/2017	Various	24,631.000	1,652,868		1,523,698	1,585,251	(61,553)			(61,553)		1,523,698		129,170	129,170	24,362	
00847J-10-5	AGILYSYS INC		06/23/2017	Various	463.000	4,653		6,771	4,796	1,974			1,974		6,770		(2,117)	(2,117)		
297178-10-5	ESSEX PROPERTY TRUST INC		12/15/2017	Various	4,059.000	1,037,220		624,215	943,718	(319,502)			(319,502)		624,216		413,004	413,004	13,095	
00847L-10-0	AGILE THERAPEUTICS INC		06/23/2017	Various	527.000	2,024		3,984	3,004	980			980		3,984		(1,960)	(1,960)		
30225T-10-2	EXTRA SPACE STORAGE INC		03/17/2017	GUZMAN AND COMPANY	2,014.000	151,764		59,035	155,561	(96,526)			(96,526)		59,035		92,729	92,729	1,571	
009128-30-7	AIR METHODS CORP		04/20/2017	Corporate Action	1,468.000	63,124		22,373	46,756	(24,383)			(24,383)		22,373		40,751	40,751		
31154R-10-9	FARMLAND PARTNERS INC		02/15/2017	Corporate Action	1.000	6		6	6						6					
00912X-30-2	AIR LEASE CORP		06/23/2017	Various	222.000	8,117		4,301	7,621	(3,320)			(3,320)		4,301		3,816	3,816	50	
313747-20-6	FEDERAL REALTY INVESTMENT TRUS		06/16/2017	GUZMAN AND COMPANY	3,372.000	432,686		303,150	479,194	(176,045)			(176,045)		303,149		129,537	129,537	6,609	
009158-10-6	AIR PRODUCTS & CHEMICALS INC		12/01/2017	Various	404.000	60,127		13,338	58,104	(44,766)			(44,766)		13,338		46,789	46,789	906	
31430F-10-1	FELCOR LODGING TRUST INC		06/16/2017	GUZMAN AND COMPANY	17,665.000	131,707		66,292	141,496	(75,204)			(75,204)		66,292		65,415	65,415	2,120	
00971T-10-1	AKAMAI TECHNOLOGIES INC		08/16/2017	Various	514.000	24,744		25,597	34,274	(8,677)			(8,677)		25,597		(853)	(853)		
31430F-10-1	FELCOR LODGING TRUST INC		09/01/2017	Taxable Exchange	128,971.000	944,955		890,821	1,033,058	(142,237)			(142,237)		890,821		54,134	54,134	28,374	
011659-10-9	ALASKA AIR GROUP INC		12/01/2017	Various	217.000	14,971		2,105	19,254	(17,149)			(17,149)		2,105		12,866	12,866	260	
32054K-10-3	FIRST INDUSTRIAL REALTY TRUST		06/16/2017	GUZMAN AND COMPANY	6,428.000	185,411		83,836	180,306	(96,470)			(96,470)		83,836		101,575	101,575	2,224	
012348-10-8	ALBANY INTERNATIONAL CORP		06/23/2017	Various	93.000	4,753		2,082	4,306	(2,224)			(2,224)		2,082		2,671	2,671	47	
33610F-10-9	FIRST POTOMAC REALTY TRUST		10/02/2017	Corporate Action	62,454.000	696,362		749,930	685,120	64,810			64,810		749,930		(53,568)	(53,568)	12,491	
012423-10-9	ALBANY MOLECULAR RESEARCH INC		09/01/2017	Corporate Action	1,060.000	23,055		12,577	19,885	(7,308)			(7,308)		12,577		10,478	10,478		
345605-10-9	FOREST CITY REALTY TRUST		03/17/2017	GUZMAN AND COMPANY	4,567.000	100,454		101,807	95,177	6,631			6,631		101,808		(1,354)	(1,354)	411	
012653-10-1	ALBEMARLE CORP		07/13/2017	Various	261.000	30,176		2,468	22,468	(19,999)			(19,999)		2,469		27,707	27,707	204	
35086T-10-9	FOUR CORNERS PROPERTY TRUST		12/15/2017	Various	2,018.000	53,690		40,388	41,410	(1,021)			(1,021)		40,389		13,301	13,301	1,957	
014339-10-5	ALDER BIOPHARMACEUTICALS INC		08/16/2017	Various	1,547.000	14,303		46,592	32,177	14,414			14,414		46,591		(32,288)	(32,288)		
36162J-10-6	GEO GROUP INC		03/17/2017	GUZMAN AND COMPANY	1,182.000	52,983		42,507	42,470	37			37		42,507		10,476	10,476	827	
01449J-10-5	ALERE INC		10/03/2017	Various	3,570.000	181,532		167,341	139,123	28,218			28,218		167,341		14,191	14,191		
36174X-10-1	GENERAL GROWTH PROPERTIES INC		12/15/2017	Various	11,978.000	279,227		207,235	299,210	(91,975)			(91,975)		207,235		71,992	71,992	8,803	
014752-10-9	ALEXANDER'S INC		07/13/2017	Various	36.000	15,094		13,230	15,367	(2,137)			(2,137)		13,230		1,864	1,864	306	
36467J-10-8	GAMING AND LEISURE PROPERTIES		06/16/2017	GUZMAN AND COMPANY	18,704.000	672,980		621,094	572,717	48,378			48,378		621,095		51,885	51,885	21,217	
015351-10-9	ALEXION PHARMACEUTICALS INC		07/13/2017	Various	317.000	40,575		4,907	38,785	(33,878)			(33,878)		4,907		35,668	35,668		
379378-10-2	GLOBAL NET LEASE INC		03/01/2017	Tax Free Exchange	169,785.000	1,361,048		1,361,048	1,329,417	31,631			31,631		1,361,048				20,091	
016255-10-1	ALIGN TECHNOLOGY INC		12/01/2017	Various	66.000	17,103		323	6,345	(6,022)			(6,022)		323		16,780	16,780		
38376A-10-3	GOVERNMENT PROPERTIES INCOME		06/16/2017	GUZMAN AND COMPANY	5,376.000	121,366		124,509	102,494	22,015			22,015		124,509		(3,143)	(3,143)	4,623	
017175-10-0	ALLEGHANY CORP		03/02/2017	Various	23.000	14,919		6,586	13,987	(7,400)			(7,400)		6,587		8,332	8,332		
385002-10-0	GRAMERCY PROPERTY TRUST		01/03/2017	Tax Free Exchange	439,336.000	3,699,463		3,699,463	4,033,106	(333,643)			(333,643)		3,699,463				54,917	
01741R-10-2	ALLEGHENY TECHNOLOGIES INC		05/03/2017	GUZMAN AND COMPANY	826.000	13,997		21,810	13,158	8,652			8,652		21,810		(7,813)	(7,813)		
40414L-10-9	HCP INC		12/15/2017	Various	22,715.000	698,253		811,187	675,090	136,097			136,097		811,187		(112,934)	(112,934)	16,489	
018522-30-0	ALLETE INC		03/02/2017	GUZMAN AND COMPANY	224.000	15,025		8,205	14,379	(6,174)			(6,174)		8,205		6,820	6,820	120	

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
421946-10-4	HEALTHCARE REALTY TRUST INC		06/16/2017	GUZMAN AND COMPANY	6,394.000	220,115		141,626	193,866	(52,240)			(52,240)		141,626		78,489	78,489	3,344	
018581-10-8	ALLIANCE DATA SYSTEMS CORP		08/16/2017	Various	475.000	120,534		18,975	108,537	(89,563)			(89,563)		18,974		101,560	101,560	463	
42225P-50-1	HEALTHCARE TRUSTS OF AMERICA		06/16/2017	GUZMAN AND COMPANY	10,247.000	325,649		222,219	298,290	(76,071)			(76,071)		222,219		103,430	103,430	5,460	
018772-30-1	ALLIANCE ONE INTERNATIONAL INC		06/23/2017	Various	298.000	4,306		5,514	5,721	(207)			(207)		5,514		(1,208)	(1,208)		
431284-10-8	HIGHWOODS PROPERTIES INC		06/16/2017	GUZMAN AND COMPANY	4,583.000	239,301		156,800	233,779	(76,979)			(76,979)		156,800		82,501	82,501	7,699	
018802-10-8	ALLIANT ENERGY CORP		12/01/2017	Various	579.000	25,280		8,563	21,938	(13,375)			(13,375)		8,563		16,717	16,717	575	
44106M-10-2	HOSPITALITY PROPERTIES TRUST		06/16/2017	GUZMAN AND COMPANY	10,094.000	311,629		255,742	320,384	(64,641)			(64,641)		255,743		55,886	55,886	8,811	
01973R-10-1	ALLISON TRANSMISSION HOLDING		05/03/2017	Various	832.000	32,219		25,660	28,029	(2,370)			(2,370)		25,659		6,560	6,560	125	
44107P-10-4	HOST HOTELS & RESORTS INC		12/15/2017	Various	58,816.000	1,105,221		891,318	1,108,094	(216,776)			(216,776)		891,318		213,903	213,903	25,999	
01988P-10-8	ALLSCRIPTS HEALTHCARE SOLUTION		06/23/2017	Various	592.000	7,572		11,568	6,044	5,524			5,524		11,568		(3,996)	(3,996)		
444097-10-9	HUDSON PACIFIC PROPERTIES		06/16/2017	GUZMAN AND COMPANY	1,714.000	61,044		39,226	59,612	(20,387)			(20,387)		39,225		21,819	21,819	857	
020002-10-1	ALLSTATE CORP/THE		11/01/2017	Various	970.000	85,933		26,746	71,896	(45,151)			(45,151)		26,745		59,188	59,188	1,029	
46284V-10-1	IRON MOUNTAIN INC		03/17/2017	GUZMAN AND COMPANY	3,886.000	136,225		154,592	126,218	28,374			28,374		154,592		(18,367)	(18,367)	2,137	
02005N-10-0	ALLY FINANCIAL INC		11/01/2017	Various	575.000	15,149		13,905	10,937	2,969			2,969		13,906		1,243	1,243	230	
49427F-10-8	KILROY REALTY CORP		06/16/2017	GUZMAN AND COMPANY	4,076.000	313,258		190,622	298,444	(107,822)			(107,822)		190,622		122,636	122,636	10,801	
020430-10-7	ALNYLAM PHARMACEUTICALS INC		06/05/2017	Various	209.000	14,614		3,150	7,825	(4,675)			(4,675)		3,150		11,464	11,464		
49446R-10-9	KIMCO REALTY CORP		12/15/2017	Various	35,845.000	689,430		627,204	901,861	(274,656)			(274,656)		627,205		62,225	62,225	19,201	
020520-10-2	ALON USA ENERGY INC		07/03/2017	Tax Free Exchange	1,327.000	32,703		32,703	15,102	17,601			17,601		32,703				398	
49803T-30-0	KITE REALTY GROUP TRUST		06/16/2017	GUZMAN AND COMPANY	4,317.000	81,227		108,547	101,364	7,183			7,183		108,547		(27,320)	(27,320)	2,612	
02079K-10-7	ALPHABET INC		12/01/2017	Various	512.000	482,776		76,004	395,172	(319,167)			(319,167)		76,005		406,771	406,771		
502175-10-2	LTC PROPERTIES INC		06/16/2017	GUZMAN AND COMPANY	1,832.000	91,499		67,377	86,067	(18,690)			(18,690)		67,377		24,122	24,122	1,740	
02079K-30-5	ALPHABET INC		12/01/2017	Various	508.000	488,865		75,765	402,564	(326,800)			(326,800)		75,764		413,101	413,101		
512816-10-9	LAMAR ADVERTISING CO-A		06/16/2017	GUZMAN AND COMPANY	3,978.000	298,740		235,891	267,481	(31,590)			(31,590)		235,891		62,849	62,849	5,456	
02153W-10-0	ALTISOURCE RESIDENTIAL CORP		06/23/2017	Various	395.000	5,202		6,590	4,361	2,229			2,229		6,590		(1,388)	(1,388)	119	
517942-10-8	LASALLE HOTEL PROPERTIES		06/16/2017	GUZMAN AND COMPANY	5,377.000	164,754		151,606	163,837	(12,231)			(12,231)		151,606		13,148	13,148	3,949	
02208R-10-6	ALTRA HOLDINGS INC		06/23/2017	Various	113.000	4,549		1,952	4,171	(2,218)			(2,218)		1,953		2,596	2,596	53	
529043-10-1	LEXINGTON REALTY TRUST		06/16/2017	GUZMAN AND COMPANY	13,082.000	133,972		113,855	141,285	(27,430)			(27,430)		113,855		20,117	20,117	3,709	
02209S-10-3	ALTRIA GROUP INC		12/01/2017	Various	4,871.000	350,244		39,038	329,377	(290,339)			(290,339)		39,038		311,206	311,206	8,497	
531172-10-4	LIBERTY PROPERTY TRUST		06/16/2017	GUZMAN AND COMPANY	7,675.000	315,597		274,188	303,162	(28,975)			(28,975)		274,187		41,410	41,410	5,688	
023135-10-6	AMAZON.COM INC		12/01/2017	Various	696.000	700,035		43,993	521,910	(477,917)			(477,917)		43,993		656,042	656,042		
53223X-10-7	LIFE STORAGE INC		06/16/2017	GUZMAN AND COMPANY	2,977.000	230,019		149,201	253,819	(104,618)			(104,618)		149,201		80,818	80,818	5,163	
023436-10-8	AMEDISYS INC		06/05/2017	Various	249.000	14,916		5,890	10,614	(4,725)			(4,725)		5,889		9,027	9,027		
554382-10-1	MACERICH CO		12/15/2017	Various	15,009.000	887,686		876,418	1,063,238	(186,820)			(186,820)		876,418		11,268	11,268	21,177	
023586-10-0	AMERCO INC		06/23/2017	Various	31.000	10,563		691	11,457	(10,766)			(10,766)		691		9,872	9,872	31	
554489-10-4	MACK-CALI REALTY CORP		03/17/2017	GUZMAN AND COMPANY	1,802.000	49,367		52,911	52,295	616			616		52,911		(3,544)	(3,544)	270	
023608-10-2	AMEREN CORP		12/01/2017	Various	510.000	30,106		20,505	26,755	(6,250)			(6,250)		20,505		9,601	9,601	431	
58463J-30-4	MEDICAL PROPERTIES TRUST INC		06/16/2017	GUZMAN AND COMPANY	13,778.000	177,310		133,157	169,469	(36,312)			(36,312)		133,157		44,153	44,153	8,415	
02376R-10-2	AMERICAN AIRLS GROUP INC COM		12/01/2017	Various	4,739.000	231,162		208,455	221,265	(12,809)			(12,809)		208,456		22,706	22,706	1,061	
59522J-10-3	MID-AMERICA APARTMENT COMMUNIT		12/15/2017	Various	6,073.000	648,049		342,588	594,619	(252,031)			(252,031)		342,588		305,461	305,461	9,956	
024835-10-0	AMERICAN CAMPUS COMMUNITIES IN		06/23/2017	Various	158.000	7,659		2,932	7,864	(4,932)			(4,932)		2,932		4,727	4,727	136	
60979P-10-5	MONOGRAM RESIDENTIAL TRUST INC		09/20/2017	Various	175,519.000	2,090,858		1,708,223	1,899,116	(190,893)			(190,893)		1,708,223		382,635	382,635	38,905	
025537-10-1	AMERICAN ELECTRIC POWER CO INC		11/01/2017	Various	892.000	62,792		35,384	56,160	(20,776)			(20,776)		35,384		27,408	27,408	1,040	
63633D-10-4	NATIONAL HEALTH INVESTORS INC		03/17/2017	GUZMAN AND COMPANY	553.000	39,310		26,948	41,016	(14,068)			(14,068)		26,948		12,362	12,362	498	
02553E-10-6	AMERICAN EAGLE OUTFITTERS INC		08/16/2017	Various	1,884.000	21,607		18,912	28,581	(9,669)			(9,669)		18,912		2,695	2,695	407	
637417-10-6	NATIONAL RETAIL PROPERTIES INC		06/16/2017	GUZMAN AND COMPANY	5,400.000	222,957		147,954	238,681	(90,726)			(90,726)		147,955		75,002	75,002	3,958	
025816-10-9	AMERICAN EXPRESS CO		11/01/2017	Various	3,885.000	320,739		84,750	287,800	(203,051)			(203,051)		84,749		235,990	235,990	2,346	
64976L-10-9	NEW YORK REIT INC		01/06/2017	Various	175,401.000	1,717,014		1,975,734	1,775,058	200,676			200,676		1,975,734		(258,720)	(258,720)		
025932-10-4	AMERICAN FINANCIAL GROUP INC/O		05/03/2017	GUZMAN AND COMPANY	155.000	14,978		3,387	13,659	(10,272)			(10,272)		3,387		11,591	11,591	97	
66704R-80-3	NORTHSTAR REALTY FINANCE CORP		01/10/2017	JP MORGAN CHASE BANK/H	189,799.000	3,061,391		5,688,185	2,875,455	2,812,730			2,812,730		5,688,185		(2,626,794)	(2,626,794)		
026874-78-4	AMERICAN INTERNATIONAL GROUP I		12/01/2017	Various	6,699.000	422,988		249,457	437,512	(188,055)			(188,055)		249,457		173,531	173,531	4,237	
66706L-10-1	NORTHSTAR REALTY EUROPE CORP		06/16/2017	GUZMAN AND COMPANY	4,775.000	61,052		79,661	60,022	19,640			19,640		79,662		(18,610)	(18,610)	1,433	
029899-10-1	AMERICAN STATES WATER CO		06/23/2017	Various	84.000	4,049		1,612	3,827	(2,215)			(2,215)		1,612		2,437	2,437	41	
681936-10-0	OMEGA HEALTHCARE INVESTORS INC		03/17/2017	GUZMAN AND COMPANY	3,095.000	97,849		66,235	96,749	(30,515)			(30,515)		66,234		31,615	31,615	1,919	
030111-20-7	AMERICAN SUPERCONDUCTOR CORP		06/23/2017	Various	510.000	2,285		4,176	3,758	418			418		4,176		(1,891)	(1,891)		
69007J-10-6	OUTFRONT MEDIA INC COM		06/16/2017	GUZMAN AND COMPANY	6,233.000	153,953		192,325	155,014	37,311			37,311		192,325		(38,372)	(38,372)	3,713	
03027X-10-0	AMERICAN TOWER REIT INC		12/01/2017	Various	784.000	102,955		9,362	82,853	(73,491)			(73,491)		9,362		93,593	93,593	1,147	
69360J-10-7	PS BUSINESS PARKS INC		06/16/2017	GUZMAN AND COMPANY	1,277.000	168,555		85,795	148,795	(63,001)			(63,001)		85,794		82,761	82,761	2,171	
030371-10-8	AMERICAN VANGUARD CORP		06/23/2017	Various	196.000	3,411		2,807	3,754	(946)			(946)		2,808		603	603	5	

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
69924R-10-8	PARAMOUNT GROUP INC		03/17/2017	GUZMAN AND COMPANY	2,583.000	43,022		51,488	41,302	10,186			10,186		51,488		(8,466)	(8,466)	245	
030420-10-3	AMERICAN WATER WORKS CO INC		08/16/2017	Various	301.000	24,504		6,777	21,780	(15,004)			(15,004)		6,776		17,728	17,728	314	
701560-10-7	PARKWAY INC		10/12/2017	Various	45,534.000	871,217		1,191,619	1,013,123	178,496			178,496		1,191,619		(320,402)	(320,402)	180,389	
03071H-10-0	AMERISAFE INC		06/23/2017	Various	59.000	3,298		1,083	3,679	(2,596)			(2,596)		1,083		2,215	2,215	24	
70509V-10-0	PEBBLEBROOK HOTEL TRUST		06/16/2017	GUZMAN AND COMPANY	7,384.000	247,329		165,684	219,674	(53,990)			(53,990)		165,684		81,645	81,645	5,612	
03073E-10-5	AMERISOURCEBERGEN CORP		06/23/2017	Various	932.000	87,101		11,769	72,873	(61,104)			(61,104)		11,769		75,332	75,332	493	
71943U-10-4	PHYSICIANS REALTY TRUST		06/16/2017	GUZMAN AND COMPANY	5,436.000	110,340		75,498	103,067	(27,569)			(27,569)		75,498		34,842	34,842	1,936	
03076C-10-6	AMERIPRISE FINANCIAL INC		12/01/2017	Various	678.000	96,436		10,288	75,218	(64,930)			(64,930)		10,288		86,148	86,148	1,020	
720190-20-6	PIEDMONT OFFICE REALTY TRUST		06/16/2017	GUZMAN AND COMPANY	8,270.000	177,491		148,243	172,927	(24,683)			(24,683)		148,244		29,247	29,247	4,564	
031100-10-0	AMETEK INC		11/01/2017	Various	504.000	31,917		1,451	24,494	(23,044)			(23,044)		1,450		30,467	30,467	89	
737630-10-3	POTLATCH CORP		03/17/2017	GUZMAN AND COMPANY	950.000	42,460		29,702	39,567	(9,865)			(9,865)		29,702		12,758	12,758	356	
031162-10-0	AMGEN INC		12/01/2017	Various	1,976.000	337,841		45,448	288,911	(243,463)			(243,463)		45,448		292,393	292,393	4,799	
74340W-10-3	PROLOGIS INC		12/15/2017	Various	26,274.000	1,498,801		939,953	1,387,005	(447,051)			(447,051)		939,954		558,847	558,847	22,535	
032095-10-1	AMPHENOL CORP		12/01/2017	Various	567.000	45,141		4,606	38,102	(33,496)			(33,496)		4,606		40,535	40,535	272	
74460D-10-9	PUBLIC STORAGE CO		12/15/2017	Various	5,219.000	1,135,002		714,633	1,166,447	(451,813)			(451,813)		714,634		420,368	420,368	19,728	
03209T-10-9	AMPIO PHARMACEUTICALS INC		06/23/2017	Various	1,910.000	1,105		6,303	1,719	4,584			4,584		6,303		(5,198)	(5,198)		
74736A-10-3	QTS REALTY TRUST INC		03/17/2017	GUZMAN AND COMPANY	799.000	38,356		30,509	39,670	(9,161)			(9,161)		30,509		7,847	7,847	599	
032511-10-7	ANADARKO PETROLEUM CORP		07/13/2017	Various	1,016.000	52,299		19,621	70,845	(51,224)			(51,224)		19,621		32,678	32,678	82	
747545-10-1	QUALITY CARE PROPERTIES		03/17/2017	GUZMAN AND COMPANY	2,404.000	42,540		45,075	37,262	7,813			7,813		45,075		(2,535)	(2,535)		
032654-10-5	ANALOG DEVICES INC		07/13/2017	Various	374.000	29,708		11,444	27,134	(15,690)			(15,690)		11,444		18,264	18,264	252	
74965L-10-1	RLJ LODGING TRUST		09/19/2017	Various	8,533.000	183,862		183,468	208,960	(25,493)			(25,493)		183,467		395	395	4,945	
032657-20-7	ANALOGIC CORP		06/23/2017	Various	76.000	5,222		3,441	6,305	(2,864)			(2,864)		3,441		1,781	1,781	15	
751452-20-2	RAMCO-GERSHENSON PROPERTIES TR		06/16/2017	GUZMAN AND COMPANY	4,110.000	52,221		69,147	68,144	1,003			1,003		69,147		(16,926)	(16,926)	2,713	
03349M-10-5	ANDEAVOR		08/16/2017	Various	160.000	14,915		920	13,976	(13,056)			(13,056)		920		13,995	13,995	176	
754907-10-3	RAYONIER INC		03/17/2017	GUZMAN AND COMPANY	2,171.000	60,366		76,376	57,749	18,628			18,628		76,377		(16,011)	(16,011)	543	
034754-10-1	ANGIE'S LIST INC		09/29/2017	Various	1,936.000	24,119		31,317	15,934	15,383			15,383		31,317		(7,198)	(7,198)		
756109-10-4	REALTY INCOME CORP		09/15/2017	GUZMAN AND COMPANY	5,134.000	307,335		190,724	295,102	(104,378)			(104,378)		190,724		116,611	116,611	4,512	
035290-10-5	ANIXTER INTERNATIONAL INC		06/23/2017	Various	62.000	4,753		1,602	5,025	(3,423)			(3,423)		1,602		3,151	3,151		
758849-10-3	REGENCY CENTERS CORP		06/16/2017	Various	4,429.000	279,676		163,525	305,362	(141,837)			(141,837)		163,525		116,151	116,151	3,873	
035710-40-9	ANNALY CAPITAL MANAGEMENT INC		05/03/2017	Various	1,284.000	14,805		21,931	12,802	9,129			9,129		21,931		(7,126)	(7,126)	770	
76131N-10-1	RETAIL OPPORTUNITY INVESTMENTS		06/16/2017	GUZMAN AND COMPANY	6,270.000	125,544		81,932	132,486	(50,554)			(50,554)		81,932		43,612	43,612	2,031	
03662Q-10-5	ANSYS INC		08/16/2017	Various	206.000	25,952		964	19,053	(18,089)			(18,089)		964		24,988	24,988		
76131V-20-2	RETAIL PROPERTIES OF AMERICA		12/15/2017	Various	22,757.000	301,582		340,850	348,864	(8,015)			(8,015)		340,849		(39,267)	(39,267)	9,949	
03674U-20-1	ANTHERA PHARMACEUTICALS INC		05/01/2017	Tax Free Exchange	1,485.000	12,264		12,264	964	11,300			11,300		12,264					
78377T-10-7	RYMAN HOSPITALITY PROPERTIES		06/16/2017	GUZMAN AND COMPANY	6,989.000	461,230		321,147	440,377	(119,230)			(119,230)		321,147		140,083	140,083	14,992	
036752-10-3	ANTHEM INC		12/15/2017	Various	754.000	153,574		13,463	108,403	(94,940)			(94,940)		13,463		140,111	140,111	1,190	
78440X-10-1	SL GREEN REALTY CORP		12/15/2017	Various	10,912.000	1,135,497		846,664	1,173,585	(326,922)			(326,922)		846,663		288,834	288,834	18,932	
037347-10-1	ANWORTH MORTGAGE ASSET CORP		06/23/2017	Various	886.000	5,582		12,299	4,581	7,718			7,718		12,299		(6,717)	(6,717)	266	
78573L-10-6	SABRA HEALTH CARE REIT INC		09/12/2017	Various	4,384.000	108,856		81,000	107,049	(26,049)			(26,049)		81,000		27,856	27,856	3,112	
037411-10-5	APACHE CORP		07/13/2017	Various	1,104.000	54,696		18,349	70,071	(51,722)			(51,722)		18,349		36,347	36,347	418	
804395-10-1	SAUL CENTERS INC		06/16/2017	GUZMAN AND COMPANY	3,185.000	189,745		123,835	212,152	(88,318)			(88,318)		123,834		65,911	65,911	3,249	
03748R-10-1	APARTMENT INVESTMENT & MANAGEM		07/13/2017	GUZMAN AND COMPANY	350.000	14,982		13,769	15,907	(2,138)			(2,138)		13,769		1,213	1,213	252	
81618T-10-0	SELECT INCOME REIT		06/16/2017	GUZMAN AND COMPANY	8,132.000	200,498		233,193	204,927	28,266			28,266		233,193		(32,695)	(32,695)	8,295	
037598-10-9	APOGEE ENTERPRISES INC		06/23/2017	Various	79.000	4,318		986	4,231	(3,245)			(3,245)		986		3,332	3,332	22	
81721M-10-9	SENIOR HOUSING PROPERTIES TRUS		06/16/2017	GUZMAN AND COMPANY	13,607.000	286,864		283,418	257,581	25,837			25,837		283,418		3,446	3,446	9,020	
037604-10-5	APOLLO GROUP INC		02/02/2017	Corporate Action	3,556.000	35,560		119,800	35,204	84,596			84,596		119,800		(84,240)	(84,240)		
82735Q-10-2	SILVER BAY REALTY TRUST		05/09/2017	Various	36,820.000	792,002		584,589	631,095	(46,506)			(46,506)		584,589		207,413	207,413	9,326	
037833-10-0	APPLE INC		12/15/2017	Various	23,118.000	3,521,449		37,664	2,677,527	(2,639,863)			(2,639,863)		37,664		3,483,785	3,483,785	31,789	
828806-10-9	SIMON PROPERTY GROUP INC		12/15/2017	Various	21,045.000	3,429,578		2,897,591	3,739,065	(841,474)			(841,474)		2,897,591		531,987	531,987	72,509	
03784Y-20-0	APPLE HOSPITALITY REIT INC		12/01/2017	Various	2,325.000	44,798		44,538	46,453	(1,915)			(1,915)		44,538		260	260	1,630	
84860W-10-2	SPIRIT REALTY CAPITAL INC		12/15/2017	Various	40,499.000	359,818		378,264	439,819	(61,555)			(61,555)		378,264		(18,446)	(18,446)	25,446	
03820J-10-0	APPLIED GENETIC TECHNOLOGIES		06/23/2017	Various	506.000	2,758		9,392	4,732	4,661			4,661		9,393		(6,635)	(6,635)		
85254J-10-2	STAG INDUSTRIAL INC		03/17/2017	GUZMAN AND COMPANY	1,620.000	40,152		40,409	38,669	1,740			1,740		40,409		(257)	(257)	566	
038222-10-5	APPLIED MATERIALS INC		12/01/2017	Various	2,500.000	109,347		35,643	80,675	(45,032)			(45,032)		35,643		73,704	73,704	487	
85572F-10-5	STARWOOD WAYPOINT HOMES COM		11/16/2017	Tax Free Exchange	50,961.000	1,352,898		1,352,898	1,468,187	(115,289)			(115,289)		1,352,898				50,451	
03822W-40-6	APPLIED MICRO CIRCUITS CORP		01/27/2017	Taxable Exchange	3,483.000	226,160		226,160	28,735	197,425			197,425		226,160					
862121-10-0	STORE CAPITAL CORP		03/17/2017	GUZMAN AND COMPANY	2,156.000	50,958		44,391	53,274	(8,884)			(8,884)		44,390		6,568	6,568	625	
038336-10-3	APTARGROUP INC		06/23/2017	Various	146.000	12,674		1,414	10,724	(9,310)			(9,310)		1,414		11,260	11,260	93	

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
866082-10-0	SUMMIT HOTEL PROPERTIES INC		06/16/2017	GUZMAN AND COMPANY	5,829.000	110,084		53,475	93,439	(39,964)			(39,964)		53,475		56,609	56,609	1,938	
03835L-10-8	APTEVO THERAPEUTICS INC		06/23/2017	Various	670.000	1,534		1,510	1,634	(125)			(125)		1,509		25	25		
866674-10-4	SUN COMMUNITIES INC		03/17/2017	GUZMAN AND COMPANY	1,198.000	96,492		46,598	91,779	(45,181)			(45,181)		46,598		49,894	49,894	779	
03836W-10-3	AQUA AMERICA INC		07/13/2017	Various	459.000	14,902		3,040	13,789	(10,749)			(10,749)		3,040		11,862	11,862	176	
867892-10-1	SUNSTONE HOTEL INVESTORS INC		06/16/2017	GUZMAN AND COMPANY	7,996.000	126,627		91,284	121,939	(30,655)			(30,655)		91,284		35,343	35,343	4,463	
03837J-10-1	AQUA METALS INC		09/08/2017	Various	407.000	2,340		4,468	5,336	(867)			(867)		4,469		(2,129)	(2,129)		
875465-10-6	TANGER FACTORY OUTLET CENTERS		06/16/2017	GUZMAN AND COMPANY	7,275.000	197,086		218,532	260,299	(41,767)			(41,767)		218,532		(21,446)	(21,446)	4,374	
03852U-10-6	ARAMARK HOLDINGS CORP		11/01/2017	GUZMAN AND COMPANY	344.000	14,880		9,947	12,288	(2,341)			(2,341)		9,947		4,933	4,933	106	
876664-10-3	TAUBMAN CENTERS INC		06/16/2017	GUZMAN AND COMPANY	4,311.000	256,084		316,476	318,712	(2,236)			(2,236)		316,476		(60,392)	(60,392)	4,865	
039483-10-2	ARCHER-DANIELS-MIDLAND CO		11/01/2017	Various	1,904.000	79,760		23,168	86,918	(63,750)			(63,750)		23,168		56,592	56,592	1,232	
902653-10-4	UDR INC		12/15/2017	Various	16,454.000	641,948		435,463	600,243	(164,779)			(164,779)		435,464		206,484	206,484	9,472	
03965L-10-0	ARCONIC INC		06/23/2017	Various	2,701.000	70,509		153,981	50,077	103,904			103,904		153,981		(83,472)	(83,472)	294	
91325V-10-8	UNITI GROUP INC COM		06/16/2017	GUZMAN AND COMPANY	12,867.000	343,876		344,115	326,950	17,165			17,165		344,115		(239)	(239)	15,440	
039670-10-4	ARCTIC CAT INC		03/03/2017	Corporate Action	653.000	12,081		6,169	9,808	(3,639)			(3,639)		6,169		5,912	5,912		
91359E-10-5	UNIVERSAL HEALTH REALTY INCOME		06/16/2017	GUZMAN AND COMPANY	1,627.000	125,953		93,257	106,715	(13,458)			(13,458)		93,257		32,696	32,696	2,140	
040047-10-2	ARENA PHARMACEUTICALS INC		06/19/2017	Tax Free Exchange	9,609.000	57,907		57,907	13,645	44,262			44,262		57,907					
917VCC-90-6	LION GABLES APARTMENT FUND		04/28/2017	Various	173,558.000	1		1	247,351	(247,350)			(247,350)		1					
04013V-10-8	ARES COMMERCIAL REAL ESTATE		06/23/2017	Various	274.000	3,694		4,769	3,762	1,007			1,007		4,769		(1,075)	(1,075)	145	
92276F-10-0	VENTAS INC		12/15/2017	Various	19,284.000	1,278,974		910,661	1,205,635	(294,974)			(294,974)		910,661		368,313	368,313	27,724	
04033A-10-0	ARIAD PHARMACEUTICALS INC		02/15/2017	Corporate Action	7,383.000	177,192		62,080	91,845	(29,765)			(29,765)		62,080		115,112	115,112		
92339V-10-0	VEREIT INC		06/16/2017	GUZMAN AND COMPANY	37,267.000	314,052		305,850	315,279	(9,429)			(9,429)		305,850		8,202	8,202	8,006	
040413-10-6	ARISTA NETWORKS INC		12/01/2017	Various	190.000	30,024		16,782	18,386	(1,604)			(1,604)		16,782		13,242	13,242		
929042-10-9	VORNADO REALTY TRUST		12/15/2017	Various	6,782.000	650,233		493,024	684,190	(191,166)			(191,166)		493,024		157,209	157,209	8,995	
04247X-10-2	ARMSTRONG WORLD INDUSTRIES INC		06/23/2017	Various	188.000	8,395		8,588	7,858	730			730		8,588		(193)	(193)		
929042-10-9	VORNADO REALTY TRUST		07/18/2017	Spin Off	0.000	2,512,496		2,512,496	3,447,570	(935,074)			(935,074)		2,512,496					
042735-10-0	ARROW ELECTRONICS INC		11/01/2017	Various	314.000	25,414		7,962	22,388	(14,426)			(14,426)		7,962		17,452	17,452		
92936U-10-9	WPC US EQUITY		03/17/2017	GUZMAN AND COMPANY	1,650.000	102,654		100,442	97,498	2,944			2,944		100,442		2,212	2,212	1,634	
042744-10-2	ARROW FINANCIAL CORP		10/13/2017	Direct	1.000	24		11	28	(17)			(17)		11		13	13	1	
93964W-10-8	WP GLIMCHER INC		06/16/2017	GUZMAN AND COMPANY	8,351.000	67,942		150,128	86,933	63,194			63,194		150,127		(82,185)	(82,185)	4,176	
04280A-10-0	ARROWHEAD RESEARCH CORP		06/23/2017	Various	2,299.000	3,564		32,981	3,563	29,418			29,418		32,981		(29,417)	(29,417)		
939653-10-1	WASHINGTON REAL ESTATE INVESTM		03/17/2017	GUZMAN AND COMPANY	1,334.000	41,668		38,881	43,608	(4,727)			(4,727)		38,881		2,787	2,787	800	
043436-10-4	ASBURY AUTOMOTIVE GROUP INC		06/23/2017	Various	102.000	5,330		1,355	6,293	(4,938)			(4,938)		1,355		3,975	3,975		
948741-10-3	WEINGARTEN REALTY INVESTORS		03/17/2017	GUZMAN AND COMPANY	1,604.000	53,261		41,988	57,407	(15,419)			(15,419)		41,988		11,273	11,273	618	
04351G-10-1	ASCENA RETAIL GROUP INC		05/26/2017	Various	7,267.000	20,754		58,742	44,983	13,759			13,759		58,742		(37,988)	(37,988)		
950400-10-4	WELL TOWER		12/15/2017	Various	16,722.000	1,195,207		998,593	1,119,204	(120,611)			(120,611)		998,593		196,614	196,614	28,375	
043632-10-8	ASCENT MEDIA CORP		06/23/2017	Various	234.000	3,559		5,891	3,805	2,086			2,086		5,891		(2,332)	(2,332)		
962166-10-4	WEYERHAEUSER CO		12/15/2017	Various	43,299.000	1,459,428		832,765	1,302,867	(470,102)			(470,102)		832,765		626,663	626,663	26,172	
044186-10-4	ASHLAND GLOBAL HOLDINGS INC		07/13/2017	GUZMAN AND COMPANY	350.000	30,057		7,767	25,509	(17,741)			(17,741)		7,768		22,289	22,289	188	
976ARZ-90-3	CLARION GABLES MULTIFAMILY		04/28/2017	Various	104,372.000	104,989,977		104,934,409	121,556,666	(16,609,619)			(16,609,619)		104,947,047		42,930	42,930	1,514,050	
044186-10-4	ASHLAND GLOBAL HOLDINGS INC		05/15/2017	Spin Off	0.000	37,364		37,364	136,933	(99,569)			(99,569)		37,364					
976ESC-30-1	WINTHROP REALTY TRUST		11/14/2017	Capital Distribution	0.000	58,713		58,713							58,713					
045327-10-3	ASPEN TECHNOLOGY INC		12/01/2017	Various	695.000	42,449		7,948	38,003	(30,054)			(30,054)		7,949		34,500	34,500		
984017-10-3	XENIA HOTELS & RESORTS INC		06/16/2017	GUZMAN AND COMPANY	6,404.000	128,183		155,835	124,369	31,469			31,469		155,838		(27,655)	(27,655)	3,522	
045487-10-5	ASSOCIATED BANC-CORP		06/23/2017	Various	270.000	6,534		5,354	6,668	(1,315)			(1,315)		5,353		1,181	1,181	65	
ACIOJG-60-6	TACONIC NEW YORK		04/28/2017	Various	6,000,000.000	6,000,000		6,120,732	4,811,400	1,309,332			1,309,332		6,120,732		(120,732)	(120,732)		
04621X-10-8	ASSURANT INC		06/23/2017	Various	211.000	21,039		7,500	19,593	(12,093)			(12,093)		7,500		13,539	13,539	224	
046265-10-4	ASTORIA FINANCIAL CORP		06/23/2017	Various	99.000	1,922		1,287	1,847	(560)			(560)		1,287		635	635	8	
046265-10-4	ASTORIA FINANCIAL CORP		10/02/2017	Tax Free Exchange	3,666.000	45,506		45,506	68,371	(22,865)			(22,865)		45,506				440	
04685W-10-3	ATHENAHEALTH INC		06/05/2017	Various	109.000	15,101		3,295	11,463	(8,168)			(8,168)		3,295		11,806	11,806		
049164-20-5	ATLAS AIR WORLDWIDE HOLDINGS I		06/23/2017	Various	134.000	6,834		6,567	6,987	(421)			(421)		6,566		268	268		
049560-10-5	ATMOS ENERGY CORP		07/13/2017	Various	180.000	14,980		4,424	13,346	(8,923)			(8,923)		4,423		10,557	10,557	162	
049904-10-5	ATRION CORP		06/23/2017	Various	9.000	5,247		845	4,565	(3,720)			(3,720)		845		4,402	4,402	19	
050095-10-8	ATWOOD OCEANICS INC		10/06/2017	Taxable Exchange	2,529.000	23,388		56,881	33,206	23,675			23,675		56,881		(33,493)	(33,493)		
05275N-20-5	AUTOBYTEL INC		06/23/2017	Various	389.000	5,178		5,208	5,232	(24)			(24)		5,208		(30)	(30)		
052769-10-6	AUTODESK INC		07/13/2017	Various	561.000	58,033		4,451	41,519	(37,069)			(37,069)		4,450		53,583	53,583		
053015-10-3	AUTOMATIC DATA PROCESSING INC		12/01/2017	Various	1,161.000	120,395		31,046	119,328	(88,282)			(88,282)		31,046		89,349	89,349	1,775	
05329W-10-2	AUTONATION INC		06/23/2017	Various	193.000	7,628		3,378	9,389	(6,011)			(6,011)		3,378		4,250	4,250		
053332-10-2	AUTOZONE INC		07/13/2017	Various	114.000	66,453		3,294	90,036	(86,742)			(86,742)		3,294		63,159	63,159		

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
053484-10-1	AVALONBAY COMMUNITIES INC		12/01/2017	Various	251.000	46,742		10,416	44,465	(34,049)			(34,049)		10,416		36,326	36,326	1,046	
05351W-10-3	AVANGRID INC		05/03/2017	Various	342.000	14,797		8,568	12,955	(4,387)			(4,387)		8,568		6,229	6,229	295	
053611-10-9	AVERY DENNISON CORP		08/16/2017	Various	399.000	34,869		23,032	28,018	(4,985)			(4,985)		23,033		11,836	11,836	259	
053734-10-9	AVINGER INC		04/07/2017	Various	480.000	748		5,836	1,776	4,060			4,060		5,836		(5,088)	(5,088)		
053774-10-5	AVIS BUDGET GROUP INC		07/13/2017	GUZMAN AND COMPANY	944.000	30,925		23,334	34,626	(11,292)			(11,292)		23,334		7,591	7,591		
05379B-10-7	AVISTA CORP		12/01/2017	Various	394.000	19,546		6,854	15,756	(8,902)			(8,902)		6,854		12,692	12,692	488	
053807-10-3	AVNET INC		06/23/2017	Various	144.000	5,572		4,193	6,856	(2,662)			(2,662)		4,194		1,378	1,378	52	
054303-10-2	AVON PRODUCTS INC		06/23/2017	Various	18,515.000	68,213		394,157	93,316	300,841			300,841		394,157		(325,944)	(325,944)		
054540-20-8	AXCELIS TECHNOLOGIES INC		06/23/2017	Various	156.000	3,697		1,104	2,270	(1,166)			(1,166)		1,104		2,593	2,593		
05464C-10-1	AXON ENTERPRISE INC COM		06/23/2017	Various	159.000	4,185		2,217	3,854	(1,637)			(1,637)		2,217		1,968	1,968		
05464T-10-4	AXSOME THERAPEUTICS INC		06/23/2017	Various	408.000	2,142		2,896	2,754	142			142		2,896		(754)	(754)		
054937-10-7	BB&T CORP		11/01/2017	Various	1,613.000	74,331		44,955	75,843	(30,888)			(30,888)		44,955		29,376	29,376	874	
05561Q-20-1	BOK FINANCIAL CORP		12/01/2017	Various	354.000	29,916		17,028	29,396	(12,368)			(12,368)		17,028		12,888	12,888	462	
05566T-10-1	BNC BANCORP		06/16/2017	Tax Free Exchange	1,553.000	25,932		25,932	49,540	(23,608)			(23,608)		25,932				155	
05566U-10-8	BOFI HOLDINGS INC		06/05/2017	GUZMAN AND COMPANY	673.000	15,005		2,578	19,215	(16,636)			(16,636)		2,579		12,426	12,426		
05605H-10-0	BWX TECHNOLOGIES INC		07/13/2017	Various	331.000	16,499		9,317	13,141	(3,823)			(3,823)		9,318		7,181	7,181	66	
05614L-10-0	BABCOCK & WILCOX ENTERPR-W/I		08/25/2017	Various	1,864.000	3,838		41,717	30,924	10,793			10,793		41,717		(37,879)	(37,879)		
056525-10-8	BADGER METER INC		06/23/2017	Various	210.000	8,422		2,053	7,760	(5,707)			(5,707)		2,053		6,369	6,369	48	
057224-10-7	BAKER HUGHES INC		06/23/2017	Various	1,064.000	59,166		27,775	69,128	(41,353)			(41,353)		27,775		31,391	31,391	304	
057224-10-7	BAKER HUGHES INC		07/05/2017	Tax Free Exchange	16,647.000	519,944		519,944	1,081,556	(561,612)			(561,612)		519,944				296,982	
057665-20-0	BALCHEM CORP		06/23/2017	Various	138.000	10,834		1,213	11,581	(10,368)			(10,368)		1,213		9,621	9,621	52	
058498-10-6	BALL CORP		11/01/2017	Various	371.000	29,881		2,203	27,851	(25,648)			(25,648)		2,203		27,678	27,678	83	
059692-10-3	BANCORPSOUTH INC		06/23/2017	Various	214.000	6,292		3,935	6,645	(2,710)			(2,710)		3,935		2,357	2,357	80	
059692-10-3	BANCORPSOUTH INC		11/01/2017	Tax Free Exchange	3,345.000	61,502		61,502	103,863	(42,361)			(42,361)		61,502				1,723	
060505-10-4	BANK OF AMERICA CORP		12/15/2017	Various	40,710.000	999,545		1,022,770	899,691	123,079			123,079		1,022,770		(23,225)	(23,225)	8,213	
063425-10-2	BANK OF MARIN BANCORP		06/23/2017	Various	54.000	3,302		1,574	3,767	(2,193)			(2,193)		1,574		1,728	1,728	29	
063750-10-3	BANK MUTUAL CORP		06/23/2017	Various	1,071.000	9,693		10,431	10,121	310			310		10,431		(738)	(738)	118	
064058-10-0	BANK OF NEW YORK MELLON CORP/T		11/01/2017	Various	3,483.000	172,427		92,450	165,025	(72,575)			(72,575)		92,450		79,977	79,977	1,473	
06643P-10-4	BANKFINANCIAL CORP		05/03/2017	Various	993.000	15,030		16,134	14,716	1,418			1,418		16,134		(1,104)	(1,104)	60	
06647F-10-2	BANKRATE INC		11/09/2017	Corporate Action	1,988.000	27,832		35,742	21,968	13,774			13,774		35,742		(7,910)	(7,910)		
066849-10-0	BAR HARBOR BANKSHARES		02/01/2017	Corporate Action	1.000	25		20	27	(7)			(7)		20		5	5		
067383-10-9	BARD CR INC		11/01/2017	Various	197.000	58,625		4,561	44,257	(39,697)			(39,697)		4,560		54,065	54,065	99	
067383-10-9	BARD CR INC		12/29/2017	Taxable Exchange	2,758.000	917,810		75,896	619,612	(543,716)			(543,716)		75,896		841,914	841,914	2,868	
067806-10-9	BARNES GROUP INC		06/23/2017	Various	111.000	6,513		1,033	5,264	(4,231)			(4,231)		1,033		5,480	5,480	30	
068463-10-8	BARRETT BUSINESS SERVICES INC		06/23/2017	Various	109.000	6,265		1,207	6,987	(5,780)			(5,780)		1,207		5,058	5,058	55	
071813-10-9	BAXTER INTERNATIONAL INC		12/01/2017	Various	896.000	54,461		14,385	39,729	(25,343)			(25,343)		14,386		40,075	40,075	370	
073302-10-1	BE AEROSPACE INC		04/17/2017	Taxable Exchange	3,972.000	254,934		69,501	239,075	(169,574)			(169,574)		69,501		185,433	185,433	834	
073685-10-9	BEACON ROOFING SUPPLY INC		06/23/2017	Various	75.000	3,667		1,355	3,455	(2,100)			(2,100)		1,355		2,312	2,312		
075887-10-9	BECTON DICKINSON & CO		12/01/2017	Various	375.000	75,006		11,349	62,081	(50,733)			(50,733)		11,348		63,658	63,658	471	
075896-10-0	BED BATH & BEYOND INC		11/01/2017	GUZMAN AND COMPANY	1,181.000	30,200		24,235	47,996	(23,761)			(23,761)		24,235		5,965	5,965	521	
077454-10-6	BELDEN INC		06/23/2017	Various	96.000	7,314		2,043	7,179	(5,135)			(5,135)		2,044		5,270	5,270	14	
08160H-10-1	BENCHMARK ELECTRONICS INC		06/23/2017	Various	429.000	14,329		5,446	13,084	(7,639)			(7,639)		5,445		8,884	8,884		
08171T-10-2	BENEFICIAL BANCORP INC		06/23/2017	Various	187.000	2,749		2,310	3,441	(1,131)			(1,131)		2,310		439	439	22	
084423-10-2	BERKLEY W R CORP COM		07/13/2017	GUZMAN AND COMPANY	217.000	15,072		1,903	14,433	(12,530)			(12,530)		1,903		13,169	13,169	167	
084670-70-2	BERKSHIRE HATHAWAY INC		12/01/2017	Various	3,447.000	607,259		282,221	561,791	(279,571)			(279,571)		282,220		325,039	325,039		
08579W-10-3	BERRY PLASTICS GROUP INC		12/01/2017	Various	546.000	30,060		12,049	26,614	(14,565)			(14,565)		12,049		18,011	18,011		
086516-10-1	BEST BUY CO INC		08/16/2017	Various	948.000	53,712		18,791	40,451	(21,660)			(21,660)		18,791		34,921	34,921	645	
08986R-10-1	BIGLARI HOLDINGS INC.		06/23/2017	Various	18.000	7,424		6,067	8,517	(2,450)			(2,450)		6,067		1,357	1,357		
090572-20-7	BIO-RAD LABORATORIES INC		06/23/2017	Various	17.000	3,783		260	3,099	(2,839)			(2,839)		260		3,523	3,523		
09057N-10-2	BIO PATH HOLDINGS INC		06/23/2017	Various	3,334.000	1,320		7,135	4,501	2,634			2,634		7,135		(5,815)	(5,815)		
09062X-10-3	BIOGEN IDEC INC		08/16/2017	Various	592.000	166,629		19,345	154,735	(135,389)			(135,389)		19,346		147,283	147,283		
09062X-10-3	BIOGEN IDEC INC		02/02/2017	Spin Off	0.000	28,891		28,891	195,309	(166,418)			(166,418)		28,891					
09073M-10-4	BIO TECHNE CORP		07/13/2017	Various	207.000	24,083		6,856	21,286	(14,430)			(14,430)		6,856		17,227	17,227	132	
09180C-10-6	BJ'S RESTAURANTS INC		06/23/2017	Various	98.000	3,626		976	3,851	(2,875)			(2,875)		976		2,650	2,650		
091826-10-7	BLACK BOX CORP		06/23/2017	Various	755.000	5,852		36,081	11,515	24,567			24,567		36,082		(30,230)	(30,230)	181	
092113-10-9	BLACK HILLS CORP		06/23/2017	Various	29.000	2,050		644	1,779	(1,135)			(1,135)		644		1,406	1,406	26	
09214X-10-0	BLACK KNIGHT FINANCIAL		10/02/2017	Tax Free Exchange	880.000	26,976		26,976	33,264	(6,288)			(6,288)		26,976					
09238E-10-4	BLACKHAWK NETWORK HOLDINGS		06/23/2017	Various	94.000	4,028		2,180	3,541	(1,361)			(1,361)		2,180		1,848	1,848		

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
09247X-10-1	BLACKROCK INC		11/01/2017	Various	253.000	106,053		47,361	96,277	(48,915)			(48,915)		47,362		58,691	58,691	1,150	
093671-10-5	BLOCK H & R INC COM		04/03/2017	Various	646.000	14,971		5,854	14,851	(8,997)			(8,997)		5,854		9,117	9,117	284	
094235-10-8	BLOOMIN' BRANDS INC		12/01/2017	Various	983.000	20,768		24,423	17,724	6,699			6,699		24,423		(3,655)	(3,655)	269	
095573-10-1	BLUE HILLS BANCORP INC		06/23/2017	Various	264.000	4,620		3,463	4,949	(1,487)			(1,487)		3,462		1,158	1,158	79	
09578R-10-3	BLUE NILE INC		02/21/2017	Corporate Action	272.000	11,084		8,782	11,051	(2,269)			(2,269)		8,782		2,302	2,302		
097023-10-5	BOEING CO		12/01/2017	Various	2,715.000	585,076		119,144	422,671	(303,527)			(303,527)		119,144		465,932	465,932	8,753	
099724-10-6	BORGWARNER INC		12/01/2017	Various	853.000	38,935		4,847	33,643	(28,796)			(28,796)		4,847		34,088	34,088	323	
101119-10-5	BOSTON PRIVATE FINANCIAL HOLDI		06/23/2017	Various	312.000	4,712		7,101	5,164	1,937			1,937		7,101		(2,389)	(2,389)	69	
101121-10-1	BOSTON PROPERTIES INC		12/01/2017	Various	172.000	21,603		5,762	21,633	(15,872)			(15,872)		5,761		15,842	15,842	470	
101137-10-7	BOSTON SCIENTIFIC CORP		12/01/2017	Various	1,742.000	44,979		15,043	37,680	(22,636)			(22,636)		15,044		29,935	29,935		
101388-10-6	BOTTOMLINE TECHNOLOGIES INC		06/23/2017	Various	150.000	3,965		2,218	3,753	(1,535)			(1,535)		2,218		1,747	1,747		
103304-10-1	BOYD GAMING CORP		06/23/2017	Various	149.000	3,742		1,227	3,006	(1,778)			(1,778)		1,228		2,514	2,514	7	
105368-20-3	BRANDYWINE REALTY TRUST		06/23/2017	Various	336.000	5,931		5,780	5,548	232			232		5,780		151	151	108	
109043-10-9	BRIGGS & STRATTON CORP		06/23/2017	Various	374.000	8,861		9,342	8,326	1,017			1,017		9,343		(482)	(482)	157	
109641-10-0	BRINKER INTERNATIONAL INC		07/13/2017	Various	749.000	29,869		9,069	37,098	(28,029)			(28,029)		9,069		20,800	20,800	393	
109696-10-4	BRINKS CO		06/23/2017	Various	63.000	4,171		894	2,599	(1,705)			(1,705)		894		3,277	3,277	16	
110122-10-8	BRISTOL-MYERS SQUIBB CO		12/01/2017	Various	4,203.000	240,549		145,233	245,624	(100,391)			(100,391)		145,233		95,316	95,316	3,949	
11133B-40-9	BROADSOFT INC		06/23/2017	Various	103.000	4,522		4,912	4,249	663			663		4,912		(390)	(390)		
11133T-10-3	BROADRIDGE FINANCIAL SOLUTIONS		08/16/2017	Various	239.000	18,397		3,254	15,845	(12,591)			(12,591)		3,254		15,143	15,143	237	
111621-30-6	BROCADE COMMUNICATIONS SYSTEMS		11/20/2017	Various	16,191.000	205,336		355,187	202,225	152,962			152,962		355,187		(149,851)	(149,851)	3,294	
112463-10-4	BROOKDALE SENIOR LIVING INC		04/03/2017	GUZMAN AND COMPANY	1,117.000	14,606		40,440	13,873	26,567			26,567		40,440		(25,834)	(25,834)		
114340-10-2	BROOKS AUTOMATION INC		06/23/2017	Various	220.000	5,547		10,239	3,756	6,483			6,483		10,239		(4,692)	(4,692)	44	
115236-10-1	BROWN & BROWN INC		05/03/2017	Various	351.000	15,028		2,954	15,745	(12,791)			(12,791)		2,954		12,074	12,074	47	
115637-10-0	BROWN-FORMAN CORP		12/01/2017	Various	249.000	15,018		13,634	11,516	2,118			2,118		13,634		1,384	1,384	182	
115637-20-9	BROWN-FORMAN CORP		07/13/2017	Various	1,289.000	61,446		21,489	57,901	(36,413)			(36,413)		21,488		39,958	39,958	566	
116794-10-8	BRUKER CORP		06/23/2017	Various	238.000	7,136		2,089	5,041	(2,952)			(2,952)		2,089		5,047	5,047	19	
117043-10-9	BRUNSWICK CORP/DE		12/01/2017	Various	272.000	14,946		10,914	14,835	(3,921)			(3,921)		10,914		4,032	4,032	186	
119848-10-9	BUFFALO WILD WINGS INC		05/03/2017	GUZMAN AND COMPANY	95.000	15,204		1,332	14,668	(13,336)			(13,336)		1,332		13,872	13,872		
122017-10-6	BURLINGTON STORES INC		06/23/2017	Various	199.000	18,689		6,043	16,865	(10,822)			(10,822)		6,043		12,646	12,646		
124830-10-0	CBL & ASSOCIATES PROPERTIES IN		06/23/2017	Various	522.000	4,385		6,646	6,003	643			643		6,646		(2,261)	(2,261)	277	
124857-20-2	CBS CORP		12/01/2017	Various	2,309.000	148,428		85,117	146,898	(61,782)			(61,782)		85,116		63,312	63,312	1,122	
124857-20-2	CBS CORP		11/16/2017	Tax Free Exchange	71.000	2,617		2,617	4,517	(1,900)			(1,900)		2,617				51	
12503M-10-8	CBOE HOLDINGS INC		12/01/2017	Various	122.000	15,051		2,939	9,014	(6,075)			(6,075)		2,939		12,112	12,112	127	
12504L-10-9	CBRE GROUP INC		07/13/2017	Various	830.000	29,895		11,716	26,137	(14,421)			(14,421)		11,716		18,179	18,179		
12508E-10-1	CDK GLOBAL INC		12/01/2017	Various	997.000	64,250		11,190	59,511	(48,321)			(48,321)		11,190		53,060	53,060	268	
125134-10-6	CORPORATE EXECUTIVE BOARD CO/T		03/02/2017	GUZMAN AND COMPANY	193.000	15,005		7,063	11,696	(4,633)			(4,633)		7,063		7,942	7,942		
125134-10-6	CORPORATE EXECUTIVE BOARD CO/T		04/05/2017	Taxable Exchange	1,214.000	95,737		52,618	73,569	(20,951)			(20,951)		52,618		43,119	43,119	501	
12514G-10-8	CDW CORP/DE		12/01/2017	Various	440.000	29,653		10,040	22,920	(12,879)			(12,879)		10,041		19,612	19,612	220	
125269-10-0	CF INDUSTRIES HOLDINGS INC		06/23/2017	Various	341.000	9,361		972	10,735	(9,763)			(9,763)		972		8,389	8,389	205	
12541W-20-9	CH ROBINSON WORLDWIDE INC		05/03/2017	Various	207.000	15,064		1,960	15,164	(13,204)			(13,204)		1,960		13,104	13,104	93	
125509-10-9	CIGNA CORP		12/15/2017	Various	1,052.000	190,169		23,381	140,326	(116,945)			(116,945)		23,381		166,788	166,788	38	
125581-80-1	CIT GROUP INC		09/15/2017	Various	2,678.000	122,773		95,013	114,298	(19,285)			(19,285)		95,013		27,760	27,760	1,205	
12572Q-10-5	CME GROUP INC		12/01/2017	Various	642.000	81,916		17,770	74,055	(56,285)			(56,285)		17,770		64,146	64,146	2,704	
125896-10-0	CMS ENERGY CORP		12/01/2017	Various	632.000	29,978		16,787	26,304	(9,517)			(9,517)		16,787		13,191	13,191	620	
126117-10-0	CNA FINANCIAL CORP		07/13/2017	Various	647.000	29,776		26,956	26,851	105			105		26,956		2,820	2,820	1,533	
12621E-10-3	CNO FINANCIAL GROUP INC		06/23/2017	Various	739.000	14,663		7,319	14,152	(6,833)			(6,833)		7,319		7,344	7,344	126	
126349-10-9	CSG SYSTEMS INTERNATIONAL INC		06/23/2017	Various	165.000	6,782		5,210	7,986	(2,776)			(2,776)		5,210		1,572	1,572	65	
126408-10-3	CSX CORP		12/01/2017	Various	5,191.000	269,773		30,887	186,513	(155,626)			(155,626)		30,887		238,886	238,886	2,091	
12646R-10-5	CST BRANDS INC		06/28/2017	Corporate Action	2,760.000	133,943		51,905	132,894	(80,989)			(80,989)		51,905		82,038	82,038		
126501-10-5	CTS CORP		06/23/2017	Various	169.000	3,634		6,846	3,786	3,060			3,060		6,846		(3,212)	(3,212)	20	
12650T-10-4	CSRA INC		03/02/2017	Various	495.000	14,907		13,157	15,761	(2,604)			(2,604)		13,157		1,750	1,750	50	
126534-10-6	CU BANCORP		10/24/2017	Taxable Exchange	673.000	25,484		12,710	24,094	(11,383)			(11,383)		12,711		12,773	12,773		
126600-10-5	CVB FINANCIAL CORP		06/23/2017	Various	385.000	8,301		2,110	8,828	(6,719)			(6,719)		2,109		6,192	6,192	92	
12662P-10-8	CVR ENERGY INC		06/23/2017	Various	150.000	3,129		8,812	3,809	5,003			5,003		8,812		(5,683)	(5,683)	150	
126650-10-0	CVS/CAREMARK CORP		12/01/2017	Various	4,113.000	319,994		13,291	324,557	(311,266)			(311,266)		13,291		306,703	306,703	4,410	
12673A-10-8	CYS INVESTMENTS INC		06/23/2017	Various	336.000	2,944		4,650	2,598	2,053			2,053		4,651		(1,707)	(1,707)	168	
12673P-10-5	CA INC		12/01/2017	Various	913.000	29,961		33,342	29,006	4,336			4,336		33,342		(3,381)	(3,381)	580	
126804-30-1	CABELA'S INC		09/26/2017	Various	2,077.000	127,341		59,208	121,608	(62,400)			(62,400)		59,208		68,133	68,133		

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
127055-10-1	CABOT CORP		03/02/2017	Various	254.000	14,847		12,837	12,837	(8,920)			(8,920)		3,917		10,930	10,930	76	
127097-10-3	CABOT OIL & GAS CORP		07/13/2017	Various	939.000	23,294		1,951	21,935	(19,984)			(19,984)		1,951		21,343	21,343	66	
12709P-10-3	CABOT MICROELECTRONICS CORP		08/16/2017	Various	217.000	15,202		8,441	13,708	(5,267)			(5,267)		8,441		6,761	6,761	126	
127190-30-4	CACI INTERNATIONAL INC		03/02/2017	Various	117.000	14,706		2,260	14,543	(12,283)			(12,283)		2,260		12,446	12,446		
127387-10-8	CADENCE DESIGN SYSTEMS INC		12/01/2017	Various	2,105.000	71,767		55,727	53,088	2,639			2,639		55,727		16,040	16,040		
127686-10-3	CAESARS ENTERTAINMENT CORP		10/25/2017	Direct	1.000	9		11	6	5			5		11		(2)	(2)		
12768T-10-3	CAESARS ACQUISITION CO CL A		03/02/2017	Various	994.000	14,660		9,409	13,419	(4,010)			(4,010)		9,409		5,251	5,251		
12768T-10-3	CAESARS ACQUISITION CO CL A		10/09/2017	Tax Free Exchange	1,107.000	10,479		10,479	14,944	(4,465)			(4,465)		10,479					
12811R-10-4	CALAMOS ASSET MANAGEMENT INC		02/17/2017	Corporate Action	953.000	7,862		26,050	8,148	17,901			17,901		26,049		(18,187)	(18,187)		
128195-10-4	CALATLANTIC GROUP INC		06/23/2017	Various	301.000	10,385		1,925	10,236	(8,312)			(8,312)		1,924		8,461	8,461	24	
129603-10-6	CALGON CARBON CORP		06/23/2017	Various	489.000	7,115		3,162	8,313	(5,151)			(5,151)		3,162		3,953	3,953	49	
130788-10-2	CALIFORNIA WATER SERVICE GROUP		06/23/2017	Various	166.000	6,051		1,954	5,628	(3,674)			(3,674)		1,954		4,097	4,097	60	
131193-10-4	CALLAWAY GOLF CO		06/23/2017	Various	299.000	3,675		4,013	3,277	736			736		4,013		(338)	(338)	6	
131347-30-4	CALPINE CORP		06/23/2017	Various	673.000	9,241		15,273	7,693	7,580			7,580		15,273		(6,032)	(6,032)		
133131-10-2	CAMDEN PROPERTY TRUST		05/03/2017	GUZMAN AND COMPANY	183.000	14,961		4,424	15,384	(10,960)			(10,960)		4,424		10,537	10,537	275	
134429-10-9	CAMPBELL SOUP CO		06/23/2017	Various	439.000	24,391		16,256	26,546	(10,290)			(10,290)		16,256		8,135	8,135	215	
138098-10-8	CANTEL MEDICAL CORP		06/23/2017	Various	78.000	6,063		578	6,143	(5,564)			(5,564)		579		5,484	5,484	5	
139674-10-5	CAPITAL CITY BANK GROUP INC		06/23/2017	Various	212.000	4,122		3,155	4,343	(1,187)			(1,187)		3,156		966	966	21	
139794-10-1	CAPITAL BANK FINANCIAL - CL A		12/01/2017	Tax Free Exchange	951.000	20,909		20,909	37,327	(16,418)			(16,418)		20,909				456	
14040H-10-5	CAPITAL ONE FINANCIAL CORP		12/01/2017	Various	1,141.000	98,111		85,652	99,541	(13,889)			(13,889)		85,652		12,459	12,459	1,024	
140475-10-4	CAPITAL SENIOR LIVING CORP		06/23/2017	Various	377.000	5,923		3,873	6,051	(2,178)			(2,178)		3,873		2,050	2,050		
14057J-10-1	CAPITOL FEDERAL FINANCIAL		06/23/2017	Various	242.000	3,318		2,852	3,983	(1,131)			(1,131)		2,852		466	466	102	
14149F-10-9	CARDINAL FINANCIAL CORP		04/24/2017	Tax Free Exchange	1,503.000	8,918		8,918	49,283	(40,365)			(40,365)		8,918				195	
14149Y-10-8	CARDINAL HEALTH INC		07/13/2017	Various	992.000	78,176		28,143	71,394	(43,252)			(43,252)		28,142		50,034	50,034	899	
141624-10-6	CARE CAPITAL PROPERTIES INC		06/23/2017	Various	227.000	6,261		952	5,675	(4,723)			(4,723)		952		5,309	5,309	388	
141624-10-6	CARE CAPITAL PROPERTIES INC		08/17/2017	Tax Free Exchange	3,266.000	51,743		51,743	81,650	(29,907)			(29,907)		51,743				6,536	
141633-10-7	CARE.COM INC		06/23/2017	Various	263.000	4,022		1,620	2,254	(634)			(634)		1,620		2,402	2,402		
141665-10-9	CAREER EDUCATION CORP		06/23/2017	Various	447.000	4,198		3,159	4,510	(1,351)			(1,351)		3,159		1,039	1,039		
142339-10-0	CARLISLE COS INC		12/01/2017	Various	272.000	29,786		5,702	29,999	(24,297)			(24,297)		5,702		24,084	24,084	238	
143130-10-2	CARMAX INC		12/01/2017	Various	937.000	60,201		12,778	60,334	(47,556)			(47,556)		12,778		47,423	47,423		
143905-10-7	CARRIAGE SERVICES INC		06/23/2017	Various	150.000	3,995		2,542	4,296	(1,754)			(1,754)		2,542		1,453	1,453	15	
144285-10-3	CARPENTER TECHNOLOGY CORP		06/23/2017	Various	99.000	3,646		1,235	3,580	(2,346)			(2,346)		1,234		2,412	2,412	36	
14574X-10-4	CARROLS RESTAURANT GROUP INC		06/23/2017	Various	274.000	3,329		2,384	4,178	(1,794)			(1,794)		2,384		945	945		
146229-10-9	CARTER'S INC		12/01/2017	Various	341.000	32,617		9,783	29,459	(19,676)			(19,676)		9,783		22,834	22,834	355	
147154-20-7	CASCADE BANCORP		05/31/2017	Taxable Exchange	1,376.000	9,633		12,544	11,173	1,371			1,371		12,544		(2,911)	(2,911)		
147528-10-3	CASEY'S GENERAL STORES INC		06/05/2017	Various	129.000	15,028		1,883	15,335	(13,452)			(13,452)		1,883		13,145	13,145	62	
14808P-10-9	CASS INFORMATION SYSTEMS INC		12/26/2017	Direct	1.000	10		16	46	(31)			(31)		15		(5)	(5)	1	
149123-10-1	CATERPILLAR INC		12/01/2017	Various	819.000	92,966		18,531	75,953	(57,423)			(57,423)		18,530		74,436	74,436	1,591	
149150-10-4	CATHAY GENERAL BANCORP		06/23/2017	Various	128.000	4,725		1,242	4,868	(3,625)			(3,625)		1,243		3,482	3,482	54	
149568-10-7	CAVCO INDUSTRIES INC		07/13/2017	GUZMAN AND COMPANY	115.000	15,127		3,839	11,483	(7,644)			(7,644)		3,839		11,288	11,288		
14964U-10-8	CAVIUM INC		03/02/2017	Various	223.000	14,891		5,407	13,924	(8,517)			(8,517)		5,407		9,484	9,484		
150838-10-0	CELADON GROUP INC		05/02/2017	Various	988.000	1,414		21,769	7,064	14,705			14,705		21,769		(20,355)	(20,355)	40	
150870-10-3	CELANESE CORP		11/01/2017	Various	562.000	51,169		11,472	44,253	(32,780)			(32,780)		11,473		39,696	39,696	593	
151020-10-4	CELGENE CORP		12/01/2017	Various	1,266.000	148,871		5,732	146,540	(140,807)			(140,807)		5,733		143,138	143,138		
15117P-10-2	CELLULAR BIOMEDICINE GROUP I		06/23/2017	Various	412.000	3,255		16,061	5,397	10,664			10,664		16,061		(12,806)	(12,806)		
15130J-10-9	CEMPRA INC		11/06/2017	Tax Free Exchange	1,716.000	34,756		34,756	4,805	29,951			29,951		34,756					
15135B-10-1	CENTENE CORP		08/16/2017	Various	393.000	30,202		2,032	22,208	(20,177)			(20,177)		2,031		28,171	28,171		
15189T-10-7	CENTERPOINT ENERGY INC		06/23/2017	Various	1,301.000	35,999		33,090	32,057	1,034			1,034		33,091		2,908	2,908	434	
156431-10-8	CENTURY ALUMINUM CO		06/05/2017	Various	1,069.000	15,752		10,709	9,150	1,558			1,558		10,708		5,044	5,044		
156504-30-0	CENTURY COMMUNITIES		09/07/2017	Direct	0.000	9		9	9						9					
156700-10-6	CENTURYLINK INC		03/02/2017	Various	624.000	14,680		17,773	14,839	2,935			2,935		17,774		(3,094)	(3,094)	337	
156782-10-4	CERNER CORP		07/13/2017	Various	851.000	55,053		3,041	40,312	(37,271)			(37,271)		3,041		52,012	52,012		
157210-10-5	CEVA INC		06/23/2017	Various	71.000	3,323		558	2,382	(1,824)			(1,824)		558		2,765	2,765		
159864-10-7	CHARLES RIVER LABORATORIES INT		06/23/2017	Various	147.000	14,744		5,082	11,200	(6,118)			(6,118)		5,082		9,662	9,662		
16119P-10-8	CHARTER COMMUNICATIONS INC		12/15/2017	Various	1,004.000	344,042		54,673	289,071	(234,399)			(234,399)		54,672		289,370	289,370		
16122W-10-8	CHARTER FINANCIAL CORP		06/23/2017	Various	546.000	9,501		5,502	9,102	(3,600)			(3,600)		5,502		3,999	3,999	68	
16208T-10-2	CHATHAM LODGING TRUST		06/23/2017	Various	178.000	3,603		3,280	3,658	(378)			(378)		3,280		323	323	117	
163072-10-1	CHEESECAKE FACTORY/THE		06/23/2017	Various	114.000	5,673		1,592	6,827	(5,235)			(5,235)		1,592		4,081	4,081	55	

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
163851-10-8	CHEMOURS CO		08/16/2017	Various	685.000	30,007		9,475	15,132	(5,656)			(5,656)		9,476		20,531	20,531	51	
163893-20-9	CHEMTURA CORP		04/21/2017	Corporate Action	2,635.000	88,273		46,670	87,483	(40,812)			(40,812)		46,671		41,602	41,602		
165167-10-7	CHESAPEAKE ENERGY CORP		07/13/2017	GUZMAN AND COMPANY	5,905.000	29,764		172,807	41,454	131,354			131,354		172,808		(143,044)	(143,044)		
165240-10-2	CHESAPEAKE LODGING TRUST		06/23/2017	Various	224.000	5,634		4,361	5,793	(1,432)			(1,432)		4,361		1,273	1,273	179	
165303-10-8	CHESAPEAKE UTILITIES CORP		06/23/2017	Various	30.000	2,244		519	2,009	(1,490)			(1,490)		519		1,725	1,725	28	
166764-10-0	CHEVRON CORP		12/01/2017	Various	3,445.000	378,820		117,080	405,476	(288,396)			(288,396)		117,080		261,740	261,740	8,238	
169656-10-5	CHIPOTLE MEXICAN GRILL INC		06/23/2017	Various	156.000	64,823		13,964	58,863	(44,898)			(44,898)		13,965		50,858	50,858		
169905-10-6	CHOICE HOTELS INTERNATIONAL IN		06/23/2017	Various	152.000	10,139		1,044	8,520	(7,476)			(7,476)		1,044		9,095	9,095	65	
171077-40-7	CHROMADEX CORP		06/23/2017	Various	1,180.000	4,272		3,410	3,906	(496)			(496)		3,410		862	862		
171340-10-2	CHURCH & DWIGHT CO INC		07/13/2017	Various	962.000	49,869		3,277	42,511	(39,234)			(39,234)		3,277		46,592	46,592	309	
171484-10-8	CHURCHILL DOWNS INC		06/23/2017	Various	70.000	12,874		2,180	10,532	(8,351)			(8,351)		2,181		10,693	10,693	92	
171757-10-7	CIDARA THERAPEUTICS INC		06/23/2017	Various	448.000	3,002		4,591	4,660	(68)			(68)		4,592		(1,590)	(1,590)		
171779-30-9	CIENA CORP		07/13/2017	Various	578.000	14,910		110,655	14,109	96,546			96,546		110,655		(95,745)	(95,745)		
171798-10-1	CIMAREX ENERGY CO		11/01/2017	Various	237.000	25,680		4,669	32,208	(27,539)			(27,539)		4,669		21,011	21,011	48	
172062-10-1	CINCINNATI FINANCIAL CORP		07/13/2017	Various	422.000	30,133		11,297	31,967	(20,669)			(20,669)		11,298		18,835	18,835	518	
17243V-10-2	CINEMARK HOLDINGS INC		06/23/2017	Various	252.000	9,695		4,389	9,667	(5,278)			(5,278)		4,389		5,306	5,306	146	
17273K-10-9	CIRCOR INTERNATIONAL INC		06/23/2017	Various	59.000	3,422		1,058	3,828	(2,770)			(2,770)		1,058		2,364	2,364	4	
17275R-10-2	CISCO SYSTEMS INC		12/15/2017	Various	11,543.000	388,397		188,569	348,830	(160,260)			(160,260)		188,570		199,827	199,827	8,624	
172908-10-5	CINTAS CORP		12/01/2017	Various	268.000	36,341		10,562	30,970	(20,408)			(20,408)		10,562		25,779	25,779	156	
172967-42-4	CITIGROUP INC		12/15/2017	Various	16,825.000	1,062,443		532,848	999,909	(467,062)			(467,062)		532,847		529,596	529,596	5,740	
174610-10-5	CITIZENS FINANCIAL GROUP INC		12/01/2017	Various	2,208.000	78,203		55,193	78,671	(23,478)			(23,478)		55,193		23,010	23,010	831	
177376-10-0	CITRIX SYSTEMS INC		11/01/2017	Various	493.000	41,326		11,090	35,215	(24,125)			(24,125)		11,090		30,236	30,236		
177376-10-0	CITRIX SYSTEMS INC		02/01/2017	Spin Off	0.000	37,064		37,064	111,374	(74,310)			(74,310)		37,064					
179895-10-7	CLARCOR INC		02/28/2017	Corporate Action	1,794.000	148,902		38,068	147,951	(109,883)			(109,883)		38,068		110,834	110,834	449	
184496-10-7	CLEAN HARBORS INC		06/23/2017	Various	110.000	5,873		1,363	6,121	(4,758)			(4,758)		1,363		4,510	4,510		
18538R-10-3	CLEARWATER PAPER CORP		06/23/2017	Various	101.000	4,434		1,041	6,620	(5,579)			(5,579)		1,041		3,393	3,393		
185899-10-1	CLIFFS NATURAL RESOURCES INC		08/16/2017	Various	2,075.000	15,533		141,335	17,451	123,884			123,884		141,335		(125,802)	(125,802)		
189054-10-9	CLOROX CO		07/13/2017	Various	204.000	27,407		9,435	24,484	(15,049)			(15,049)		9,435		17,972	17,972	326	
18948M-10-8	CLUBCORP HOLDINGS INC		09/19/2017	Various	2,643.000	45,182		48,681	37,927	10,754			10,754		48,681		(3,499)	(3,499)	1,031	
190897-10-8	COBIZ FINANCIAL INC		06/23/2017	Various	273.000	4,439		2,567	4,611	(2,044)			(2,044)		2,567		1,872	1,872	27	
191098-10-2	COCA-COLA BOTTLING CO CONSOLID		06/23/2017	Various	14.000	3,299		742	2,503	(1,762)			(1,762)		741		2,558	2,558	7	
191216-10-0	COCA-COLA CO		11/01/2017	Various	9,287.000	417,085		235,773	385,039	(149,266)			(149,266)		235,773		181,312	181,312	6,471	
192025-10-4	CODORUS VALLEY BANCORP INC		12/22/2017	Direct	0.000	9		5	9	(3)			(3)		6		3	3		
192108-50-4	COEUR D'ALENE MINES CORP		07/13/2017	Various	1,836.000	14,625		100,715	16,689	84,026			84,026		100,715		(86,090)	(86,090)		
19239V-30-2	COGENT COMMUNICATIONS GROUP IN		03/02/2017	GUZMAN AND COMPANY	356.000	14,648		5,569	14,721	(9,151)			(9,151)		5,570		9,078	9,078		
192446-10-2	COGNIZANT TECHNOLOGY SOLUTIONS		12/01/2017	Various	1,853.000	124,904		7,170	103,824	(96,653)			(96,653)		7,171		117,733	117,733	332	
192479-10-3	COHERENT INC		06/05/2017	Various	59.000	14,904		1,806	8,106	(6,300)			(6,300)		1,806		13,098	13,098		
192576-10-6	COHU INC		06/23/2017	Various	252.000	4,221		7,869	3,503	4,366			4,366		7,869		(3,648)	(3,648)	45	
194014-10-6	COLFAX CORP		06/23/2017	Various	595.000	22,540		15,139	21,378	(6,239)			(6,239)		15,139		7,401	7,401		
194162-10-3	COLGATE-PALMOLIVE CO		12/01/2017	Various	2,096.000	153,950		40,131	137,162	(97,031)			(97,031)		40,131		113,819	113,819	1,912	
19624R-10-6	COLONY FINANCIAL INC		01/11/2017	Tax Free Exchange	4,557.000	92,043		92,043	92,280	(237)			(237)		92,043				2,025	
197236-10-2	COLUMBIA BANKING SYSTEM INC		11/13/2017	Direct	1.000	42		11	43	(32)			(32)		11		31	31	1	
198287-20-3	COLUMBIA PROPERTY TRUST INC		06/23/2017	Various	491.000	10,925		12,777	10,606	2,171			2,171		12,777		(1,852)	(1,852)	344	
199908-10-4	COMFORT SYSTEMS USA INC		06/23/2017	Various	98.000	3,469		607	3,263	(2,656)			(2,656)		607		2,862	2,862	14	
20030N-10-1	COMCAST CORP		12/15/2017	Various	7,694.000	603,186		170,226	531,236	(361,011)			(361,011)		170,225		432,961	432,961	4,116	
200340-10-7	COMERICA INC		08/16/2017	GUZMAN AND COMPANY	526.000	37,792		23,669	35,826	(12,157)			(12,157)		23,669		14,123	14,123	296	
200525-10-3	COMMERCE BANCSHARES INC/KANSAS		08/16/2017	Various	544.000	30,025		9,820	31,457	(21,637)			(21,637)		9,820		20,205	20,205	182	
201723-10-3	COMMERCIAL METALS CO		06/23/2017	Various	227.000	4,345		864	4,944	(4,080)			(4,080)		864		3,481	3,481	54	
203607-10-6	COMMUNITY BANK SYSTEM INC		06/07/2017	Direct	1.000	50		13	58	(45)			(45)		13		37	37	1	
20369C-10-6	COMMUNITY HEALTHCARE TRUST INC		06/23/2017	Various	562.000	14,697		12,141	12,942	(802)			(802)		12,140		2,557	2,557	437	
205363-10-4	COMPUTER SCIENCES CORP		04/03/2017	Tax Free Exchange	5,517.000	140,119		140,119	327,820	(187,701)			(187,701)		140,119				1,545	
20564W-10-5	COMSCORE INC		02/07/2017	Various	2,024.000	46,268		49,797	63,918	(14,121)			(14,121)		49,797		(3,529)	(3,529)		
205887-10-2	CONAGRA FOODS INC		12/01/2017	Various	2,159.000	80,719		39,725	85,388	(45,663)			(45,663)		39,725		40,994	40,994	1,139	
20605P-10-1	CONCHO RESOURCES INC/MIDLAND T		11/01/2017	GUZMAN AND COMPANY	112.000	15,708		2,305	14,851	(12,546)			(12,546)		2,305		13,403	13,403		
207410-10-1	CONMED CORP		06/23/2017	Various	131.000	6,736		2,637	5,786	(3,149)			(3,149)		2,637		4,099	4,099	79	
207797-10-1	CONNECTICUT WATER SERVICE INC		06/23/2017	Various	80.000	4,691		1,821	4,468	(2,647)			(2,647)		1,821		2,870	2,870	46	
20825C-10-4	CONOCOPHILLIPS		12/01/2017	Various	3,270.000	156,428		46,846	163,958	(117,112)			(117,112)		46,846		109,582	109,582	2,298	
20854P-10-9	CONSOL ENERGY INC		04/03/2017	GUZMAN AND COMPANY	894.000	15,015		16,313	16,298	15			15		16,313		(1,298)	(1,298)		

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
20854P-10-9	CONSOL ENERGY INC		11/29/2017	Spin Off	0.000	34,549		34,549	25,946	8,603			8,603		34,549					
20854P-10-9	CONSOL ENERGY INC		11/29/2017	Tax Free Exchange	8,770.000	178,335		178,335	133,931	44,404			44,404		178,335					
209034-10-7	CONSOLIDATED COMMUNICATIONS HO		07/20/2017	Various	321.000	6,587		5,222	8,616	(3,394)			(3,394)		5,222		(1,365)	(1,365)	249	
209115-10-4	CONSOLIDATED EDISON INC		12/01/2017	Various	727.000	60,381		23,822	53,566	(29,744)			(29,744)		23,822		36,559	36,559	1,225	
210226-10-6	CONSOLIDATED-TOMOKA LAND CO		06/23/2017	Various	108.000	6,230		2,713	5,770	(3,057)			(3,057)		2,713		3,517	3,517	9	
21036P-10-8	CONSTELLATION BRANDS INC		12/01/2017	Various	562.000	102,879		4,034	86,160	(82,126)			(82,126)		4,034		98,845	98,845	483	
212015-10-1	CONTINENTAL RESOURCES INC/OK		06/23/2017	Various	37.000	1,152		291	1,907	(1,616)			(1,616)		291		861	861		
216648-40-2	COOPER COS INC/THE		08/16/2017	Various	200.000	45,423		2,289	34,986	(32,697)			(32,697)		2,289		43,134	43,134	8	
216831-10-7	COOPER TIRE & RUBBER CO		12/01/2017	Various	591.000	21,280		11,045	22,961	(11,915)			(11,915)		11,046		10,234	10,234	210	
217204-10-6	COPART INC		11/01/2017	Various	450.000	29,609		1,860	24,934	(23,074)			(23,074)		1,860		27,749	27,749		
218681-10-4	CORE-MARK HOLDING CO INC		07/13/2017	Various	414.000	15,001		3,705	17,830	(14,126)			(14,126)		3,704		11,297	11,297	75	
21870Q-10-5	CORESITE REALTY CORPORATION		06/23/2017	Various	49.000	5,416		616	3,890	(3,273)			(3,273)		617		4,799	4,799	78	
21871N-10-1	CORECIVIC INC		06/23/2017	Various	212.000	6,015		1,016	5,185	(4,169)			(4,169)		1,016		4,999	4,999	178	
219350-10-5	CORNING INC		12/01/2017	Various	4,733.000	142,899		111,649	114,870	(3,221)			(3,221)		111,649		31,250	31,250	1,564	
22002T-10-8	CORPORATE OFFICE PROPERTIES TR		06/23/2017	Various	93.000	3,305		1,163	2,903	(1,741)			(1,741)		1,162		2,143	2,143	51	
221006-10-9	CORVEL CORP		06/23/2017	Various	146.000	6,921		1,169	5,343	(4,174)			(4,174)		1,169		5,752	5,752		
22160K-10-5	COSTCO WHOLESALE CORP		12/01/2017	Various	848.000	145,307		27,615	135,773	(108,158)			(108,158)		27,615		117,692	117,692	4,789	
22160N-10-9	COSTAR GROUP INC		06/05/2017	Various	58.000	15,163		2,433	10,932	(8,499)			(8,499)		2,433		12,730	12,730		
222070-20-3	COTY INC.		12/01/2017	Various	1,702.000	30,069		27,943	31,163	(3,221)			(3,221)		27,942		2,127	2,127	539	
22282E-10-2	COVANTA HOLDING CORP		06/23/2017	Various	384.000	5,300		2,590	5,991	(3,401)			(3,401)		2,590		2,710	2,710	192	
223622-60-6	COWEN GROUP INC		01/11/2017	Corporate Action	1.000	12		9	8	2			2		10		2	2		
22410J-10-6	CRACKER BARREL OLD COUN STORE		05/03/2017	GUZMAN AND COMPANY	92.000	15,037		1,510	15,363	(13,852)			(13,852)		1,511		13,526	13,526	212	
224399-10-5	CRANE CO		11/01/2017	Various	181.000	15,083		4,676	13,053	(8,378)			(8,378)		4,675		10,408	10,408	179	
225223-30-4	CRAY INC		06/23/2017	Various	161.000	2,906		1,225	3,333	(2,108)			(2,108)		1,225		1,681	1,681		
225310-10-1	CREDIT ACCEPTANCE CORP		05/03/2017	GUZMAN AND COMPANY	69.000	14,907		1,872	15,008	(13,136)			(13,136)		1,872		13,035	13,035		
225447-10-1	CREE INC		05/03/2017	GUZMAN AND COMPANY	683.000	15,016		29,309	18,025	11,284			11,284		29,309		(14,293)	(14,293)		
22822V-10-1	CROWN CASTLE INTL CORP		12/01/2017	Various	612.000	62,553		14,851	53,104	(38,252)			(38,252)		14,852		47,701	47,701	1,129	
228368-10-6	CROWN HOLDINGS INC		07/13/2017	GUZMAN AND COMPANY	252.000	14,993		5,259	13,248	(7,989)			(7,989)		5,259		9,734	9,734		
228903-10-0	CRYOLIFE INC		06/23/2017	Various	163.000	3,244		2,099	3,122	(1,023)			(1,023)		2,099		1,145	1,145		
229663-10-9	CUBESMART		12/01/2017	Various	746.000	20,481		12,159	19,971	(7,812)			(7,812)		12,159		8,322	8,322	687	
229899-10-9	CULLEN/FROST BANKERS INC		06/05/2017	GUZMAN AND COMPANY	163.000	15,026		3,296	14,382	(11,086)			(11,086)		3,296		11,730	11,730	181	
231021-10-6	CUMMINS INC		12/01/2017	Various	380.000	59,792		3,669	51,934	(48,265)			(48,265)		3,669		56,123	56,123	880	
231561-10-1	CURTISS-WRIGHT CORP		06/23/2017	Various	102.000	9,268		1,347	10,032	(8,685)			(8,685)		1,347		7,921	7,921	27	
232577-20-5	CYNOSURE INC		03/21/2017	Corporate Action	943.000	62,238		36,309	43,001	(6,692)			(6,692)		36,309		25,929	25,929		
232828-50-9	CYTRX CORP		06/23/2017	Various	2,438.000	1,640		9,798	908	8,890			8,890		9,798		(8,158)	(8,158)		
23317H-10-2	DDR CORP		06/23/2017	Various	887.000	7,700		4,681	13,545	(8,864)			(8,864)		4,681		3,019	3,019	506	
233326-10-7	DST SYSTEMS INC		06/23/2017	Various	160.000	19,166		6,974	17,091	(10,117)			(10,117)		6,974		12,192	12,192	68	
23332B-10-6	DSP GROUP INC		06/23/2017	Various	379.000	4,510		16,528	4,945	11,582			11,582		16,527		(12,017)	(12,017)		
233331-10-7	DTE ENERGY CO		12/01/2017	Various	340.000	37,299		13,493	33,493	(20,000)			(20,000)		13,493		23,806	23,806	838	
23334L-10-2	DSW INC		06/23/2017	Various	193.000	3,308		3,514	4,372	(858)			(858)		3,514		(206)	(206)	77	
234264-10-9	DAKTRONICS INC		08/16/2017	Various	1,561.000	14,995		21,765	16,703	5,063			5,063		21,766		(6,771)	(6,771)	219	
235851-10-2	DANAHER CORP		12/01/2017	Various	1,090.000	93,617		10,852	84,845	(73,993)			(73,993)		10,852		82,765	82,765	394	
237194-10-5	DARDEN RESTAURANTS INC		12/01/2017	Various	178.000	15,068		1,637	12,944	(11,307)			(11,307)		1,637		13,431	13,431	424	
237266-10-1	DARLING INTERNATIONAL INC		06/23/2017	Various	370.000	5,902		887	4,777	(3,890)			(3,890)		887		5,015	5,015		
237934-10-4	DATALINK CORP		01/09/2017	Corporate Action	708.000	7,965		6,724	7,972	(1,248)			(1,248)		6,724		1,241	1,241		
23918K-10-8	DAVITA INC		06/23/2017	Various	849.000	58,221		3,945	54,507	(50,561)			(50,561)		3,946		54,275	54,275		
239360-10-0	DAWSON GEOPHYSICAL CO		06/23/2017	Various	852.000	3,383		6,160	6,850	(690)			(690)		6,160		(2,777)	(2,777)		
242370-20-3	DEAN FOODS CO		06/23/2017	Various	474.000	8,395		6,782	10,323	(3,542)			(3,542)		6,781		1,614	1,614	85	
243537-10-7	DECKERS OUTDOOR CORP		06/23/2017	Various	111.000	7,480		999	6,148	(5,149)			(5,149)		999		6,481	6,481		
244199-10-5	DEERE & CO		11/01/2017	GUZMAN AND COMPANY	506.000	60,204		9,999	52,139	(42,139)			(42,139)		10,000		50,204	50,204	735	
246647-10-1	DELEK US HOLDINGS INC		07/03/2017	Tax Free Exchange	2,390.000	65,408		65,408	57,528	7,880			7,880		65,408				717	
24703L-10-3	DELL TECHNOLOGIES INC		07/13/2017	Various	1,022.000	65,074		46,062	56,180	(10,118)			(10,118)		46,062		19,012	19,012		
247361-70-2	DELTA AIR LINES INC		11/01/2017	Various	6,063.000	303,527		108,445	298,239	(189,794)			(189,794)		108,445		195,082	195,082	2,209	
247748-10-6	DELTA NATURAL GAS CO IN		09/21/2017	Corporate Action	275.000	8,388		6,566	8,067	(1,500)			(1,500)		6,567		1,821	1,821	223	
247916-20-8	DENBURY RESOURCES INC		03/02/2017	Various	5,435.000	14,435		55,677	20,000	35,677			35,677		55,677		(41,242)	(41,242)		
24869P-10-4	DENNY'S CORP		06/23/2017	Various	898.000	10,301		4,263	11,522	(7,259)			(7,259)		4,263		6,038	6,038		
24906P-10-9	DENTSPLY SIRONA INC		07/13/2017	Various	603.000	38,740		12,391	34,811	(22,421)			(22,421)		12,390		26,350	26,350	120	
249908-10-4	DEPOMED INC		06/23/2017	Various	336.000	3,710		1,060	6,055	(4,995)			(4,995)		1,060		2,650	2,650		

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
25065K-10-4	DESTINATION XL GROUP INC		06/23/2017	Various	2,260.000	5,537		8,043	9,605	(1,562)			(1,562)		8,043		(2,506)	(2,506)		
25179M-10-3	DEVON ENERGY CORP		12/01/2017	Various	1,581.000	61,965		32,817	72,203	(39,387)			(39,387)		32,816		29,149	29,149	129	
252131-10-7	DEXCOM INC		04/03/2017	Various	178.000	14,946		1,133	10,627	(9,494)			(9,494)		1,133		13,813	13,813		
252784-30-1	DIAMONDROCK HOSPITALITY CO		06/23/2017	Various	647.000	7,428		8,628	7,460	1,168			1,168		8,628		(1,200)	(1,200)	162	
25278X-10-9	DIAMONDBACK ENERGY INC		12/01/2017	Various	138.000	15,200		4,596	13,946	(9,350)			(9,350)		4,596		10,604	10,604		
253393-10-2	DICK'S SPORTING GOODS INC		05/03/2017	GUZMAN AND COMPANY	294.000	14,945		2,629	15,611	(12,983)			(12,983)		2,628		12,317	12,317	50	
253798-10-2	DIGI INTERNATIONAL INC		06/23/2017	Various	471.000	4,663		4,971	6,476	(1,505)			(1,505)		4,971		(308)	(308)		
253868-10-3	DIGITAL REALTY TRUST INC		09/25/2017	Direct	0.000	17		2	15	(13)			(13)		2		15	15	1	
25389M-87-7	DIGITALGLOBE INC		10/04/2017	Various	2,609.000	89,323		59,809	74,748	(14,939)			(14,939)		59,809		29,514	29,514		
254067-10-1	DILLARD'S INC		06/23/2017	Various	189.000	10,396		1,716	11,848	(10,132)			(10,132)		1,716		8,680	8,680	26	
25433V-10-5	DIMENSION THERAPEUTICS INC		05/26/2017	Various	476.000	509		2,946	2,070	876			876		2,946		(2,437)	(2,437)		
254423-10-6	DINEEQUITY INC		06/23/2017	Various	76.000	3,303		1,630	5,852	(4,222)			(4,222)		1,630		1,673	1,673	221	
254543-10-1	DIODES INC		06/23/2017	Various	148.000	3,754		835	3,800	(2,965)			(2,965)		835		2,919	2,919		
254687-10-6	DISNEY WALT CO COM DISNEY		12/15/2017	Various	6,087.000	644,601		161,648	634,387	(472,739)			(472,739)		161,648		482,953	482,953	6,277	
254709-10-8	DISCOVER FINANCIAL SERVICES		12/01/2017	Various	2,374.000	158,386		27,502	171,142	(143,639)			(143,639)		27,503		130,883	130,883	1,366	
25470F-10-4	DISCOVERY COMMUNICATIONS INC		06/23/2017	Various	250.000	6,448		4,804	6,852	(2,048)			(2,048)		4,804		1,644	1,644		
25470F-30-2	DISCOVERY COMMUNICATIONS INC		06/23/2017	Various	829.000	21,104		15,255	22,201	(6,946)			(6,946)		15,255		5,849	5,849		
25470M-10-9	DISH NETWORK CORP		06/05/2017	Various	227.000	15,024		6,285	13,151	(6,865)			(6,865)		6,286		8,738	8,738		
25659T-10-7	DOLBY LABORATORIES INC		04/03/2017	GUZMAN AND COMPANY	287.000	14,788		6,636	12,970	(6,334)			(6,334)		6,636		8,152	8,152	40	
256677-10-5	DOLLAR GENERAL CORP		08/16/2017	Various	875.000	64,071		39,719	64,811	(25,092)			(25,092)		39,719		24,352	24,352	499	
256746-10-8	DOLLAR TREE INC		11/01/2017	Various	394.000	33,188		3,861	30,409	(26,548)			(26,548)		3,861		29,327	29,327		
25746U-10-9	DOMINION RESOURCES INC/VA		07/13/2017	Various	608.000	47,584		14,938	46,567	(31,628)			(31,628)		14,939		32,645	32,645	772	
25754A-20-1	DOMINO'S PIZZA INC		06/23/2017	Various	66.000	14,326		713	10,510	(9,797)			(9,797)		713		13,613	13,613	61	
257559-20-3	DOMTAR CORP		06/23/2017	Various	135.000	4,978		7,950	5,269	2,681			2,681		7,950		(2,972)	(2,972)	112	
257651-10-9	DONALDSON CO INC		11/01/2017	GUZMAN AND COMPANY	318.000	15,138		2,129	13,382	(11,253)			(11,253)		2,129		13,009	13,009	169	
260003-10-8	DOVER CORP		12/01/2017	Various	347.000	29,875		10,939	26,000	(15,061)			(15,061)		10,939		18,936	18,936	365	
260543-10-3	DOW CHEMICAL CO/THE		08/16/2017	Various	1,415.000	89,789		45,898	80,966	(35,068)			(35,068)		45,898		43,891	43,891	1,514	
260543-10-3	DOW CHEMICAL CO/THE		09/01/2017	Tax Free Exchange	43,758.000	1,289,537		1,289,537	2,503,832	(1,214,295)			(1,214,295)		1,289,537				80,515	
26138E-10-9	DR PEPPER SNAPPLE GROUP INC		12/01/2017	Various	654.000	60,465		16,677	59,298	(42,621)			(42,621)		16,677		43,788	43,788	921	
262037-10-4	DRIL-QUIP INC		06/23/2017	Various	91.000	4,427		3,612	5,464	(1,852)			(1,852)		3,612		815	815		
263534-10-9	DU PONT E I DE NEMOURS & CO CO		08/16/2017	Various	1,557.000	125,861		81,776	114,284	(32,508)			(32,508)		81,776		44,085	44,085	1,039	
263534-10-9	DU PONT E I DE NEMOURS & CO CO		09/01/2017	Tax Free Exchange	33,658.000	1,713,684		1,713,684	2,470,497	(756,813)			(756,813)		1,713,684				38,370	
26441C-20-4	DUKE ENERGY CORP		12/01/2017	Various	1,232.000	105,029		59,803	95,627	(35,825)			(35,825)		59,802		45,227	45,227	2,399	
265504-10-0	DUNKIN' BRANDS GROUP INC		12/01/2017	Various	450.000	25,891		12,459	23,598	(11,139)			(11,139)		12,459		13,432	13,432	453	
266130-10-6	DUPONT FABROS TECHNOLOGY INC		09/14/2017	Tax Free Exchange	3,070.000	78,499		78,499	134,865	(56,366)			(56,366)		78,499				4,605	
267475-10-1	DYCOM INDUSTRIES INC		07/13/2017	Various	165.000	14,829		6,927	13,247	(6,320)			(6,320)		6,927		7,902	7,902		
26817R-10-8	DYNEGY INC		06/23/2017	Various	740.000	6,290		16,681	6,260	10,420			10,420		16,680		(10,390)	(10,390)		
26875P-10-1	EOG RESOURCES INC		12/01/2017	Various	1,050.000	97,503		6,731	106,156	(99,424)			(99,424)		6,732		90,771	90,771	422	
26884L-10-9	EQUITABLE RESOURCES INC		11/28/2017	Various	596.000	33,762		4,002	38,972	(34,970)			(34,970)		4,002		29,760	29,760	43	
26884U-10-9	EPR PROPERTIES		06/23/2017	Various	162.000	11,964		2,651	11,627	(8,976)			(8,976)		2,651		9,313	9,313	327	
268948-10-6	EAGLE BANCORP INC		12/01/2017	Various	227.000	14,554		2,286	13,835	(11,549)			(11,549)		2,286		12,268	12,268		
269246-40-1	E TRADE FINANCIAL CORP		12/01/2017	Various	1,106.000	43,824		16,502	38,323	(21,821)			(21,821)		16,502		27,322	27,322		
26969P-10-8	EAGLE MATERIALS INC		06/23/2017	Various	90.000	8,276		2,091	8,868	(6,777)			(6,777)		2,091		6,185	6,185	27	
269796-10-8	EAGLE PHARMACEUTICALS INC/DE		06/23/2017	Various	41.000	3,349		3,377	3,252	124			124		3,376		(27)	(27)		
27033X-10-1	EARTHLINK HOLDINGS CORP		02/28/2017	Tax Free Exchange	4,694.000	70,949		70,949	26,474	44,475			44,475		70,949				384	
27579R-10-4	EAST WEST BANCORP INC		12/01/2017	Various	555.000	32,375		6,524	28,210	(21,687)			(21,687)		6,523		25,852	25,852	320	
277276-10-1	EASTGROUP PROPERTIES INC		06/23/2017	Various	91.000	7,731		1,835	6,719	(4,884)			(4,884)		1,835		5,896	5,896	113	
277432-10-0	EASTMAN CHEMICAL CO		08/16/2017	Various	476.000	39,296		3,085	35,800	(32,715)			(32,715)		3,085		36,211	36,211	371	
278265-10-3	EATON VANCE CORP		12/01/2017	Various	272.000	15,041		1,320	11,391	(10,071)			(10,071)		1,320		13,721	13,721	313	
278642-10-3	EBAY INC		12/01/2017	Various	4,491.000	155,848		46,014	133,338	(87,324)			(87,324)		46,014		109,834	109,834		
27875T-10-1	ECHO GLOBAL LOGISTICS INC		06/23/2017	Various	184.000	3,699		2,448	4,610	(2,161)			(2,161)		2,449		1,250	1,250		
278865-10-0	ECOLAB INC		12/01/2017	Various	708.000	93,290		12,920	82,991	(70,071)			(70,071)		12,920		80,370	80,370	697	
28035Q-10-2	EDGEWELL PERSONAL CARE CO		06/23/2017	Various	89.000	6,876		1,817	6,497	(4,680)			(4,680)		1,817		5,059	5,059		
281020-10-7	EDISON INTERNATIONAL		12/01/2017	Various	570.000	45,416		12,079	41,034	(28,955)			(28,955)		12,079		33,337	33,337	925	
28176E-10-8	EDWARDS LIFESCIENCES CORP		12/01/2017	Various	508.000	59,709		2,011	47,600	(45,589)			(45,589)		2,011		57,698	57,698		
28226B-10-4	EGALET CORP		06/23/2017	Various	977.000	2,179		4,641	7,474	(2,833)			(2,833)		4,641		(2,462)	(2,462)		
28249U-10-5	EIGER BIOPHARMACEUTICALS INC		06/23/2017	Various	135.000	938		2,416	1,573	843			843		2,416		(1,478)	(1,478)		
282914-10-0	8X8 INC		06/23/2017	Various	391.000	5,904		1,571	5,591	(4,020)			(4,020)		1,571		4,333	4,333		

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
283677-85-4	EL PASO ELECTRIC CO		07/13/2017	Various	326.000	16,602		4,096	15,159	(11,063)			(11,063)		4,096		12,506	12,506	210	
28470R-10-2	ELDORADO RESORTS INC		05/17/2017	Various	778.000	15,192		6,032	13,179	(7,147)			(7,147)		6,032		9,160	9,160		
285512-10-9	ELECTRONIC ARTS INC		12/01/2017	Various	438.000	44,992		7,040	34,497	(27,457)			(27,457)		7,040		37,952	37,952		
286082-10-2	ELECTRONICS FOR IMAGING INC		06/05/2017	Various	313.000	15,066		6,001	13,728	(7,727)			(7,727)		6,001		9,065	9,065		
291011-10-4	EMERSON ELECTRIC CO		12/01/2017	Various	1,135.000	69,998		29,542	63,276	(33,734)			(33,734)		29,542		40,456	40,456	1,305	
291641-10-8	EMPIRE DISTRICT ELECTRIC CO/TH		01/03/2017	Corporate Action	1,914.000	65,076		49,175	65,248	(16,073)			(16,073)		49,175		15,901	15,901	170	
292218-10-4	EMPLOYERS HOLDINGS INC		06/23/2017	Various	142.000	5,844		2,842	5,624	(2,781)			(2,781)		2,843		3,001	3,001	43	
29265N-10-8	ENERGEN CORP		06/23/2017	Various	209.000	10,018		2,076	12,053	(9,977)			(9,977)		2,076		7,942	7,942		
29269A-10-2	ENDOCYTE INC		06/23/2017	Various	1,449.000	2,188		14,985	3,695	11,290			11,290		14,985		(12,797)	(12,797)		
29272W-10-9	ENERGIZER HOLDINGS INC		05/03/2017	GUZMAN AND COMPANY	262.000	14,802		14	11,688	(11,674)			(11,674)		14		14,788	14,788	72	
29275Y-10-2	ENERSYS CO		06/23/2017	Various	73.000	5,360		982	5,702	(4,720)			(4,720)		982		4,378	4,378	26	
292764-10-7	ENERNOC INC		08/08/2017	Corporate Action	1,037.000	7,954		30,242	6,223	24,020			24,020		30,243		(22,289)	(22,289)		
29355X-10-7	ENPRO INDUSTRIES INC		06/23/2017	Various	52.000	3,666		556	3,503	(2,947)			(2,947)		556		3,110	3,110	23	
29358P-10-1	ENSIGN GROUP INC		06/23/2017	Various	251.000	5,434		992	5,574	(4,582)			(4,582)		992		4,442	4,442	21	
29362U-10-4	ENTEGRIS INC		06/23/2017	Various	345.000	8,073		2,624	6,175	(3,551)			(3,551)		2,624		5,449	5,449		
293639-10-0	ENTERCOM COMMUNICATIONS CORP		12/06/2017	Direct	1.000	3		12	18	(6)			(6)		12		(9)	(9)	1	
29364G-10-3	ENTERGY CORP		06/23/2017	Various	142.000	11,217		4,233	10,433	(6,200)			(6,200)		4,233		6,984	6,984	247	
29414D-10-0	ENVISION HEALTHCARE CORP		06/23/2017	Various	294.000	19,054		5,788	18,601	(12,813)			(12,813)		5,788		13,266	13,266		
294429-10-5	EQUIFAX INC		08/16/2017	GUZMAN AND COMPANY	215.000	29,984		3,949	25,419	(21,470)			(21,470)		3,949		26,035	26,035	125	
29444U-70-0	EQUINIX INC		12/01/2017	Various	109.000	48,248		3,642	38,958	(35,316)			(35,316)		3,642		44,606	44,606	516	
294752-10-0	EQUITY ONE INC		03/02/2017	Tax Free Exchange	3,785.000	81,490		81,490	116,162	(34,672)			(34,672)		81,490				685	
29476L-10-7	EQUITY RESIDENTIAL		12/01/2017	Various	698.000	45,142		14,594	44,923	(30,329)			(30,329)		14,594		30,548	30,548	1,046	
296315-10-4	ESCO TECHNOLOGIES INC		06/23/2017	Various	179.000	10,678		1,945	10,140	(8,195)			(8,195)		1,945		8,733	8,733	29	
297178-10-5	ESSEX PROPERTY TRUST INC		08/16/2017	Various	122.000	30,036		6,438	28,365	(21,927)			(21,927)		6,438		23,598	23,598	395	
297425-10-0	ESTERLINE TECHNOLOGIES CORP		06/23/2017	Various	179.000	17,087		4,335	15,967	(11,632)			(11,632)		4,335		12,752	12,752		
297602-10-4	ETHAN ALLEN INTERIORS INC		06/23/2017	Various	121.000	3,630		3,679	4,458	(779)			(779)		3,679		(49)	(49)	46	
298736-10-9	EURONET WORLDWIDE INC		03/02/2017	GUZMAN AND COMPANY	180.000	14,885		2,875	13,038	(10,163)			(10,163)		2,875		12,010	12,010		
29977G-10-2	EVERBANK FINANCIAL CORP		06/09/2017	Corporate Action	3,701.000	72,170		55,319	71,985	(16,666)			(16,666)		55,319		16,851	16,851	444	
30040P-10-3	EVERTEC INC		06/23/2017	Various	421.000	7,073		9,246	7,473	1,773			1,773		9,246		(2,173)	(2,173)	84	
30040W-10-8	EVERSOURCE ENERGY COM		08/16/2017	Various	739.000	45,196		15,017	40,814	(25,798)			(25,798)		15,016		30,180	30,180	580	
300614-50-0	EXA CORP		11/16/2017	Corporate Action	544.000	13,192		7,256	8,356	(1,100)			(1,100)		7,256		5,936	5,936		
300645-10-8	EXAR CORP		05/12/2017	Corporate Action	1,921.000	24,973		74,707	20,708	53,999			53,999		74,707		(49,734)	(49,734)		
30161N-10-1	EXELON CORP		05/03/2017	GUZMAN AND COMPANY	852.000	29,962		20,733	30,238	(9,505)			(9,505)		20,733		9,229	9,229	279	
30161Q-10-4	EXELIXIS INC		04/03/2017	GUZMAN AND COMPANY	693.000	14,709		14,482	10,332	4,150			4,150		14,482		227	227		
30212P-30-3	EXPEDIA INC		08/16/2017	GUZMAN AND COMPANY	205.000	30,405		8,398	23,223	(14,825)			(14,825)		8,398		22,007	22,007	115	
302130-10-9	EXPEDITORS INTERNATIONAL OF WA		07/13/2017	Various	351.000	19,890		2,999	18,589	(15,590)			(15,590)		2,999		16,891	16,891	147	
30214U-10-2	EXPONENT INC		06/23/2017	Various	54.000	3,116		393	3,256	(2,863)			(2,863)		393		2,723	2,723	23	
30219G-10-8	EXPRESS SCRIPTS HOLDING CO		11/01/2017	Various	3,364.000	216,839		34,205	231,410	(197,204)			(197,204)		34,206		182,633	182,633		
30225T-10-2	EXTRA SPACE STORAGE INC		12/01/2017	Various	408.000	32,621		4,804	31,514	(26,709)			(26,709)		4,805		27,816	27,816	593	
30227H-10-6	EXTERRAN CORP		06/23/2017	Various	211.000	5,634		13,141	5,043	8,098			8,098		13,141		(7,507)	(7,507)		
302301-10-6	EZCORP INC		06/23/2017	Various	334.000	3,040		4,195	3,558	638			638		4,196		(1,156)	(1,156)		
30231G-10-2	EXXON MOBIL CORP		12/01/2017	Various	7,655.000	626,185		206,591	690,941	(484,350)			(484,350)		206,591		419,594	419,594	12,961	
302445-10-1	FLIR SYSTEMS INC		12/01/2017	Various	323.000	15,071		1,187	11,689	(10,502)			(10,502)		1,187		13,884	13,884	194	
302491-30-3	FMC CORP		11/01/2017	Various	204.000	18,028		1,876	11,539	(9,662)			(9,662)		1,877		16,151	16,151	121	
30249U-10-1	FMC TECHNOLOGIES INC		01/13/2017	JP MORGAN CHASE BANK/H	9,000.000	322,710		50,632	319,770	(269,138)			(269,138)		50,632		272,078	272,078		
302520-10-1	FNB CORP/PA		03/28/2017	Corporate Action	1.000	10		8	11	(3)			(3)		8		2	2		
302941-10-9	FTI CONSULTING INC		06/23/2017	Various	119.000	4,039		1,546	5,364	(3,818)			(3,818)		1,546		2,493	2,493		
30303M-10-2	FACEBOOK INC		12/01/2017	Various	4,012.000	642,969		132,790	461,581	(328,790)			(328,790)		132,791		510,178	510,178		
303075-10-5	FACTSET RESEARCH SYSTEMS INC		06/23/2017	Various	17.000	2,835		232	2,778	(2,547)			(2,547)		231		2,604	2,604	18	
303250-10-4	FAIR ISAAC CORP		12/01/2017	Various	96.000	15,114		1,876	11,445	(9,569)			(9,569)		1,876		13,238	13,238	2	
305560-30-2	FAIRPOINT COMMUNICATIONS INC		06/23/2017	Various	225.000	3,319		2,171	4,208	(2,037)			(2,037)		2,171		1,148	1,148		
305560-30-2	FAIRPOINT COMMUNICATIONS INC		07/05/2017	Tax Free Exchange	867.000	8,364		8,364	16,213	(7,849)			(7,849)		8,364					
311642-10-2	FARO TECHNOLOGIES INC		06/23/2017	Various	84.000	3,142		2,768	3,024	(256)			(256)		2,768		374	374		
311900-10-4	FASTENAL CO		12/01/2017	Various	512.000	24,469		3,467	24,054	(20,587)			(20,587)		3,467		21,002	21,002	511	
313549-40-4	FEDERAL MOGUL CORP		01/18/2017	Corporate Action	1,257.000	12,568		19,874	12,958	6,916			6,916		19,874		(7,306)	(7,306)		
313855-10-8	FEDERAL SIGNAL CORP		06/23/2017	Various	353.000	5,839		7,347	5,510	1,837			1,837		7,347		(1,508)	(1,508)	49	
314211-10-3	FEDERATED INVESTORS INC		06/23/2017	Various	82.000	2,276		1,038	2,319	(1,281)			(1,281)		1,038		1,238	1,238	41	
31428X-10-6	FEDEX CORP		11/01/2017	Various	550.000	114,314		22,097	102,410	(80,313)			(80,313)		22,097		92,217	92,217	603	

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
31430F-10-1	FELCOR LODGING TRUST INC		06/23/2017	Various	640.000	4,666		9,742	5,126	4,616			4,616		9,742		(5,076)	(5,076)	77	
31430F-10-1	FELCOR LODGING TRUST INC		09/01/2017	Taxable Exchange	5,035.000	36,891		49,039	40,330	8,709			8,709		49,039		(12,148)	(12,148)	1,108	
315616-10-2	F5 NETWORKS INC		12/01/2017	Various	198.000	26,088		3,721	28,654	(24,933)			(24,933)		3,721		22,367	22,367		
315785-10-5	FIDELITY & GUARANTY LIFE		12/01/2017	Corporate Action	471.000	14,648		11,114	11,163	(49)			(49)		11,114		3,534	3,534	122	
31620M-10-6	FIDELITY NATIONAL INFORMATION		12/01/2017	Various	693.000	60,316		15,326	52,419	(37,093)			(37,093)		15,326		44,990	44,990	343	
31620R-30-3	FIDELITY NATIONAL FINANCIAL IN		05/03/2017	GUZMAN AND COMPANY	766.000	30,098		3,658	26,013	(22,356)			(22,356)		3,657		26,441	26,441	93	
31620R-30-3	FIDELITY NATIONAL FINANCIAL IN		10/02/2017	Spin Off	0.000	59,174		59,174	93,898	(34,724)			(34,724)		59,174					
31620R-40-2	FIDELITY NATIONAL FINANCIAL IN		06/23/2017	Various	928.000	14,431		1,888	12,713	(10,826)			(10,826)		1,887		12,544	12,544		
31620R-40-2	FIDELITY NATIONAL FINANCIAL IN		11/20/2017	Tax Free Exchange	2,523.000	25,752		25,752	34,566	(8,814)			(8,814)		25,752					
31660B-10-1	FIESTA RESTAURANT GROUP		06/23/2017	Various	188.000	3,826		204	5,612	(5,408)			(5,408)		204		3,622	3,622		
316773-10-0	FIFTH THIRD BANCORP		12/01/2017	Various	2,367.000	62,492		95,392	63,839	31,554			31,554		95,393		(32,901)	(32,901)	888	
317585-40-4	FINANCIAL INSTITUTIONS INC		06/23/2017	Various	137.000	4,021		2,095	4,685	(2,590)			(2,590)		2,095		1,926	1,926	86	
317923-10-0	FINISH LINE/THE		06/23/2017	Various	411.000	5,610		3,273	7,731	(4,458)			(4,458)		3,273		2,337	2,337	90	
31847R-10-2	FIRST AMERICAN FINANCIAL		06/23/2017	Various	224.000	10,177			8,205	(8,205)			(8,205)				10,177	10,177	152	
318910-10-6	FIRST BANCORP/TROY NC		10/18/2017	Direct	1.000	23		11	18	(7)			(7)		11		12	12		
319383-20-4	FIRST BUSEY CORP		07/20/2017	Direct	0.000	5		7	5	1			1		6		(1)	(1)		
319850-10-3	FIRST CONNECTICUT BANCORP		06/23/2017	Various	216.000	5,368		2,863	4,892	(2,029)			(2,029)		2,863		2,505	2,505	50	
32008D-10-6	FIRST DATA CORP		06/05/2017	GUZMAN AND COMPANY	835.000	15,193		12,958	11,849	1,109			1,109		12,958		2,235	2,235		
320209-10-9	FIRST FINANCIAL BANCORP		06/23/2017	Various	268.000	7,169		4,714	7,624	(2,911)			(2,911)		4,713		2,456	2,456	134	
32020R-10-9	FIRST FINANCIAL BANKSHARES INC		06/23/2017	Various	315.000	12,947		1,863	14,237	(12,375)			(12,375)		1,862		11,085	11,085	173	
320517-10-5	FIRST HORIZON NATIONAL CORP		12/15/2017	Various	419.000	7,116		11,673	8,383	3,291			3,291		11,674		(4,558)	(4,558)	105	
32054K-10-3	FIRST INDUSTRIAL REALTY TRUST		06/23/2017	Various	239.000	6,931		5,747	6,704	(957)			(957)		5,747		1,184	1,184	96	
32055Y-20-1	FIRST INTERSTATE BANCSYSTEM		06/16/2017	Direct	1.000	19		9	23	(14)			(14)		9		10	10		
320734-10-6	FIRST OF LONG ISLAND CORP		01/10/2017	Various	1.000	15		6	15	(9)			(9)		6		9	9		
32115D-10-6	FIRST NBC BANK HOLDING CO		05/01/2017	Various	670.000	168		20,787	4,892	15,896			15,896		20,788		(20,620)	(20,620)		
33610F-10-9	FIRST POTOMAC REALTY TRUST		10/02/2017	Various	2,547.000	28,436		50,694	27,940	22,753			22,753		50,693		(22,257)	(22,257)	509	
33616C-10-0	FIRST REPUBLIC BANK/SAN FRAN		07/13/2017	GUZMAN AND COMPANY	147.000	14,898		4,844	13,545	(8,701)			(8,701)		4,844		10,054	10,054	49	
33767D-10-5	FIRSTCASH INC		06/23/2017	Various	92.000	5,254		1,019	4,324	(3,305)			(3,305)		1,019		4,235	4,235	35	
337738-10-8	FISERV INC		12/01/2017	Various	810.000	100,432		10,897	86,086	(75,189)			(75,189)		10,897		89,535	89,535		
337932-10-7	FIRSTENERGY CORP		11/01/2017	Various	973.000	29,810		29,143	30,134	(991)			(991)		29,143		667	667	865	
33829M-10-1	FIVE BELOW INC		06/05/2017	Various	288.000	15,058		11,254	11,509	(255)			(255)		11,254		3,804	3,804		
339041-10-5	FLEETCOR TECHNOLOGIES INC		08/16/2017	Various	164.000	23,559		5,355	23,210	(17,854)			(17,854)		5,356		18,203	18,203		
33938A-10-5	FLEX PHARMA INC		06/23/2017	Various	405.000	1,851		4,373	2,138	2,235			2,235		4,373		(2,522)	(2,522)		
343412-10-2	FLUOR CORP		05/03/2017	Various	290.000	14,942		3,886	15,231	(11,345)			(11,345)		3,886		11,056	11,056	122	
343498-10-1	FLOWERS FOODS INC		05/03/2017	GUZMAN AND COMPANY	805.000	15,122		2,222	16,076	(13,854)			(13,854)		2,222		12,900	12,900	129	
34354P-10-5	FLOWSERVE CORP		06/23/2017	Various	432.000	20,520		3,239	20,758	(17,518)			(17,518)		3,240		17,280	17,280	179	
343873-10-5	FLUSHING FINANCIAL CORP		06/23/2017	Various	244.000	6,754		2,593	7,171	(4,578)			(4,578)		2,593		4,161	4,161	88	
344849-10-4	FOOT LOCKER INC		12/01/2017	Various	778.000	35,366		8,471	55,153	(46,681)			(46,681)		8,472		26,894	26,894	673	
345370-86-0	FORD MOTOR CO		12/01/2017	Various	7,609.000	90,447		221,972	92,297	129,675			129,675		221,972		(131,525)	(131,525)	3,212	
345605-10-9	FOREST CITY REALTY TRUST		06/23/2017	Various	514.000	12,476		4,679	10,713	(6,033)			(6,033)		4,680		7,796	7,796	93	
346233-10-9	FORESTAR REAL ESTATE GROUP INC		09/27/2017	Taxable Exchange	1,413.000	22,961		37,610	18,792	18,817			18,817		37,609		(14,648)	(14,648)		
346563-10-9	FORRESTER RESEARCH INC		06/23/2017	Various	133.000	5,254		7,344	5,712	1,632			1,632		7,344		(2,090)	(2,090)	51	
34959E-10-9	FORTINET INC		12/01/2017	Various	760.000	29,810		6,731	22,891	(16,160)			(16,160)		6,731		23,079	23,079		
34959J-10-8	FORTIVE CORPORATION		07/13/2017	Various	469.000	29,943		2,980	25,152	(22,172)			(22,172)		2,980		26,963	26,963	66	
34960W-10-6	FORTERRA INC		08/11/2017	Various	596.000	2,067		11,636	12,909	(1,273)			(1,273)		11,636		(9,569)	(9,569)		
34964C-10-6	FORTUNE BRANDS HOME AND SECURI		06/23/2017	Various	301.000	19,087		1,967	16,092	(14,125)			(14,125)		1,967		17,120	17,120	59	
349853-10-1	FORWARD AIR CORP		12/01/2017	Various	264.000	14,918		6,555	12,509	(5,953)			(5,953)		6,556		8,362	8,362	158	
351793-10-4	FRANCESCAS HOLDINGS CORP		07/13/2017	GUZMAN AND COMPANY	1,525.000	15,571		40,858	27,496	13,362			13,362		40,858		(25,287)	(25,287)		
354613-10-1	FRANKLIN RESOURCES INC		07/13/2017	Various	1,693.000	74,783		18,735	67,009	(48,274)			(48,274)		18,735		56,048	56,048	743	
356108-10-0	FRED'S INC		11/03/2017	Various	1,409.000	6,112		28,447	26,150	2,296			2,296		28,446		(22,334)	(22,334)	254	
35671D-85-7	FREEPORT MCMORAN COPPER & GOLD		07/13/2017	Various	5,533.000	65,947		52,322	72,981	(20,659)			(20,659)		52,322		13,625	13,625		
35906A-10-8	FRONTIER COMMUNICATIONS CORP		06/23/2017	Various	2,024.000	2,469		29,752	6,841	22,911			22,911		29,752		(27,283)	(27,283)	293	
35906A-10-8	FRONTIER COMMUNICATIONS CORP		07/10/2017	Tax Free Exchange	46,387.000	475,713		475,713	156,788	318,925			318,925		475,713				6,726	
35952H-50-2	FUELCELL ENERGY INC		02/06/2017	Various	633.000	890		97,947	1,108	96,839			96,839		97,947		(97,057)	(97,057)		
359694-10-6	FULLER H B CO COM		06/23/2017	Various	99.000	5,132		1,618	4,783	(3,165)			(3,165)		1,618		3,514	3,514	29	
360271-10-0	FULTON FINANCIAL CORP		06/23/2017	Various	460.000	8,465		3,824	8,649	(4,824)			(4,824)		3,825		4,640	4,640	97	
361268-10-5	G&K SERVICES INC		03/22/2017	Various	841.000	81,570		19,499	81,114	(61,615)			(61,615)		19,499		62,071	62,071	328	
36162J-10-6	GEO GROUP INC		03/02/2017	Various	310.000	14,795		2,980	11,138	(8,158)			(8,158)		2,980		11,815	11,815	217	

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
36164Y-10-1	GCP APPLIED TECHNOLOGIES		03/02/2017	GUZMAN AND COMPANY	570.000	17,667		324	15,247	(14,924)			(14,924)		323		17,344	17,344		
36225V-10-4	GP STRATEGIES CORP		06/23/2017	Various	151.000	3,941		1,013	4,319	(3,306)			(3,306)		1,013		2,928	2,928		
363256-50-4	GALENA BIOPHARMA INC		04/07/2017	Various	333.000	196		13,342	646	12,696			12,696		13,342		(13,146)	(13,146)		
363576-10-9	GALLAGHER ARTHUR J & CO COM		12/01/2017	Various	488.000	29,923		9,249	25,356	(16,107)			(16,107)		9,249		20,674	20,674	457	
36467J-10-8	GAMING AND LEISURE PROPERTIES		06/05/2017	Various	405.000	15,020		1,704	12,402	(10,698)			(10,698)		1,704		13,316	13,316	251	
36467W-10-9	GAMESTOP CORP		12/01/2017	Various	1,440.000	30,294		22,343	36,374	(14,031)			(14,031)		22,343		7,951	7,951	1,459	
36473H-10-4	GANNETT SPINCO INC		06/23/2017	Various	400.000	3,428		823	3,883	(3,061)			(3,061)		822		2,606	2,606	128	
364760-10-8	GAP INC/THE		06/05/2017	Various	665.000	14,923		12,872	14,923	(2,050)			(2,050)		12,873		2,050	2,050	306	
366651-10-7	GARTNER INC		12/01/2017	Various	269.000	30,075		5,281	27,215	(21,934)			(21,934)		5,281		24,794	24,794		
368736-10-4	GENERAC HOLDINGS INC		04/03/2017	GUZMAN AND COMPANY	403.000	14,921		7,027	16,418	(9,391)			(9,391)		7,027		7,894	7,894		
369300-10-8	GENERAL CABLE CORP		06/05/2017	Various	863.000	14,581		20,347	16,440	3,907			3,907		20,347		(5,766)	(5,766)	155	
369385-10-9	GENERAL COMMUNICATION INC		05/03/2017	Various	405.000	14,671		1,824	7,877	(6,053)			(6,053)		1,824		12,847	12,847		
369550-10-8	GENERAL DYNAMICS CORP		12/01/2017	Various	378.000	75,390		11,253	65,266	(54,013)			(54,013)		11,253		64,137	64,137	848	
369604-10-3	GENERAL ELECTRIC CO		12/01/2017	Various	36,584.000	1,028,565		813,205	1,156,055	(342,850)			(342,850)		813,205		215,360	215,360	20,777	
370334-10-4	GENERAL MILLS INC		12/01/2017	Various	1,768.000	99,333		34,412	109,209	(74,797)			(74,797)		34,412		64,921	64,921	1,973	
37045V-10-0	GENERAL MOTORS CO		12/01/2017	Various	5,784.000	213,844		173,008	201,514	(28,507)			(28,507)		173,007		40,837	40,837	4,934	
371532-10-2	GENESCO INC		12/01/2017	Various	586.000	15,664		10,481	36,391	(25,910)			(25,910)		10,481		5,183	5,183		
371559-10-5	GENESEE & WYOMING INC		12/01/2017	Various	191.000	15,034		1,915	13,257	(11,342)			(11,342)		1,915		13,119	13,119		
371901-10-9	GENTEX CORP		12/01/2017	Various	733.000	14,884		4,292	14,432	(10,141)			(10,141)		4,291		10,593	10,593	279	
372284-20-8	GENIE ENERGY LTD		11/10/2017	Capital Distribution	0.000	120		120	120						120					
372460-10-5	GENUINE PARTS CO		12/01/2017	Various	399.000	37,315		10,767	38,120	(27,353)			(27,353)		10,767		26,548	26,548	700	
37247D-10-6	GENWORTH FINANCIAL INC		03/02/2017	Various	3,632.000	14,695		126,515	13,838	112,677			112,677		126,515		(111,820)	(111,820)		
37253A-10-3	GENTHERM INC		06/23/2017	Various	111.000	4,313		1,750	3,757	(2,007)			(2,007)		1,750		2,563	2,563		
37373E-SC-5	GERBER SCIENTIFIC INC		06/21/2017	Various	1.000	76									76		76	76		
374297-10-9	GETTY REALTY CORP		06/23/2017	Various	135.000	3,354		2,731	3,442	(710)			(710)		2,732		622	622	113	
374689-10-7	GIBRALTAR INDUSTRIES INC		06/23/2017	Various	87.000	2,997		1,286	3,623	(2,337)			(2,337)		1,286		1,711	1,711		
37518B-10-2	GIGAMON INC.		12/27/2017	Corporate Action	1,325.000	51,013		39,539	60,355	(20,815)			(20,815)		39,540		11,473	11,473		
37518G-10-9	GIGPEAK INC		04/03/2017	Corporate Action	1,722.000	5,304		3,272	4,340	(1,068)			(1,068)		3,272		2,032	2,032		
375558-10-3	GILEAD SCIENCES INC		12/01/2017	Various	3,558.000	250,747		8,039	254,789	(246,750)			(246,750)		8,039		242,708	242,708	3,289	
379378-10-2	GLOBAL NET LEASE INC		03/01/2017	Tax Free Exchange	5,364.000	42,263		42,263	42,000	263			263		42,263				635	
37940X-10-2	GLOBAL PAYMENTS INC		07/13/2017	Various	323.000	29,380		1,837	22,419	(20,582)			(20,582)		1,837		27,543	27,543	8	
37951D-10-2	GLOBAL EAGLE ENTERTAINMENT		11/03/2017	Various	1,656.000	3,181		17,878	10,698	7,180			7,180		17,878		(14,697)	(14,697)		
379577-20-8	GLOBUS MEDICAL INC		06/23/2017	Various	137.000	4,651		2,309	3,399	(1,090)			(1,090)		2,309		2,342	2,342		
379890-10-6	GLU MOBILE INC		08/16/2017	Various	4,855.000	15,079		24,087	9,419	14,668			14,668		24,087		(9,008)	(9,008)		
38046C-10-9	GOGO INC		06/23/2017	Various	231.000	2,758		5,620	2,129	3,490			3,490		5,619		(2,861)	(2,861)		
38141G-10-4	GOLDMAN SACHS GROUP INC/THE		12/15/2017	Various	1,997.000	465,264		193,350	478,182	(284,832)			(284,832)		193,350		271,914	271,914	3,625	
382550-10-1	GOODYEAR TIRE & RUBBER CO/THE		08/16/2017	GUZMAN AND COMPANY	1,867.000	63,359		51,980	57,634	(5,654)			(5,654)		51,980		11,379	11,379	330	
383082-10-4	GORMAN-RUPP CO/THE		06/23/2017	Various	225.000	5,709		1,779	6,964	(5,185)			(5,185)		1,779		3,930	3,930	52	
38388F-10-8	GRACE W R & CO DEL NEW COM		07/13/2017	Various	349.000	24,698		842	23,606	(22,764)			(22,764)		842		23,856	23,856	147	
384109-10-4	GRACO INC		03/02/2017	Various	160.000	14,877		1,250	13,294	(12,045)			(12,045)		1,249		13,628	13,628	58	
384637-10-4	GRAHAM HOLDINGS CO		06/23/2017	Various	10.000	5,985		4,519	5,119	(601)			(601)		4,518		1,467	1,467	25	
384802-10-4	GRAINGER W W INC COM		12/01/2017	Various	205.000	39,171		6,974	47,612	(40,637)			(40,637)		6,975		32,196	32,196	689	
385002-10-0	GRAMERCY PROPERTY TRUST		01/03/2017	Tax Free Exchange	17,334.000	146,230		146,230	159,126	(12,896)			(12,896)		146,230				2,167	
387328-10-7	GRANITE CONSTRUCTION INC		06/23/2017	Various	118.000	5,694		2,005	6,490	(4,485)			(4,485)		2,005		3,689	3,689	31	
388689-10-1	GRAPHIC PACKAGING HOLDING CO		06/23/2017	Various	1,000.000	13,251		3,052	12,480	(9,428)			(9,428)		3,052		10,199	10,199	225	
390607-10-9	GREAT LAKES DREDGE & DOCK CORP		06/23/2017	Various	826.000	3,387		5,033	3,470	1,564			1,564		5,034		(1,647)	(1,647)		
390905-10-7	GREAT SOUTHERN BANCORP INC		06/23/2017	Various	88.000	4,629		1,836	4,809	(2,973)			(2,973)		1,836		2,793	2,793	39	
393657-10-1	GREENBRIER COS INC		06/23/2017	Various	141.000	6,691		2,699	5,859	(3,159)			(3,159)		2,700		3,991	3,991	61	
397624-10-7	GREIF INC		06/23/2017	Various	75.000	4,171		1,148	3,848	(2,700)			(2,700)		1,148		3,023	3,023	95	
398433-10-2	GRIFFON CORP		06/23/2017	Various	454.000	10,170		3,006	11,895	(8,889)			(8,889)		3,006		7,164	7,164	54	
398905-10-9	GROUP 1 AUTOMOTIVE INC		06/23/2017	Various	74.000	4,253		1,024	5,768	(4,744)			(4,744)		1,024		3,229	3,229	36	
399473-10-7	GROUPON INC		06/23/2017	Various	2,027.000	7,034		17,223	6,730	10,493			10,493		17,223		(10,189)	(10,189)		
400110-10-2	GRUBHUB INC		06/05/2017	Various	336.000	14,957		11,488	12,640	(1,152)			(1,152)		11,488		3,469	3,469		
401692-10-8	GUIDANCE SOFTWARE INC		09/15/2017	Corporate Action	680.000	4,828		3,508	4,815	(1,307)			(1,307)		3,508		1,320	1,320		
40171V-10-0	GUIDWIRE SOFTWARE INC		06/23/2017	Various	85.000	5,916		2,474	4,193	(1,719)			(1,719)		2,474		3,442	3,442		
40412C-10-1	HCA HOLDINGS		12/01/2017	Various	1,147.000	96,523		36,980	84,901	(47,921)			(47,921)		36,980		59,543	59,543		
40414L-10-9	HCP INC		06/05/2017	GUZMAN AND COMPANY	555.000	17,613		7,387	16,494	(9,107)			(9,107)		7,387		10,226	10,226	411	
404303-10-9	HSN INC		06/23/2017	Various	125.000	3,981		3,847	4,287	(440)			(440)		3,847		134	134	88	

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
40434L-10-5	HEWLETT-PACKARD CO		11/01/2017	Various	4,102.000	76,600		62,516	60,874	1,642			1,642		62,516		14,084	14,084	1,620	
405024-10-0	HAEMONETICS CORP		06/05/2017	Various	354.000	14,803		7,430	14,231	(6,801)			(6,801)		7,430		7,373	7,373		
406216-10-1	HALLIBURTON CO		12/01/2017	Various	1,262.000	53,448		20,944	68,261	(47,317)			(47,317)		20,944		32,504	32,504	529	
40637H-10-9	HALOZYME THERAPEUTICS INC		06/23/2017	Various	333.000	4,959		3,216	3,290	(74)			(74)		3,216		1,743	1,743		
40650V-10-0	HALYARD HEALTH INC		06/23/2017	Various	237.000	9,417		3,550	8,765	(5,214)			(5,214)		3,551		5,866	5,866		
410315-10-5	HANDY & HARMAN LTD		10/12/2017	Various	137.000	4,151		3,534	3,500	34			34		3,534		617	617		
410345-10-2	HANESBRANDS INC		06/23/2017	Various	785.000	17,742		4,585	16,932	(12,347)			(12,347)		4,585		13,157	13,157	236	
410867-10-5	HANOVER INSURANCE GROUP INC/TH		06/23/2017	Various	93.000	7,998		5,352	8,464	(3,112)			(3,112)		5,352		2,646	2,646	93	
412822-10-8	HARLEY-DAVIDSON INC		06/23/2017	Various	574.000	32,676		14,648	33,487	(18,839)			(18,839)		14,648		18,028	18,028	325	
413086-10-9	HARMAN INTERNATIONAL INDUSTRIE		03/13/2017	Corporate Action	2,760.000	309,120		120,168	306,802	(186,634)			(186,634)		120,168		188,952	188,952	966	
413160-10-2	HARMONIC INC		06/23/2017	Various	805.000	4,347		28,391	4,025	24,366			24,366		28,391		(24,044)	(24,044)		
413875-10-5	HARRIS CORP		08/16/2017	Various	248.000	28,741		3,802	25,413	(21,611)			(21,611)		3,802		24,939	24,939	263	
415864-10-7	HARSCO CORP		06/05/2017	Various	962.000	14,859		11,979	13,083	(1,104)			(1,104)		11,979		2,880	2,880		
416515-10-4	HARTFORD FINANCIAL SERVICES GR		12/01/2017	Various	1,974.000	100,427		106,067	94,060	12,006			12,006		106,066		(5,639)	(5,639)	1,108	
418056-10-7	HASBRO INC		11/01/2017	Various	163.000	14,746		3,267	12,680	(9,413)			(9,413)		3,267		11,479	11,479	362	
419596-10-1	HAVERTY FURNITURE COS INC		06/23/2017	Various	268.000	6,473		2,946	6,352	(3,406)			(3,406)		2,946		3,527	3,527	64	
419870-10-0	HAWAIIAN ELECTRIC INDUSTRIES I		08/16/2017	Various	900.000	29,988		16,504	29,764	(13,259)			(13,259)		16,505		13,483	13,483	419	
419879-10-1	HAWAIIAN HOLDINGS INC		07/13/2017	GUZMAN AND COMPANY	322.000	14,907		2,142	18,355	(16,212)			(16,212)		2,143		12,764	12,764		
420031-10-6	HAWAIIAN TELECOM HOLDCO INC		06/23/2017	Various	225.000	5,502		5,983	5,576	407			407		5,983		(481)	(481)		
420261-10-9	HAWKINS INC		06/23/2017	Various	82.000	3,830		1,826	4,424	(2,598)			(2,598)		1,826		2,004	2,004	34	
421906-10-8	HEALTHCARE SERVICES GROUP		04/03/2017	Various	349.000	14,569		1,065	13,671	(12,606)			(12,606)		1,065		13,504	13,504	65	
421924-30-9	HEALTHSOUTH CORP		06/23/2017	Various	162.000	7,885		2,252	6,681	(4,429)			(4,429)		2,252		5,633	5,633	78	
42210P-10-2	HEADWATERS INC		05/08/2017	Various	3,320.000	79,820		62,404	78,086	(15,682)			(15,682)		62,404		17,416	17,416		
422347-10-4	HEARTLAND EXPRESS INC		07/13/2017	Various	1,056.000	22,623		9,188	21,500	(12,312)			(12,312)		9,188		13,435	13,435	42	
422806-10-9	HEICO CORP		07/13/2017	Various	191.000	18,159		2,967	14,752	(11,784)			(11,784)		2,968		15,191	15,191	30	
422806-20-8	HEICO CORP		07/13/2017	Various	277.000	22,378		14,259	18,822	(4,563)			(4,563)		14,259		8,119	8,119	39	
422819-10-2	HEIDRICK & STRUGGLES INTERNATI		06/23/2017	Various	147.000	3,278		8,408	3,549	4,858			4,858		8,407		(5,129)	(5,129)	38	
426281-10-1	HENRY JACK & ASSOC INC COM		07/13/2017	Various	143.000	15,000		1,315	12,696	(11,381)			(11,381)		1,315		13,685	13,685	89	
42722X-10-6	HERITAGE FINANCIAL CORP		06/23/2017	Various	127.000	3,239		1,551	3,271	(1,720)			(1,720)		1,551		1,688	1,688	32	
42724R-10-7	HERITAGE OAKS BANCORP		04/03/2017	Tax Free Exchange	917.000	5,326		5,326	11,307	(5,981)			(5,981)		5,326				55	
427825-50-0	HERSHA HOSPITALITY TRUST		06/23/2017	Various	391.000	7,472		13,106	8,406	4,699			4,699		13,105		(5,633)	(5,633)	297	
427866-10-8	HERSHEY CO/THE		07/13/2017	Various	299.000	32,016		7,541	30,925	(23,384)			(23,384)		7,541		24,475	24,475	284	
42806J-10-6	HERTZ GLOBAL HOLDINGS INC		05/03/2017	Various	927.000	14,327		77,353	19,986	57,367			57,367		77,353		(63,026)	(63,026)		
42809H-10-7	HESS CORP		06/05/2017	GUZMAN AND COMPANY	583.000	26,879		11,261	36,315	(25,054)			(25,054)		11,261		15,618	15,618	146	
42824C-10-9	HEWLETT PACKARD ENTERPRIS		12/01/2017	Various	6,499.000	111,973		89,152	112,557	(23,405)			(23,405)		89,152		22,821	22,821	1,201	
42824C-10-9	HEWLETT PACKARD ENTERPRIS		09/01/2017	Spin Off	0.000	418,299		418,299	644,182	(225,883)			(225,883)		418,299					
431284-10-8	HIGHWOODS PROPERTIES INC		06/05/2017	Various	294.000	15,019		6,827	14,997	(8,170)			(8,170)		6,827		8,192	8,192	494	
432748-10-1	HILLTOP HOLDINGS INC		06/23/2017	Various	149.000	3,757		2,489	4,440	(1,951)			(1,951)		2,489		1,268	1,268	18	
43300A-10-4	HILTON WORLDWIDE HOLDINGS IN		01/04/2017	Spin Off	0.000	174,401		174,401	177,611	(3,210)			(3,210)		174,401					
43300A-10-4	HILTON WORLDWIDE HOLDINGS IN		01/04/2017	Tax Free Exchange	21,071.000	388,373		388,373	395,521	(7,148)			(7,148)		388,373					
436440-10-1	HOLOGIC INC		06/23/2017	Various	103.000	4,752		372	4,132	(3,760)			(3,760)		372		4,380	4,380		
436893-20-0	HOME BANCSHARES INC		10/13/2017	Direct	1.000	19		3	21	(17)			(17)		4		15	15		
437076-10-2	HOME DEPOT INC		12/15/2017	Various	4,748.000	752,046		112,963	636,612	(523,649)			(523,649)		112,963		639,083	639,083	9,400	
438516-10-6	HONEYWELL INTERNATIONAL INC		11/01/2017	Various	1,511.000	205,115		55,588	175,049	(119,461)			(119,461)		55,588		149,527	149,527	2,135	
43940T-10-9	HOPE BANCORP INC		06/23/2017	Various	519.000	9,467		2,983	11,361	(8,378)			(8,378)		2,983		6,484	6,484	125	
440327-10-4	HORACE MANN EDUCATORS CORP		06/23/2017	Various	225.000	8,438		4,102	9,630	(5,528)			(5,528)		4,102		4,336	4,336	124	
440452-10-0	HORMEL FOODS CORP		08/16/2017	Various	566.000	19,515		2,070	19,703	(17,633)			(17,633)		2,070		17,445	17,445	267	
440543-10-6	HORNBECK OFFSHORE SERVICES INC		03/17/2017	Various	1,338.000	4,249		36,314	9,661	26,653			26,653		36,314		(32,065)	(32,065)		
44107P-10-4	HOST HOTELS & RESORTS INC		08/16/2017	Various	1,690.000	31,224		18,086	31,839	(13,753)			(13,753)		18,086		13,138	13,138	928	
44157R-10-9	HOUGHTON MIFFLIN HARCOURT CO		06/23/2017	Various	1,002.000	13,327		19,153	10,871	8,281			8,281		19,152		(5,825)	(5,825)		
443320-10-6	HUB GROUP INC		03/02/2017	Various	291.000	14,650		3,103	12,731	(9,629)			(9,629)		3,102		11,548	11,548		
444859-10-2	HUMANA INC		12/01/2017	Various	434.000	103,798		6,121	88,549	(82,428)			(82,428)		6,121		97,677	97,677	371	
445658-10-7	HUNT J B TRANS SVCS INC COM		06/23/2017	Various	97.000	8,418		585	9,416	(8,831)			(8,831)		585		7,833	7,833	45	
446150-10-4	HUNTINGTON BANCSHARES INC/OH		12/01/2017	Various	3,273.000	43,357		19,238	43,269	(24,031)			(24,031)		19,238		24,119	24,119	869	
446413-10-6	HUNTINGTON INGALLS INDUSTRIES		11/01/2017	Various	104.000	22,474		24,780	19,155	5,624			5,624		24,779		(2,305)	(2,305)	164	
447011-10-7	HUNTSMAN CORP		06/23/2017	Various	336.000	8,649		7,864	6,411	1,453			1,453		7,864		785	785	84	
448947-50-7	IDT CORP		12/15/2017	Capital Distribution	0.000	463		463	463						463					
44919P-50-8	IAC/INTERACTIVECORP		03/02/2017	Various	202.000	14,931		2,077	13,088	(11,011)			(11,011)		2,077		12,854	12,854		

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
44925C-10-3	ICF INTERNATIONAL INC		06/23/2017	Various	185.000	8,538		5,087	10,212	(5,125)			(5,125)		5,087		3,451	3,451		
44930G-10-7	ICU MEDICAL INC		06/23/2017	Various	16.000	2,755		651	2,358	(1,707)			(1,707)		651		2,104	2,104		
44967H-10-1	INTERVAL LEISURE GROUP INC		06/05/2017	GUZMAN AND COMPANY	553.000	14,884		16,919	10,048	6,871			6,871		16,919		(2,035)	(2,035)	166	
44980X-10-9	IPG PHOTONICS CORP		03/02/2017	GUZMAN AND COMPANY	125.000	14,838		2,399	12,338	(9,939)			(9,939)		2,399		12,439	12,439		
45031U-10-1	ISTAR FINANCIAL INC		06/23/2017	Various	317.000	3,788		11,261	3,920	7,340			7,340		11,260		(7,472)	(7,472)		
45071R-10-9	IXIA CO		04/19/2017	Corporate Action	2,593.000	50,952		48,692	41,747	6,944			6,944		48,691		2,261	2,261		
45073V-10-8	ITT INC		06/23/2017	Various	269.000	10,465		3,521	10,375	(6,854)			(6,854)		3,521		6,944	6,944	69	
451055-10-7	ICONIX BRAND GROUP INC		10/31/2017	Various	2,023.000	14,917		37,486	18,895	18,591			18,591		37,486		(22,569)	(22,569)		
451107-10-6	IDACORP INC		07/13/2017	GUZMAN AND COMPANY	177.000	14,867		5,604	14,257	(8,653)			(8,653)		5,604		9,263	9,263	195	
45167R-10-4	IDEX CORP		07/13/2017	Various	192.000	21,703		2,090	17,292	(15,201)			(15,201)		2,091		19,612	19,612	185	
45168D-10-4	IDEXX LABORATORIES INC		07/13/2017	Various	166.000	27,434		821	19,467	(18,646)			(18,646)		821		26,613	26,613		
452308-10-9	ILLINOIS TOOL WORKS INC		11/01/2017	Various	423.000	60,134		10,184	51,801	(41,617)			(41,617)		10,184		49,950	49,950	757	
452327-10-9	ILLUMINA INC		07/13/2017	Various	219.000	39,198		698	28,041	(27,343)			(27,343)		698		38,500	38,500		
45253H-10-1	IMMUNOGEN INC		06/23/2017	Various	517.000	3,133		4,193	1,055	3,138			3,138		4,193		(1,060)	(1,060)		
45256B-10-1	IMPAX LABORATORIES INC		06/23/2017	Various	197.000	3,290		1,433	2,610	(1,177)			(1,177)		1,433		1,857	1,857		
45337C-10-2	INCYTE CORP LTD		08/16/2017	Various	253.000	31,415		15,659	25,368	(9,709)			(9,709)		15,659		15,756	15,756		
453440-30-7	INDEPENDENCE HOLDING CO		06/26/2017	Various	47.000	940		438	919	(481)			(481)		438		502	502	3	
45665G-30-3	INFINITY PHARMACEUTICALS INC		06/23/2017	Various	2,197.000	3,977		25,228	2,966	22,262			22,262		25,228		(21,251)	(21,251)		
45688C-10-7	INGEVITY CORP		06/23/2017	Various	105.000	5,794		2,101	5,760	(3,659)			(3,659)		2,101		3,693	3,693		
457187-10-2	INGREDION INC		11/01/2017	Various	374.000	45,278		5,182	46,735	(41,553)			(41,553)		5,182		40,096	40,096	445	
45765U-10-3	INSIGHT ENTERPRISES INC		06/23/2017	Various	121.000	5,051		3,121	4,893	(1,772)			(1,772)		3,121		1,930	1,930		
457669-30-7	INSMED INC		06/23/2017	Various	126.000	2,262		1,506	1,668	(161)			(161)		1,507		755	755		
45780R-10-1	INSTALLED BUILDING PRODUCTS		03/02/2017	GUZMAN AND COMPANY	304.000	15,062		7,173	12,555	(5,382)			(5,382)		7,173		7,889	7,889		
45780V-10-2	INOTEK PHARMACEUTICALS CORP		04/07/2017	Various	767.000	1,372		5,560	4,679	881			881		5,560		(4,188)	(4,188)		
45784P-10-1	INSULET CORP		06/23/2017	Various	180.000	8,889		2,945	6,783	(3,837)			(3,837)		2,946		5,943	5,943		
457985-20-8	INTEGRA LIFESCIENCES HOLDINGS		06/23/2017	Various	42.000	4,510		872	3,559	(2,688)			(2,688)		871		3,639	3,639		
458140-10-0	INTEL CORP		12/01/2017	Various	9,564.000	368,355		178,935	346,887	(167,951)			(167,951)		178,936		189,419	189,419	5,811	
45825N-10-7	INTELIQUENT INC		02/13/2017	Corporate Action	1,405.000	32,315		33,388	32,203	1,185			1,185		33,388		(1,073)	(1,073)		
45826H-10-9	INTEGER HLDGS CORP		08/16/2017	Various	331.000	14,893		8,289	9,748	(1,459)			(1,459)		8,289		6,604	6,604		
458665-30-4	INTERFACE INC		06/23/2017	Various	265.000	5,208		2,379	4,916	(2,536)			(2,536)		2,380		2,828	2,828	32	
45866F-10-4	INTERCONTINENTAL EXCHANGE W/I		12/01/2017	Various	1,294.000	83,350		27,926	73,007	(45,082)			(45,082)		27,925		55,425	55,425	420	
45867G-10-1	INTERDIGITAL INC		06/23/2017	Various	84.000	6,825		4,129	7,673	(3,545)			(3,545)		4,128		2,697	2,697	50	
459044-10-3	INTERNATIONAL BANCSHARES CORP		06/23/2017	Various	247.000	8,399		2,795	10,078	(7,283)			(7,283)		2,795		5,604	5,604	82	
459200-10-1	INTERNATIONAL BUSINESS MACHS		12/15/2017	Various	2,765.000	430,994		143,608	458,963	(315,355)			(315,355)		143,608		287,386	287,386	9,426	
459506-10-1	INTERNATIONAL FLAVORS & FRAGRA		12/01/2017	Various	172.000	25,325		5,824	20,267	(14,443)			(14,443)		5,824		19,501	19,501	397	
460146-10-3	INTERNATIONAL PAPER CO		08/16/2017	GUZMAN AND COMPANY	557.000	30,226		21,754	29,554	(7,800)			(7,800)		21,754		8,472	8,472	645	
460335-20-1	INTERNATIONAL SPEEDWAY CORP		06/23/2017	Various	216.000	8,014		9,867	7,949	1,918			1,918		9,867		(1,853)	(1,853)	93	
460690-10-0	INTERPUBLIC GROUP OF COS INC		07/13/2017	Various	1,013.000	24,759		32,475	23,714	8,761			8,761		32,475		(7,716)	(7,716)	365	
46069S-10-9	INTERSIL CORP		02/27/2017	Corporate Action	5,704.000	128,340		204,548	127,199	77,349			77,349		204,548		(76,208)	(76,208)	684	
46090K-10-9	INTRAWEST RESORTS HOLDINGS INC		08/01/2017	Various	634.000	15,044		7,213	11,316	(4,104)			(4,104)		7,212		7,832	7,832		
46116V-10-5	INTERNATIONAL ASSETS HOLDING		06/23/2017	Various	74.000	2,820		10,061	2,931	7,130			7,130		10,061		(7,241)	(7,241)		
46118H-10-4	INTRALINKS HOLDINGS INC		01/18/2017	Various	1,633.000	21,229		30,808	22,078	8,730			8,730		30,808		(9,579)	(9,579)		
461202-10-3	INTUIT INC		11/01/2017	Various	404.000	53,762		7,799	46,303	(38,503)			(38,503)		7,800		45,962	45,962	342	
461203-10-1	INVACARE CORP		06/23/2017	Various	288.000	3,615		7,827	3,758	4,069			4,069		7,827		(4,212)	(4,212)	7	
46120E-60-2	INTUITIVE SURGICAL INC		12/01/2017	Various	112.000	106,675		2,715	71,027	(68,312)			(68,312)		2,715		103,960	103,960		
461212-10-2	INVENTURE FOODS INC		06/23/2017	Various	649.000	2,862		7,396	6,392	1,004			1,004		7,396		(4,534)	(4,534)		
46122T-10-2	INTREXON CORP		06/23/2017	Various	189.000	4,793		4,274	4,548	(274)			(274)		4,274		519	519		
46122T-10-2	INTREXON CORP		01/19/2017	Spin Off	0.000	621		621	548	73			73		621					
46123D-20-5	INVENSENSE INC		05/18/2017	Corporate Action	3,133.000	40,729		43,183	40,071	3,112			3,112		43,183		(2,454)	(2,454)		
46131B-10-0	INVESCO MORTGAGE CAPITAL		06/23/2017	Various	228.000	3,819		3,774	3,329	445			445		3,774		45	45	274	
46145F-10-5	INVESTMENT TECHNOLOGY GROUP IN		06/23/2017	Various	132.000	2,781		3,292	2,605	686			686		3,291		(510)	(510)	18	
46146L-10-1	INVESTORS BANCORP INC		06/23/2017	Various	2,046.000	26,436		10,866	28,542	(17,676)			(17,676)		10,866		15,570	15,570	327	
46186M-20-9	INVIVO THERAPEUTICS HOLDINGS		06/23/2017	Various	1,103.000	3,144		19,607	4,633	14,975			14,975		19,608		(16,464)	(16,464)		
46266A-10-9	IRADIMED CORP		06/23/2017	Various	169.000	1,741		3,491	1,876	1,615			1,615		3,491		(1,750)	(1,750)		
462684-10-1	IRIDEX CORP		06/23/2017	Various	312.000	2,821		4,524	4,387	137			137		4,524		(1,703)	(1,703)		
462726-10-0	IROBOT CORP		05/03/2017	Various	180.000	15,315		4,477	10,521	(6,044)			(6,044)		4,477		10,838	10,838		
46284V-10-1	IRON MOUNTAIN INC		06/23/2017	Various	509.000	17,920		4,334	16,532	(12,199)			(12,199)		4,333		13,587	13,587	321	
464287-68-9	ISHARES DJ US REAL ESTATE		03/08/2017	Various	22,926.000	3,234,081		2,966,905	3,048,699	(81,794)			(81,794)		2,966,905		267,176	267,176		

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
464592-10-4	ISLE OF CAPRI CASINOS INC		04/26/2017	Corporate Action	546.000	12,554		6,114	13,477	(7,363)			(7,363)		6,114		6,440	6,440		
464592-10-4	ISLE OF CAPRI CASINOS INC		04/26/2017	Tax Free Exchange	596.000	6,678		6,678	14,720	(8,042)			(8,042)		6,678					
465141-40-6	ISRAMCO INC		06/23/2017	Various	31.000	3,534		3,870	3,853	17			17		3,870		(336)	(336)		
465741-10-6	ITRON INC		06/05/2017	Various	218.000	14,910		4,294	13,701	(9,407)			(9,407)		4,294		10,616	10,616		
46600W-10-6	IXYS CORP		06/23/2017	Various	266.000	4,416		5,853	3,166	2,687			2,687		5,853		(1,437)	(1,437)		
466032-10-9	J&J SNACK FOODS CORP		06/23/2017	Various	29.000	3,868		613	3,870	(3,256)			(3,256)		614		3,254	3,254	37	
46625H-10-0	JP MORGAN CHASE & CO		12/15/2017	Various	13,537.000	1,260,539		405,500	1,168,108	(762,608)			(762,608)		405,500		855,039	855,039	17,808	
466313-10-3	JABIL CIRCUIT INC		06/23/2017	Various	335.000	10,081		8,812	7,930	882			882		8,812		1,269	1,269	54	
466367-10-9	JACK IN THE BOX INC		11/01/2017	Various	251.000	25,476		1,808	28,022	(26,214)			(26,214)		1,808		23,668	23,668	259	
469814-10-7	JACOBS ENGINEERING GROUP INC		11/01/2017	Various	530.000	29,906		6,018	30,209	(24,192)			(24,192)		6,017		23,889	23,889	196	
47012E-10-6	JAKKS PACIFIC INC		06/23/2017	Various	815.000	3,264		13,363	4,197	9,166			9,166		13,363		(10,099)	(10,099)		
47023A-30-9	JAMBA INC		06/23/2017	Various	649.000	5,283		8,013	6,684	1,328			1,328		8,012		(2,729)	(2,729)		
47102X-10-5	JANUS CAPITAL GROUP INC		05/26/2017	Various	6,087.000	86,263		162,853	80,774	82,078			82,078		162,852		(76,589)	(76,589)	1,339	
47760A-10-8	JIVE SOFTWARE INC		06/09/2017	Corporate Action	1,823.000	9,571		41,654	7,930	33,724			33,724		41,654		(32,083)	(32,083)		
478160-10-4	JOHNSON & JOHNSON		12/01/2017	Various	7,305.000	973,871		235,359	841,609	(606,250)			(606,250)		235,359		738,512	738,512	12,375	
48019R-10-8	JONES ENERGY INC		08/28/2017	Various	1,048.000	1,041		4,234	5,240	(1,006)			(1,006)		4,234		(3,193)	(3,193)		
481165-10-8	JOY GLOBAL INC		04/06/2017	Corporate Action	3,945.000	111,644		67,105	110,460	(43,355)			(43,355)		67,105		44,539	44,539	79	
48203R-10-4	JUNIPER NETWORKS INC		12/01/2017	Various	1,027.000	29,697		13,738	29,022	(15,285)			(15,285)		13,737		15,960	15,960	265	
48205A-10-9	JUNO THERAPEUTICS INC		07/13/2017	GUZMAN AND COMPANY	536.000	15,038		30,309	10,103	20,206			20,206		30,309		(15,271)	(15,271)		
48238T-10-9	KAR AUCTION SERVICES INC		12/01/2017	Various	631.000	30,056		9,501	26,893	(17,392)			(17,392)		9,501		20,555	20,555	488	
48242W-10-6	KBR INC		06/23/2017	Various	388.000	5,863		8,258	6,476	1,782			1,782		8,258		(2,395)	(2,395)	93	
48244B-10-0	KCG HOLDINGS INC		07/20/2017	Various	1,998.000	39,875		20,295	26,474	(6,178)			(6,178)		20,296		19,579	19,579		
482480-10-0	KLA-TENCOR CORP		12/01/2017	Various	202.000	20,384		6,360	15,893	(9,533)			(9,533)		6,360		14,024	14,024	392	
482539-10-3	KLX INC		06/23/2017	Various	112.000	5,280		568	5,052	(4,484)			(4,484)		568		4,712	4,712		
48273U-10-2	K12 INC		06/23/2017	Various	197.000	3,462		4,644	3,381	1,264			1,264		4,645		(1,183)	(1,183)		
483007-70-4	KAISER ALUMINUM CORP		06/23/2017	Various	66.000	5,638		4,966	5,128	(162)			(162)		4,966		672	672	66	
483548-10-3	KAMAN CORP		05/03/2017	Various	313.000	14,897		5,418	15,315	(9,897)			(9,897)		5,418		9,479	9,479	119	
485170-30-2	KANSAS CITY SOUTHERN		12/01/2017	Various	468.000	46,955		2,760	39,710	(36,949)			(36,949)		2,761		44,194	44,194	402	
48562P-10-3	KAPSTONE PAPER AND PACKAGING		06/23/2017	Various	162.000	3,355		405	3,572	(3,167)			(3,167)		405		2,950	2,950	32	
485865-10-9	KATE SPADE & CO		07/10/2017	Various	5,284.000	97,741		85,907	98,651	(12,745)			(12,745)		85,906		11,835	11,835		
48666K-10-9	KB HOME		06/23/2017	Various	116.000	2,600		1,406	1,834	(428)			(428)		1,406		1,194	1,194	6	
48716P-10-8	KEARNY FINANCIAL CORP/MD		06/23/2017	Various	603.000	8,593		5,219	9,376	(4,158)			(4,158)		5,218		3,375	3,375	36	
48716P-10-8	KEARNY FINANCIAL CORP/MD		10/03/2017	Capital Distribution	0.000	402		402	402						402					
487836-10-8	KELLOGG CO		12/01/2017	Various	505.000	35,439		14,644	37,224	(22,579)			(22,579)		14,645		20,794	20,794	667	
489170-10-0	KENNAMETAL INC		06/23/2017	Various	133.000	5,042		1,837	4,157	(2,320)			(2,320)		1,837		3,205	3,205	53	
489398-10-7	KENNEDY-WILSON HOLDINGS INC		06/23/2017	Various	175.000	3,246		2,126	3,587	(1,462)			(1,462)		2,125		1,121	1,121	54	
493267-10-8	KEYCORP NEW CO		12/01/2017	Various	791.000	14,985		8,345	14,452	(6,107)			(6,107)		8,345		6,640	6,640	301	
49338L-10-3	KEYSIGHT TECHNOLOGIES		12/01/2017	Various	345.000	14,883		8,003	12,617	(4,614)			(4,614)		8,003		6,880	6,880		
49428J-10-9	KIMBALL ELECTRONICS INC		06/23/2017	Various	264.000	4,792		1,468	4,805	(3,337)			(3,337)		1,468		3,324	3,324		
494368-10-3	KIMBERLY-CLARK CORP		12/01/2017	Various	912.000	117,452		39,405	104,078	(64,672)			(64,672)		39,406		78,046	78,046	2,338	
49456B-10-1	KINDER MORGAN INC		12/01/2017	Various	3,646.000	69,483		143,744	75,509	68,235			68,235		143,744		(74,261)	(74,261)	1,080	
497266-10-6	KIRBY CORP		06/23/2017	Various	116.000	7,511		1,207	7,714	(6,507)			(6,507)		1,207		6,304	6,304		
49803L-10-9	KITE PHARMA INC		10/02/2017	Corporate Action	1,606.000	289,080		95,572	72,013	23,559			23,559		95,572		193,508	193,508		
49803T-30-0	KITE REALTY GROUP TRUST		06/23/2017	Various	256.000	4,695		12,909	6,010	6,898			6,898		12,908		(8,213)	(8,213)	155	
499064-10-3	KNIGHT TRANSPORTATION INC		09/11/2017	Tax Free Exchange	2,760.000	30,292		30,292	91,218	(60,926)			(60,926)		30,292				497	
49926D-10-9	KNOWLES CORP WHEN ISSUED		06/23/2017	Various	346.000	6,024		4,483	5,782	(1,299)			(1,299)		4,483		1,541	1,541		
500255-10-4	KOHL'S CORP		06/23/2017	Various	724.000	28,071		26,890	35,751	(8,861)			(8,861)		26,890		1,181	1,181	469	
50047H-20-1	KONA GRILL INC		06/23/2017	Various	343.000	1,269		6,986	4,304	2,681			2,681		6,985		(5,716)	(5,716)		
500600-10-1	KOPIN CORP		06/23/2017	Various	1,061.000	3,915		3,038	3,013	25			25		3,038		877	877		
500643-20-0	KORN/FERRY INTERNATIONAL		06/23/2017	Various	245.000	8,529		8,567	7,210	1,357			1,357		8,567		(38)	(38)	49	
500754-10-6	KRAFT HEINZ CO THE		12/01/2017	Various	1,048.000	90,254		13,544	91,512	(77,967)			(77,967)		13,545		76,709	76,709	1,517	
501044-10-1	KROGER CO/THE		11/01/2017	Various	3,820.000	88,187		38,829	131,828	(92,999)			(92,999)		38,829		49,358	49,358	989	
50105F-10-5	KRONOS WORLDWIDE INC		06/23/2017	Various	221.000	4,018		6,204	2,639	3,565			3,565		6,204		(2,186)	(2,186)	66	
501797-10-4	LTD BRANDS INC		06/23/2017	Various	341.000	18,231		6,652	22,451	(15,799)			(15,799)		6,652		11,579	11,579	409	
501889-20-8	LKQ CORP		07/13/2017	Various	468.000	15,128		1,138	14,344	(13,206)			(13,206)		1,138		13,990	13,990		
50216C-10-8	LSI INDUSTRIES INC		06/23/2017	Various	307.000	2,689		3,830	2,990	840			840		3,830		(1,141)	(1,141)	31	
502175-10-2	LTC PROPERTIES INC		06/23/2017	Various	59.000	3,017		1,135	2,771	(1,637)			(1,637)		1,134		1,883	1,883	67	
502413-10-7	L-3 COMMUNICATIONS HOLDINGS IN		12/01/2017	Various	76.000	14,952		3,076	11,560	(8,484)			(8,484)		3,076		11,876	11,876	228	

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
50420D-10-8	LA QUINTA HOLDINGS INC		06/23/2017	Various	762.000	11,339		14,337	10,827	3,509			3,509		14,336		(2,997)	(2,997)		
505336-10-7	LA-Z-BOY INC		06/23/2017	Various	130.000	4,199		2,273	4,037	(1,764)			(1,764)		2,273		1,926	1,926	29	
50540R-40-9	LABORATORY CORP OF AMERICA HOL		11/01/2017	Various	194.000	29,384		6,402	24,905	(18,503)			(18,503)		6,402		22,982	22,982		
505743-10-4	LADDER CAPITAL CORP		02/08/2017	Corporate Action	1.000	12		17	12	5			5		17		(5)	(5)		
510866-10-6	LAKE SUNAPEE BANK GROUP		01/17/2017	Tax Free Exchange	311.000	5,644		5,644	7,337	(1,693)			(1,693)		5,644					
512807-10-8	LAM RESEARCH CORP		08/16/2017	Various	189.000	30,569		3,344	19,984	(16,639)			(16,639)		3,345		27,224	27,224	255	
513272-10-4	LAMB WESTON HLD		12/01/2017	Various	593.000	29,885		9,466	22,445	(12,979)			(12,979)		9,466		20,419	20,419	326	
513847-10-3	LANCASTER COLONY CORP		07/13/2017	GUZMAN AND COMPANY	123.000	15,036		4,063	17,391	(13,328)			(13,328)		4,063		10,973	10,973	135	
514766-10-4	LANDEC CORP		06/23/2017	Various	233.000	3,414		2,872	3,215	(343)			(343)		2,872		542	542		
51476K-10-3	LANDAUER INC		10/18/2017	Various	498.000	31,425		14,935	23,954	(9,019)			(9,019)		14,935		16,490	16,490	508	
515098-10-1	LANDSTAR SYSTEM INC		06/05/2017	Various	178.000	15,049		804	15,184	(14,380)			(14,380)		804		14,245	14,245	32	
51509F-10-5	LANDS END INC W/I		06/23/2017	Various	246.000	4,072		22,142	3,727	18,415			18,415		22,142		(18,070)	(18,070)		
517834-10-7	LAS VEGAS SANDS CORP		12/01/2017	Various	889.000	56,109		6,320	47,482	(41,162)			(41,162)		6,320		49,789	49,789	1,264	
518439-10-4	LAUDER ESTEE COS INC CL A		08/16/2017	Various	321.000	30,761		6,492	24,553	(18,061)			(18,061)		6,492		24,269	24,269	160	
521865-20-4	LEAR CORP		11/01/2017	Various	413.000	60,072		14,605	54,669	(40,064)			(40,064)		14,605		45,467	45,467	332	
521CNT-99-8	LEAP WIRELESS INTERNATIONAL		02/22/2017	Corporate Action	2,267.000	7,704		112,980	5,712	107,267			107,267		112,979		(105,275)	(105,275)		
524660-10-7	LEGGETT & PLATT INC		07/13/2017	GUZMAN AND COMPANY	582.000	30,168		11,781	28,448	(16,667)			(16,667)		11,781		18,387	18,387	498	
524901-10-5	LEGG MASON INC		06/23/2017	Various	730.000	28,800		23,594	21,834	1,759			1,759		23,593		5,207	5,207	526	
525327-10-2	LEIDOS HOLDINGS INC		12/01/2017	Various	511.000	29,675		26,444	26,132	312			312		26,444		3,231	3,231	227	
52603A-10-9	LENDINGCLUB CORP		06/23/2017	Various	1,026.000	5,818		20,157	5,387	14,770			14,770		20,157		(14,339)	(14,339)		
52603B-10-7	LENDINGTREE INC		07/13/2017	Various	87.000	14,898		4,716	8,817	(4,101)			(4,101)		4,716		10,182	10,182		
526057-10-4	LENNAR CORP		11/09/2017	Spin Off	0.000	2,968		2,968	5,231	(2,263)			(2,263)		2,968					
526057-30-2	LENNAR CORP		12/12/2017	Direct	0.000	61		9	8	2			2		10		51	51		
526107-10-7	LENNOX INTERNATIONAL INC		06/23/2017	Various	13.000	2,439		143	1,991	(1,848)			(1,848)		143		2,296	2,296	11	
527288-10-4	LEUCADIA NATIONAL CORP		06/23/2017	Various	927.000	23,584		8,745	21,552	(12,808)			(12,808)		8,744		14,840	14,840	79	
52729N-30-8	LEVEL 3 COMMUNICATIONS INC		10/18/2017	Various	11,694.000	622,963		630,346	659,074	(28,728)			(28,728)		630,346		(7,383)	(7,383)		
529043-10-1	LEXINGTON REALTY TRUST		06/23/2017	Various	1,098.000	11,178		15,332	11,859	3,473			3,473		15,332		(4,154)	(4,154)	384	
530307-10-7	LIBERTY BROADBAND A		03/02/2017	GUZMAN AND COMPANY	179.000	14,935		80	12,970	(12,890)			(12,890)		80		14,855	14,855		
53046P-10-9	LIBERTY EXPEDIA HOLD		06/23/2017	Various	88.000	4,835		1,086	3,491	(2,405)			(2,405)		1,086		3,749	3,749		
53071M-10-4	LIBERTY INTERACTIVE CORP		06/23/2017	Various	1,360.000	29,393		20,000	27,172	(7,173)			(7,173)		19,999		9,394	9,394		
531172-10-4	LIBERTY PROPERTY TRUST		06/05/2017	GUZMAN AND COMPANY	417.000	17,524		11,178	16,471	(5,294)			(5,294)		11,177		6,347	6,347	365	
531229-40-9	LIBERTY SIRIUSXM GROUP		06/23/2017	Various	269.000	10,984		62	9,286	(9,224)			(9,224)		62		10,922	10,922		
531229-60-7	LIBERTY SIRIUS GROUP		06/23/2017	Various	168.000	6,825		42	5,699	(5,656)			(5,656)		43		6,782	6,782		
531229-85-4	LIBERTY MEDIA GROUP		05/03/2017	GUZMAN AND COMPANY	439.000	14,639		107	13,755	(13,647)			(13,647)		108		14,531	14,531		
531229-87-0	LIBERTY MEDIA GROUP		06/23/2017	Various	74.000	2,469		18	2,320	(2,302)			(2,302)		18		2,451	2,451		
53222K-20-5	LIFEVANTAGE CORP		06/23/2017	Various	352.000	1,486		4,646	2,869	1,778			1,778		4,647		(3,161)	(3,161)		
53223X-10-7	LIFE STORAGE INC		06/23/2017	Various	87.000	6,653		2,124	7,417	(5,294)			(5,294)		2,123		4,530	4,530	170	
53224V-10-0	LIFELOCK INC		02/09/2017	Corporate Action	3,463.000	83,112		43,654	82,835	(39,181)			(39,181)		43,654		39,458	39,458		
532457-10-8	LILLY ELI & CO COM		12/01/2017	Various	1,792.000	148,465		91,913	131,801	(39,888)			(39,888)		91,913		56,552	56,552	2,113	
533900-10-6	LINCOLN ELECTRIC HOLDINGS INC		06/23/2017	Various	163.000	15,043		1,690	12,498	(10,807)			(10,807)		1,691		13,352	13,352	114	
534187-10-9	LINCOLN NATIONAL CORP		12/01/2017	Various	1,516.000	103,757		55,506	100,465	(44,959)			(44,959)		55,506		48,251	48,251	914	
535555-10-6	LINDSAY CORP		06/23/2017	Various	87.000	7,430		1,983	6,490	(4,508)			(4,508)		1,982		5,448	5,448	50	
535678-10-6	LINEAR TECHNOLOGY CORP		03/02/2017	Various	231.000	15,002		6,976	14,402	(7,427)			(7,427)		6,975		8,027	8,027	76	
535678-10-6	LINEAR TECHNOLOGY CORP		03/13/2017	Taxable Exchange	9,322.000	606,663		292,510	581,227	(288,717)			(288,717)		292,510		314,153	314,153	3,076	
536252-10-9	LIONBRIDGE TECHNOLOGIES		03/01/2017	Corporate Action	3,304.000	18,998		6,343	19,163	(12,820)			(12,820)		6,343		12,655	12,655		
53630X-10-4	LIPOCINE INC		06/23/2017	Various	653.000	2,749		4,492	2,403	2,089			2,089		4,492		(1,743)	(1,743)		
536797-10-3	LITHIA MOTORS INC		06/23/2017	Various	52.000	4,565		480	5,035	(4,555)			(4,555)		480		4,085	4,085	27	
537008-10-4	LITTELFUSE INC		06/23/2017	Various	36.000	5,838		719	5,464	(4,745)			(4,745)		719		5,119	5,119	24	
538034-10-9	LIVE NATION INC		06/23/2017	Various	78.000	2,718		1,532	2,075	(543)			(543)		1,532		1,186	1,186		
538146-10-1	LIVEPERSON INC		06/23/2017	Various	546.000	6,471		2,211	4,123	(1,911)			(1,911)		2,212		4,259	4,259		
539830-10-9	LOCKHEED MARTIN CORP		12/01/2017	Various	621.000	177,117		22,718	155,212	(132,494)			(132,494)		22,718		154,399	154,399	2,252	
540424-10-8	LOEWS CORP		07/13/2017	Various	321.000	15,063		3,609	15,033	(11,424)			(11,424)		3,609		11,454	11,454	40	
54142L-10-9	LOGMEIN INC		06/23/2017	Various	65.000	7,210		1,888	6,316	(4,428)			(4,428)		1,888		5,322	5,322	49	
543881-10-6	LORAL SPACE & COMMUNICATIONS I		07/13/2017	Various	356.000	14,968		10,094	14,614	(4,520)			(4,520)		10,094		4,874	4,874		
548661-10-7	LOWE'S COS INC		12/01/2017	Various	3,746.000	293,744		38,018	266,416	(228,398)			(228,398)		38,018		255,726	255,726	3,295	
549282-10-1	LUBY'S INC		06/23/2017	Various	754.000	2,187		3,732	3,228	505			505		3,733		(1,546)	(1,546)		
550021-10-9	LULULEMON ATHLETICA INC		08/16/2017	GUZMAN AND COMPANY	483.000	30,419		32,398	31,391	1,008			1,008		32,399		(1,980)	(1,980)		
55003T-10-7	LUMBER LIQUIDATORS INC		06/05/2017	Various	531.000	14,828			8,358	(8,358)			(8,358)				14,828	14,828		

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
55027E-10-2	LUMINEX CORP		06/23/2017	Various	151.000	3,192		4,165	3,055	1,110			1,110		4,165		(973)	(973)	18	
550283-10-5	LUMOS NETWORKS CORP		11/20/2017	Corporate Action	757.000	13,626		8,786	11,824	(3,038)			(3,038)		8,786		4,840	4,840		
55261F-10-4	M&T BANK CORP		12/01/2017	Various	442.000	71,461		38,070	69,142	(31,072)			(31,072)		38,070		33,391	33,391	797	
552676-10-8	MDC HOLDINGS INC		06/23/2017	Various	91.000	3,157		1,619	2,334	(715)			(715)		1,619		1,538	1,538	45	
552690-10-9	MDU RESOURCES GROUP INC		05/03/2017	GUZMAN AND COMPANY	570.000	14,926		5,572	16,399	(10,827)			(10,827)		5,572		9,354	9,354	219	
55272X-10-2	MFA MORTGAGE INVESTMENTS INC		05/03/2017	Various	1,806.000	14,892		14,266	13,780	486			486		14,266		626	626	722	
55277P-10-4	MGE ENERGY INC		06/23/2017	Various	42.000	2,785		1,305	2,743	(1,438)			(1,438)		1,305		1,480	1,480	26	
552848-10-3	MGIC INVESTMENT CORP		08/16/2017	GUZMAN AND COMPANY	1,296.000	15,184		85,971	13,206	72,765			72,765		85,971		(70,787)	(70,787)		
55306N-10-4	MKS INSTRUMENTS INC		06/05/2017	GUZMAN AND COMPANY	179.000	15,089		4,545	10,633	(6,088)			(6,088)		4,545		10,544	10,544	63	
55345K-10-3	MRC GLOBAL INC		06/23/2017	Various	726.000	11,101		20,045	14,708	5,336			5,336		20,044		(8,943)	(8,943)		
553530-10-6	MSC INDUSTRIAL DIRECT CO		03/02/2017	GUZMAN AND COMPANY	201.000	20,702		3,479	18,571	(15,092)			(15,092)		3,479		17,223	17,223	90	
55354G-10-0	MSCI INC		04/03/2017	Various	165.000	15,964		5,232	12,999	(7,767)			(7,767)		5,232		10,732	10,732	46	
553573-10-6	MSG NETWORKS INC		06/23/2017	Various	241.000	5,302			5,182	(5,182)			(5,182)				5,302	5,302		
55405W-10-4	MYR GROUP INC		06/23/2017	Various	242.000	7,440		5,152	9,119	(3,967)			(3,967)		5,152		2,288	2,288		
55405Y-10-0	MA-COM TECHNOLOGY SOLUTIONS		02/14/2017	Corporate Action	0.000	14		5	14	(9)			(9)		5		9	9		
554382-10-1	MACERICH CO		06/23/2017	Various	289.000	16,604		10,308	20,473	(10,165)			(10,165)		10,308		6,296	6,296	410	
55616P-10-4	MACY'S INC		11/01/2017	Various	1,309.000	29,997		38,186	46,876	(8,689)			(8,689)		38,187		(8,190)	(8,190)	1,592	
556269-10-8	MADDEN STEVEN LTD COM		06/23/2017	Various	81.000	3,151		1,015	2,896	(1,881)			(1,881)		1,015		2,136	2,136		
55825T-10-3	MADISON SQUARE GARDEN CO		06/23/2017	Various	22.000	4,384			3,773	(3,773)			(3,773)				4,384	4,384		
559079-20-7	MAGELLAN HEALTH SERVICES INC		08/16/2017	Various	409.000	29,996		22,299	30,777	(8,478)			(8,478)		22,299		7,697	7,697		
562750-10-9	MANHATTAN ASSOCIATES INC		06/23/2017	Various	84.000	4,044		634	4,454	(3,820)			(3,820)		634		3,410	3,410		
563571-10-8	MANITOWOC CO INC/THE		06/05/2017	Various	2,543.000	14,790		4,628	15,208	(10,579)			(10,579)		4,629		10,161	10,161		
563571-10-8	MANITOWOC CO INC/THE		11/20/2017	Tax Free Exchange	3,190.000	10,431		10,431	19,076	(8,645)			(8,645)		10,431					
56400P-20-1	MANNKIND CORP		03/03/2017	Tax Free Exchange	11,905.000	19,078		19,078	7,580	11,498			11,498		19,078					
56418H-10-0	MANPOWER INC		12/01/2017	Various	434.000	46,462		13,153	38,569	(25,416)			(25,416)		13,153		33,309	33,309	276	
565849-10-6	MARATHON OIL CORP		06/23/2017	Various	1,778.000	20,502		22,961	30,777	(7,816)			(7,816)		22,961		(2,459)	(2,459)	178	
56585A-10-2	MARATHON PETROLEUM CORP		12/01/2017	Various	2,111.000	116,786		108	106,289	(106,181)			(106,181)		108		116,678	116,678	1,809	
56624R-10-8	MARCHEX INC		06/23/2017	Various	1,311.000	3,802		19,189	3,474	15,715			15,715		19,189		(15,387)	(15,387)		
566330-10-6	MARCUS CORP		06/23/2017	Various	104.000	3,224		1,480	3,276	(1,796)			(1,796)		1,480		1,744	1,744	26	
570535-10-4	MARKEL CORP		12/01/2017	Various	30.000	30,944		5,122	27,135	(22,013)			(22,013)		5,122		25,822	25,822		
57060D-10-8	MARKETAXESS HOLDINGS INC		07/13/2017	GUZMAN AND COMPANY	154.000	29,732		1,797	22,626	(20,829)			(20,829)		1,797		27,935	27,935	77	
57164Y-10-7	MARRIOTT VACATIONS WORLD		06/23/2017	Various	75.000	9,005		124	6,364	(6,240)			(6,240)		124		8,881	8,881	79	
571748-10-2	MARSH & MCLENNAN COS INC		12/01/2017	Various	1,330.000	104,860		43,556	89,895	(46,339)			(46,339)		43,556		61,304	61,304	1,181	
571903-20-2	MARRIOTT INTERNATIONAL INC/DE		12/01/2017	Various	819.000	85,429		14,223	67,715	(53,492)			(53,492)		14,223		71,206	71,206	548	
573284-10-6	MARTIN MARIETTA MATERIALS INC		06/23/2017	Various	142.000	33,431		7,337	31,457	(24,120)			(24,120)		7,337		26,094	26,094	79	
574599-10-6	MASCO CORP		08/16/2017	Various	1,619.000	60,267		30,713	51,193	(20,479)			(20,479)		30,714		29,553	29,553	317	
576323-10-9	MASTEC INC		06/05/2017	GUZMAN AND COMPANY	341.000	14,644		7,819	13,043	(5,224)			(5,224)		7,819		6,825	6,825		
57636Q-10-4	MASTERCARD INC		12/01/2017	Various	2,717.000	345,167		13,040	280,529	(267,490)			(267,490)		13,039		332,128	332,128	1,397	
576690-10-1	MATERION CORP		06/23/2017	Various	90.000	3,339		2,048	3,564	(1,516)			(1,516)		2,048		1,291	1,291	18	
57686G-10-5	MATSON INC		06/23/2017	Various	111.000	3,178		2,178	3,928	(1,750)			(1,750)		2,178		1,000	1,000	42	
577081-10-2	MATTEL INC		12/01/2017	Various	948.000	17,539		19,937	26,118	(6,181)			(6,181)		19,937		(2,398)	(2,398)	844	
577128-10-1	MATTHEWS INTERNATIONAL CORP		06/23/2017	Various	100.000	6,320		1,501	7,685	(6,184)			(6,184)		1,501		4,819	4,819	34	
57772K-10-1	MAXIM INTEGRATED PRODUCTS		08/16/2017	Various	665.000	29,983		10,719	25,649	(14,930)			(14,930)		10,719		19,264	19,264	329	
579780-20-6	MCCORMICK & CO INC/MD		05/03/2017	GUZMAN AND COMPANY	151.000	15,004		2,209	14,093	(11,883)			(11,883)		2,210		12,794	12,794	142	
580135-10-1	MCDONALD'S CORP		12/15/2017	Various	2,852.000	446,204		81,879	347,146	(265,267)			(265,267)		81,879		364,325	364,325	6,503	
580589-10-9	MCGRATH RENTCORP		06/23/2017	Various	194.000	6,496		2,037	7,604	(5,566)			(5,566)		2,038		4,458	4,458	100	
58155Q-10-3	MCKESSON CORP		12/01/2017	Various	913.000	139,656		38,084	128,231	(90,146)			(90,146)		38,085		101,571	101,571	636	
582839-10-6	MEAD JOHNSON NUTRITION CO - A		06/15/2017	Various	7,467.000	671,835		319,783	528,365	(208,582)			(208,582)		319,783		352,052	352,052	6,160	
58441K-10-0	MEDIA GENERAL INC		01/18/2017	Taxable Exchange	4,469.000	81,643		75,137	84,150	(9,014)			(9,014)		75,136		6,507	6,507		
58463J-30-4	MEDICAL PROPERTIES TRUST INC		12/01/2017	Various	1,096.000	15,027		12,009	13,481	(1,472)			(1,472)		12,009		3,018	3,018	1,041	
584688-10-5	MEDICINES CO/THE		04/03/2017	Various	307.000	15,468		5,917	10,420	(4,503)			(4,503)		5,917		9,551	9,551		
58470H-10-1	MEDIFAST INC		03/02/2017	Various	329.000	15,083		3,487	13,696	(10,209)			(10,209)		3,487		11,596	11,596	105	
58502B-10-6	MEDNAX INC		06/23/2017	Various	220.000	13,194		1,828	14,665	(12,837)			(12,837)		1,828		11,366	11,366		
587200-10-6	MENTOR GRAPHICS CORP		03/31/2017	Corporate Action	4,411.000	164,310		70,673	162,722	(92,049)			(92,049)		70,673		93,637	93,637	485	
587376-10-4	MERCANTILE BANK CORP		06/23/2017	Various	84.000	2,696		1,455	3,167	(1,712)			(1,712)		1,455		1,241	1,241	30	
588448-10-0	MERCHANTS BANCSHARES INC		05/15/2017	Tax Free Exchange	273.000	9,350		6,153	14,797	(8,644)			(8,644)		6,153		3,197	3,197	153	
58933Y-10-5	MERCK & CO		12/01/2017	Various	6,677.000	420,363		286,274	393,076	(106,801)			(106,801)		286,275		134,088	134,088	8,619	
589400-10-0	MERCURY GENERAL CORP		06/23/2017	Various	74.000	4,048		2,776	4,455	(1,679)			(1,679)		2,776		1,272	1,272	92	

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
589584-10-1	MERIDIAN BIOSCIENCE INC		06/23/2017	Various	246.000	3,801		2,044	4,354	(2,310)			(2,310)		2,044		1,757	1,757	62	
59001A-10-2	MERITAGE HOMES CORP		08/16/2017	Various	758.000	30,076		14,236	26,378	(12,142)			(12,142)		14,236		15,840	15,840		
59001K-10-0	MERITOR INC		06/23/2017	Various	336.000	5,239		2,368	4,173	(1,805)			(1,805)		2,368		2,871	2,871		
590328-10-0	MERRIMACK PHARMACEUTICALS IN		09/06/2017	Tax Free Exchange	4,612.000	33,714		33,714	18,817	14,897			14,897		33,714				4,867	
59116R-10-7	METALDYNE PERFORMANCE GROUP IN		04/06/2017	Taxable Exchange	428.000	9,412		8,058	9,823	(1,765)			(1,765)		8,058		1,354	1,354	40	
591520-20-0	METHODE ELECTRONICS INC		06/23/2017	Various	103.000	4,172		1,234	4,260	(3,025)			(3,025)		1,235		2,937	2,937	19	
59156R-10-8	METLIFE INC		12/01/2017	Various	2,868.000	150,490		62,301	148,866	(86,565)			(86,565)		62,301		88,189	88,189	2,581	
59156R-10-8	METLIFE INC		08/07/2017	Spin Off	0.000	139,691		139,691	203,173	(63,482)			(63,482)		139,691					
592688-10-5	METTLER TOLEDO INTERNATIONAL I		06/23/2017	Various	58.000	34,781		1,415	24,276	(22,862)			(22,862)		1,414		33,367	33,367		
594080-10-6	MICHAELS COS INC THE		12/01/2017	Various	695.000	15,103		12,146	14,213	(2,067)			(2,067)		12,146		2,957	2,957		
594918-10-4	MICROSOFT CORP		12/01/2017	Various	17,643.000	1,286,476		387,452	1,096,336	(708,884)			(708,884)		387,452		899,024	899,024	14,898	
594972-40-8	MICROSTRATEGY INC		06/23/2017	Various	24.000	4,439		1,173	4,738	(3,565)			(3,565)		1,173		3,266	3,266		
595017-10-4	MICROCHIP TECHNOLOGY INC		12/01/2017	Various	550.000	44,893		9,027	35,283	(26,256)			(26,256)		9,027		35,866	35,866	451	
595112-10-3	MICRON TECHNOLOGY INC		07/13/2017	Various	1,478.000	44,749		49,642	32,397	17,244			17,244		49,641		(4,892)	(4,892)		
595137-10-0	MICROSEMI CORP		12/01/2017	Various	446.000	22,735		4,629	24,070	(19,441)			(19,441)		4,629		18,106	18,106		
59522J-10-3	MID-AMERICA APARTMENT COMMUNIT		01/11/2017	Corporate Action	1.000	61		15	62	(47)			(47)		15		46	46	1	
596094-10-2	MIDDLEBURG FINANCIAL GROUP		04/03/2017	Tax Free Exchange	144.000	3,723		3,723	5,004	(1,281)			(1,281)		3,723				37	
596278-10-1	MIDDLEBY CORP		07/13/2017	Various	229.000	29,560		2,095	29,498	(27,403)			(27,403)		2,095		27,465	27,465		
602496-10-1	MIMEDX GROUP INC		06/05/2017	GUZMAN AND COMPANY	1,025.000	14,930		7,234	9,082	(1,848)			(1,848)		7,234		7,696	7,696		
603158-10-6	MINERALS TECHNOLOGIES INC		06/23/2017	Various	100.000	7,150		2,544	7,725	(5,181)			(5,181)		2,544		4,606	4,606	10	
60468T-10-5	MIRATI THERAPEUTICS INC		06/23/2017	Various	332.000	1,262		7,232	1,578	5,655			5,655		7,233		(5,971)	(5,971)		
60740F-10-5	MOBILE MINI INC		06/23/2017	Various	223.000	6,624		2,902	6,746	(3,844)			(3,844)		2,902		3,722	3,722	101	
608190-10-4	MOHAWK INDUSTRIES INC		08/16/2017	GUZMAN AND COMPANY	61.000	15,378		2,449	12,180	(9,731)			(9,731)		2,449		12,929	12,929		
60855R-10-0	MOLINA HEALTHCARE INC		06/23/2017	Various	51.000	3,638		1,274	2,767	(1,493)			(1,493)		1,274		2,364	2,364		
60871R-20-9	MOLSON COORS BREWING CO		05/03/2017	GUZMAN AND COMPANY	158.000	14,360		5,371	15,375	(10,004)			(10,004)		5,371		8,989	8,989	65	
609207-10-5	MODELEZ INTERNATIONAL INC		12/01/2017	Various	3,978.000	176,441		32,433	176,345	(143,912)			(143,912)		32,433		144,008	144,008	1,779	
60979P-10-5	MONOGRAM RESIDENTIAL TRUST INC		09/20/2017	Various	6,986.000	82,947		64,957	75,588	(10,631)			(10,631)		64,957		17,990	17,990	1,541	
609839-10-5	MONOLITHIC POWER SYSTEMS INC		06/23/2017	Various	26.000	2,563		240	2,130	(1,890)			(1,890)		240		2,323	2,323	10	
61022P-10-0	MONOTYPE IMAGING HOLDINGS INC		06/23/2017	Various	191.000	3,629		2,339	3,791	(1,453)			(1,453)		2,338		1,291	1,291	43	
61166W-10-1	MONSANTO CO		12/01/2017	Various	785.000	91,877		6,725	82,590	(75,865)			(75,865)		6,725		85,152	85,152	1,068	
61174X-10-9	MONSTER BEVERAGE CORP		12/01/2017	Various	1,089.000	56,364		573	48,287	(47,714)			(47,714)		573		55,791	55,791		
615369-10-5	MOODY'S CORP		12/01/2017	Various	417.000	54,277		5,014	39,311	(34,296)			(34,296)		5,015		49,262	49,262	392	
615394-20-2	MOOG INC		06/23/2017	Various	46.000	3,188		470	3,022	(2,552)			(2,552)		470		2,718	2,718		
617446-44-8	MORGAN STANLEY		12/01/2017	Various	7,107.000	316,987		204,579	300,270	(95,691)			(95,691)		204,579		112,408	112,408	3,063	
61945C-10-3	MOSAIC CO/THE		06/23/2017	Various	246.000	5,651		4,934	7,216	(2,282)			(2,282)		4,934		717	717	105	
620076-30-7	MOTOROLA INC		07/13/2017	GUZMAN AND COMPANY	751.000	64,567		60,356	62,250	(1,895)			(1,895)		60,355		4,212	4,212	786	
624756-10-2	MUELLER INDUSTRIES INC		03/10/2017	Spin Off	0.000	5,724		5,724	11,983	(6,259)			(6,259)		5,724					
624758-10-8	MUELLER WATER PRODUCTS INC		06/23/2017	Various	369.000	4,229		5,501	4,911	590			590		5,501		(1,272)	(1,272)	30	
626717-10-2	MURPHY OIL CORP		06/23/2017	Various	607.000	15,085		7,534	18,896	(11,362)			(11,362)		7,534		7,551	7,551	304	
626755-10-2	MURPHY USA INC		06/23/2017	Various	172.000	12,491		1,356	10,572	(9,217)			(9,217)		1,355		11,136	11,136		
62855J-10-4	MYRIAD GENETICS INC		06/23/2017	Various	374.000	9,870		14,174	6,234	7,940			7,940		14,174		(4,304)	(4,304)		
62886E-10-8	NCR CORP		06/23/2017	Various	141.000	5,449		1,392	5,719	(4,327)			(4,327)		1,392		4,057	4,057		
62886K-10-4	NCI INC		08/11/2017	Corporate Action	216.000	4,320		2,827	3,013	(186)			(186)		2,827		1,493	1,493		
62913F-50-8	NII HOLDINGS INC		03/29/2017	Various	1,262.000	1,397		3,786	2,713	1,073			1,073		3,786		(2,389)	(2,389)		
629377-50-8	NRG ENERGY INC		08/16/2017	Various	2,224.000	43,226		48,150	27,267	20,883			20,883		48,150		(4,924)	(4,924)	124	
62942X-40-5	NRG YIELD INC.		07/13/2017	Various	853.000	14,881		13,216	13,477	(261)			(261)		13,216		1,665	1,665	452	
629445-20-6	NVE CORP		06/23/2017	Various	66.000	5,246		2,085	4,715	(2,630)			(2,630)		2,085		3,161	3,161	132	
62944T-10-5	NVR INC		06/23/2017	Various	3.000	7,280		1,554	5,007	(3,453)			(3,453)		1,554		5,726	5,726		
629579-10-3	NACCO INDUSTRIES INC		10/02/2017	Spin Off	0.000	2,606		2,606	12,317	(9,711)			(9,711)		2,606					
633707-10-4	NATIONAL BANK HOLDINGS		06/23/2017	Various	94.000	2,966		1,851	2,998	(1,147)			(1,147)		1,851		1,115	1,115	15	
634865-10-9	NATIONAL BANKSHARES INC		06/23/2017	Various	100.000	4,380		2,754	4,345	(1,591)			(1,591)		2,754		1,626	1,626	56	
635017-10-6	NATIONAL BEVERAGE CORP		06/23/2017	Various	48.000	4,545		280	2,451	(2,172)			(2,172)		279		4,266	4,266	144	
635906-10-0	NATIONAL HEALTHCARE CORP		08/16/2017	Various	235.000	14,743		13,488	17,811	(4,323)			(4,323)		13,488		1,255	1,255	324	
63633D-10-4	NATIONAL HEALTH INVESTORS INC		12/01/2017	Various	193.000	15,152		4,259	14,315	(10,056)			(10,056)		4,259		10,893	10,893	724	
637071-10-1	NATIONAL OILWELL VARCO INC		07/13/2017	Various	665.000	21,845		6,996	24,897	(17,902)			(17,902)		6,995		14,850	14,850	67	
637417-10-6	NATIONAL RETAIL PROPERTIES INC		06/23/2017	Various	341.000	13,018		3,746	15,088	(11,342)			(11,342)		3,746		9,272	9,272	310	
63861C-10-9	NATIONSTAR MORTGAGE HOLDINGS		06/23/2017	Various	503.000	9,004		9,770	9,084	686			686		9,770		(766)	(766)		
638904-10-2	NAVIGATORS GROUP INC		06/23/2017	Various	56.000	6,138		2,398	6,594	(4,196)			(4,196)		2,398		3,740	3,740	6	

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
639050-10-3	NATUS MEDICAL INC		06/23/2017	Various	209.000	7,409		2,066	7,273	(5,208)			(5,208)		2,065		5,344	5,344		
63910B-10-2	NAUTILUS INC		06/23/2017	Various	226.000	4,147		1,963	4,181	(2,218)			(2,218)		1,963		2,184	2,184		
63934E-10-8	NAVISTAR INTERNATIONAL		06/05/2017	Various	583.000	16,933		18,663	18,289	374			374		18,663		(1,730)	(1,730)		
63938C-10-8	NAVIENT CORP WHEN DISTRIBUTE		05/03/2017	Various	2,549.000	38,552		23,047	41,880	(18,833)			(18,833)		23,047		15,505	15,505	408	
640079-10-9	NEENAH PAPER INC		06/23/2017	Various	43.000	3,438		1,085	3,664	(2,579)			(2,579)		1,085		2,353	2,353	32	
640094-20-7	NEFF CORP CLASS A		10/02/2017	Corporate Action	210.000	5,250		2,264	2,961	(697)			(697)		2,264		2,986	2,986		
640491-10-6	NEOGEN CORP		06/23/2017	Various	117.000	7,980		1,202	7,722	(6,520)			(6,520)		1,202		6,778	6,778		
64110D-10-4	NETAPP INC		12/01/2017	Various	1,419.000	62,263		44,155	50,048	(5,893)			(5,893)		44,155		18,108	18,108	498	
64110L-10-6	NETFLIX INC		12/01/2017	Various	676.000	112,325		3,172	83,689	(80,517)			(80,517)		3,172		109,153	109,153		
64125C-10-9	NEUROCRINE BIOSCIENCES INC		06/05/2017	GUZMAN AND COMPANY	325.000	14,653		13,309	12,578	732			732		13,310		1,343	1,343		
64126X-20-1	NEUSTAR INC		08/08/2017	Various	2,229.000	74,557		71,345	74,449	(3,104)			(3,104)		71,345		3,212	3,212		
646025-10-6	NEW JERSEY RESOURCES CORP		06/23/2017	Various	249.000	10,322		2,159	8,840	(6,681)			(6,681)		2,159		8,163	8,163	191	
64828T-20-1	NEW RESIDENTIAL INVESTMENT		12/01/2017	Various	848.000	15,018		11,427	13,330	(1,904)			(1,904)		11,426		3,592	3,592	1,645	
649445-10-3	NEW YORK COMMUNITY BANCORP INC		07/13/2017	Various	1,153.000	15,065		10,643	18,345	(7,701)			(7,701)		10,644		4,421	4,421	392	
64976L-10-9	NEW YORK REIT INC		01/04/2017	Various	6,777.000	67,005		67,796	68,584	(787)			(787)		67,797		(792)	(792)		
651229-10-6	NEWELL RUBBERMAID INC		07/13/2017	Various	610.000	29,995		20,778	27,237	(6,459)			(6,459)		20,778		9,217	9,217	181	
651290-10-8	NEWFIELD EXPLORATION CO		06/23/2017	Various	378.000	10,411		7,876	15,309	(7,433)			(7,433)		7,876		2,535	2,535		
651587-10-7	NEWMARKET CORP		06/05/2017	Various	32.000	15,039		663	13,563	(12,900)			(12,900)		663		14,376	14,376	107	
651639-10-6	NEWMONT MINING CORP		12/01/2017	Various	1,424.000	50,401		31,998	48,515	(16,517)			(16,517)		31,998		18,403	18,403	143	
651718-50-4	NEWPARK RESOURCES		06/23/2017	Various	544.000	3,618		4,434	4,080	354			354		4,434		(816)	(816)		
65249B-10-9	NEWS CORP/NEW CL A W/I		08/16/2017	Various	1,127.000	14,928		8,913	12,916	(4,002)			(4,002)		8,914		6,014	6,014	113	
65251F-10-5	NEWSTAR FINANCIAL INC		12/26/2017	Taxable Exchange	959.000	11,489		12,752	8,871	3,881			3,881		12,752		(1,263)	(1,263)	77	
65336K-10-3	NEXSTAR BROADCASTING GROUP INC		02/01/2017	Corporate Action	0.000	11		1	11	(10)			(10)		1		10	10		
65339F-10-1	NEXTERA ENERGY INC		12/01/2017	Various	754.000	107,767		19,420	90,073	(70,653)			(70,653)		19,420		88,347	88,347	1,560	
65341D-10-2	NEXTPOINT RESIDENTIALTRUST INC		06/23/2017	Various	160.000	4,091		2,243	3,574	(1,332)			(1,332)		2,242		1,849	1,849	70	
654106-10-3	NIKE INC		12/01/2017	Various	2,476.000	137,736		16,554	125,855	(109,301)			(109,301)		16,554		121,182	121,182	1,332	
65440R-10-1	NIMBLE STORAGE INC		04/17/2017	Corporate Action	2,556.000	31,950		71,777	20,243	51,534			51,534		71,777		(39,827)	(39,827)		
65473P-10-5	NISOURCE INC		06/05/2017	Various	760.000	20,045		6,536	16,826	(10,290)			(10,290)		6,536		13,509	13,509	266	
655044-10-5	NOBLE ENERGY INC		05/11/2017	Various	796.000	24,030		6,504	30,302	(23,798)			(23,798)		6,504		17,526	17,526	80	
655663-10-2	NORDSON CORP		12/01/2017	Various	117.000	14,824		1,701	13,110	(11,409)			(11,409)		1,701		13,123	13,123	130	
655664-10-0	NORDSTROM INC		06/23/2017	Various	150.000	7,200		1,881	7,189	(5,308)			(5,308)		1,881		5,319	5,319	111	
655844-10-8	NORFOLK SOUTHERN CORP		11/01/2017	Various	725.000	87,555		16,407	78,350	(61,944)			(61,944)		16,406		71,149	71,149	873	
665531-10-9	NORTHERN OIL AND GAS INC		06/23/2017	Various	3,091.000	4,019		45,595	8,500	37,095			37,095		45,595		(41,576)	(41,576)		
665859-10-4	NORTHERN TRUST CORP		08/16/2017	Various	338.000	30,365		17,045	30,099	(13,054)			(13,054)		17,045		13,320	13,320	321	
666807-10-2	NORTHROP GRUMMAN CORP		12/01/2017	Various	546.000	143,425			126,989	(126,989)			(126,989)				143,425	143,425	1,063	
66704R-80-3	NORTHSTAR REALTY FINANCE CORP		01/11/2017	Tax Free Exchange	7,311.000	182,878		182,878	110,761	72,117			72,117		182,878				325	
66705Y-10-4	NORTHSTAR ASSET MANAGEMEN WI		01/11/2017	Tax Free Exchange	6,990.000	94,305		94,305	104,290	(9,985)			(9,985)		94,305				8,133	
66706L-10-1	NORTHSTAR REALTY EUROPE CORP		06/23/2017	Various	343.000	4,356		3,701	4,311	(611)			(611)		3,700		656	656	103	
667340-10-3	NORTHWEST BANCSHARES INC		06/05/2017	Various	979.000	14,955		11,803	17,651	(5,848)			(5,848)		11,803		3,152	3,152	313	
67000B-10-4	NOVANTA INC		06/23/2017	Various	59.000	2,118		668	1,238	(571)			(571)		667		1,451	1,451		
67018T-10-5	NU SKIN ENTERPRISES INC		04/03/2017	Various	271.000	14,885		5,714	12,949	(7,235)			(7,235)		5,714		9,171	9,171	98	
670346-10-5	NUCOR CORP		11/01/2017	Various	860.000	50,939		8,679	51,187	(42,508)			(42,508)		8,679		42,260	42,260	846	
67053A-10-2	NUMEREX CORP		06/23/2017	Various	599.000	3,492		4,582	4,432	149			149		4,581		(1,089)	(1,089)		
67060Y-10-1	NUTRACEUTICAL INTL CORP		08/24/2017	Corporate Action	364.000	15,215		4,142	12,722	(8,580)			(8,580)		4,142		11,073	11,073	91	
67066G-10-4	NVIDIA CORP		12/01/2017	Various	898.000	139,102		4,514	95,852	(91,338)			(91,338)		4,514		134,588	134,588	269	
67069D-10-8	NUTRISYSTEM INC		06/23/2017	Various	60.000	3,138		843	2,079	(1,236)			(1,236)		843		2,295	2,295	21	
670704-10-5	NUVASIVE INC		03/02/2017	GUZMAN AND COMPANY	199.000	15,089		2,268	13,404	(11,137)			(11,137)		2,267		12,822	12,822		
67072V-10-3	NXSTAGE MEDICAL INC		06/23/2017	Various	186.000	4,340		1,623	4,876	(3,253)			(3,253)		1,623		2,717	2,717		
670837-10-3	OGE ENERGY CORP		03/02/2017	GUZMAN AND COMPANY	406.000	15,012		4,909	13,581	(8,672)			(8,672)		4,909		10,103	10,103	123	
67103H-10-7	O'REILLY AUTOMOTIVE INC		11/01/2017	Various	519.000	115,627		5,619	144,495	(138,876)			(138,876)		5,619		110,008	110,008		
674599-10-5	OCCIDENTAL PETROLEUM CORP		12/01/2017	Various	1,569.000	100,410		12,190	111,760	(99,570)			(99,570)		12,190		88,220	88,220	3,197	
675232-10-2	OCEANEERING INTERNATIONAL INC		06/23/2017	Various	436.000	9,170		1,467	12,300	(10,832)			(10,832)		1,468		7,702	7,702	131	
676220-10-6	OFFICE DEPOT INC		04/03/2017	Various	3,216.000	15,070		12,713	14,537	(1,824)			(1,824)		12,713		2,357	2,357	80	
679580-10-0	OLD DOMINION FREIGHT LINE INC		06/23/2017	Various	242.000	22,299		1,579	20,761	(19,183)			(19,183)		1,578		20,721	20,721	48	
680223-10-4	OLD REPUBLIC INTERNATIONAL COR		06/05/2017	Various	756.000	14,784		8,572	14,364	(5,792)			(5,792)		8,572		6,212	6,212	287	
680665-20-5	OLIN CORP		05/03/2017	Various	470.000	14,441		8,891	12,037	(3,145)			(3,145)		8,892		5,549	5,549	94	
681919-10-6	OMNICOM GROUP INC		07/13/2017	Various	591.000	48,979		18,357	50,301	(31,943)			(31,943)		18,358		30,621	30,621	879	
681936-10-0	OMEGA HEALTHCARE INVESTORS INC		05/03/2017	Various	462.000	14,990		3,227	14,442	(11,215)			(11,215)		3,227		11,763	11,763	578	

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
68210P-10-7	OMEGA PROTEIN CORP		12/20/2017	Corporate Action	996.000	21,912		13,362	24,949	(11,587)			(11,587)		13,362		8,550	8,550	149	
682159-10-8	ON ASSIGNMENT INC		06/23/2017	Various	217.000	11,747		1,993	9,583	(7,590)			(7,590)		1,993		9,754	9,754		
682189-10-5	ON SEMICONDUCTOR CORP		06/23/2017	Various	768.000	11,575		5,192	9,800	(4,607)			(4,607)		5,193		6,382	6,382		
68234X-10-2	ONCOMED PHARMACEUTICALS INC		06/23/2017	Various	542.000	1,995		12,089	4,179	7,910			7,910		12,089		(10,094)	(10,094)		
68235P-10-8	ONE GAS INC		03/02/2017	GUZMAN AND COMPANY	226.000	14,917		852	14,455	(13,603)			(13,603)		852		14,065	14,065	95	
682680-10-3	ONEOK INC		12/01/2017	Various	1,092.000	57,188		7,236	62,691	(55,456)			(55,456)		7,235		49,953	49,953	1,778	
68268W-10-3	ONEMAIN HLDGS INC COM		07/13/2017	GUZMAN AND COMPANY	591.000	15,221		13,935	13,084	850			850		13,934		1,287	1,287		
683745-10-3	OPHTHOTECH CORP		06/23/2017	Various	1,250.000	3,625		57,001	6,038	50,963			50,963		57,001		(53,376)	(53,376)		
68389X-10-5	ORACLE CORP		12/01/2017	Various	8,616.000	424,312		61,632	331,286	(269,654)			(269,654)		61,632		362,680	362,680	3,421	
68628V-30-8	ORION MARINE GROUP INC		06/23/2017	Various	512.000	3,656		7,416	5,095	2,321			2,321		7,416		(3,760)	(3,760)		
68633D-10-3	ORITANI FINANCIAL CORP		05/03/2017	Various	893.000	14,909		11,515	16,744	(5,229)			(5,229)		11,515		3,394	3,394	313	
68827R-10-8	OSIRIS THERAPEUTICS INC		03/13/2017	Various	807.000	3,115		10,770	3,963	6,808			6,808		10,771		(7,656)	(7,656)		
689648-10-3	OTTER TAIL CORP		06/23/2017	Various	97.000	3,968		2,129	3,959	(1,829)			(1,829)		2,130		1,838	1,838	62	
69007J-10-6	OUTFRONT MEDIA INC COM		05/03/2017	Various	576.000	14,685		19,262	14,325	4,936			4,936		19,261		(4,576)	(4,576)	207	
69014Q-10-1	OVASCIENCE INC		06/23/2017	Various	1,035.000	1,801		34,483	1,584	32,899			32,899		34,483		(32,682)	(32,682)		
690742-10-1	OWENS CORNING INC		06/23/2017	Various	419.000	26,203		14,451	21,604	(7,152)			(7,152)		14,452		11,751	11,751	168	
690768-40-3	OWENS-ILLINOIS INC		12/01/2017	Various	1,311.000	29,751		31,595	22,824	8,770			8,770		31,594		(1,843)	(1,843)		
693149-10-6	PAM TRANSPORTATION SERVICES		06/23/2017	Various	99.000	1,964		5,548	2,572	2,976			2,976		5,548		(3,584)	(3,584)		
69329Y-10-4	PDL BIOPHARMA INC		08/16/2017	Various	5,377.000	14,980		189,469	11,399	178,070			178,070		189,469		(174,489)	(174,489)		
69331C-10-8	PG&E CORP		08/16/2017	Various	670.000	45,203		16,242	40,716	(24,474)			(24,474)		16,242		28,961	28,961	660	
693366-20-5	PICO HOLDINGS INC		06/23/2017	Various	302.000	5,225		3,712	4,576	(864)			(864)		3,712		1,513	1,513		
693475-10-5	PNC FINANCIAL SERVICES GROUP I		12/01/2017	Various	1,521.000	188,354		70,668	177,897	(107,228)			(107,228)		70,669		117,685	117,685	2,104	
69349H-10-7	PNM RESOURCES INC		06/23/2017	Various	140.000	5,523		1,626	4,801	(3,176)			(3,176)		1,625		3,898	3,898	68	
693506-10-7	PPG INDUSTRIES INC		12/01/2017	Various	856.000	95,578		20,504	81,115	(60,611)			(60,611)		20,504		75,074	75,074	746	
69351T-10-6	PPL CORP		08/16/2017	Various	788.000	29,988		10,905	26,831	(15,926)			(15,926)		10,905		19,083	19,083	763	
69354N-10-6	PORTFOLIO RECOVERY ASSOCIATES		06/23/2017	Various	87.000	3,176		803	3,402	(2,599)			(2,599)		803		2,373	2,373		
693656-10-0	PHILLIPS-VAN HEUSEN CORP		11/01/2017	Various	244.000	29,031		8,700	22,018	(13,319)			(13,319)		8,699		20,332	20,332	23	
69366J-20-0	PTC THERAPEUTICS INC		07/13/2017	Various	802.000	15,379		21,221	8,750	12,472			12,472		21,222		(5,843)	(5,843)		
693718-10-8	PACCAR INC		12/01/2017	Various	879.000	58,066		8,186	56,167	(47,982)			(47,982)		8,185		49,881	49,881	1,061	
69412V-10-8	PACIFIC CONTINENTAL CORP		06/23/2017	Various	131.000	3,242		1,711	2,862	(1,151)			(1,151)		1,711		1,531	1,531	29	
69412V-10-8	PACIFIC CONTINENTAL CORP		11/02/2017	Tax Free Exchange	860.000	10,282		10,282	18,791	(8,509)			(8,509)		10,282				378	
69478X-10-5	PACIFIC PREMIER BANCORP INC		04/20/2017	Corporate Action	0.000	10		4	10	(7)			(7)		3		7	7		
695156-10-9	PACKAGING CORP OF AMERICA		06/23/2017	Various	219.000	21,416		2,731	18,575	(15,844)			(15,844)		2,731		18,685	18,685	212	
695263-10-3	PACWEST BANCORP		11/06/2017	Various	161.000	7,366		3,739	8,777	(5,038)			(5,038)		3,739		3,627	3,627	161	
697435-10-5	PALO ALTO NETWORKS INC		08/16/2017	Various	224.000	30,602		13,791	28,011	(14,220)			(14,220)		13,791		16,811	16,811		
698354-10-7	PANDORA MEDIA INC		07/13/2017	GUZMAN AND COMPANY	1,638.000	15,014		17,782	21,360	(3,577)			(3,577)		17,783		(2,769)	(2,769)		
69840W-10-8	PANERA BREAD CO		07/19/2017	Various	939.000	290,238		33,340	192,580	(159,240)			(159,240)		33,340		256,898	256,898		
698813-10-2	PAPA JOHN'S INTERNATIONAL INC		06/23/2017	Various	58.000	4,290		467	4,963	(4,496)			(4,496)		467		3,823	3,823	23	
699462-10-7	PAREXEL INTERNATIONAL CORP		10/02/2017	Various	1,994.000	175,629		14,248	131,046	(116,798)			(116,798)		14,248		161,381	161,381		
700416-20-9	PARK ELECTROCHEMICAL CORP		06/23/2017	Various	163.000	2,975		3,125	3,040	85			85		3,125		(150)	(150)	33	
700666-10-0	PARK-OHIO HOLDINGS CORP		06/23/2017	Various	87.000	3,302		1,352	3,707	(2,354)			(2,354)		1,353		1,949	1,949	22	
70086Y-10-5	PARK STERLING CORPORATION		12/01/2017	Tax Free Exchange	2,151.000	12,034		12,034	23,209	(11,175)			(11,175)		12,034				344	
701094-10-4	PARKER HANNIFIN CORP		12/01/2017	Various	367.000	62,441		9,636	51,380	(41,744)			(41,744)		9,636		52,805	52,805	583	
70156Q-10-7	PARKWAY INC		10/12/2017	Corporate Action	1,763.000	33,585		54,296	39,229	15,067			15,067		54,296		(20,711)	(20,711)	7,405	
70338T-10-2	PATRIOT NATIONAL INC		06/23/2017	Various	378.000	881		6,236	1,758	4,478			4,478		6,236		(5,355)	(5,355)		
704326-10-7	PAYCHEX INC		08/16/2017	GUZMAN AND COMPANY	524.000	30,320		14,290	31,901	(17,612)			(17,612)		14,289		16,031	16,031	617	
70450Y-10-3	PAYPAL HOLDINGS INC-W/I		12/01/2017	Various	2,016.000	115,887		20,575	79,572	(58,997)			(58,997)		20,575		95,312	95,312		
70509V-10-0	PEBBLEBROOK HOTEL TRUST		06/05/2017	GUZMAN AND COMPANY	480.000	15,003		10,093	14,281	(4,187)			(4,187)		10,094		4,909	4,909	365	
705573-10-3	PEGASYSTEMS INC		06/23/2017	Various	146.000	8,761		657	5,256	(4,599)			(4,599)		657		8,104	8,104	9	
708160-10-6	PENNEY J C INC COM		05/03/2017	GUZMAN AND COMPANY	2,758.000	15,130		80,476	22,919	57,557			57,557		80,476		(65,346)	(65,346)		
709102-10-7	PENNSYLVANIA REAL ESTATE INVES		06/23/2017	Various	300.000	3,318		5,588	5,687	(100)			(100)		5,587		(2,269)	(2,269)	126	
70959W-10-3	PENSKE AUTO GROUP INC		06/23/2017	Various	215.000	8,906		1,738	11,146	(9,408)			(9,408)		1,738		7,168	7,168	131	
712704-10-5	PEOPLE'S UNITED FINANCIAL INC		07/13/2017	Various	843.000	15,018		15,403	16,329	(926)			(926)		15,403		(385)	(385)	289	
713448-10-8	PEPSICO INC/NC		11/01/2017	Various	3,230.000	371,172		102,676	337,956	(235,279)			(235,279)		102,677		268,495	268,495	7,399	
71375U-10-1	PERFICIENT INC		06/23/2017	Various	216.000	3,990		2,668	3,779	(1,110)			(1,110)		2,669		1,321	1,321		
716382-10-6	PETMED EXPRESS INC		06/23/2017	Various	83.000	3,359		910	1,915	(1,005)			(1,005)		910		2,449	2,449	32	
717071-10-4	PFENEX INC		06/23/2017	Various	694.000	3,082		12,746	6,295	6,452			6,452		12,747		(9,665)	(9,665)		
717081-10-3	PFIZER INC		12/01/2017	Various	15,859.000	540,679		303,778	515,101	(211,323)			(211,323)		303,778		236,901	236,901	10,717	

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
717098-20-6	PFSWEB INC		06/23/2017	Various	496.000	3,800		6,804	4,216	2,588			2,588		6,804		(3,004)	(3,004)		
71714F-10-4	PHARMERICA CORP		12/08/2017	Corporate Action	1,217.000	35,597		12,616	30,607	(17,991)			(17,991)		12,616		22,981	22,981		
71714G-10-2	PHARMATHENE INC		05/05/2017	Tax Free Exchange	2,423.000	5,791		5,791	7,875	(2,084)			(2,084)		5,791				7,051	
718172-10-9	PHILIP MORRIS INTERNATIONAL		12/01/2017	Various	3,050.000	343,740		56,255	279,044	(222,789)			(222,789)		56,255		287,485	287,485	8,626	
718546-10-4	PHILLIPS 66		11/01/2017	Various	1,430.000	116,540		21,154	123,566	(102,412)			(102,412)		21,154		95,386	95,386	1,752	
720190-20-6	PIEDMONT OFFICE REALTY TRUST		06/23/2017	Various	301.000	6,412		6,048	6,295	(246)			(246)		6,049		363	363	190	
72147K-10-8	PILGRIM'S PRIDE CORP		06/23/2017	Various	358.000	8,177		2,881	6,798	(3,917)			(3,917)		2,881		5,296	5,296		
72346Q-10-4	PINNACLE FINANCIAL PARTNERS IN		07/11/2017	Direct	1.000	63		24	69	(45)			(45)		24		39	39		
723484-10-1	PINNACLE WEST CAPITAL CORP		06/05/2017	GUZMAN AND COMPANY	169.000	14,932		6,556	13,187	(6,631)			(6,631)		6,556		8,376	8,376	221	
72348P-10-4	PINNACLE FOODS INC		06/23/2017	Various	150.000	9,289		3,621	8,018	(4,396)			(4,396)		3,622		5,667	5,667	128	
72348Y-10-5	PINNACLE ENTERTAINMENT INC		06/23/2017	Various	345.000	6,914		1,360	5,002	(3,642)			(3,642)		1,360		5,554	5,554		
723787-10-7	PIONEER NATURAL RESOURCES CO		08/16/2017	Various	278.000	43,056		6,094	50,059	(43,965)			(43,965)		6,094		36,962	36,962	11	
724078-10-0	PIPER JAFFRAY COS		06/23/2017	Various	116.000	6,641		3,609	8,410	(4,801)			(4,801)		3,609		3,032	3,032	73	
724479-10-0	PITNEY BOWES INC		06/23/2017	Various	514.000	7,752		20,918	7,808	13,111			13,111		20,919		(13,167)	(13,167)	193	
727493-10-8	PLANTRONICS INC		06/23/2017	Various	67.000	3,555		2,402	3,670	(1,267)			(1,267)		2,403		1,152	1,152	20	
729132-10-0	PLEXUS CORP		06/23/2017	Various	104.000	5,518		3,257	5,620	(2,363)			(2,363)		3,257		2,261	2,261		
731068-10-2	POLARIS INDUSTRIES INC		06/05/2017	GUZMAN AND COMPANY	175.000	14,830		1,373	14,418	(13,045)			(13,045)		1,373		13,457	13,457	203	
73179P-10-6	POLYONE CORP		06/23/2017	Various	285.000	10,794		3,799	9,132	(5,333)			(5,333)		3,799		6,995	6,995	115	
73278L-10-5	POOL CORP		04/03/2017	Various	126.000	15,044		1,040	13,147	(12,107)			(12,107)		1,040		14,004	14,004	39	
732872-10-6	POPEYES LOUISIANA KITCHEN, IN		03/24/2017	Corporate Action	894.000	70,626		27,157	54,069	(26,912)			(26,912)		27,157		43,469	43,469		
736508-84-7	PORTLAND GENERAL ELECTRIC CO		08/16/2017	Various	323.000	15,037		8,063	13,995	(5,932)			(5,932)		8,063		6,974	6,974	317	
739276-10-3	POWER INTEGRATIONS INC		03/02/2017	Various	234.000	14,834		7,377	15,876	(8,500)			(8,500)		7,376		7,458	7,458	33	
73933G-20-2	POWER SOLUTIONS INTERNATIONAL		02/10/2017	Various	193.000	577		13,614	1,447	12,167			12,167		13,614		(13,037)	(13,037)		
74005P-10-4	PRAXAIR INC		12/01/2017	Various	551.000	74,973		10,857	64,572	(53,715)			(53,715)		10,857		64,116	64,116	926	
740367-40-4	PREFERRED BANK/LOS ANGELES CA		06/23/2017	Various	54.000	2,665		702	2,831	(2,129)			(2,129)		702		1,963	1,963	19	
74050M-10-5	PREMIER FINANCIAL BANCORP		01/11/2017	Corporate Action	0.000	6		4	6	(2)			(2)		4		2	2		
74051N-10-2	PREMIER INC		07/13/2017	GUZMAN AND COMPANY	416.000	14,912		15,911	12,631	3,281			3,281		15,912		(1,000)	(1,000)		
74112D-10-1	PRESTIGE BRANDS HOLDINGS INC		06/23/2017	Various	169.000	8,895		2,929	8,804	(5,875)			(5,875)		2,929		5,966	5,966		
74144T-10-8	PRICE T ROWE GROUP INC COM		08/16/2017	Various	731.000	55,345		12,202	55,016	(42,813)			(42,813)		12,203		43,142	43,142	597	
741503-40-3	PRICELINE.COM INC		12/01/2017	Various	116.000	214,155		18,640	170,063	(151,423)			(151,423)		18,640		195,515	195,515		
74164M-10-8	PRIMERICA INC		06/23/2017	Various	158.000	11,803		3,284	10,926	(7,642)			(7,642)		3,284		8,519	8,519	60	
74251V-10-2	PRINCIPAL FINANCIAL GROUP INC		08/16/2017	Various	463.000	30,106		14,344	26,789	(12,445)			(12,445)		14,344		15,762	15,762	315	
742718-10-9	PROCTER & GAMBLE CO		12/01/2017	Various	5,300.000	472,314		158,528	445,624	(287,096)			(287,096)		158,528		313,786	313,786	8,764	
742962-10-3	PRIVATEBANCORP INC		06/23/2017	Tax Free Exchange	2,997.000	137,523		56,005	162,407	(106,402)			(106,402)		56,005		81,518	81,518	30	
743312-10-0	PROGRESS SOFTWARE CORP		06/05/2017	Various	506.000	14,990		4,637	16,156	(11,520)			(11,520)		4,636		10,354	10,354	127	
743315-10-3	PROGRESSIVE CORP/THE		12/01/2017	Various	948.000	45,588		7,668	33,654	(25,986)			(25,986)		7,668		37,920	37,920	645	
74340W-10-3	PROLOGIS INC		12/01/2017	Various	1,052.000	61,282		46,470	55,535	(9,065)			(9,065)		46,470		14,812	14,812	785	
743606-10-5	PROSPERITY BANCSHARES INC		06/23/2017	Various	158.000	9,838		2,342	11,342	(9,000)			(9,000)		2,342		7,496	7,496	161	
74373B-10-9	PROTEOSTASIS THERAPEUTICS INC		06/23/2017	Various	282.000	1,210		4,306	3,458	848			848		4,306		(3,096)	(3,096)		
744320-10-2	PRUDENTIAL FINANCIAL INC		12/01/2017	Various	1,281.000	136,934		42,672	133,301	(90,629)			(90,629)		94,262		94,262	94,262	2,113	
744573-10-6	PUBLIC SERVICE ENTERPRISE GROU		12/01/2017	Various	1,181.000	57,194		20,546	51,823	(31,277)			(31,277)		20,546		36,648	36,648	1,019	
74460D-10-9	PUBLIC STORAGE CO		12/01/2017	Various	287.000	60,941		8,100	64,145	(56,045)			(56,045)		8,100		52,841	52,841	880	
745867-10-1	PULTE HOMES INC		12/01/2017	Various	3,354.000	85,709		46,738	61,646	(14,908)			(14,908)		46,738		38,971	38,971	726	
747316-10-7	QUAKER CHEMICAL CORP		06/23/2017	Various	19.000	2,722		507	2,431	(1,924)			(1,924)		507		2,215	2,215	13	
74736A-10-3	QTS REALTY TRUST INC		06/23/2017	Various	99.000	5,367		2,158	4,915	(2,757)			(2,757)		2,158		3,209	3,209	113	
74736K-10-1	QORVO INC		07/13/2017	Various	500.000	33,544		11,953	26,364	(14,412)			(14,412)		11,952		21,592	21,592		
747525-10-3	QUALCOMM INC		12/01/2017	Various	2,453.000	139,034		44,366	159,936	(115,570)			(115,570)		44,366		94,668	94,668	2,746	
747545-10-1	QUALITY CARE PROPERTIES		07/13/2017	GUZMAN AND COMPANY	860.000	15,029		6,127	13,330	(7,203)			(7,203)		6,127		8,902	8,902		
747619-10-4	QUANEX BUILDING PRODUCTS CORP		06/23/2017	Various	182.000	3,786		2,841	3,695	(854)			(854)		2,841		945	945	15	
74834L-10-0	QUEST DIAGNOSTICS INC/DE		11/01/2017	Various	443.000	45,942		6,616	40,712	(34,096)			(34,096)		6,616		39,326	39,326	543	
74838J-10-1	QUIDEL CORP		06/23/2017	Various	136.000	3,724		1,291	2,913	(1,622)			(1,622)		1,291		2,433	2,433		
74876Y-10-1	QUINTILES TRANSNATIONAL HOLD		08/16/2017	Various	894.000	81,676		40,833	67,989	(27,156)			(27,156)		40,833		40,843	40,843		
74909E-10-6	QUORUM HEALTH CORP		06/23/2017	Various	1,200.000	4,956		25,578	8,724	16,854			16,854		25,578		(20,622)	(20,622)		
749227-60-9	RAIT FINANCIAL TRUST		09/11/2017	Various	3,606.000	2,058		133,699	12,116	121,583			121,583		133,699		(131,641)	(131,641)	829	
74965L-10-1	RLJ LODGING TRUST		09/19/2017	Various	282.000	5,792		4,807	6,898	(2,091)			(2,091)		4,807		985	985	186	
74960-10-6	RPC INC		06/23/2017	Various	172.000	3,232		136	3,408	(3,272)			(3,272)		136		3,096	3,096		
74967X-10-3	RESTORATION HARDWARE HOLDING		11/01/2017	GUZMAN AND COMPANY	609.000	51,087		45,658	18,696	26,961			26,961		45,657		5,430	5,430		
749685-10-3	RPM INTERNATIONAL INC		12/01/2017	Various	557.000	29,965		6,587	29,983	(23,396)			(23,396)		6,587		23,378	23,378	428	

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
74972G-10-3	RPX CORPORATION		06/23/2017	Various	589.000	8,087		15,025	6,361	8,664			8,664		15,025		(6,938)	(6,938)		
750917-10-6	RAMBUS INC		03/02/2017	Various	1,159.000	14,893		44,860	15,959	28,900			28,900		44,859		(29,966)	(29,966)		
751212-10-1	RALPH LAUREN CORP CL A		06/23/2017	Various	168.000	12,219		3,317	15,173	(11,856)			(11,856)		3,317		8,902	8,902	168	
751452-20-2	RAMCO-GERSHENSON PROPERTIES TR		06/23/2017	Various	303.000	3,788		6,235	5,024	1,212			1,212		6,236		(2,448)	(2,448)	200	
754730-10-9	RAYMOND JAMES FINANCIAL INC		12/01/2017	Various	384.000	31,783		3,840	26,600	(22,760)			(22,760)		3,840		27,943	27,943	197	
754907-10-3	RAYONIER INC		08/16/2017	Various	529.000	15,053		4,154	14,072	(9,918)			(9,918)		4,154		10,899	10,899	265	
755111-50-7	RAYTHEON CO		12/01/2017	Various	756.000	125,709		28,339	107,352	(79,013)			(79,013)		28,339		97,370	97,370	1,354	
75601W-10-4	REAL INDUSTRY INC		06/23/2017	Various	1,041.000	3,175		12,594	6,349	6,244			6,244		12,593		(9,418)	(9,418)		
75605Y-10-6	REALOGY HOLDINGS CORP		06/23/2017	Various	678.000	20,869		28,013	17,446	10,568			10,568		28,014		(7,145)	(7,145)	78	
756109-10-4	REALTY INCOME CORP		12/01/2017	Various	272.000	15,066		3,218	15,635	(12,416)			(12,416)		3,219		11,847	11,847	687	
756577-10-2	RED HAT INC		07/13/2017	Various	440.000	42,235		4,989	30,668	(25,679)			(25,679)		4,989		37,246	37,246		
75689M-10-1	RED ROBIN GOURMET BURGERS INC		06/23/2017	Various	100.000	6,630		2,564	5,639	(3,076)			(3,076)		2,563		4,067	4,067		
758075-40-2	REDWOOD TRUST INC		06/23/2017	Various	203.000	3,480		9,295	3,088	6,207			6,207		9,295		(5,815)	(5,815)	114	
758750-10-3	REGAL-BELOIT CORP		06/23/2017	Various	105.000	8,332		2,037	7,271	(5,234)			(5,234)		2,037		6,295	6,295	50	
758849-10-3	REGENCY CENTERS CORP		03/15/2017	Corporate Action	0.000	16		11	17	(6)			(6)		11		5	5		
75886F-10-7	REGENERON PHARMACEUTICALS INC		07/13/2017	Various	123.000	53,324		1,119	45,152	(44,033)			(44,033)		1,119		52,205	52,205		
75915K-10-1	REGULUS THERAPEUTICS INC		06/23/2017	Various	1,210.000	1,107		12,229	2,722	9,506			9,506		12,228		(11,121)	(11,121)		
7591EP-10-0	REGIONS FINANCIAL CORP		12/01/2017	Various	5,876.000	82,555		123,341	84,379	38,962			38,962		123,341		(40,786)	(40,786)	1,123	
759351-60-4	REINSURANCE GROUP AMERICA INC		06/23/2017	Various	29.000	3,656		1,064	3,649	(2,585)			(2,585)		1,064		2,592	2,592	24	
759509-10-2	RELIANCE STEEL & ALUMINUM CO		11/01/2017	GUZMAN AND COMPANY	196.000	15,238		2,451	15,590	(13,139)			(13,139)		2,451		12,787	12,787	265	
75972A-30-1	RENEWABLE ENERGY GROUP INC		06/23/2017	Various	306.000	3,825		4,353	2,968	1,385			1,385		4,353		(528)	(528)		
759916-10-9	REPLIGEN CORP		06/23/2017	Various	149.000	6,586		588	4,592	(4,004)			(4,004)		588		5,998	5,998		
76009N-10-0	RENT-A-CENTER INC/TX		06/23/2017	Various	523.000	5,858		10,315	5,884	4,431			4,431		10,315		(4,457)	(4,457)	84	
760281-20-4	REPUBLIC BANCORP INC/KY		06/23/2017	Various	248.000	8,822		2,439	9,806	(7,367)			(7,367)		2,439		6,383	6,383	158	
760759-10-0	REPUBLIC SERVICES INC		07/13/2017	Various	594.000	37,854		16,408	33,888	(17,480)			(17,480)		16,408		21,446	21,446	455	
761152-10-7	RESMED INC		12/01/2017	Various	176.000	14,928		593	10,920	(10,327)			(10,327)		593		14,335	14,335	239	
76122Q-10-5	RESOURCES CONNECTION INC		06/23/2017	Various	557.000	7,576		7,400	10,723	(3,323)			(3,323)		7,400		176	176	123	
76131V-20-2	RETAIL PROPERTIES OF AMERICA		06/23/2017	Various	750.000	9,091		6,943	11,498	(4,555)			(4,555)		6,943		2,148	2,148	373	
76132B-10-6	RETAILMENOT INC		05/22/2017	Corporate Action	1,375.000	15,950		39,186	12,787	26,399			26,399		39,186		(23,236)	(23,236)		
76169C-10-0	REXFORD INDUSTRIAL REALTY IN		06/23/2017	Various	124.000	3,415		1,762	2,875	(1,114)			(1,114)		1,761		1,654	1,654	35	
761713-10-6	REYNOLDS AMERICAN INC		07/24/2017	Various	33,235.000	2,172,619		581,297	1,862,489	(1,281,192)			(1,281,192)		581,297		1,591,322	1,591,322	48,705	
762760-10-6	RICE ENERGY INC		11/13/2017	Taxable Exchange	6,178.000	181,759		144,094	131,901	12,194			12,194		144,095		37,664	37,664		
76658B-10-0	RIGHTSIDE GROUP LTD		07/26/2017	Corporate Action	390.000	4,134		3,560	3,225	335			335		3,560		574	574		
767754-10-4	RITE AID CORP		08/16/2017	Various	6,494.000	14,780		53,098	53,510	(412)			(412)		53,098		(38,318)	(38,318)		
773903-10-9	ROCKWELL AUTOMATION INC/DE		08/16/2017	Various	283.000	45,182		5,086	38,035	(32,949)			(32,949)		5,086		40,096	40,096	426	
774341-10-1	ROCKWELL COLLINS INC		12/01/2017	Various	166.000	20,923		3,623	15,372	(11,749)			(11,749)		3,623		17,300	17,300	194	
775133-10-1	ROGERS CORP		05/03/2017	GUZMAN AND COMPANY	143.000	15,276		5,489	10,984	(5,495)			(5,495)		5,489		9,787	9,787		
776696-10-6	ROPER INDUSTRIES INC		12/01/2017	Various	121.000	30,264		1,941	22,153	(20,212)			(20,212)		1,941		28,323	28,323	147	
778296-10-3	ROSS STORES INC		08/16/2017	Various	965.000	55,828		2,365	63,303	(60,939)			(60,939)		2,364		53,464	53,464	272	
780287-10-8	ROYAL GOLD INC		11/01/2017	Various	353.000	28,460		14,021	22,363	(8,342)			(8,342)		14,021		14,439	14,439	255	
781182-10-0	RUBY TUESDAY INC		12/22/2017	Corporate Action	3,070.000	7,368		18,441	9,917	8,524			8,524		18,441		(11,073)	(11,073)		
781270-10-3	RUDOLPH TECHNOLOGIES INC		06/23/2017	Various	243.000	5,942		11,136	5,674	5,462			5,462		11,136		(5,194)	(5,194)		
783332-10-9	RUTH'S HOSPITALITY GROUP INC		06/23/2017	Various	414.000	9,026		7,873	7,576	297			297		7,873		1,153	1,153	75	
783549-10-8	RYDER SYSTEM INC		06/23/2017	Various	138.000	9,455		3,327	10,272	(6,945)			(6,945)		3,327		6,128	6,128	121	
783859-10-1	S&T BANCORP INC		06/23/2017	Various	117.000	4,137		2,538	4,568	(2,030)			(2,030)		2,538		1,599	1,599	47	
78388J-10-6	SBA COMMUNICATIONS CORP		01/17/2017	Tax Free Exchange	5,006.000	87,816		87,816	516,919	(429,103)			(429,103)		87,816					
78409V-10-4	S&P GLOBAL INC		12/01/2017	Various	728.000	105,942		17,800	78,289	(60,489)			(60,489)		17,800		88,142	88,142	593	
784117-10-3	SEI INVESTMENTS CO		07/13/2017	Various	571.000	30,154		4,701	28,185	(23,484)			(23,484)		4,701		25,453	25,453	236	
78440X-10-1	SL GREEN REALTY CORP		06/23/2017	Various	46.000	4,912		1,971	4,948	(2,977)			(2,977)		1,971		2,941	2,941	71	
78442P-10-6	SLM CORP		06/23/2017	Various	1,048.000	11,382		5,267	11,549	(6,281)			(6,281)		5,268		6,114	6,114		
78462F-10-3	SPONSORED S&P 500 ETF		03/03/2017	Various	12,289.000	2,838,007		2,683,471	2,746,960	(63,489)			(63,489)		2,683,471		154,536	154,536	16,331	
78467J-10-0	SS&C TECHNOLOGIES HOLDINGS		12/01/2017	Various	364.000	14,924		3,013	10,410	(7,397)			(7,397)		3,013		11,911	11,911	96	
784860-10-1	SVB FINANCIAL GROUP		06/23/2017	Various	113.000	19,306		4,274	19,397	(15,123)			(15,123)		4,274		15,032	15,032		
78573L-10-6	SABRA HEALTH CARE REIT INC		09/12/2017	Various	172.000	4,283		4,473	4,193	280			280		4,473		(190)	(190)	146	
78709Y-10-5	SAIA INC		06/05/2017	Various	308.000	15,167		1,094	13,598	(12,505)			(12,505)		1,093		14,074	14,074		
790148-10-0	ST JOE CO/THE		06/23/2017	Various	414.000	8,094		32,829	7,866	24,963			24,963		32,829		(24,735)	(24,735)		
790849-10-3	ST JUDE MEDICAL INC		01/05/2017	Taxable Exchange	11,159.000	902,989		138,577	894,841	(756,264)			(756,264)		138,577		764,412	764,412		
79466L-30-2	SALESFORCE.COM INC		12/01/2017	Various	1,075.000	98,614		5,589	73,594	(68,005)			(68,005)		5,589		93,025	93,025		

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
800013-10-4	SANDERSON FARMS INC		06/23/2017	Various	35.000	4,338		1,224	3,299	(2,075)			(2,075)		1,224		3,114	3,114	17	
800363-10-3	SANDY SPRING BANCORP INC		06/23/2017	Various	224.000	8,795		4,570	8,958	(4,388)			(4,388)		4,570		4,225	4,225	116	
800677-10-6	SANGAMO BIOSCIENCES INC		06/05/2017	Various	2,084.000	14,996		20,181	6,356	13,825			13,825		20,181		(5,185)	(5,185)		
806037-10-7	SCANSOURCE INC		06/23/2017	Various	229.000	8,989		2,714	9,240	(6,526)			(6,526)		2,714		6,275	6,275		
806407-10-2	SCHEIN HENRY INC		07/13/2017	Various	237.000	43,507		3,877	35,956	(32,078)			(32,078)		3,878		39,629	39,629		
806882-10-6	SCHNITZER STEEL INDUSTRIES INC		06/23/2017	Various	132.000	2,851		981	3,392	(2,411)			(2,411)		981		1,870	1,870	50	
807066-10-5	SCHOLASTIC CORP		06/23/2017	Various	116.000	5,172		3,932	5,509	(1,577)			(1,577)		3,932		1,240	1,240	35	
808194-10-4	SCHULMAN A INC		06/23/2017	Various	110.000	3,157		2,375	3,679	(1,304)			(1,304)		2,375		782	782	45	
808513-10-5	SCHWAB CHARLES CORP NEW COM		12/01/2017	Various	1,644.000	72,776		19,729	64,889	(45,159)			(45,159)		19,730		53,046	53,046	295	
808541-10-6	SCHWEITZER-MAUDUIT INTERNATION		06/23/2017	Various	103.000	3,878		1,315	4,690	(3,375)			(3,375)		1,315		2,563	2,563	87	
80862K-10-4	SCICLONE PHARMACEUTICALS INC		10/16/2017	Corporate Action	2,282.000	25,513		9,160	24,646	(15,486)			(15,486)		9,160		16,353	16,353		
810186-10-6	SCOTTS MIRACLE-GRO CO/THE		12/01/2017	Various	330.000	31,052		6,890	31,531	(24,641)			(24,641)		6,890		24,162	24,162	491	
811054-40-2	SCRIPPS E W CO OHIO CL A NEW		06/23/2017	Various	332.000	5,797		1,731	6,417	(4,686)			(4,686)		1,731		4,066	4,066		
811065-10-1	SCRIPPS NETWORKS INTERACTIVE		12/01/2017	Various	393.000	29,353		14,061	28,049	(13,988)			(13,988)		14,061		15,292	15,292	284	
811543-10-7	SEABOARD CORP		06/23/2017	Various	1.000	3,812		2,302	3,953	(1,650)			(1,650)		2,303		1,509	1,509	3	
811904-10-1	SEACOR HOLDINGS INC		06/23/2017	Various	208.000	6,781		3,179	9,572	(6,393)			(6,393)		3,179		3,602	3,602		
811904-10-1	SEACOR HOLDINGS INC		12/07/2017	Spin Off	0.000	14,984		14,984	21,762	(6,778)			(6,778)		14,984					
81211K-10-0	SEALED AIR CORP		12/01/2017	Various	528.000	24,704		12,726	23,939	(11,213)			(11,213)		12,726		11,978	11,978	269	
812350-10-6	SEARS HOLDINGS CORP		03/23/2017	Various	691.000	5,601		67,262	6,419	60,843			60,843		67,262		(61,661)	(61,661)		
812578-10-2	SEATTLE GENETICS INC		06/23/2017	Various	317.000	19,856		3,011	16,727	(13,717)			(13,717)		3,010		16,846	16,846		
81282V-10-0	SEAWORLD ENTERTAINMENT INC		06/23/2017	Various	293.000	4,586		10,280	5,547	4,734			4,734		10,281		(5,695)	(5,695)		
81362J-10-0	SECOND SIGHT MEDICAL PRODUCTS		06/28/2017	Various	571.000	756		7,426	1,125	6,302			6,302		7,427		(6,671)	(6,671)		
81618T-10-0	SELECT INCOME REIT		08/16/2017	Various	646.000	15,126		17,896	16,279	1,617			1,617		17,896		(2,770)	(2,770)	988	
816300-10-7	SELECTIVE INSURANCE GROUP		06/05/2017	Various	322.000	16,308		3,050	13,863	(10,812)			(10,812)		3,051		13,257	13,257	103	
816850-10-1	SEMTECH CORP		03/02/2017	Various	441.000	14,838		15,019	13,914	1,105			1,105		15,019		(181)	(181)		
816851-10-9	SEMPRA ENERGY		12/01/2017	Various	517.000	60,122		11,760	52,031	(40,271)			(40,271)		11,760		48,362	48,362	1,126	
81721M-10-9	SENIOR HOUSING PROPERTIES TRUS		06/23/2017	Various	484.000	10,503		6,704	9,162	(2,459)			(2,459)		6,703		3,800	3,800	378	
81727U-10-5	SENSEONICS HOLDINGS INC		06/23/2017	Various	1,177.000	2,248		4,449	3,143	1,306			1,306		4,449		(2,201)	(2,201)		
817565-10-4	SERVICE CORP INTERNATIONAL/US		06/23/2017	Various	625.000	19,931		4,382	17,749	(13,368)			(13,368)		4,381		15,550	15,550	104	
81761R-10-9	SERVICEMASTER GLOVAL HOLDING		06/05/2017	Various	384.000	14,932		9,291	14,465	(5,174)			(5,174)		9,291		5,641	5,641		
81762P-10-2	SERVICENOW INC		08/16/2017	GUZMAN AND COMPANY	280.000	30,368		11,208	20,815	(9,607)			(9,607)		11,208		19,160	19,160		
82312B-10-6	SHENANDOAH TELECOMMUNICATIONS		06/23/2017	Various	99.000	2,985		443	2,703	(2,260)			(2,260)		443		2,542	2,542		
824348-10-6	SHERWIN-WILLIAMS CO/THE		12/01/2017	Various	176.000	60,618		4,505	47,298	(42,793)			(42,793)		4,505		56,113	56,113	362	
825211-10-5	SHORETEL INC		09/22/2017	Corporate Action	2,605.000	19,538		11,862	18,626	(6,763)			(6,763)		11,863		7,675	7,675		
82568P-30-4	SHUTTERFLY INC		06/23/2017	Various	112.000	5,373		2,471	5,620	(3,149)			(3,149)		2,471		2,902	2,902		
825690-10-0	SHUTTERSTOCK INC		06/23/2017	Various	112.000	5,103		6,245	5,322	923			923		6,245		(1,142)	(1,142)		
82669G-10-4	SIGNATURE BANK/NEW YORK NY		03/02/2017	Various	93.000	14,828		2,265	13,968	(11,703)			(11,703)		2,265		12,563	12,563		
827048-10-9	SILGAN HOLDINGS INC		12/01/2017	Various	507.000	29,619		2,225	25,948	(23,724)			(23,724)		2,224		27,395	27,395	140	
827350-10-2	SILVER BAY REALTY TRUST		05/09/2017	Corporate Action	1,387.000	29,778		24,343	23,773	570			570		24,343		5,435	5,435	361	
828730-20-0	SIMMONS FIRST NATIONAL CORP		11/06/2017	Direct	1.000	47		14	50	(37)			(37)		13		34	34	1	
828806-10-9	SIMON PROPERTY GROUP INC		12/01/2017	Various	517.000	84,999		13,664	91,856	(78,192)			(78,192)		13,664		71,335	71,335	2,069	
82968B-10-3	SIRIUS XM RADIO INC		12/01/2017	Various	15,535.000	81,538		16,928	69,130	(52,202)			(52,202)		16,928		64,610	64,610	330	
83001A-10-2	SIX FLAGS ENTERTAINMENT CORP		06/23/2017	Various	173.000	10,391		3,180	10,373	(7,193)			(7,193)		3,180		7,211	7,211	221	
830566-10-5	SKECHERS U.S.A. INC		07/13/2017	Various	530.000	15,039		3,610	13,027	(9,417)			(9,417)		3,610		11,429	11,429		
830879-10-2	SKYWEST INC		06/23/2017	Various	119.000	4,308		2,236	4,337	(2,101)			(2,101)		2,236		2,072	2,072	15	
83088M-10-2	SKYWORKS SOLUTIONS INC		07/13/2017	Various	477.000	49,101		18,739	35,613	(16,874)			(16,874)		18,739		30,362	30,362	225	
831865-20-9	SMITH A O COM		07/13/2017	Various	429.000	24,471		1,799	20,313	(18,514)			(18,514)		1,799		22,672	22,672	120	
832696-40-5	SMUCKER J M CO COM NEW		08/16/2017	Various	278.000	33,863		12,385	35,601	(23,216)			(23,216)		12,385		21,478	21,478	513	
833034-10-1	SNAP-ON INC		07/13/2017	Various	99.000	15,273		3,217	16,956	(13,739)			(13,739)		3,217		12,056	12,056	141	
835495-10-2	SONOCO PRODUCTS CO		07/13/2017	Various	576.000	29,992		15,175	30,355	(15,180)			(15,180)		15,175		14,817	14,817	327	
83587F-20-2	SORRENTO THERAPEUTICS INC		06/23/2017	Various	1,189.000	2,200		20,090	5,826	14,264			14,264		20,090		(17,890)	(17,890)		
835898-10-7	SOTHEBY'S		06/23/2017	Various	659.000	33,952		13,536	26,268	(12,732)			(12,732)		13,536		20,416	20,416		
835916-50-3	SONUS NETWORKS INC		10/30/2017	Tax Free Exchange	2,205.000	52,431		52,431	13,891	38,540			38,540		52,431					
840441-10-9	SOUTH STATE CORP		12/15/2017	Various	183.000	15,109		4,568	16,006	(11,438)			(11,438)		4,568		10,541	10,541	181	
842587-10-7	SOUTHERN CO		12/01/2017	Various	1,876.000	93,322		29,125	92,280	(63,155)			(63,155)		29,125		64,197	64,197	2,129	
84470P-10-9	SOUTHSIDE BANCSHARES INC		07/13/2017	Direct	1.000	32		8	33	(25)			(25)		8		24	24		
844741-10-8	SOUTHWEST AIRLINES CO		11/01/2017	Various	4,541.000	267,748		55,560	226,324	(170,764)			(170,764)		55,560		212,188	212,188	1,204	
844767-10-3	SOUTHWEST BANCORP INC/STILLWAT		10/20/2017	Taxable Exchange	740.000	21,096		10,246	21,459	(11,214)			(11,214)		10,245		10,851	10,851	178	

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
844895-10-2	SOUTHWEST GAS CORP		06/23/2017	Various	135.000	9,916		2,729	10,343	(7,614)			(7,614)		2,729		7,187	7,187	128	
845467-10-9	SOUTHWESTERN ENERGY CO		06/05/2017	Various	2,614.000	15,046		3,201	28,283	(25,082)			(25,082)		3,201		11,845	11,845		
847215-10-0	SPARTANNASH CO		08/16/2017	Various	580.000	15,054		8,286	22,933	(14,647)			(14,647)		8,286		6,768	6,768	191	
847560-10-9	SPECTRA ENERGY CORP		02/24/2017	Various	28,111.000	1,143,840		639,558	1,155,082	(515,523)			(515,523)		639,559		504,281	504,281	12,369	
84760C-10-7	SPECTRANETICS CORP		08/08/2017	Various	1,958.000	73,559		20,977	47,970	(26,994)			(26,994)		20,976		52,583	52,583		
84763R-10-1	SPECTRUM BRANDS HOLDINGS INC		06/23/2017	Various	62.000	7,845		1,643	7,584	(5,941)			(5,941)		1,643		6,202	6,202	52	
848574-10-9	SPIRIT AEROSYSTEMS HOLDINGS IN		08/16/2017	Various	929.000	57,935		28,520	54,207	(25,687)			(25,687)		28,520		29,415	29,415	166	
848577-10-2	SPIRIT AIRLINES INC		03/02/2017	GUZMAN AND COMPANY	279.000	14,269		5,779	16,142	(10,364)			(10,364)		5,778		8,491	8,491		
848637-10-4	SPLUNK INC		12/01/2017	Various	429.000	29,852		12,706	21,943	(9,237)			(9,237)		12,706		17,146	17,146		
85207U-10-5	SPRINT CORP W/I		06/23/2017	Various	7,061.000	57,991		408,177	59,454	348,723			348,723		408,177		(350,186)	(350,186)		
85208M-10-2	SPROUTS FARMERS MARKET		06/23/2017	Various	135.000	2,972		4,392	2,555	1,837			1,837		4,392		(1,420)	(1,420)		
85254C-30-5	STAGE STORES INC		06/23/2017	Various	1,474.000	3,258		22,751	6,442	16,310			16,310		22,752		(19,494)	(19,494)	295	
852857-20-0	STAMPS.COM INC		06/23/2017	Various	43.000	6,410		354	4,930	(4,576)			(4,576)		354		6,056	6,056		
853666-10-5	STANDARD MOTOR PRODUCTS INC		06/23/2017	Various	66.000	3,373		536	3,513	(2,977)			(2,977)		536		2,837	2,837	25	
854231-10-7	STANDEX INTERNATIONAL CORP		06/23/2017	Various	50.000	4,508		1,243	4,393	(3,149)			(3,149)		1,244		3,264	3,264	16	
854502-10-1	STANLEY BLACK AND DECKER		12/01/2017	Various	197.000	30,040			22,594	(22,594)			(22,594)				30,040	30,040	341	
855030-10-2	STAPLES INC		09/13/2017	Various	24,736.000	253,494		353,701	223,861	129,840			129,840		353,701		(100,207)	(100,207)	8,905	
855244-10-9	STARBUCKS CORP		12/01/2017	Various	3,360.000	197,374		13,267	186,547	(173,280)			(173,280)		13,267		184,107	184,107	1,760	
85571B-10-5	STARWOOD PROPERTY TRUST		07/13/2017	GUZMAN AND COMPANY	674.000	14,865		13,812	14,794	(982)			(982)		13,812		1,053	1,053	971	
85572F-10-5	STARWOOD WAYPOINT HOMES COM		11/16/2017	Tax Free Exchange	2,678.000	79,010		79,010	77,153	1,857			1,857		79,010				2,651	
856190-10-3	STATE BANK FINANCIAL CORP		06/23/2017	Various	154.000	3,932		2,520	4,136	(1,616)			(1,616)		2,520		1,412	1,412	43	
85711T-30-5	STATE NATIONAL COS INC		11/20/2017	Corporate Action	1,279.000	26,859		13,874	17,726	(3,852)			(3,852)		13,874		12,985	12,985	230	
857477-10-3	STATE STREET CORP		12/01/2017	Various	1,536.000	133,721		56,443	119,377	(62,935)			(62,935)		56,442		77,279	77,279	1,356	
858119-10-0	STEEL DYNAMICS INC		06/23/2017	Various	583.000	19,491		1,957	20,744	(18,787)			(18,787)		1,957		17,534	17,534	172	
858375-10-8	STEIN MART INC		06/23/2017	Various	1,440.000	2,203		14,072	7,891	6,181			6,181		14,072		(11,869)	(11,869)	216	
858586-10-0	STEPAN CO		06/23/2017	Various	59.000	5,155		772	4,808	(4,035)			(4,035)		773		4,382	4,382	24	
85917A-10-0	STERLING BANCORP DEL		12/01/2017	Various	592.000	15,030		4,158	13,862	(9,705)			(9,705)		4,157		10,873	10,873	166	
860372-10-1	STEWART INFORMATION SERVICES C		06/23/2017	Various	275.000	12,464		7,213	12,672	(5,459)			(5,459)		7,213		5,251	5,251	165	
860630-10-2	STIFEL FINANCIAL CORP		06/23/2017	Various	78.000	3,368		706	3,896	(3,190)			(3,190)		706		2,662	2,662		
86074Q-10-2	STILLWATER MINING CO		05/04/2017	Various	5,038.000	90,089		62,775	81,162	(18,387)			(18,387)		62,775		27,314	27,314		
861811-10-7	STONEGATE BANK		09/27/2017	Taxable Exchange	443.000	23,759		11,293	18,486	(7,193)			(7,193)		11,293		12,466	12,466	106	
86183P-10-2	STONERIDGE INC		06/23/2017	Various	281.000	4,123		3,377	4,971	(1,594)			(1,594)		3,377		746	746		
862578-10-1	STRAIGHT PATH COMMUNICATIONS		06/23/2017	Various	48.000	8,602		1,531	1,627	(96)			(96)		1,531		7,071	7,071		
863111-10-0	STRATTEC SECURITY CORP		06/23/2017	Various	157.000	5,817		10,368	6,327	4,041			4,041		10,368		(4,551)	(4,551)	44	
863236-10-5	STRAYER EDUCATION INC		06/23/2017	Various	74.000	6,856		7,178	5,967	1,211			1,211		7,178		(322)	(322)	37	
863667-10-1	STRYKER CORP		12/01/2017	Various	471.000	67,195		7,677	56,430	(48,753)			(48,753)		7,677		59,518	59,518	565	
864159-10-8	STURM RUGER & CO INC		05/03/2017	Various	253.000	15,002		3,096	13,334	(10,237)			(10,237)		3,097		11,905	11,905	111	
864739-10-7	SUFFOLK BANCORP		04/03/2017	Tax Free Exchange	513.000	13,575		13,575	21,967	(8,392)			(8,392)		13,575				51	
86614U-10-0	SUMMIT MATERIALS INC		01/19/2017	Corporate Action	0.000	5		5	5						5					
866942-10-5	SUN HYDRAULICS CORP		06/23/2017	Various	105.000	4,435		2,159	4,196	(2,038)			(2,038)		2,158		2,277	2,277	21	
86722A-10-3	SUNCOKE ENERGY INC		06/23/2017	Various	443.000	4,359		1,996	5,023	(3,027)			(3,027)		1,996		2,363	2,363		
867914-10-3	SUNTRUST BANKS INC		11/01/2017	Various	1,623.000	90,948		88,940	89,021	(81)			(81)		88,940		2,008	2,008	873	
868157-10-8	SUPERIOR ENERGY SERVICES INC		06/23/2017	Various	451.000	4,393		7,873	7,613	260			260		7,873		(3,480)	(3,480)		
868459-10-8	SUPERNUS PHAARMACEUTICALS INC		06/23/2017	Various	93.000	4,106		598	2,348	(1,750)			(1,750)		598		3,508	3,508		
868536-10-3	SUPERVALU INC		07/13/2017	GUZMAN AND COMPANY	4,616.000	15,306		119,997	21,556	98,440			98,440		119,996		(104,690)	(104,690)		
868536-10-3	SUPERVALU INC		08/02/2017	Tax Free Exchange	6,220.000	145,019		145,019	29,047	115,972			115,972		145,019					
868607-10-2	SUPREME INDUSTRIES INC		09/26/2017	Corporate Action	150.000	3,150		1,839	2,355	(516)			(516)		1,839		1,311	1,311	61	
86881L-10-6	SURGICAL CARE AFFILIATES INC		03/27/2017	Tax Free Exchange	955.000	46,540		35,653	44,188	(8,535)			(8,535)		35,653		10,887	10,887		
868873-10-0	SURMODICS INC		06/23/2017	Various	207.000	5,268		6,419	5,257	1,161			1,161		6,418		(1,150)	(1,150)		
87074U-10-1	SWIFT TRANSPORTATION CO		09/11/2017	Tax Free Exchange	2,655.000	39,307		39,307	64,676	(25,369)			(25,369)		39,307					
871237-10-3	SYKES ENTERPRISES INC		06/23/2017	Various	152.000	5,170		3,298	4,387	(1,089)			(1,089)		3,298		1,872	1,872		
871503-10-8	SYMANTEC CORP		12/01/2017	Various	1,517.000	45,054		71,512	36,241	35,271			35,271		71,512		(26,458)	(26,458)	270	
871607-10-7	SYNOPSYS INC		08/16/2017	Various	471.000	35,233		10,293	27,724	(17,431)			(17,431)		10,293		24,940	24,940		
87161C-50-1	SYNOVUS FINANCIAL CORP		12/01/2017	Various	642.000	29,318		45,175	26,373	18,802			18,802		45,175		(15,857)	(15,857)	315	
87162W-10-0	SYNNEX CORP		12/01/2017	Various	245.000	29,668		5,245	29,650	(24,405)			(24,405)		5,245		24,423	24,423	184	
87164C-10-2	SYNUTRA INTERNATIONAL INC		05/16/2017	Corporate Action	889.000	5,378		24,776	4,756	20,019			20,019		24,775		(19,397)	(19,397)		
87164U-10-2	SYNTHETIC BIOLOGICS INC		06/23/2017	Various	3,062.000	1,957		5,205	2,335	2,870			2,870		5,205		(3,248)	(3,248)		
87165B-10-3	SYNCHRONY FINANCIAL		12/01/2017	Various	3,257.000	101,712		79,947	118,131	(38,184)			(38,184)		79,947		21,765	21,765	1,003	

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
871829-10-7	SYSCO CORP		07/13/2017	Various	2,129.000	108,728		31,699	117,883	(86,184)			(86,184)		31,699		77,029	77,029	1,410	
872275-10-2	TCF FINANCIAL CORP		06/23/2017	Various	310.000	4,647		5,383	6,073	(690)			(690)		5,383		(736)	(736)	47	
87236Y-10-8	TD AMERITRADE HOLDING CORP		08/16/2017	Various	345.000	14,961		7,524	15,043	(7,518)			(7,518)		7,525		7,436	7,436	186	
87240R-10-7	TFS FINANCIAL CORP		12/01/2017	Various	1,884.000	29,909		24,218	35,871	(11,653)			(11,653)		24,218		5,691	5,691	694	
872540-10-9	TJX COS INC		12/01/2017	Various	2,067.000	150,150		11,053	155,294	(144,241)			(144,241)		11,053		139,097	139,097	1,196	
872590-10-4	T-MOBILE US INC		04/03/2017	Various	233.000	14,806		6,302	13,400	(7,097)			(7,097)		6,303		8,503	8,503		
872625-10-8	TRC COS INC		06/22/2017	Corporate Action	689.000	12,092		6,544	7,303	(759)			(759)		6,544		5,548	5,548		
87403A-10-7	TAILORED BRANDS INC		05/03/2017	GUZMAN AND COMPANY	1,177.000	14,837		21,939	30,072	(8,133)			(8,133)		21,939		(7,102)	(7,102)	212	
875372-10-4	TANDEM DIABETES CARE INC		03/27/2017	Various	480.000	586		11,375	1,032	10,343			10,343		11,375		(10,789)	(10,789)		
875465-10-6	TANGER FACTORY OUTLET CENTERS		06/23/2017	Various	234.000	5,928		2,322	8,373	(6,051)			(6,051)		2,322		3,606	3,606	156	
87582Y-10-8	TANGOE INC/CT		03/13/2017	Various	1,464.000	7,466		30,353	11,536	18,816			18,816		30,352		(22,886)	(22,886)		
876030-10-7	TAPESTRY INC COM		06/05/2017	Various	327.000	15,223		1,555	11,451	(9,897)			(9,897)		1,554		13,669	13,669	221	
87612E-10-6	TARGET CORP		08/16/2017	Various	2,393.000	130,542		53,305	172,846	(119,541)			(119,541)		53,305		77,237	77,237	1,978	
876664-10-3	TAUBMAN CENTERS INC		06/23/2017	Various	88.000	5,173		937	6,506	(5,569)			(5,569)		937		4,236	4,236	110	
87817A-10-7	TEAM HEALTH HOLDINGS INC		02/07/2017	Corporate Action	2,827.000	122,975		94,704	122,833	(28,129)			(28,129)		94,704		28,271	28,271		
878237-10-6	TECH DATA CORP		06/23/2017	Various	81.000	8,399		2,726	6,859	(4,133)			(4,133)		2,726		5,673	5,673		
87901J-10-5	TEGNA INC		05/03/2017	GUZMAN AND COMPANY	595.000	14,890		2,440	12,727	(10,287)			(10,287)		2,440		12,450	12,450	167	
87901J-10-5	TEGNA INC		06/01/2017	Spin Off	0.000	12,498		12,498	65,189	(52,691)			(52,691)		12,498					
879080-10-9	TEJON RANCH CO		10/03/2017	Spin Off	0.000	612		612	573	39			39		612					
879369-10-6	TELEFLEX INC		12/01/2017	Various	135.000	30,202		5,242	21,755	(16,513)			(16,513)		5,242		24,960	24,960	104	
879939-10-6	TELETECH HOLDINGS INC		06/23/2017	Various	189.000	7,844		1,659	5,764	(4,105)			(4,105)		1,659		6,185	6,185	42	
88023U-10-1	TEMPUR-PEDIC INTERNATIONAL INC		06/23/2017	Various	396.000	18,221		9,138	27,039	(17,901)			(17,901)		9,138		9,083	9,083		
88033G-40-7	TENET HEALTHCARE CORP		06/05/2017	GUZMAN AND COMPANY	871.000	14,516		67,347	12,926	54,422			54,422		67,348		(52,832)	(52,832)		
88076W-10-3	TERADATA CORP		06/23/2017	Various	306.000	9,107		3,329	8,314	(4,985)			(4,985)		3,329		5,778	5,778		
880770-10-2	TERADYNE INC		06/23/2017	Various	613.000	19,130		25,817	15,570	10,247			10,247		25,817		(6,687)	(6,687)	52	
880779-10-3	TEREX CORP		12/01/2017	Various	1,216.000	46,006		19,312	38,340	(19,028)			(19,028)		19,312		26,694	26,694	219	
88104M-10-1	TERRAFORM GLOBAL INC		12/29/2017	Various	3,671.000	18,413		17,386	14,501	2,886			2,886		17,387		1,026	1,026		
88104R-10-0	TERRAFORM POWER INC		10/17/2017	Various	3,549.000	34,754		86,483	45,463	41,021			41,021		86,484		(51,730)	(51,730)	6,140	
88145X-10-8	TERRITORIAL BANCORP		06/23/2017	Various	279.000	8,705		4,641	9,162	(4,522)			(4,522)		4,640		4,065	4,065	112	
88160R-10-1	TESLA MOTORS INC		12/01/2017	Various	169.000	52,261		3,431	36,210	(32,779)			(32,779)		3,431		48,830	48,830		
882508-10-4	TEXAS INSTRUMENTS INC		12/01/2017	Various	2,097.000	175,574		39,245	153,018	(113,773)			(113,773)		39,245		136,329	136,329	2,508	
883203-10-1	TEXTRON INC		12/01/2017	Various	744.000	38,877		19,327	36,128	(16,801)			(16,801)		19,327		19,550	19,550	56	
883556-10-2	THERMO FISHER SCIENTIFIC INC		12/01/2017	Various	777.000	137,373		7,804	109,634	(101,830)			(101,830)		7,804		129,569	129,569	340	
88362T-10-3	THERMON GROUP HOLDINGS INC		06/23/2017	Various	147.000	2,724		1,709	2,806	(1,097)			(1,097)		1,709		1,015	1,015		
88554D-20-5	3D SYSTEMS CORP		06/23/2017	Various	164.000	3,597		1,334	2,179	(845)			(845)		1,334		2,263	2,263		
88579Y-10-1	3M CO		12/01/2017	Various	1,544.000	327,268		62,677	275,712	(213,035)			(213,035)		62,677		264,591	264,591	3,858	
886423-10-2	TIDEWATER INC		02/03/2017	Various	1,810.000	3,686		7,446	6,172	1,274			1,274		7,446		(3,760)	(3,760)		
886547-10-8	TIFFANY & CO		11/01/2017	Various	298.000	27,706		7,797	23,074	(15,277)			(15,277)		7,797		19,909	19,909	498	
887228-10-4	TIME INC W/I		06/23/2017	Various	427.000	5,808		7,686	7,622	64			64		7,686		(1,878)	(1,878)	98	
887317-30-3	TIME WARNER INC		11/01/2017	Various	2,065.000	204,987		107,872	199,334	(91,463)			(91,463)		107,871		97,116	97,116	2,002	
887389-10-4	TIMKEN CO		06/23/2017	Various	219.000	9,746		2,957	8,695	(5,738)			(5,738)		2,957		6,789	6,789	116	
887399-10-3	TIMKENSTEEL CORP W/I		06/05/2017	Various	1,114.000	15,179		13,058	17,244	(4,186)			(4,186)		13,058		2,121	2,121		
888314-30-9	TITAN PHARMACEUTICALS INC		06/23/2017	Various	770.000	1,656		4,396	3,081	1,316			1,316		4,397		(2,741)	(2,741)		
88870P-10-6	TIVO CORP		03/02/2017	Various	792.000	14,256		20,052	16,553	3,499			3,499		20,052		(5,796)	(5,796)	143	
88870R-10-2	TIVITY HEALTH INC COM		03/02/2017	GUZMAN AND COMPANY	519.000	14,919		7,011	11,807	(4,796)			(4,796)		7,011		7,908	7,908		
888CVR-99-0	TOBIRA THERAPEUTICS INC		07/10/2017	Capital Distribution	0.000	5,335		5,335	5,335						5,335					
88907J-10-7	TOKAI PHARMACEUTICALS INC		04/07/2017	Various	430.000	290		5,890	421	5,469			5,469		5,890		(5,600)	(5,600)		
889478-10-3	TOLL BROTHERS INC		06/23/2017	Various	466.000	18,208		2,786	14,446	(11,660)			(11,660)		2,786		15,422	15,422	37	
890110-10-9	TOMPKINS FINANCIAL CORP		06/23/2017	Various	91.000	7,058		2,518	8,603	(6,085)			(6,085)		2,518		4,540	4,540	82	
890516-10-7	TOOTSIE ROLL INDUSTRIES INC		07/13/2017	Various	408.000	15,022		8,686	16,227	(7,542)			(7,542)		8,685		6,337	6,337	110	
89055F-10-3	TOPBUILD CORP		06/23/2017	Various	210.000	11,210		4,929	7,475	(2,547)			(2,547)		4,928		6,282	6,282		
891027-10-4	TORCHMARK CORP		07/13/2017	Various	390.000	30,041		5,649	28,767	(23,117)			(23,117)		5,650		24,391	24,391	142	
891092-10-8	TORO CO		12/01/2017	Various	230.000	14,886		515	12,869	(12,354)			(12,354)		515		14,371	14,371	161	
891906-10-9	TOTAL SYSTEM SERVICES INC		08/16/2017	Various	234.000	15,305		6,185	11,473	(5,288)			(5,288)		6,185		9,120	9,120	70	
89214P-10-9	TOWNEBANK/PORTSMOUTH VA		06/23/2017	Various	375.000	10,932		5,805	12,469	(6,664)			(6,664)		5,805		5,127	5,127	98	
892356-10-6	TRACTOR SUPPLY CO		06/23/2017	Various	435.000	22,904		1,930	32,977	(31,048)			(31,048)		1,929		20,975	20,975	222	
893641-10-0	TRANSDIGM GROUP INC		07/13/2017	Various	168.000	45,577		5,222	41,826	(36,604)			(36,604)		5,222		40,355	40,355		
89366M-20-1	TRANSENTERIX INC		06/27/2017	Various	1,189.000	816		6,371	1,547	4,825			4,825		6,372		(5,556)	(5,556)		

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
89417E-10-9	TRAVELERS COS INC/THE		12/01/2017	Various	1,190.000	152,456		41,313	145,680	(104,367)			(104,367)		41,313		111,143	111,143	1,690	
89469A-10-4	TREEHOUSE FOODS INC		06/23/2017	Various	107.000	8,586		1,448	7,724	(6,276)			(6,276)		1,448		7,138	7,138		
89531P-10-5	TREX CO INC		06/23/2017	Various	59.000	4,061		1,507	3,800	(2,293)			(2,293)		1,507		2,554	2,554		
896047-50-3	TRIBUNE MEDIA CO		05/03/2017	GUZMAN AND COMPANY	388.000	15,285		20,948	13,572	7,376			7,376		20,948		(5,663)	(5,663)	2,336	
896095-10-6	TRICO BANCSHARES		06/23/2017	Various	186.000	6,406		2,461	6,358	(3,897)			(3,897)		2,461		3,945	3,945	60	
896215-20-9	TRIMAS CORP		06/23/2017	Various	210.000	4,347		1,973	4,935	(2,962)			(2,962)		1,973		2,374	2,374		
896239-10-0	TRIMBLE NAVIGATION LTD		08/16/2017	Various	513.000	19,035		2,223	15,467	(13,244)			(13,244)		2,223		16,812	16,812		
896288-10-7	TRINET GROUP INC		06/23/2017	Various	131.000	4,250		3,096	3,356	(260)			(260)		3,096		1,154	1,154		
896522-10-9	TRINITY INDUSTRIES INC		06/23/2017	Various	302.000	8,097		3,301	8,384	(5,083)			(5,083)		3,301		4,796	4,796	66	
89656D-10-1	TRINITY PLACE HOLDINGS INC		03/01/2017	Spin Off	0.000	67		67	89	(22)			(22)		67					
896818-10-1	TRIUMPH GROUP INC		06/23/2017	Various	188.000	5,565		3,180	4,981	(1,802)			(1,802)		3,179		2,386	2,386	15	
896945-20-1	TRIPADVISOR INC		03/02/2017	GUZMAN AND COMPANY	362.000	14,775		74	16,786	(16,712)			(16,712)		74		14,701	14,701		
896CVR-99-0	TRIUS THERAPEUTICS INC		02/10/2017	Corporate Action	1,733.000			(11,899)	225	(12,124)			(12,124)		(11,899)		11,899	11,899		
89703P-10-7	TRIBUNE PUBLISHING CO-W/I		06/23/2017	Various	316.000	4,228		5,087	4,382	704			704		5,086		(858)	(858)		
897238-30-9	TROVAGENE INC		05/31/2017	Various	1,190.000	786		5,426	2,498	2,927			2,927		5,425		(4,639)	(4,639)		
89785X-10-1	TRUEBLUE INC		06/23/2017	Various	131.000	3,491		2,063	3,229	(1,166)			(1,166)		2,063		1,428	1,428		
898402-10-2	TRUSTMARK CORP		06/23/2017	Various	230.000	7,227		3,905	8,199	(4,294)			(4,294)		3,905		3,322	3,322	106	
89853L-10-4	T2 BIOSYSTEMS INC		06/23/2017	Various	383.000	1,482		6,456	2,014	4,442			4,442		6,456		(4,974)	(4,974)		
899035-50-5	TUESDAY MORNING CORP		06/23/2017	Various	1,789.000	3,131		42,299	9,661	32,638			32,638		42,299		(39,168)	(39,168)		
899896-10-4	TUPPERWARE BRANDS CORP		12/01/2017	Various	238.000	14,749		5,696	12,524	(6,828)			(6,828)		5,696		9,053	9,053	647	
90130A-10-1	TWENTY FIRST CENTURY CL A WI		12/01/2017	Various	3,727.000	105,959		55,605	104,504	(48,900)			(48,900)		55,604		50,355	50,355	755	
90130A-20-0	TWENTY FIRST CENTURY FOX-B		07/13/2017	Various	2,738.000	73,985		89,789	74,611	15,178			15,178		89,789		(15,804)	(15,804)	493	
90138F-10-2	TWILIO INC		03/02/2017	Various	465.000	14,427		29,821	13,415	16,406			16,406		29,821		(15,394)	(15,394)		
90184L-10-2	TWITTER INC		08/16/2017	GUZMAN AND COMPANY	941.000	15,202		53,375	15,338	38,037			38,037		53,375		(38,173)	(38,173)		
90187B-10-1	TWO HARBORS INVESTMENT CORP		10/20/2017	Spin Off	0.000	16,326		16,326	13,485	2,841			2,841		16,326					
90187B-10-1	TWO HARBORS INVESTMENT CORP		10/20/2017	Taxable Exchange	8,777.000	72,410		76,332	63,049	13,282			13,282		76,331		(3,921)	(3,921)	8,865	
902494-10-3	TYSON FOODS INC		07/13/2017	Various	1,047.000	65,336		15,379	64,579	(49,200)			(49,200)		15,379		49,957	49,957	419	
902653-10-4	UDR INC		08/16/2017	Various	856.000	33,759		9,166	31,227	(22,060)			(22,060)		9,167		24,592	24,592	637	
902681-10-5	UGI CORP		06/05/2017	Various	353.000	17,952		1,515	16,267	(14,752)			(14,752)		1,515		16,437	16,437	168	
902925-10-6	USA TRUCK INC		06/23/2017	Various	407.000	2,890		8,798	3,545	5,253			5,253		8,798		(5,908)	(5,908)		
902973-30-4	US BANCORP		11/01/2017	Various	5,188.000	271,096		114,867	266,508	(151,641)			(151,641)		114,867		156,229	156,229	3,690	
903293-40-5	USG CORP		06/05/2017	GUZMAN AND COMPANY	515.000	14,984		26,267	14,873	11,394			11,394		26,267		(11,283)	(11,283)		
90347A-10-0	UBIQUITTI NETWORKS INC		06/23/2017	Various	168.000	8,631		2,296	9,711	(7,415)			(7,415)		2,296		6,335	6,335		
90384S-30-3	ULTA SALON COSMETICS & FRAGRAN		03/02/2017	Various	55.000	15,259		620	14,021	(13,402)			(13,402)		619		14,640	14,640		
904034-10-5	ULTRATECH INC		05/03/2017	Various	488.000	14,940		8,888	11,702	(2,814)			(2,814)		8,888		6,052	6,052		
904034-10-5	ULTRATECH INC		05/30/2017	Taxable Exchange	590.000	17,891		10,746	14,148	(3,402)			(3,402)		10,746		7,145	7,145		
904214-10-3	UMPQUA HOLDINGS CORP		06/23/2017	Various	449.000	8,091		6,590	8,432	(1,843)			(1,843)		6,589		1,502	1,502	144	
904311-10-7	UNDER ARMOUR INC		06/23/2017	Various	378.000	8,014		1,596	10,980	(9,385)			(9,385)		1,595		6,419	6,419		
904311-20-6	UNDER ARMOUR INC		06/23/2017	Various	211.000	4,146		813	5,310	(4,498)			(4,498)		812		3,334	3,334		
904708-10-4	UNIFIRST CORP/MA		06/23/2017	Various	32.000	4,555		608	4,596	(3,989)			(3,989)		607		3,948	3,948	4	
90539J-10-9	UNION BANKSHARES CORP		06/23/2017	Various	99.000	3,248			3,538	(3,538)			(3,538)				3,248	3,248	40	
907818-10-8	UNION PACIFIC CORP		12/15/2017	Various	3,619.000	412,221		43,234	375,218	(331,984)			(331,984)		43,234		368,987	368,987	5,354	
909218-10-9	UNIT CORP		05/03/2017	Various	693.000	15,305		12,220	18,620	(6,401)			(6,401)		12,219		3,086	3,086		
909907-10-7	UNITED BANKSHARES INC		05/12/2017	Corporate Action	0.000	5		3	6	(3)			(3)		3		2	2		
910047-10-9	UNITED CONTINENTAL HOLDINGS		11/01/2017	Various	2,294.000	170,777		58,036	167,187	(109,151)			(109,151)		58,036		112,741	112,741		
910340-10-8	UNITED FIRE GROUP INC		06/23/2017	Various	157.000	6,872		2,364	7,719	(5,355)			(5,355)		2,364		4,508	4,508	83	
911312-10-6	UNITED PARCEL SERVICE INC		12/01/2017	Various	1,370.000	153,050		82,171	157,056	(74,886)			(74,886)		82,170		70,880	70,880	2,466	
911363-10-9	UNITED RENTALS INC		12/01/2017	Various	470.000	57,781		12,352	49,623	(37,271)			(37,271)		12,352		45,429	45,429		
911684-10-8	US CELLULAR CORP		07/13/2017	Various	404.000	15,019		25,470	17,664	7,807			7,807		25,471		(10,452)	(10,452)		
913017-10-9	UNITED TECHNOLOGIES CORP		12/01/2017	Various	2,682.000	323,034		62,269	294,001	(231,732)			(231,732)		62,269		260,765	260,765	3,721	
91324P-10-2	UNITEDHEALTH GROUP INC		12/01/2017	Various	1,758.000	334,110		12,271	281,356	(269,085)			(269,085)		12,271		321,839	321,839	2,250	
91338E-10-1	UNIVERSAL AMERICAN CORP		04/28/2017	Various	2,394.000	23,904		(1,968)	23,821	(25,788)			(25,788)		(1,967)		25,871	25,871		
91347P-10-5	UNIVERSAL DISPLAY CORP		06/23/2017	Various	62.000	7,282		522	3,490	(2,969)			(2,969)		521		6,761	6,761	4	
913543-10-4	UNIVERSAL FOREST PRODUCTS INC		06/23/2017	Various	43.000	3,778		779	4,394	(3,615)			(3,615)		779		2,999	2,999	19	
91359E-10-5	UNIVERSAL HEALTH REALTY INCOME		08/16/2017	Various	281.000	21,490		8,847	18,430	(9,584)			(9,584)		8,846		12,644	12,644	370	
913903-10-0	UNIVERSAL HEALTH SERVICES INC		12/01/2017	Various	284.000	33,020		6,001	30,212	(24,211)			(24,211)		6,001		27,019	27,019	70	
915271-10-0	UNIVEST CORP OF PENNSYLVANIA		06/23/2017	Various	115.000	3,352		3,902	3,553	348			348		3,901		(549)	(549)	69	
91529Y-10-6	UNUM GROUP		11/01/2017	Various	1,204.000	57,439		36,822	52,891	(16,069)			(16,069)		36,822		20,617	20,617	550	

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
91705J-20-4	URBAN ONE INC CL D NON VTG		06/23/2017	Various	888.000	1,732		2,549	2,576	(27)			(27)		2,549		(817)	(817)		
91732J-10-2	US ECOLOGY INC		06/23/2017	Various	84.000	4,179			4,129	(4,129)			(4,129)				4,179	4,179	30	
918194-10-1	VCA ANTECH INC		09/13/2017	Various	3,169.000	294,440		55,336	217,552	(162,216)			(162,216)		55,336		239,104	239,104		
918204-10-8	VF CORP		11/01/2017	Various	1,179.000	69,384		13,547	62,900	(49,353)			(49,353)		13,547		55,837	55,837	1,081	
918284-10-0	VSE CORP		06/23/2017	Various	70.000	3,076		918	2,719	(1,801)			(1,801)		918		2,158	2,158	8	
91843L-10-3	VWR CORP		11/22/2017	Corporate Action	3,221.000	107,098		89,393	80,621	8,772			8,772		89,393		17,705	17,705		
91913Y-10-0	VALERO ENERGY CORP		12/01/2017	Various	1,788.000	120,977		16,858	122,156	(105,298)			(105,298)		16,858		104,119	104,119	2,591	
920355-10-4	VALSPAR CORP		06/01/2017	Corporate Action	3,064.000	346,232		56,057	317,461	(261,404)			(261,404)		56,057		290,175	290,175	1,134	
92047W-10-1	VOLVOLINE INC		12/01/2017	Various	609.000	14,914		12,549	13,095	(546)			(546)		12,549		2,365	2,365	135	
92210H-10-5	VANTIV INC - CL A		12/01/2017	Various	670.000	44,837		15,451	39,945	(24,494)			(24,494)		15,451		29,386	29,386		
92220P-10-5	VARIAN MEDICAL SYSTEMS INC		07/13/2017	Various	257.000	26,951		2,447	20,452	(18,005)			(18,005)		2,447		24,504	24,504		
92220P-10-5	VARIAN MEDICAL SYSTEMS INC		01/30/2017	Spin Off	0.000	5,205		5,205	38,062	(32,857)			(32,857)		5,205					
92231M-10-9	VASCULAR SOLUTIONS INC		02/21/2017	Corporate Action	441.000	24,696		3,801	24,740	(20,939)			(20,939)		3,801		20,895	20,895		
92240G-10-1	VECTREN CORP		04/03/2017	Various	256.000	14,993		4,768	13,350	(8,582)			(8,582)		4,768		10,225	10,225	108	
92240M-10-8	VECTOR GROUP LTD		10/13/2017	Various	876.000	18,424		7,844	19,916	(12,072)			(12,072)		7,844		10,580	10,580	701	
922417-10-0	VEECO INSTRUMENTS INC		06/23/2017	Various	121.000	3,638		8,220	3,523	4,697			4,697		8,220		(4,582)	(4,582)		
922475-10-8	VEEVA SYSTEMS INC		05/03/2017	Various	278.000	15,019		9,365	11,314	(1,949)			(1,949)		9,365		5,654	5,654		
92276F-10-0	VENTAS INC		12/01/2017	Various	803.000	51,625		5,981	50,203	(44,223)			(44,223)		5,980		45,645	45,645	1,163	
92342Y-10-9	VERIFONE HOLDINGS INC		06/23/2017	Various	447.000	7,859		7,106	7,925	(819)			(819)		7,106		753	753		
92343E-10-2	VERISIGN INC		12/01/2017	Various	489.000	47,003		48,127	37,198	10,929			10,929		48,127		(1,124)	(1,124)		
92343V-10-4	VERIZON COMMUNICATIONS INC		12/01/2017	Various	7,972.000	380,317		295,434	425,546	(130,112)			(130,112)		295,434		84,883	84,883	11,960	
92343X-10-0	VERINT SYSTEMS INC		06/23/2017	Various	138.000	5,589		4,778	4,864	(87)			(87)		4,777		812	812		
92345Y-10-6	VERISK ANALYTICS		11/01/2017	Various	360.000	29,952		10,998	29,221	(18,223)			(18,223)		10,998		18,954	18,954		
92532F-10-0	VERTEX PHARMACEUTICALS INC		07/13/2017	Various	376.000	45,027		13,489	27,701	(14,211)			(14,211)		13,490		31,537	31,537		
92552R-40-6	VIAD CORP		06/23/2017	Various	76.000	3,515		2,005	3,352	(1,347)			(1,347)		2,005		1,510	1,510	23	
92553P-20-1	VIACOM INC		12/01/2017	Various	530.000	15,021		19,537	18,604	934			934		19,538		(4,517)	(4,517)	424	
925550-10-5	VIAVI SOLUTIONS INC		06/23/2017	Various	912.000	10,142		191,872	7,460	184,412			184,412		191,872		(181,730)	(181,730)		
925815-10-2	VICOR CORP		06/23/2017	Various	374.000	7,163		7,189	5,648	1,541			1,541		7,189		(26)	(26)		
92719W-10-8	VINCE HOLDING CORP		04/28/2017	Various	650.000	549		15,880	2,632	13,248			13,248		15,880		(15,331)	(15,331)		
92826C-83-9	VISA INC		12/15/2017	Various	6,387.000	634,620		131,882	498,314	(366,432)			(366,432)		131,882		502,738	502,738	2,515	
92827P-10-2	VIRTUSA CORP		06/23/2017	Various	181.000	5,407		1,488	4,547	(3,059)			(3,059)		1,488		3,919	3,919		
928298-10-8	VISHAY INTERTECHNOLOGY INC		06/23/2017	Various	387.000	6,405		1,499	6,269	(4,770)			(4,770)		1,499		4,906	4,906	48	
92835K-10-3	VISHAY PRECISION GROUP		06/23/2017	Various	256.000	4,455		6,471	4,839	1,632			1,632		6,471		(2,016)	(2,016)		
92839U-20-6	VISTEON CORP		07/13/2017	Various	270.000	27,243		17,618	21,692	(4,074)			(4,074)		17,618		9,625	9,625		
92847R-10-4	VITAL THERAPIES		06/23/2017	Various	702.000	2,282		16,041	3,054	12,987			12,987		16,041		(13,759)	(13,759)		
928563-40-2	VMWARE INC		07/13/2017	Various	550.000	49,598		46,749	43,302	3,447			3,447		46,749		2,849	2,849		
929042-10-9	VORNADO REALTY TRUST		06/23/2017	Various	129.000	12,150		3,871	13,464	(9,593)			(9,593)		3,871		8,279	8,279	183	
929042-10-9	VORNADO REALTY TRUST		07/18/2017	Spin Off	0.000	67,715		67,715	134,936	(67,221)			(67,221)		67,715					
929089-10-0	VOYA FINANCIAL INC		12/01/2017	Various	1,401.000	54,371		37,897	54,947	(17,050)			(17,050)		37,897		16,474	16,474	28	
929160-10-9	VULCAN MATERIALS CO		07/13/2017	Various	291.000	36,905		13,176	36,419	(23,242)			(23,242)		13,177		23,728	23,728	146	
929236-10-7	WD-40 CO		06/23/2017	Various	39.000	4,286		995	4,559	(3,564)			(3,564)		995		3,291	3,291	38	
92923C-80-7	WCI COMMUNITIES INC		02/13/2017	Corporate Action	896.000	21,056		16,057	21,011	(4,954)			(4,954)		16,057		4,999	4,999		
92924F-10-6	WGL HOLDINGS INC		11/01/2017	Various	357.000	30,010		8,445	27,232	(18,787)			(18,787)		8,445		21,565	21,565	536	
92927K-10-2	WABCO HOLDINGS INC		07/13/2017	Various	147.000	18,810		1,847	15,604	(13,757)			(13,757)		1,847		16,963	16,963		
92939U-10-6	WEC ENERGY GROUP INC		12/01/2017	Various	507.000	33,102		5,563	29,735	(24,172)			(24,172)		5,563		27,539	27,539	668	
929566-10-7	WABASH NATIONAL CORP		06/23/2017	Various	371.000	8,033		3,294	5,870	(2,576)			(2,576)		3,294		4,739	4,739	45	
929740-10-8	WABTEC CORP		08/16/2017	Various	270.000	20,466		2,995	22,415	(19,420)			(19,420)		2,995		17,471	17,471	79	
930427-10-9	WAGEWORKS INC		05/03/2017	GUZMAN AND COMPANY	202.000	14,997		2,987	14,644	(11,658)			(11,658)		2,986		12,011	12,011		
931142-10-3	WAL-MART STORES INC		12/15/2017	Various	5,778.000	460,533		133,800	399,376	(265,576)			(265,576)		133,800		326,733	326,733	9,018	
931427-10-8	WALGREENS BOOTS ALLIANCE		12/15/2017	Various	3,690.000	274,800		68,524	305,384	(236,860)			(236,860)		68,524		206,276	206,276	4,518	
93317W-10-2	WALTER INVESTMENT MANAGEMENT		03/16/2017	Various	821.000	951		25,736	3,899	21,837			21,837		25,736		(24,785)	(24,785)		
938824-10-9	WASHINGTON FEDERAL INC		06/23/2017	Various	232.000	7,564		2,924	7,970	(5,046)			(5,046)		2,924		4,640	4,640	128	
93964W-10-8	WP GLIMCHER INC		05/03/2017	GUZMAN AND COMPANY	1,647.000	14,338		7,124	17,145	(10,021)			(10,021)		7,124		7,214	7,214	412	
940610-10-8	WASHINGTON TRUST BANCORP INC		06/23/2017	Various	137.000	6,885		3,014	7,679	(4,665)			(4,665)		3,014		3,871	3,871	103	
940730-10-4	WASHINGTONFIRST BANKSHARE		01/26/2017	Corporate Action	1.000	24		17	25	(9)			(9)		16		8	8		
94106L-10-9	WASTE MANAGEMENT INC		12/01/2017	Various	922.000	69,334		36,642	65,379	(28,737)			(28,737)		36,642		32,692	32,692	677	
941848-10-3	WATERS CORP		07/13/2017	Various	255.000	45,456		9,048	34,269	(25,221)			(25,221)		9,048		36,408	36,408		
942622-20-0	WATSCO INC		12/01/2017	Various	90.000	14,975		1,208	13,331	(12,123)			(12,123)		1,208		13,767	13,767	414	

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
942749-10-2	WATTS WATER TECHNOLOGIES INC		07/13/2017	GUZMAN AND COMPANY	240.000	15,179		3,579	15,648	(12,069)			(12,069)		3,579		11,600	11,600	89	
94733A-10-4	WEB.COM GROUP INC		06/23/2017	Various	374.000	8,808		4,188	7,910	(3,723)			(3,723)		4,187		4,621	4,621		
94770V-10-2	WEBMD HEALTH CORP		09/14/2017	Various	1,457.000	96,891		70,762	72,224	(1,462)			(1,462)		70,762		26,129	26,129		
947890-10-9	WEBSTER FINANCIAL CORP		06/23/2017	Various	177.000	8,874		5,062	9,608	(4,545)			(4,545)		5,063		3,811	3,811	90	
948626-10-6	WEIGHT WATCHERS INTERNATIONAL		07/13/2017	GUZMAN AND COMPANY	427.000	15,084		8,962	4,889	4,073			4,073		8,962		6,122	6,122		
949090-10-4	WELBILT INC COM		06/23/2017	Various	148.000	2,784		847	2,861	(2,014)			(2,014)		847		1,937	1,937		
949746-10-1	WELLS FARGO & CO		12/15/2017	Various	13,718.000	754,000		213,996	755,999	(542,003)			(542,003)		213,996		540,004	540,004	12,768	
950400-10-4	WELL TOWER		08/16/2017	Various	718.000	51,434		24,374	48,055	(23,681)			(23,681)		24,374		27,060	27,060	1,185	
95058W-10-0	WENDY'S/ARBY'S GROUP INC		06/23/2017	Various	1,463.000	20,482		4,633	19,779	(15,146)			(15,146)		4,633		15,849	15,849	128	
95123P-10-6	WEST BANCORPORATION INC		06/23/2017	Various	149.000	3,554		1,342	3,681	(2,339)			(2,339)		1,342		2,212	2,212	52	
952355-20-4	WEST CORP		10/11/2017	Corporate Action	1,000.000	23,500		28,528	24,760	3,768			3,768		28,528		(5,028)	(5,028)	225	
954235-10-7	WEST MARINE INC		09/15/2017	Various	640.000	8,301		4,000	6,701	(2,701)			(2,701)		4,000		4,301	4,301	32	
955306-10-5	WEST PHARMACEUTICAL SERVICES I		12/01/2017	Various	151.000	15,011		1,241	12,810	(11,569)			(11,569)		1,241		13,770	13,770	80	
95709T-10-0	WESTAR ENERGY INC		07/13/2017	Various	848.000	45,085		19,681	47,785	(28,104)			(28,104)		19,681		25,404	25,404	670	
95790D-10-5	WESTERN ASSET MORTGAGE CAPITAL		06/23/2017	Various	282.000	3,032		5,387	2,840	2,547			2,547		5,387		(2,355)	(2,355)	175	
958102-10-5	WESTERN DIGITAL CORP		12/01/2017	Various	523.000	45,420		3,340	35,538	(32,198)			(32,198)		3,340		42,080	42,080	794	
959319-10-4	WESTERN REFINING INC		05/30/2017	Corporate Action	586.000	21,855		12,670	22,177	(9,507)			(9,507)		12,670		9,185	9,185	445	
959319-10-4	WESTERN REFINING INC		05/30/2017	Tax Free Exchange	2,411.000	49,039		49,039	91,259	(42,220)			(42,220)		49,039				1,832	
959802-10-9	WESTERN UNION CO/THE		07/13/2017	Various	2,093.000	40,511		17,984	45,459	(27,475)			(27,475)		17,984		22,527	22,527	469	
960413-10-2	WESTLAKE CHEMICAL CORP		06/23/2017	Various	171.000	10,661		3,041	9,574	(6,533)			(6,533)		3,041		7,620	7,620	65	
960878-10-6	WESTMORELAND COAL CO		08/07/2017	Various	783.000	2,434		7,344	13,836	(6,492)			(6,492)		7,344		(4,910)	(4,910)		
96145D-10-5	WESTROCK CO		12/01/2017	Various	606.000	35,062		3,461	30,767	(27,306)			(27,306)		3,461		31,601	31,601	685	
96208T-10-4	WRIGHT EXPRESS CORP		06/23/2017	Various	67.000	6,994		1,157	7,477	(6,320)			(6,320)		1,157		5,837	5,837		
962149-10-0	WEYCO GROUP INC		06/23/2017	Various	126.000	3,580		1,932	3,944	(2,012)			(2,012)		1,932		1,648	1,648	81	
962166-10-4	WEYERHAEUSER CO		12/01/2017	Various	1,322.000	44,842		74,765	39,780	34,986			34,986		74,766		(29,924)	(29,924)	950	
963320-10-6	WHIRLPOOL CORP		11/01/2017	Various	226.000	40,660		12,461	41,080	(28,619)			(28,619)		12,461		28,199	28,199	576	
966244-10-5	WHITEWAVE FOODS CO		04/12/2017	Various	7,197.000	404,549		166,401	400,154	(233,752)			(233,752)		166,402		238,147	238,147		
966387-10-2	WHITING PETROLEUM CORP		05/03/2017	Various	1,825.000	15,176		80,880	21,936	58,944			58,944		80,880		(65,704)	(65,704)		
966387-10-2	WHITING PETROLEUM CORP		11/09/2017	Tax Free Exchange	6,252.000	89,618		89,618	75,149	14,469			14,469		89,618					
966837-10-6	WHOLE FOODS MARKET INC		08/29/2017	Various	12,526.000	526,116		342,843	385,300	(42,457)			(42,457)		342,843		183,273	183,273	5,740	
968223-20-6	WILEY JOHN & SONS INC CL A		05/03/2017	GUZMAN AND COMPANY	280.000	15,245		6,230	15,261	(9,030)			(9,030)		6,231		9,014	9,014	174	
969457-10-0	WILLIAMS COS INC		07/13/2017	Various	983.000	30,403		29,034	30,610	(1,576)			(1,576)		29,034		1,369	1,369	441	
969490-10-1	WILLIAMS CLAYTON ENERGY INC CO		04/24/2017	Taxable Exchange	251.000	31,971		2,237	29,934	(27,697)			(27,697)		2,237		29,734	29,734		
969904-10-1	WILLIAMS-SONOMA INC		06/23/2017	Various	160.000	7,597		2,376	7,743	(5,367)			(5,367)		2,376		5,221	5,221	122	
97382A-20-0	WINDSTREAM HOLDINGS INC		03/16/2017	Corporate Action	1.000	4		10	5	5			5		10		(6)	(6)		
974250-10-2	WINMARK CORP		06/23/2017	Various	39.000	5,070		1,335	4,919	(3,585)			(3,585)		1,334		3,736	3,736	8	
978097-10-3	WOLVERINE WORLD WIDE INC		06/23/2017	Various	327.000	8,624		1,615	7,178	(5,562)			(5,562)		1,616		7,008	7,008	39	
98138H-10-1	WORKDAY INC-CLASS A		08/16/2017	Various	148.000	15,717		8,280	9,782	(1,501)			(1,501)		8,281		7,436	7,436		
98138J-20-6	WORKHORSE GROUP INC		06/23/2017	Various	526.000	2,225		3,713	3,713						3,713		(1,488)	(1,488)		
981419-10-4	WORLD ACCEPTANCE CORP		06/23/2017	Various	47.000	3,439		916	3,022	(2,105)			(2,105)		917		2,522	2,522		
981475-10-6	WORLD FUEL SERVICES CORP		06/23/2017	Various	215.000	7,887		1,310	9,871	(8,560)			(8,560)		1,311		6,576	6,576	39	
981811-10-2	WORTHINGTON INDUSTRIES INC		06/23/2017	Various	168.000	7,594		2,098	7,970	(5,872)			(5,872)		2,098		5,496	5,496	67	
98310W-10-8	WYNDHAM WORLDWIDE CORP		06/23/2017	Various	392.000	35,414		14,151	29,938	(15,786)			(15,786)		14,152		21,262	21,262	298	
983134-10-7	WYNN RESORTS LTD		08/16/2017	Various	147.000	20,127		13,312	12,717	595			595		13,312		6,815	6,815	202	
98386L-10-1	XACTLY CORP		07/31/2017	Various	929.000	14,539		9,512	10,219	(707)			(707)		9,512		5,027	5,027		
98389B-10-0	XCEL ENERGY INC		12/01/2017	Various	905.000	44,857		25,709	36,834	(11,125)			(11,125)		25,709		19,148	19,148	1,061	
983919-10-1	XILINX INC		07/13/2017	Various	555.000	37,550		12,750	33,506	(20,756)			(20,756)		12,750		24,800	24,800	377	
98400J-10-8	XCERRA CORP		06/23/2017	Various	294.000	2,902		2,725	2,247	478			478		2,725		177	177		
984121-10-3	XEROX CORP		01/03/2017	Spin Off	0.000	137,181		137,181	108,633	28,548			28,548		137,181					
984121-10-3	XEROX CORP		06/15/2017	Tax Free Exchange	39,807.000	301,658		301,658	238,882	62,776			62,776		301,658				5,573	
984249-60-7	YRC WORLDWIDE INC		08/16/2017	Various	1,237.000	14,888		35,058	16,427	18,631			18,631		35,058		(20,170)	(20,170)		
984305-10-2	YADKIN FINANCIAL CORP		03/13/2017	Tax Free Exchange	1,817.000	28,265		28,265	62,250	(33,985)			(33,985)		28,265				182	
984332-10-6	YAHOO! INC		06/13/2017	Various	34,679.000	1,801,795		894,210	1,341,037	(446,827)			(446,827)		894,210		907,585	907,585		
988498-10-1	YUM! BRANDS INC		12/01/2017	Various	610.000	45,397		4,283	38,632	(34,348)			(34,348)		4,284		41,113	41,113	535	
98850P-10-9	YUM CHINA HOLDINGS INC		07/13/2017	Various	967.000	29,789		2,675	25,258	(22,583)			(22,583)		2,675		27,114	27,114		
98885E-10-3	ZAFGEN INC		06/23/2017	Various	704.000	2,612		26,257	2,239	24,018			24,018		26,257		(23,645)	(23,645)		
989207-10-5	ZEBRA TECHNOLOGIES CORP		06/23/2017	Various	76.000	7,999		3,382	6,517	(3,136)			(3,136)		3,381		4,618	4,618		
989330-10-8	ZELTIQ AESTHETICS INC		04/28/2017	Corporate Action	1,444.000	81,586		16,007	62,843	(46,836)			(46,836)		16,007		65,579	65,579		

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
98954M-20-0	ZILLOW GROUP INC		05/03/2017	Various	378.000	14,872		7,396	13,785	(6,390)			(6,390)		7,395		7,477	7,477		
98956P-10-2	ZIMMER HOLDINGS INC		08/16/2017	GUZMAN AND COMPANY	260.000	30,026		4,662	26,831	(22,170)			(22,170)		4,661		25,365	25,365	126	
989701-10-7	ZIONS BANCORPORATION		08/16/2017	Various	859.000	36,303		48,328	36,971	11,357			11,357		48,328		(12,025)	(12,025)	177	
98974P-10-0	ZIX CORP		06/23/2017	Various	1,267.000	7,311		2,293	6,259	(3,966)			(3,966)		2,293		5,018	5,018		
98978V-10-3	ZOETIS INC		07/13/2017	GUZMAN AND COMPANY	499.000	31,361		10,526	26,712	(16,186)			(16,186)		10,526		20,835	20,835	130	
G29183-10-3	EATON CORP PLC		11/01/2017	Various	1,264.000	97,689		12,261	84,802	(72,541)			(72,541)		12,261		85,428	85,428	1,507	
G30401-10-6	ENDO PHARMACEUTICALS HOLDINGS		04/03/2017	GUZMAN AND COMPANY	1,345.000	14,668		44,349	22,152	22,197			22,197		44,349		(29,681)	(29,681)		
G60754-10-1	MICHAEL KORS HOLDINGS LTD		11/01/2017	Various	1,045.000	44,271		44,773	44,914	(141)			(141)		44,773		(502)	(502)		
G7665A-10-1	ROWAN COMANIES PLC.		06/23/2017	Various	798.000	8,483		18,407	15,074	3,333			3,333		18,407		(9,924)	(9,924)		
G7S00T-10-4	PENTAIR PLC		08/16/2017	Various	644.000	39,755		13,610	36,109	(22,499)			(22,499)		13,610		26,145	26,145	441	
G97822-10-3	PERRIGO CO PLC		08/16/2017	Various	672.000	51,342		5,564	55,931	(50,367)			(50,367)		5,564		45,778	45,778	215	
M85548-10-1	STRATASYS LTD		06/23/2017	Various	239.000	6,599		2,805	3,952	(1,148)			(1,148)		2,804		3,795	3,795		
U72603-11-8	PLANET PAYMENT INC		12/18/2017	Corporate Action	1,710.000	7,695		7,404	6,976	428			428		7,404		291	291		
45245E-10-9	IMAX CORP	A	06/23/2017	Various	287.000	6,688		11,825	9,012	2,813			2,813		11,825		(5,137)	(5,137)		
535919-40-1	LIONS GATE ENTERTAINMENT CORP	A	01/11/2017	Corporate Action	1.000	13		4	13	(10)			(10)		3		10	10		
535919-50-0	LIONS GATE ENTERTAINMENT CORP	A	05/03/2017	Various	637.000	14,606		4,552	15,636	(11,084)			(11,084)		4,552		10,054	10,054		
575385-10-9	MASONITE INTERNATIONAL CORP	A	06/23/2017	Various	156.000	11,428		8,919	10,266	(1,346)			(1,346)		8,920		2,508	2,508		
65500B-10-3	NOBILIS HEALTH CORP	A	06/23/2017	Various	1,348.000	2,157		9,434	2,831	6,603			6,603		9,434		(7,277)	(7,277)		
88157K-10-1	TESCO CORP	A	12/15/2017	Taxable Exchange	1,519.000	5,795		25,851	12,532	13,320			13,320		25,852		(20,057)	(20,057)		
884903-10-5	THOMSON REUTERS CORP	A	06/23/2017	Various	11,882.000	551,966		445,197	520,194	(74,997)			(74,997)		445,197		106,769	106,769	6,969	
143658-30-0	CARNIVAL CORP	D	12/01/2017	Various	864.000	55,096		42,601	44,980	(2,379)			(2,379)		42,601		12,495	12,495	741	
167250-10-9	CHICAGO BRIDGE & IRON COMPANY	D	06/23/2017	Various	413.000	5,782		8,484	13,112	(4,628)			(4,628)		8,484		(2,702)	(2,702)	49	
806857-10-8	SCHLUMBERGER LTD	D	12/01/2017	Various	3,107.000	211,869		277,067	260,833	16,234			16,234		277,067		(65,198)	(65,198)	4,781	
87265H-10-9	TRI POINTE HOMES INC	D	06/05/2017	GUZMAN AND COMPANY	1,190.000	14,906		19,086	13,662	5,425			5,425		19,087		(4,181)	(4,181)		
969203-10-8	WILLBROS GROUP INC	D	11/27/2017	Various	1,880.000	2,267		5,546	6,091	(545)			(545)		5,546		(3,279)	(3,279)		
G0084W-10-1	ADIENT PLC	D	06/05/2017	GUZMAN AND COMPANY	212.000	14,818		10,795	12,424	(1,628)			(1,628)		10,796		4,022	4,022	58	
G0129K-10-4	AIRCASTLE LTD	C	07/13/2017	Various	690.000	14,956		26,701	14,386	12,315			12,315		26,701		(11,745)	(11,745)	359	
G0177J-10-8	ALLERGAN PLC	D	12/01/2017	Various	626.000	138,528		28,611	131,466	(102,855)			(102,855)		28,611		109,917	109,917	1,001	
G02602-10-3	AMDOCS LTD	C	07/13/2017	Various	377.000	24,497		14,793	21,960	(7,167)			(7,167)		14,793		9,704	9,704	207	
G0372X-10-1	AMBARELLA INC	D	06/23/2017	Various	58.000	2,855		976	3,140	(2,164)			(2,164)		976		1,879	1,879		
G0408V-10-2	AON PLC	D	12/15/2017	Various	969.000	129,991		27,889	108,073	(80,184)			(80,184)		27,889		102,102	102,102	981	
G0450A-10-5	ARCH CAPITAL GROUP LTD	C	04/03/2017	GUZMAN AND COMPANY	159.000	14,975		3,748	13,720	(9,972)			(9,972)		3,748		11,227	11,227		
G0464B-10-7	ARGO GROUP INTERNATIONAL HOLDI	C	06/23/2017	Various	175.000	10,387		4,374	11,532	(7,158)			(7,158)		4,374		6,013	6,013	95	
G05384-10-5	ASPEN INSURANCE HOLDINGS LTD	C	06/23/2017	Various	258.000	12,798		7,212	14,190	(6,978)			(6,978)		7,212		5,586	5,586	119	
G0551A-10-3	ARRIS INTERNATIONAL PLC	D	11/01/2017	Various	974.000	27,655		29,912	29,346	565			565		29,911		(2,256)	(2,256)		
G0585R-10-6	ASSURED GUARANTY LTD	C	06/23/2017	Various	575.000	21,963		11,440	21,718	(10,278)			(10,278)		11,440		10,523	10,523	106	
G0692U-10-9	AXIS CAPITAL HOLDINGS LTD	C	06/23/2017	Various	558.000	38,190		22,035	36,420	(14,386)			(14,386)		22,034		16,156	16,156	268	
G0751N-10-3	ABENGOA YIELD PLC	D	06/23/2017	Various	2,435.000	51,723		78,557	47,118	31,439			31,439		78,557		(26,834)	(26,834)	1,218	
G1151C-10-1	ACCENTURE PLC	C	12/01/2017	Various	1,320.000	169,335		53,509	154,611	(101,102)			(101,102)		53,509		115,826	115,826	1,673	
G16962-10-5	BUNGE LTD	C	08/16/2017	Various	195.000	15,045		15,892	14,087	1,805			1,805		15,892		(847)	(847)	164	
G1991C-10-5	CARDTRONICS PLC	D	06/23/2017	Various	99.000	3,275		1,252	5,402	(4,150)			(4,150)		1,252		2,023	2,023		
G27823-10-6	DELPHI AUTOMOTIVE PLC	D	12/01/2017	Various	808.000	73,593		71,583	54,419	17,164			17,164		71,583		2,010	2,010	543	
G27823-10-6	DELPHI AUTOMOTIVE PLC	D	12/05/2017	Spin Off	0.000	145,319		145,319	111,017	34,302			34,302		145,319					
G27823-10-6	DELPHI AUTOMOTIVE PLC	D	12/05/2017	Tax Free Exchange	10,177.000	751,885		751,885	574,404	177,481			177,481		751,885				11,805	
G30397-10-6	ENDURANCE SPECIALTY HOLDINGS L	C	03/29/2017	Corporate Action	2,491.000	231,663		96,860	230,168	(133,308)			(133,308)		96,860		134,803	134,803	947	
G3075P-10-1	ENSTAR GROUP LTD	C	06/23/2017	Various	32.000	6,224		3,719	6,326	(2,608)			(2,608)		3,718		2,506	2,506		
G3198U-10-2	ESSENT GROUP LTD	D	06/05/2017	Various	411.000	14,453		9,489	13,304	(3,815)			(3,815)		9,489		4,964	4,964		
G3223R-10-8	EVEREST RE GROUP LTD	C	06/23/2017	Various	42.000	10,668		4,450	9,089	(4,638)			(4,638)		4,451		6,217	6,217	105	
G33856-10-8	FERROGLOBE PLC	D	06/23/2017	Various	2,943.000	32,640		32,657	31,873	784			784		32,657		(17)	(17)		
G3922B-10-7	GENPACT LTD	C	06/23/2017	Various	1,122.000	28,705		17,092	27,309	(10,217)			(10,217)		17,092		11,613	11,613	51	
G39300-10-1	GLOBAL SOURCES LTD	C	08/29/2017	Corporate Action	315.000	6,300		2,709	2,788	(79)			(79)		2,709		3,591	3,591		
G3933F-10-5	GLOBAL INDEMNITY LTD	D	06/23/2017	Various	89.000	3,535		1,310	3,401	(2,091)			(2,091)		1,310		2,225	2,225		
G4095J-10-9	GREENLIGHT CAPITAL RE LTD	C	12/01/2017	Various	678.000	14,781		15,917	15,458	459			459		15,917		(1,136)	(1,136)		
G4388N-10-6	HELEN OF TROY LTD	C	06/23/2017	Various	93.000	8,724		2,614	7,853	(5,239)			(5,239)		2,614		6,110	6,110		
G4412G-10-1	HERBALIFE LTD	C	06/23/2017	Various	323.000	21,148		6,442	15,549	(9,107)			(9,107)		6,442		14,706	14,706		
G4617B-10-5	HORIZON PHARMA PLC	D	06/23/2017	Various	237.000	2,780		3,851	3,835	16			16		3,851		(1,071)	(1,071)		
G47791-10-1	INGERSOLL-RAND CO LTD	C	12/01/2017	Various	515.000	45,248		15,616	38,646	(23,030)			(23,030)		15,616		29,632	29,632	422	
G48833-10-0	WEATHERFORD INTERNATIONAL PL	D	06/23/2017	Various	2,496.000	10,009		31,219	12,454	18,764			18,764		31,218		(21,209)	(21,209)		

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
G491BT-10-8	INVESCO LTD	C	12/01/2017	Various	1,252.000	44,273		37,117	37,986	(3,869)			(3,869)		34,117		10,156	10,156	954	
G51502-10-5	JOHNSON CONTROLS INTERNATION	D	12/01/2017	Various	1,509.000	59,554		64,235	62,156	2,079			2,079		64,235		(4,681)	(4,681)	1,053	
G54050-10-2	LAZARD LTD	C	12/01/2017	Various	591.000	28,027		27,409	24,284	3,125			3,125		27,409		618	618	1,426	
G5785G-10-7	MALLINCKRODT PLC W/I	D	06/23/2017	Various	602.000	27,886		18,251	29,991	(11,740)			(11,740)		18,251		9,635	9,635		
G5876H-10-5	MARVELL TECHNOLOGY GROUP LTD	C	08/16/2017	GUZMAN AND COMPANY	949.000	15,132		17,077	13,162	3,915			3,915		17,077		(1,945)	(1,945)	114	
G5960L-10-3	MEDTRONIC INC	D	12/01/2017	Various	4,002.000	342,178			285,062	(285,062)			(285,062)				342,178	342,178	4,221	
G6331W-10-9	MULTI PACKAGING SOLUTIONS INTE	D	06/07/2017	Corporate Action	710.000	12,780		11,757	10,125	1,632			1,632		11,757		1,023	1,023		
G6359F-10-3	NABORS INDUSTRIES LTD	C	06/23/2017	Various	553.000	4,352		19,399	9,069	10,330			10,330		19,399		(15,047)	(15,047)	100	
G6518L-10-8	NIELSEN HOLDINGS PLC	D	06/23/2017	Various	588.000	24,570		16,055	24,667	(8,611)			(8,611)		16,056		8,514	8,514	269	
G65431-10-1	NOBLE CORP PLC	D	08/16/2017	Various	8,124.000	29,470		125,004	48,094	76,910			76,910		125,004		(95,534)	(95,534)		
G65773-10-6	NORDIC AMERICAN TANKER SHIPPIN	C	08/10/2017	Spin Off	0.000	954		954	296	658			658		954					
G66721-10-4	NORWEGIAN CRUISE LINE	D	04/03/2017	Various	296.000	14,855		8,775	12,589	(3,814)			(3,814)		8,775		6,080	6,080		
G67742-10-9	ONEBEACON INSURANCE GROUP LTD	C	09/28/2017	Corporate Action	823.000	14,896		20,076	13,209	6,866			6,866		20,075		(5,179)	(5,179)	518	
G7496G-10-3	RENAISSANCERE HOLDINGS LTD	C	05/03/2017	GUZMAN AND COMPANY	116.000	16,136		6,993	15,802	(8,809)			(8,809)		6,993		9,143	9,143	37	
G7945E-10-5	SEADRILL LTD	D	04/04/2017	Various	15,354.000	12,393		566,400	52,357	514,043			514,043		566,400		(554,007)	(554,007)		
G81276-10-0	SIGNET JEWELERS LTD	D	06/23/2017	Various	388.000	24,731		8,730	36,573	(27,843)			(27,843)		8,730		16,001	16,001	136	
G9078F-10-7	TRITON INTERNATIONAL LTD BER	D	08/30/2017	Capital Distribution	0.000	1,356		1,356	1,356						1,356					
G9319H-10-2	VALIDUS HOLDINGS LTD	C	06/23/2017	Various	82.000	4,251		2,498	4,511	(2,013)			(2,013)		2,498		1,753	1,753	62	
G9618E-10-7	WHITE MOUNTAINS INSURANCE GROU	C	08/16/2017	Various	22.000	18,761		13,196	18,393	(5,197)			(5,197)		13,196		5,565	5,565	22	
G98294-10-4	XL GROUP LTD	D	06/23/2017	Various	1,097.000	44,599		22,047	40,874	(18,827)			(18,827)		22,047		22,552	22,552	382	
H01531-10-4	ALLIED WORLD ASSURANCE CO	D	03/02/2017	GUZMAN AND COMPANY	284.000	15,022		4,661	15,254	(10,593)			(10,593)		4,661		10,361	10,361		
H01531-10-4	ALLIED WORLD ASSURANCE CO	D	07/05/2017	Taxable Exchange	3,345.000	160,687		56,629	179,659	(123,031)			(123,031)		56,628		104,059	104,059	16,725	
H1467J-10-4	CHUBB LTD	D	12/01/2017	Various	782.000	112,784		41,589	103,318	(61,729)			(61,729)		41,589		71,195	71,195	1,409	
L44385-10-9	GLOBANT SA	D	06/23/2017	Various	1,240.000	50,973		39,830	41,354	(1,524)			(1,524)		39,830		11,143	11,143		
M20598-10-4	CAESARSTONE SDOT YAM LTD	D	06/23/2017	Various	105.000	3,659		3,587	3,008	579			579		3,587		72	72		
M84116-10-8	SILICOM LTD	D	06/23/2017	Various	216.000	10,468		6,151	8,876	(2,725)			(2,725)		6,151		4,317	4,317	173	
N20146-10-1	CIMPRESS	C	06/23/2017	Various	60.000	5,502		2,936	5,497	(2,561)			(2,561)		2,936		2,566	2,566		
N53745-10-0	LYONDELLBASELL INDU - CL A	D	12/01/2017	Various	1,543.000	143,141		57,969	132,358	(74,389)			(74,389)		57,969		85,172	85,172	1,529	
N59465-10-9	MYLAN NV	D	08/16/2017	Various	498.000	15,172		28,550	18,999	9,552			9,552		28,551		(13,379)	(13,379)		
N6748L-10-2	ORTHOFIX INTERNATIONAL NV	C	06/23/2017	Various	182.000	8,482		8,048	6,585	1,463			1,463		8,048		434	434		
N6865W-10-5	PATHEON NV	D	08/28/2017	Corporate Action	1,295.000	45,325		38,368	37,179	1,189			1,189		38,368		6,957	6,957		
N72482-10-7	QIAGEN NV	D	01/25/2017	Tax Free Exchange	8,922.000	167,173		167,173	249,994	(82,821)			(82,821)		167,173					
N7716A-15-1	SAPIENS INTERNATIONAL CORP	D	06/23/2017	Various	594.000	6,956		3,408	8,518	(5,110)			(5,110)		3,408		3,548	3,548		
N96617-11-8	WRIGHT MEDICAL GROUP NV	D	06/23/2017	Various	148.000	3,987		2,892	3,401	(510)			(510)		2,891		1,096	1,096		
P31076-10-5	COPA HOLDINGS SA	C	08/16/2017	GUZMAN AND COMPANY	120.000	15,102		3,518	10,899	(7,382)			(7,382)		3,517		11,585	11,585	122	
Q9235V-10-1	TRONOX LTD	D	03/02/2017	Various	829.000	14,631		22,385	8,547	13,838			13,838		22,385		(7,754)	(7,754)	37	
V7780T-10-3	ROYAL CARIBBEAN CRUISES LTD	C	08/16/2017	Various	257.000	29,935		10,860	21,085	(10,224)			(10,224)		10,861		19,074	19,074	370	
Y09827-10-9	BROADCOM LTD	D	08/16/2017	Various	420.000	99,129		9,040	74,265	(65,204)			(65,204)		9,061		90,068	90,068	490	
Y2065G-12-1	DHT HOLDINGS RTS F	D	06/23/2017	Various	1,010.000	4,097		7,088	4,187	2,887			2,887		7,074		(2,977)	(2,977)	128	
Y41053-10-2	INTERNATIONAL SEAWAYS INC	D	01/11/2017	Corporate Action	1.000	9		14	8	5			5		13		(4)	(4)		
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						284,719,106	XXX	229,779,371	297,228,601	(67,436,588)			(67,436,588)		229,792,013		54,927,093	54,927,093	4,484,536	XXX
298706-83-9	AF EuroPacific Growth Fund		06/30/2017	Various	4,381,666.000	205,221,935		202,148,845	197,218,800	4,930,045			4,930,045		202,148,845		3,073,090	3,073,090	4,796,158	
939330-83-3	AF Wash Mutual Investors Fund		06/30/2017	Various	2,318,272.000	93,150,034		91,421,936	94,886,890	(3,464,954)			(3,464,954)		91,421,936		1,728,098	1,728,098	3,298,638	
233203-78-5	DFA Emerging Markets Port Inst		12/29/2017	Various	117,722.000	3,362,732		3,041,634	2,675,815	365,819			365,819		3,041,634		321,098	321,098	28,498	
256206-10-3	Dodge & Cox Int'l Stock Fund		12/28/2017	Various	96,378.000	4,134,149		4,443,847	3,671,984	771,863			771,863		4,443,847		(309,698)	(309,698)	3,503	
957663-50-3	LM Wstrn Cor Pls Bnd Cl I		06/30/2017	Various	9,342,208.000	108,452,048		108,590,674	106,781,440	1,809,234			1,809,234		108,590,674		(138,626)	(138,626)	1,610,787	
87245R-57-3	TIAA CREF Lifecycle 2060 Fund Inst		10/30/2017	Various	16,426.000	179,873		160,844	160,314	530			530		160,844		19,029	19,029		
87244W-60-7	TIAA-CREF Bond Fund Inst		12/29/2017	Various	610,470.000	6,331,946		6,517,360	6,251,212	266,148			266,148		6,517,360		(185,414)	(185,414)	89,213	
87245M-84-8	TIAA-CREF Bond Index Fund		12/29/2017	Various	690,009.000	7,475,725		7,369,310	7,396,893	(27,583)			(27,583)		7,369,310		106,415	106,415	97,872	
886315-50-6	TIAA-CREF Bond Plus II Inst		12/28/2017	Various	1,205,254.000	12,583,528		12,882,220	12,402,064	480,156			480,156		12,882,220		(298,692)	(298,692)	192,961	
87245M-22-8	TIAA-CREF Emg Mkt Equ Idx Inst		12/29/2017	Various	256,623.000	2,711,651		2,406,789	2,286,510	120,279			120,279		2,406,789		304,862	304,862	4,201	
87245M-26-9	TIAA-CREF Emg Mkts Equity Inst		12/29/2017	Various	206,178.000	2,390,969		2,042,563	1,861,787	180,776			180,776		2,042,563		348,406	348,406	4,517	
87244W-50-8	TIAA-CREF Equity Index Inst		12/28/2017	Various	1,208,612.000	22,176,391		13,708,175	20,050,869	(6,342,694)			(6,342,694)		13,708,175		8,468,216	8,468,216	29,170	
87244W-40-9	TIAA-CREF Growth & Inc Inst		12/29/2017	Various	2,483,248.000	33,502,924		24,985,982	30,047,298	(5,061,316)			(5,061,316)		24,985,982		8,516,942	8,516,942	256,625	
886315-79-5	TIAA-CREF High Yield II Inst		12/28/2017	Various	377,720.000	3,717,796		3,777,873	3,690,329	87,545			87,545		3,777,874		(60,078)	(60,078)	112,495	
87244W-48-2	TIAA-Cref Inflation Lnkd Bd Fd		12/29/2017	Various	109,359.000	1,254,018		1,352,221	1,243,414	108,807			108,807		1,352,221		(98,203)	(98,203)	2,772	
87244W-51-6	TIAA-CREF Intl Eqty Indx Inst		12/29/2017	Various	535,160.000	10,132,573		8,325,648	8,856,891	(531,243)			(531,243)		8,325,648		1,806,925	1,806,925	43,071	

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
87244W-10-2	TIAA-CREF Intl Equity Inst		12/29/2017	Various	1,402,344.000	16,922,225		13,667,423	14,360,002	(692,579)			(692,579)		13,667,423		3,254,802	3,254,802	26,538	
87244W-68-0	TIAA-CREF Lg-Cap Grw Idx Inst		12/29/2017	Various	540,069.000	14,262,619		8,851,352	12,200,166	(3,348,814)			(3,348,814)		8,851,352		5,411,267	5,411,267	5,556	
87244W-66-4	TIAA-CREF Lg-Cap Val Idx Inst		12/29/2017	Various	2,602,249.000	49,394,651		33,219,443	46,892,530	(13,673,086)			(13,673,086)		33,219,444		16,175,207	16,175,207	156,419	
87244W-73-0	TIAA-CREF Lge Cap Value Inst		12/29/2017	Various	1,976,140.000	37,603,009		26,826,938	35,708,857	(8,881,920)			(8,881,920)		26,826,937		10,776,072	10,776,072	229,816	
886315-56-3	TIAA-CREF Lifcyle Ret Inc Inst		12/29/2017	Various	772,126.000	8,827,138		8,307,478	8,362,124	(54,646)			(54,646)		8,307,478		519,660	519,660	73,534	
886315-66-2	TIAA-CREF Lifecycle 2010 Inst		12/29/2017	Various	1,142,326.000	13,055,474		12,133,988	12,348,542	(214,554)			(214,554)		12,133,988		921,486	921,486	7,951	
886315-65-4	TIAA-CREF Lifecycle 2015 Inst		12/29/2017	Various	2,624,223.000	26,361,500		26,518,572	24,510,241	2,008,331			2,008,331		26,518,572		(157,072)	(157,072)	12,109	
886315-64-7	TIAA-CREF Lifecycle 2020 Inst		12/28/2017	Various	2,985,352.000	30,676,923		28,626,625	28,390,696	235,929			235,929		28,626,625		2,050,298	2,050,298	57,229	
886315-63-9	TIAA-CREF Lifecycle 2025 Inst		12/28/2017	Various	2,331,191.000	24,320,635		21,832,244	22,262,873	(430,629)			(430,629)		21,832,244		2,488,391	2,488,391	23,561	
886315-62-1	TIAA-CREF Lifecycle 2030 Inst		12/27/2017	Various	2,090,530.000	21,554,147		18,453,762	19,860,031	(1,406,269)			(1,406,269)		18,453,762		3,100,385	3,100,385	1,545	
886315-61-3	TIAA-CREF Lifecycle 2035 Inst		12/29/2017	Various	1,600,028.000	16,834,873		13,629,180	15,248,264	(1,619,084)			(1,619,084)		13,629,180		3,205,693	3,205,693	10,575	
886315-59-7	TIAA-CREF Lifecycle 2040 Inst		12/27/2017	Various	1,399,857.000	14,908,103		11,948,606	13,340,639	(1,392,033)			(1,392,033)		11,948,606		2,959,497	2,959,497	7,720	
886315-58-9	TIAA-CREF Lifecycle 2045 Inst		12/27/2017	Various	840,607.000	10,016,949		7,189,490	8,927,242	(1,737,753)			(1,737,753)		7,189,489		2,827,460	2,827,460	5,318	
886315-57-1	TIAA-CREF Lifecycle 2050 Inst		12/27/2017	Various	633,933.000	7,560,021		5,551,810	6,745,052	(1,193,242)			(1,193,242)		5,551,810		2,008,211	2,008,211	9,620	
87245M-21-0	TIAA-CREF Lifecycle 2055 Inst		12/28/2017	Various	72,053.000	967,316		885,846	866,083	19,763			19,763		885,846		81,470	81,470	155	
87244W-33-4	TIAA-CREF Lrge Cap Grwth Inst		12/28/2017	Various	538,986.000	9,707,645		7,437,323	8,294,995	(857,671)			(857,671)		7,437,324		2,270,321	2,270,321	20,153	
87244W-80-5	TIAA-CREF Mid-Cap Growth Inst		12/29/2017	Various	940,405.000	20,655,195		20,035,846	18,488,355	1,547,490			1,547,490		20,035,845		619,350	619,350	143,719	
87244W-86-2	TIAA-CREF Mid-Cap Value Inst		12/29/2017	Various	4,617,798.000	110,497,290		75,858,587	106,117,003	(30,258,416)			(30,258,416)		75,858,587		34,638,703	34,638,703	466,265	
87244W-70-6	TIAA-CREF Money Mkt Inst		12/28/2017	Various	16,550,734.000	16,550,734		16,550,734	16,550,734						16,550,734				41,351	
87244W-79-7	TIAA-CREF Real Estat Sec Inst		12/27/2017	Various	613,639.000	9,608,952		7,444,172	9,161,630	(1,717,458)			(1,717,458)		7,444,172		2,164,780	2,164,780	93,103	
87244W-71-4	TIAA-CREF S&P 500 Index Inst		12/29/2017	Various	446,179.000	12,176,024		8,242,965	11,087,547	(2,844,582)			(2,844,582)		8,242,965		3,933,059	3,933,059	21,901	
886315-80-3	TIAA-CREF Shrt Trm Bd II Inst		12/29/2017	Various	830,891.000	8,594,379		8,623,835	8,566,490	57,345			57,345		8,623,835		(29,456)	(29,456)	75,473	
87244W-83-9	TIAA-CREF Small-Cap Eq Inst		12/29/2017	Various	1,877,108.000	36,024,915		28,114,366	34,670,184	(6,555,818)			(6,555,818)		28,114,366		7,910,549	7,910,549	139,693	
87244W-57-3	TIAA-CREF Sm-Cap Blnd In Inst		12/29/2017	Various	2,052,476.000	42,329,126		28,463,107	40,331,146	(11,868,039)			(11,868,039)		28,463,107		13,866,019	13,866,019	115,903	
87244W-30-0	TIAA-CREF Soc Choice Eq Inst		12/29/2017	Various	437,959.000	7,863,976		5,041,149	7,226,330	(2,185,181)			(2,185,181)		5,041,149		2,822,827	2,822,827	17,121	
45775L-40-8	TRPrice Institutnl LCap Grwth		12/29/2017	Various	471,612.000	16,404,959		13,170,556	13,789,927	(619,371)			(619,371)		13,170,556		3,234,403	3,234,403	69,728	
922042-84-1	Vanguard Emg Mkts Stk Idx Admi		01/20/2017	Various	399,699.000	12,372,031		12,382,764	11,903,034	479,729			479,729		12,382,763		(10,732)	(10,732)		
921926-10-1	Vanguard Explorer Fund Invest		01/20/2017	Various	154,803.000	14,256,606		14,281,048	13,392,014	889,034			889,034		14,281,048		(24,442)	(24,442)		
922031-80-2	Vanguard Intrmed Term Trea Inv		01/20/2017	Various	859,461.000	9,866,492		9,882,544	9,531,420	351,125			351,125		9,882,545		(16,053)	(16,053)	7,018	
921946-10-9	Vanguard Selected Value Fund		12/28/2017	Various	665,510.000	20,491,674		17,745,977	19,153,390	(1,407,413)			(1,407,413)		17,745,977		2,745,697	2,745,697	8,215	
922908-79-3	Vanguard Small Cap Value Idx		01/20/2017	Various	5,454,182.000	137,956,547		137,283,748	158,171,281	(20,887,533)			(20,887,533)		137,283,748		672,799	672,799		
921935-10-2	Vanguard Wellington Fund		01/20/2017	Various	4,445,178.000	171,924,167		171,851,691	173,628,685	(1,776,981)			(1,776,981)		171,851,704		72,463	72,463		
9299999. Subtotal - Common Stocks - Mutual Funds						1,467,324,587	XXX	1,313,229,090	1,429,570,017	(116,340,914)			(116,340,914)		1,313,229,103		154,095,484	154,095,484	12,417,770	XXX
9799997. Total - Common Stocks - Part 4						1,752,043,693	XXX	1,543,008,461	1,726,798,618	(183,777,502)			(183,777,502)		1,543,021,116		209,022,577	209,022,577	16,902,306	XXX
9799998. Total - Common Stocks - Part 5						182,570,689	XXX	181,008,846							181,008,846		1,561,844	1,561,844	2,112,086	XXX
9799999. Total - Common Stocks						1,934,614,382	XXX	1,724,017,307	1,726,798,618	(183,777,502)			(183,777,502)		1,724,029,962		210,584,421	210,584,421	19,014,392	XXX
9899999. Total - Preferred and Common Stocks						1,934,614,382	XXX	1,724,017,307	1,726,798,618	(183,777,502)			(183,777,502)		1,724,029,962		210,584,421	210,584,421	19,014,392	XXX
9999999 - Totals						2,197,990,225	XXX	1,999,277,462	1,903,262,045	(183,763,216)	(461,204)		(184,224,420)		1,986,860,485		211,129,740	211,129,740	22,069,599	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
912828-D4-9	UNITED STATES T-BILL 0.875% 08/15/17		02/16/2017	Various	08/15/2017	Maturity	49,890,000	49,944,567	49,890,000	49,890,000		(54,567)		(54,567)					305,288	86,798
912828-D9-8	UNITED STATES T-BILL 1.000% 09/15/17		05/22/2017	AMERICAN EXPRESS CREDI	09/15/2017	Maturity	10,000,000	10,001,172	10,000,000	10,000,000		(1,172)		(1,172)					50,000	18,478
0599999. Subtotal - Bonds - U.S. Governments							59,890,000	59,945,739	59,890,000	59,890,000		(55,739)		(55,739)					355,288	105,276
00255X-AD-1	LEIDOS INNOVATIONS CORP LEIDOS INNOVATIONS CORP 08/16/23		08/29/2017	CONVERSION	12/29/2017	Redemption 100.0000	6,563	6,572	6,563	6,563		(10)		(10)					36	1
624756-AE-2	MUELLER INDUSTRIES INC 6.000% 03/01/27		03/10/2017	Spin Off	03/29/2017	Various	11,050	5,724	10,632	5,751		27		27			4,881	4,881	35	
03765V-AH-3	PRIME SECURITY SERVICES BOR PRIME SECURITY SERVICES BOR 05/02/22		07/07/2017	CONVERSION	12/29/2017	Redemption 100.0000	1,555	1,555	1,555	1,555									10	1
05377J-AN-2	AVIS BUDGET CAR RENTAL LLC AVIS BUDGET CAR RENTAL LLC 03/15/22		03/10/2017	CONVERSION	12/29/2017	Redemption 100.0000	3,721	3,717	3,721	3,721		4		4					31	11
12505M-AD-8	OUTFRONT MEDIA CAPITAL L OUTFRONT MEDIA CAPITAL L 03/18/24		03/21/2017	CONVERSION	11/27/2017	Taxable Exchange	1,483,305	1,490,137	1,488,244	1,490,071		(66)		(66)			(1,827)	(1,827)	4,528	1,853
13134M-BE-2	CALPINE CORP CALPINE CORP 01/15/24		05/22/2017	CONVERSION	12/29/2017	Redemption 100.0000	2,500	2,491	2,500	2,500		9		9					5	9
13134M-BJ-1	CALPINE CORP CALPINE CORP 05/31/23		05/06/2017	CONVERSION	12/11/2017	Redemption 100.0000	493,750		493,750	493,750		4,061		4,061						1,646
16117L-BL-2	CHARTER COMMUNICATIONS OPER CHARTER COMMUNICATIONS OPER 01/15/24		01/29/2017	CONVERSION	12/21/2017	Redemption 100.0000	492,500	494,774	492,500	492,500		(2,274)		(2,274)					2,471	164
16117L-BM-0	CHARTER COMMUNICATIONS OPER CHARTER COMMUNICATIONS OPER 07/01/20		01/20/2017	CONVERSION	12/21/2017	Redemption 100.0000	975,798	977,707	975,798	975,798		(1,909)		(1,909)					4,550	81
18913E-AB-3	ALPHABET HOLDING CO INC ALPHABET HOLDING CO INC 09/28/24		08/15/2017	CONVERSION	12/29/2017	Redemption 100.0000	1,063	1,057	1,063	1,063		5		5					13	
20337E-AN-1	COMMSCOPE INC COMMSCOPE INC 12/29/22		06/07/2017	CONVERSION	12/29/2017	Redemption 100.0000	76,500	76,813	76,500	76,500		(313)		(313)					25	
404122-AU-7	HCA INC HCA INC 02/15/24		02/23/2017	CONVERSION	12/29/2017	Redemption 100.0000	2,370	2,370	2,370	2,370									14	
410346-AN-0	HANESBRANDS INC HANESBRANDS INC 04/29/22		04/28/2017	CONVERSION	12/15/2017	Redemption 100.0000	149,941	149,941	149,941	149,941									708	16
43289D-AE-3	HILTON WORLDWIDE FINANCE HILTON WORLDWIDE FINANCE 10/25/23		03/17/2017	CONVERSION	12/29/2017	Redemption 100.0000	2,377	2,398	2,377	2,377		(21)		(21)					14	1
44969C-BF-6	QUINTILES IMS INC QUINTILES IMS INC 03/07/24		03/16/2017	CONVERSION	12/29/2017	Redemption 100.0000	2,634	2,659	2,634	2,634		(25)		(25)					22	
55303K-AC-7	MGM GROWTH PROPERTIES MGM GROWTH PROPERTIES 04/25/23		05/08/2017	CONVERSION	12/29/2017	Redemption 100.0000	813	813	813	813									5	
55314N-AG-9	MKS INSTRUMENTS INC MKS INSTRUMENTS INC 05/01/23		07/07/2017	CONVERSION	11/30/2017	Redemption 100.0000	16,026	16,073	16,026	16,026		(48)		(48)					44	18
55377G-AH-6	MTL PUBLISHING LLC MTL PUBLISHING LLC 08/20/23		05/08/2017	CONVERSION	12/19/2017	Taxable Exchange	904,573		905,758	905,123		(31)		(31)			635	635	6,645	2,369
55377G-AJ-2	MTL PUBLISHING LLC MTL PUBLISHING LLC 08/20/23		12/19/2017	Taxable Exchange	12/22/2017	Redemption 100.0000	13,245	13,263	13,245	13,245		(17)		(17)						
65409Y-BE-4	NIELSEN FINANCE LLC NIELSEN FINANCE LLC 10/04/23		04/20/2017	CONVERSION	12/29/2017	Redemption 100.0000	1,836	1,836	1,836	1,836									13	4
68371Y-AF-0	GXS GROUP INC GXS GROUP INC 01/16/21		02/27/2017	CONVERSION	12/29/2017	Redemption 100.0000	1,843	1,843	1,843	1,843									10	
72584D-AD-6	KFC HOLDING CO KFC HOLDING CO 06/16/23		03/30/2017	CONVERSION	12/29/2017	Redemption 100.0000	248	249	248	248		(1)		(1)					2	
73179Y-AG-2	POLYONE CORP POLYONE CORP 11/11/22		08/23/2017	CONVERSION	12/29/2017	Redemption 100.0000	1,250	1,252	1,250	1,250		(2)		(2)					7	
913017-CR-8	UNITED TECHNOLOGIES CORP SR UNSEC 3.125% 05/04/27		05/01/2017	BANK OF AMERICA	05/02/2017	JEFFERIES & CO. INC.	5,000,000	5,000,000	5,014,200	5,000,000							14,200	14,200	434	
92343V-DM-3	VERIZON COMMUNICATIONS SR UNSEC 2.946% 03/15/22		02/03/2017	Taxable Exchange	02/03/2017	Redemption 100.0000	722	721	722	722		1		1						

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
92343V-DM-3	VERIZON COMMUNICATIONS SR UNSEC 2.946% 03/15/22		02/03/2017	Taxable Exchange	07/06/2017	Tax Free Exchange	715,000	713,596	713,711	713,711		115		115					8,952	
92938K-AB-5	WR GRACE & CO-CONN WR GRACE & CO-CONN 02/03/21		12/09/2017	CONVERSION	12/29/2017	Redemption 100.0000	1,412	1,406	1,412	1,412		7		7					19	12
00255X-AD-1	LEIDOS INNOVATIONS CORP CO.ASSET 3.250% 08/16/23		08/29/2017	Taxable Exchange	09/29/2017	Redemption 100.0000	19,688	19,776	19,688	19,688		(89)		(89)					134	28
00255X-AD-1	LEIDOS INNOVATIONS CORP CO.ASSET 3.250% 08/16/23		08/29/2017	Taxable Exchange	11/01/2017	Security Withdraw	2,605,313	2,609,220	2,609,117	2,609,117		(104)		(104)					18,111	7,346
00255X-AD-1	LEIDOS INNOVATIONS CORP CO.ASSET 3.250% 08/16/23		02/07/2017	Taxable Exchange	08/29/2017	Taxable Exchange	2,611,875	2,627,546	2,615,793	2,611,873		(15,673)		(15,673)		3,920	3,920		54,911	1,792
02376C-AX-3	AMERICAN AIRLINES INC CO.ASSET 3.238% 10/10/21		06/21/2017	Taxable Exchange	10/10/2017	Redemption 100.0000	10,101	10,083	10,101	10,101		18		18					2,659	70
02376C-AX-3	AMERICAN AIRLINES INC CO.ASSET 3.238% 10/10/21		06/21/2017	Taxable Exchange	11/01/2017	Security Withdraw		978,025				141		141					9,325	6,763
03765V-AH-3	PRIME SECURITY SERVICES BOR CO.ASSET 3.992% 05/02/22		07/07/2017	Taxable Exchange	09/29/2017	Redemption 100.0000	1,555	1,554	1,555	1,555									16	1
03765V-AH-3	PRIME SECURITY SERVICES BOR CO.ASSET 3.992% 05/02/22		07/07/2017	Taxable Exchange	11/01/2017	Security Withdraw	620,324	620,237	620,244	620,244		6		6					8,716	548
05377J-AN-2	AVIS BUDGET CAR RENTAL LLC CO.ASSET 3.340% 03/15/22		03/10/2017	Taxable Exchange	09/29/2017	Redemption 100.0000	11,163	11,149	11,163	11,163		14		14					3,324	76
05377J-AN-2	AVIS BUDGET CAR RENTAL LLC CO.ASSET 3.340% 03/15/22		03/10/2017	Taxable Exchange	11/01/2017	Security Withdraw		1,475,392				229		229					28,608	10,053
12505M-AD-8	OUTFRONT MEDIA CAPITAL L CO.ASSET STOCK 3.459% 03/18/24		03/21/2017	Taxable Exchange	11/01/2017	Security Withdraw		1,490,721				(584)		(584)					32,521	2,622
16117L-BM-0	CHARTER COMMUNICATIONS OPER CO.ASSET 2.990% 07/01/20		01/20/2017	Taxable Exchange	09/29/2017	Redemption 100.0000	7,643	7,662	7,643	7,643		(19)		(19)					2,439	13
16117L-BM-0	CHARTER COMMUNICATIONS OPER CO.ASSET 2.990% 07/01/20		01/20/2017	Taxable Exchange	11/01/2017	Security Withdraw		978,237				(531)		(531)					21,311	1,708
18913E-AB-3	ALPHABET HOLDING CO INC CO.ASSET 4.833% 08/15/24		08/15/2017	CREDIT SUISSE SECURITIES US LL	11/01/2017	Security Withdraw		422,875				25		25					169	
20337E-AN-1	COMMSCOPE INC CO.ASSET 3.366% 12/29/22		06/07/2017	Taxable Exchange	10/31/2017	Redemption 100.0000	112,500	112,993	112,500	112,500		(493)		(493)					3,995	76
20337E-AN-1	COMMSCOPE INC CO.ASSET 3.366% 12/29/22		06/07/2017	Taxable Exchange	11/01/2017	Security Withdraw	874,125	877,954	877,705	877,705		(249)		(249)					9,502	594
404122-AU-7	HCA INC CO.ASSET 3.492% 02/15/24		02/23/2017	Taxable Exchange	09/29/2017	Redemption 100.0000	4,739	4,781	4,739	4,739		(41)		(41)					71	11
404122-AU-7	HCA INC CO.ASSET 3.492% 02/15/24		02/23/2017	Taxable Exchange	11/01/2017	Security Withdraw		951,391				(8,251)		(8,251)					22,573	2,126
43289D-AE-3	HILTON WORLDWIDE FINANCE CO.ASSET 3.238% 10/25/23		03/17/2017	Taxable Exchange	09/29/2017	Redemption 100.0000	4,754	4,799	4,754	4,754		(45)		(45)					68	8
43289D-AE-3	HILTON WORLDWIDE FINANCE CO.ASSET 3.238% 10/25/23		03/17/2017	Taxable Exchange	11/01/2017	Security Withdraw	945,963	954,994	954,216	954,216		(778)		(778)					18,878	1,558
44969C-BF-6	IMS HEALTH INC CO.ASSET 3.296% 03/07/24		03/16/2017	Taxable Exchange	09/29/2017	Redemption 100.0000	7,902	7,983	7,902	7,902		(81)		(81)					65	42
44969C-BF-6	IMS HEALTH INC CO.ASSET 3.296% 03/07/24		03/16/2017	Taxable Exchange	11/01/2017	Security Withdraw		1,056,454				(872)		(872)					18,907	5,623
55303K-AC-7	MGM GROWTH PROPERTIES CO.ASSET 3.243% 04/25/23		05/08/2017	Taxable Exchange	09/29/2017	Redemption 100.0000	1,625	1,631	1,625	1,625		(6)		(6)					14	2
55303K-AC-7	MGM GROWTH PROPERTIES CO.ASSET 3.243% 04/25/23		05/08/2017	Taxable Exchange	11/01/2017	Security Withdraw		321,268				(1,143)		(1,143)					5,583	341
55303K-AC-7	MGM GROWTH PROPERTIES CO.ASSET 3.243% 04/25/23		04/04/2017	Taxable Exchange	05/08/2017	Taxable Exchange	321,750	323,243	322,899	321,750		(1,493)		(1,493)		1,149	1,149		1,307	125
55314N-AG-9	MKS INSTRUMENTS INC CO.ASSET 3.492% 05/01/23		07/07/2017	Taxable Exchange	08/31/2017	Redemption 100.0000	40,064	40,189	40,064	40,064		(125)		(125)					569	27
55314N-AG-9	MKS INSTRUMENTS INC CO.ASSET 3.492% 05/01/23		07/07/2017	Taxable Exchange	11/01/2017	Security Withdraw		144,189				(23)		(23)					1,359	97
55377G-AH-6	MTL PUBLISHING LLC CO.ASSET 3.492% 08/20/23		05/08/2017	Taxable Exchange	07/20/2017	Redemption 100.0000	45,784	45,816	45,784	45,784		(32)		(32)					357	10

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
55377G-AH-6	MTL PUBLISHING LLC CO.ASSET 3.492% 08/20/23		05/08/2017	Taxable Exchange	11/01/2017	Security Withdraw		905,197				(43)		(43)					19,594	188
65409Y-BE-4	NIELSEN FINANCE LLC CO.ASSET 3.238% 10/04/23		04/20/2017	Taxable Exchange	10/10/2017	Redemption 100.0000	3,690	3,703	3,690	3,690		(13)		(13)					3,914	3
65409Y-BE-4	NIELSEN FINANCE LLC CO.ASSET 3.238% 10/04/23		04/20/2017	Taxable Exchange	11/01/2017	Security Withdraw		736,907				(2,526)		(2,526)					9,080	684
68371Y-AF-0	GXS GROUP INC CO.ASSET 3.242% 01/16/21		02/27/2017	Taxable Exchange	09/29/2017	Redemption 100.0000	5,530	5,550	5,530	5,530		(20)		(20)					1,968	14
68371Y-AF-0	GXS GROUP INC CO.ASSET 3.242% 01/16/21		02/27/2017	Taxable Exchange	11/01/2017	Security Withdraw	731,818	734,408	731,822	731,822		(2,586)		(2,586)					13,894	1,799
72584D-AD-6	KFC HOLDING CO CO.ASSET 3.237% 06/16/23		03/30/2017	Taxable Exchange	09/29/2017	Redemption 100.0000	498	500	498	498		(2)		(2)					6	
72584D-AD-6	KFC HOLDING CO CO.ASSET 3.237% 06/16/23		03/30/2017	Taxable Exchange	11/01/2017	Security Withdraw		99,436				(38)		(38)					1,938	
73179Y-AG-2	POLYONE CORP CO.ASSET MORTGAGE STOCK 3.239% 11/11/22		08/23/2017	Taxable Exchange	09/29/2017	Redemption 100.0000	1,250	1,252	1,250	1,250		(2)		(2)					5	1
73179Y-AG-2	POLYONE CORP CO.ASSET MORTGAGE STOCK 3.239% 11/11/22		08/23/2017	Taxable Exchange	11/01/2017	Security Withdraw		492,177				(31)		(31)					2,910	478
BL2311-42-3	VIRGIN MEDIA BRISTOL LLC CO.ASSET 3.739% 01/31/25		02/15/2017	SCOTIA CAPITAL INC	11/01/2017	Security Withdraw		1,304,716				273		273					38,683	
BL2381-22-8	ARAMARK SERVICES INC CO.ASSET 3.242% 03/28/24		03/09/2017	JP MORGAN SECURITIES	09/29/2017	Redemption 100.0000	116,357	116,357	116,357	116,357									2,882	
BL2381-22-8	ARAMARK SERVICES INC CO.ASSET 3.242% 03/28/24		03/09/2017	JP MORGAN SECURITIES	11/01/2017	Security Withdraw		483,643											6,959	
BL2412-26-2	AMC ENTERTAINMENT HOLDINGS CO.ASSET 3.249% 12/15/22		05/05/2017	Taxable Exchange	10/16/2017	Redemption 100.0000	3,728	3,745	3,728	3,728		(17)		(17)					4,207	8
BL2412-26-2	AMC ENTERTAINMENT HOLDINGS CO.ASSET 3.249% 12/15/22		05/05/2017	Taxable Exchange	11/01/2017	Security Withdraw		733,979				(270)		(270)					8,532	1,635
BL2438-68-9	CSRA INC CO.ASSET 3.333% 11/30/23		07/27/2017	Taxable Exchange	09/29/2017	Redemption 100.0000	598	599	598	598		(1)		(1)						2
BL2438-68-9	CSRA INC CO.ASSET 3.333% 11/30/23		07/27/2017	Taxable Exchange	11/01/2017	Security Withdraw		777,785				(43)		(43)					8,770	2,028
73179Y-AF-4	POLYONE CORP CO.ASSET MORTGAGE STOCK 3.505% 11/12/22		01/27/2017	Taxable Exchange	06/30/2017	Redemption 100.0000	2,500	2,521	2,500	2,500		(21)		(21)					24	18
73179Y-AF-4	POLYONE CORP CO.ASSET MORTGAGE STOCK 3.505% 11/12/22		01/27/2017	Taxable Exchange	08/23/2017	Taxable Exchange	492,503	496,659	493,429	492,504		(4,155)		(4,155)		925	925	925	9,492	3,495
628783-AV-4	NBTY INC CO.ASSET 4.647% 05/05/23		02/23/2017	Taxable Exchange	09/27/2017	Redemption 100.0000	497,500	500,923	497,500	497,500		(3,423)		(3,423)					13,718	3,800
BL2311-42-3	VIRGIN MEDIA BRISTOL LLC VIRGIN MEDIA BRISTOL LLC 01/31/25		02/15/2017	CONVERSION	11/15/2017	Redemption 100.0000	1,307,985		1,307,985	1,307,985		2,997		2,997					4,348	2,310
BL2438-68-9	CSRA INC CSRA INC 11/30/23		07/27/2017	CONVERSION	12/29/2017	Redemption 100.0000	598	599	598	598		(1)		(1)					5	2
36294B-AG-9	GS CALTEX CORP SR UNSEC 3.000% 06/12/22	D	06/05/2017	BANK OF AMERICA	09/18/2017	GOLDMAN SACHS & COMPANY	1,325,000	1,322,867	1,321,144	1,322,976		109		109		(1,831)	(1,831)	(1,831)	10,821	
71647N-AR-0	PETROBRAS GLOBAL FINANCE CO.GUARNT 6.125% 01/17/22	D	01/09/2017	CITIGROUP GLOBAL MARKETS INC	06/05/2017	MORGAN STANLEY & CO. INC.	1,320,000	1,320,000	1,380,720	1,320,000						60,720	60,720	60,720	31,666	
BL2354-22-5	SAMSONITE IP HOLDINGS CO.ASSET 3.485% 08/01/23	D	02/09/2017	Taxable Exchange	09/29/2017	Redemption 100.0000	938	943	938	938		(6)		(6)					14	1
BL2354-22-5	SAMSONITE IP HOLDINGS CO.ASSET 3.485% 08/01/23	D	02/09/2017	Taxable Exchange	11/01/2017	Security Withdraw		124,523				(78)		(78)					3,367	125
BL2369-88-4	MALLINCKRODT INTERNATIONAL CO.ASSET 3.897% 09/24/24	D	03/10/2017	Taxable Exchange	09/29/2017	Redemption 100.0000	4,613	4,616	4,613	4,613		(4)		(4)					45	31
BL2369-88-4	MALLINCKRODT INTERNATIONAL CO.ASSET 3.897% 09/24/24	D	03/10/2017	Taxable Exchange	11/01/2017	Security Withdraw		918,671				(751)		(751)					21,610	6,247
L2324E-AC-5	DELOS FINANCE SARL CO.ASSET 3.397% 10/06/23	D	01/23/2017	Taxable Exchange	08/04/2017	DEUTSCHE BANK SECURITIES INCOR	750,000	755,003	753,750	750,002		(5,001)		(5,001)		3,748	3,748	3,748	14,200	1,750
BL2354-22-5	SAMSONITE IP HOLDINGS SAMSONITE IP HOLDINGS 08/01/23	D	02/09/2017	CONVERSION	12/29/2017	Redemption 100.0000	313	314	313	313		(2)		(2)					2	

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-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
BL2369-88-4	MALLINCKRODT INTERNATIONAL MALLINCKRODT INTERNATIONAL 09/24/24	D	03/10/2017	CONVERSION	12/29/2017	Redemption 100.0000	2,306	2,306	2,306	2,306									24	8
BL2554-95-6	SENSATA TECHNOLOGIES BV SENSATA TECHNOLOGIES BV 10/14/21	C	07/11/2017	CONVERSION	11/10/2017	Taxable Exchange	1,638,695	1,630,478	1,643,414	1,630,541		62		62			12,873	12,873	3,970	3,017
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							26,815,883	38,549,506	26,921,387	26,821,995		(46,280)		(46,280)			99,393	99,393	530,733	75,490
8399998. Total - Bonds							86,705,883	98,495,245	86,811,387	86,711,995		(102,019)		(102,019)			99,393	99,393	886,021	180,766
8999998. Total - Preferred Stocks																				
19625W-10-4	COLONY NORTHSTAR INC		06/16/2017	GUZMAN AND COMPANY	12/15/2017	Various	6,637.000	95,467	79,549	95,466							(15,917)	(15,917)	3,584	
00213T-10-9	ASB BANCORP INC		06/23/2017	Various	09/18/2017	Tax Free Exchange	106.000	4,605	4,605	4,605										
385002-30-8	GRAMERCY PROPERTY TRUST		01/03/2017	Tax Free Exchange	03/17/2017	Various	2,575.000	69,395	67,823	69,395							(1,572)	(1,572)		
01449J-10-5	ALERE INC		06/23/2017	Various	10/03/2017	Corporate Action	104.000	5,217	5,304	5,217							87	87		
46187W-10-7	INVITATION HOMES INC		06/16/2017	GUZMAN AND COMPANY	12/15/2017	Various	2,464.000	52,329	59,381	52,330							7,051	7,051	394	
02155H-10-1	ALTIMMUNE INC		05/05/2017	Tax Free Exchange	06/23/2017	Various	242.000	5,791	880	5,791							(4,911)	(4,911)		
46590V-10-0	JBG SMITH PROPERTIES		07/18/2017	Spin Off	08/10/2017	Direct	1.000	14	17	14							3	3		
03674U-30-0	ANTHERA PHARMACEUTICALS INC		05/01/2017	Tax Free Exchange	06/27/2017	Various	186.000	12,264	297	12,263							(11,966)	(11,966)		
78410G-10-4	SBA COMMUNICATIONS CORP		03/17/2017	GUZMAN AND COMPANY	12/15/2017	Various	3,353.000	387,945	478,163	387,945							90,218	90,218		
03842K-20-0	AQUABOUNTY TECHNOLOGIES		01/19/2017	Spin Off	06/27/2017	Various	35.000	621	252	621							(369)	(369)		
85572F-10-5	STARWOOD WAYPOINT HOMES COM		11/02/2017	GUZMAN AND COMPANY	11/16/2017	Tax Free Exchange	88,582.000	3,150,269	3,150,269	3,150,269									38,116	
040047-60-7	ARENA PHARMACEUTICALS INC		06/19/2017	Tax Free Exchange	07/10/2017	Direct	1.000	61	15	61							(46)	(46)		
976ARZ-90-3	CLARION GABLES MULTIFAMILY		01/31/2017	Corporate Action	04/28/2017	Various	652.000	756,873	713,943	756,873							(42,930)	(42,930)	4,730	
050095-10-8	ATWOOD OCEANICS INC		06/23/2017	Various	10/06/2017	Taxable Exchange	424.000	3,557	3,921	3,557							364	364		
ACIOJG-60-6	TACONIC NEW YORK		02/27/2017	Corporate Action	04/28/2017	Various	6,975,000.000	6,975,000	7,095,732	6,975,000							120,732	120,732		
05722G-10-0	BAKER HUGHES A GE CO LLC		07/05/2017	Tax Free Exchange	08/16/2017	Various	438.000	11,434	14,815	11,433							3,382	3,382	74	
058498-10-6	BALL CORP		05/17/2017	Stock Split	11/01/2017	Various	175.000												35	
09075E-10-0	BIOVERATIV INC		02/02/2017	Spin Off	06/23/2017	Various	154.000	855	9,636	855							8,781	8,781		
09214X-10-0	BLACK KNIGHT FINANCIAL		06/23/2017	Various	10/02/2017	Tax Free Exchange	240.000	9,551	9,551	9,551										
09215C-10-5	BLACK KNIGHT INC		10/02/2017	Tax Free Exchange	10/17/2017	Direct	0.000	12	21	12							9	9		
10922N-10-3	BRIGHTHOUSE FINANCIAL INC		08/07/2017	Spin Off	11/01/2017	Various	242.000	6,370	15,040	6,370							8,670	8,670		
111621-30-6	BROCADE COMMUNICATIONS SYSTEMS		06/23/2017	Various	11/20/2017	Corporate Action	810.000	10,213	10,328	10,214							114	114	45	
12646R-10-5	CST BRANDS INC		06/23/2017	Various	06/28/2017	Corporate Action	195.000	9,429	9,463	9,429							34	34		
12768T-10-3	CAESARS ACQUISITION CO CL A		06/23/2017	Various	10/09/2017	Tax Free Exchange	755.000	14,608	14,608	14,608										
139794-10-1	CAPITAL BANK FINANCIAL - CL A		06/23/2017	Various	12/01/2017	Tax Free Exchange	181.000	6,751	6,751	6,751									43	
14141X-10-8	CARDCONNECT CORP		06/23/2017	Various	07/05/2017	Corporate Action	589.000	8,952	8,835	8,952							(117)	(117)		
14575E-10-5	CARS COM INC		06/01/2017	Spin Off	06/26/2017	Direct	1.000	3	17	3							14	14		
19625W-10-4	COLONY NORTHSTAR INC		01/11/2017	Tax Free Exchange	07/13/2017	Various	1,683.000	27,310	24,518	27,310							(2,792)	(2,792)	681	
20030N-10-1	COMCAST CORP		02/21/2017	Stock Split	12/15/2017	Various	7,694.000												2,000	
206787-10-3	CONDUENT INC		01/03/2017	Spin Off	06/23/2017	Various	543.000	12,310	8,678	12,310							(3,632)	(3,632)		
20854L-10-8	CONSOL ENERGY INC		11/29/2017	Spin Off	12/12/2017	Direct	0.000	6	6	6										
217204-10-6	COPART INC		04/11/2017	Stock Split	11/01/2017	Various	207.000													
233326-10-7	DST SYSTEMS INC		06/09/2017	Stock Split	06/23/2017	Various	35.000													
23355L-10-6	DXC TECHNOLOGY CO		04/03/2017	Tax Free Exchange	12/01/2017	Various	695.000	19,394	57,087	19,394							37,693	37,693	118	
24665A-10-3	DELEK US HOLDINGS INC		07/03/2017	Tax Free Exchange	07/20/2017	Direct	1.000	39	21	39							(18)	(18)		
260543-10-3	DOW CHEMICAL CO/THE		06/23/2017	Various	09/01/2017	Tax Free Exchange	3,587.000	227,648	227,648	227,648									3,300	
26078J-10-0	DOWDUPONT INC		09/01/2017	Tax Free Exchange	12/01/2017	Various	970.000	39,721	70,794	39,722							31,072	31,072	82	
31620R-30-3	FIDELITY NATIONAL FINANCIAL IN		06/23/2017	Various	10/02/2017	Spin Off	0.000	622	622	622										
319850-10-6	FIRST COMMUNITY FINANCIAL PA		06/23/2017	Various	07/03/2017	Taxable Exchange	503.000	6,362	6,555	6,362							193	193		
346232-10-1	FORESTAR GROUP INC		09/27/2017	Taxable Exchange	12/01/2017	Various	1,079.000	17,534	23,773	17,534							6,239	6,239		
346233-10-9	FORESTAR REAL ESTATE GROUP INC		06/23/2017	Various	09/27/2017	Taxable Exchange	66.000	1,165	1,073	1,165							(92)	(92)		
35906A-30-6	FRONTIER COMMUNICATIONS		07/10/2017	Tax Free Exchange	08/03/2017	Direct	0.000	103	13	103							(90)	(90)		
37518B-10-2	GIGAMON INC.		06/23/2017	Various	12/27/2017	Corporate Action	75.000	3,060	2,888	3,060							(172)	(172)		
38741L-10-7	GRANITE POINT MORTGAGE TRUST		09/15/2017	Various	11/20/2017	Direct	1.000	14	13	14							(1)	(1)		
422806-10-9	HEICO CORP		04/19/2017	Stock Split	07/13/2017	Various	48.000												3	
422806-20-8	HEICO CORP		04/19/2017	Stock Split	07/13/2017	Various	69.000												4	
43283X-10-5	HILTON GRAND VACATIONS INC		01/04/2017	Spin Off	02/01/2017	Corporate Action	0.000	2	3	2							1	1		
43300A-20-3	HILTON WORLDWIDE HOLDINGS IN		01/04/2017	Tax Free Exchange	12/01/2017	Various	195.000	8,962	15,100	8,962							6,138	6,138	116	
451055-10-7	ICONIX BRAND GROUP INC		06/23/2017	Various	10/31/2017	Various	1,668.000	11,041	2,684	11,042							(8,358)	(8,358)		
457985-20-8	INTEGRA LIFESCIENCES HOLDINGS		01/04/2017	Stock Split	06/23/2017	Various	42.000													

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
45885A-30-0	INTERNAP NETWORK SERVICES CORP		06/23/2017	Various	11/21/2017	Tax Free Exchange	3,160.000	10,743	10,743	10,743										
46120E-60-2	INTUITIVE SURGICAL INC		10/06/2017	Stock Split	12/01/2017	Various	38.000													
46187W-10-7	INVITATION HOMES INC		03/31/2017	Various	11/28/2017	Direct	1.000	21	22	21							1	1		
464287-68-9	ISHARES DJ US REAL ESTATE		07/13/2017	Various	08/08/2017	Various	66,668.000	9,484,205	9,579,667	9,484,205							95,462	95,462	10,937	
46590V-10-0	JBG SMITH PROPERTIES		07/18/2017	Spin Off	08/10/2017	Direct	1.000	6	17	5							12	12		
48019R-10-8	JONES ENERGY INC		03/13/2017	Stock Dividend	08/28/2017	Various	92.000													
48244B-10-0	KCG HOLDINGS INC		06/23/2017	Various	07/20/2017	Corporate Action	494.000	9,840	9,874	9,839							35	35		
49803L-10-9	KITE PHARMA INC		06/23/2017	Various	10/02/2017	Corporate Action	291.000	29,290	52,380	29,290							23,090	23,090		
499049-10-4	KNIGHT SWIFT TRANSPORTATION		09/11/2017	Tax Free Exchange	09/25/2017	Direct	1.000	6	37	6							31	31		
502079-10-6	LMI AEROSPACE INC		06/23/2017	Various	06/28/2017	Corporate Action	410.000	5,760	5,740	5,760							(20)	(20)		
526057-10-4	LENNAR CORP		06/23/2017	Various	11/09/2017	Spin Off	0.000	332	332	332										
52729N-30-8	LEVEL 3 COMMUNICATIONS INC		06/23/2017	Various	10/18/2017	Various	112.000	6,726	5,930	6,726							(796)	(796)		
563571-10-8	MANITOWOC CO INC/THE		06/23/2017	Various	11/20/2017	Tax Free Exchange	1,602.000	9,387	9,387	9,387										
56400P-70-6	MANNKIND CORP		03/03/2017	Tax Free Exchange	06/23/2017	Various	2,381.000	19,078	3,595	19,077							(15,482)	(15,482)		
58549G-10-0	MELINTA THERAPEUTICS INC		11/06/2017	Tax Free Exchange	11/20/2017	Direct	0.000	8	2	7							(5)	(5)		
590328-20-9	MERRIMACK PHARMACEUTICALS IN		09/06/2017	Tax Free Exchange	09/19/2017	Direct	0.000	14	10	14							(4)	(4)		
638904-10-2	NAVIGATORS GROUP INC		01/23/2017	Stock Split	06/23/2017	Various	56.000												6	
64126X-20-1	NEUSTAR INC		06/23/2017	Various	08/08/2017	Corporate Action	335.000	11,171	11,223	11,172							51	51		
68217C-20-8	OMNITO INC		06/23/2017	Various	08/30/2017	Various	545.000	5,024	2,119	5,024							(2,905)	(2,905)		
700517-10-5	PARK HOTELS & RESORTS INC		01/04/2017	Spin Off	08/16/2017	Various	570.000	13,830	15,115	13,829							1,286	1,286	2,079	
762760-10-6	RICE ENERGY INC		06/23/2017	Various	11/13/2017	Taxable Exchange	419.000	10,746	12,327	10,746							1,581	1,581		
773111-10-9	ROCKET FUEL INC		06/23/2017	Various	09/05/2017	Corporate Action	1,423.000	4,027	3,700	4,027							(327)	(327)		
78410G-10-4	SBA COMMUNICATIONS CORP		01/17/2017	Tax Free Exchange	08/16/2017	Various	406.000	1,233	55,475	1,233							54,242	54,242		
78413P-10-1	SEACOR MARINE HOLDINGS INC		06/02/2017	Spin Off	06/28/2017	Various	200.000	1,684	3,689	1,684							2,005	2,005		
78462F-10-3	SPONSORED S&P 500 ETF		07/24/2017	Various	11/01/2017	Various	55,725.000	13,429,256	13,554,036	13,429,256							124,780	124,780	21,429	
813991-95-7	SECOND SIGHT MEDICAL PRODUCTS		02/10/2017	Spin Off	03/06/2017	Corporate Action	571.000													
827048-10-9	SILGAN HOLDINGS INC		05/30/2017	Stock Split	12/01/2017	Various	260.000												47	
855030-10-2	STAPLES INC		06/23/2017	Various	09/13/2017	Corporate Action	800.000	7,431	8,200	7,431							769	769		
85572F-10-5	STARWOOD WAYPOINT HOMES COM		06/23/2017	Various	11/16/2017	Tax Free Exchange	1,247.000	43,592	43,592	43,592									686	
861811-10-7	STONEGATE BANK		06/23/2017	Various	09/27/2017	Taxable Exchange	91.000	4,183	4,881	4,183							698	698	7	
868536-30-1	SUPERVALU INC		08/02/2017	Tax Free Exchange	08/15/2017	Direct	1.000	156	13	156							(143)	(143)		
868607-10-2	SUPREME INDUSTRIES INC		06/23/2017	Various	09/26/2017	Corporate Action	391.000	6,533	8,211	6,533							1,678	1,678	14	
87074U-10-1	SWIFT TRANSPORTATION CO		06/23/2017	Various	09/11/2017	Tax Free Exchange	156.000	4,062	4,062	4,062										
879080-14-1	TEJON RANCH CO RIGHTS		10/03/2017	Spin Off	10/27/2017	Tax Free Exchange	695.000	612	612	612										
88104M-10-1	TERRAFORM GLOBAL INC		12/15/2017	Various	12/29/2017	Corporate Action	6,931.000	35,376	35,348	35,376							(28)	(28)		
890516-10-7	TOOTSIE ROLL INDUSTRIES INC		03/03/2017	Stock Dividend	07/13/2017	Various	12.000												1	
896994-17-5	TRINITY PLACE HOLDINGS INC TRINITY PLACE		03/01/2017	Spin Off	03/31/2017	Corporate Action	96.000	67		67							(67)	(67)		
90187B-10-1	TWO HARBORS INVESTMENT CORP		04/28/2017	Various	10/20/2017	Spin Off	0.000	8,339	8,339	8,339										
90187B-10-1	TWO HARBORS INVESTMENT CORP		04/28/2017	Various	10/20/2017	Taxable Exchange	4,738.000	38,989	39,089	38,989							100	100	2,464	
90187B-40-8	TWO HARBORS INVESTMENT CORP		10/20/2017	Taxable Exchange	11/20/2017	Direct	1.000	8	8	9							(1)	(1)		
90265Y-10-6	UCP INC		06/23/2017	Various	08/04/2017	Taxable Exchange	253.000	2,783	2,821	2,783							38	38		
918194-10-1	VCA ANTECH INC		06/23/2017	Various	09/13/2017	Corporate Action	55.000	5,079	5,115	5,079							36	36		
91843L-10-3	VWR CORP		06/23/2017	Various	11/22/2017	Corporate Action	105.000	3,449	3,491	3,449							42	42		
92214X-10-6	VAREX IMAGING CORP		01/30/2017	Spin Off	02/14/2017	Corporate Action	1.000	2	24	2							22	22		
952355-20-4	WEST CORP		06/23/2017	Various	10/11/2017	Corporate Action	646.000	14,992	15,181	14,992							189	189		
966387-10-2	WHITING PETROLEUM CORP		06/23/2017	Various	11/09/2017	Tax Free Exchange	7,798.000	42,106	42,106	42,106										
966387-40-9	WHITING PETROLEUM CORP		11/09/2017	Tax Free Exchange	11/20/2017	Direct	1.000	76	12	76							(64)	(64)		
984121-60-8	XEROX CORP		06/15/2017	Tax Free Exchange	12/01/2017	Various	1,489.000	59,328	42,946	59,328							(16,382)	(16,382)	253	
136069-10-1	CANADIAN IMPERIAL BANK	A	06/23/2017	Tax Free Exchange	07/13/2017	Various	1,252.000	56,005	99,665	56,005							43,660	43,660	1,085	
303901-10-2	FAIRFAX FINL HLDGS LTD	A	07/05/2017	Taxable Exchange	07/19/2017	Various	194.000	83,752	85,730	83,753							1,977	1,977		
554282-10-3	MACDONALD DETTWILER + ASSOC	A	11/02/2017	Various	11/02/2017	Various	1.000	43									43	43		
903914-20-8	ULTRA PETROLEUM CORP	A	06/23/2017	Various	08/16/2017	Various	1,873.000	18,635	15,426	18,635							(3,209)	(3,209)		
594837-30-4	MICRO FOCUS INTL	D	09/01/2017	Spin Off	09/19/2017	Various	8,795.000	159,636	279,100	159,636							119,464	119,464		
G0684D-10-7	ATHENE HOLDING LTD	D	03/31/2017	Various	11/01/2017	Various	572.000	28,594	29,732	28,594							1,138	1,138		
G2709G-10-7	DELPHI TECHNOLOGIES PLC	D	12/05/2017	Spin Off	12/15/2017	Direct	0.000	14	17	14							3	3		
G47567-10-5	IHS MARKIT LTD	D	06/23/2017	Various	11/01/2017	Various	691.000	32,163	30,111	32,164							(2,053)	(2,053)		
G65772-10-8	NORDIC AMERICAN OFFSHORE LTD	D	08/10/2017	Spin Off	09/20/2017	Various	161.000	954	224	954							(730)	(730)	3	

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
G9078F-10-7	TRITON INTERNATIONAL LTD BER	D	06/23/2017	Various	08/30/2017	Capital Distribution	0.000	72	72	72										
G96629-10-3	WILLIS TOWERS WATSON PLC	D	06/23/2017	Various	08/16/2017	GUZMAN AND COMPANY	100.000	14,535	15,000	14,535							465	465	53	
N6596X-10-9	NXP SEMICONDUCTORS NV	D	06/23/2017	Various	07/13/2017	GUZMAN AND COMPANY	138.000	15,176	15,070	15,176							(106)	(106)		
N72482-12-3	QIAGEN NV	D	01/25/2017	Tax Free Exchange	02/09/2017	Corporate Action	1.000	10	16	10							6	6		
N72482-12-3	QIAGEN NV	D	01/25/2017	Tax Free Exchange	01/25/2017	Capital Distribution	0.000	9,279	9,279	9,279										
N7902X-10-6	SENSATA TECHNOLOGIES HOLDING N	D	06/23/2017	Various	12/01/2017	Various	301.000	12,364	14,435	12,364							2,071	2,071		
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)								35,733,618	36,394,083	35,733,618							660,465	660,465	92,389	
298706-82-1	AF EuroPacific Growth Fd R6		06/30/2017	Various	12/28/2017	Various	127,529.000	5,974,034	7,005,178	5,974,034							1,031,144	1,031,144	2,997	
298706-83-9	AF EuroPacific Growth Fund		06/29/2017	Various	06/30/2017	Various	542,610.000	27,302,174	25,374,611	27,302,174							(1,927,563)	(1,927,563)	438,985	
939330-83-3	AF Wash Mutual Investors Fund		06/29/2017	Various	06/30/2017	Various	237,675.000	10,144,991	9,527,764	10,144,991							(617,227)	(617,227)	211,187	
939330-81-7	AF Wash Mutual Investors R6		06/30/2017	Various	12/29/2017	Various	188,432.000	7,561,633	8,366,972	7,561,633							805,339	805,339	34,891	
024525-37-0	American Beacon Bridgeway Lg Cap Growth Instl		12/15/2017	Various	12/28/2017	Various	77.000	3,098	2,323	3,098							(775)	(775)	96	
024525-40-4	American Beacon Holland Lg Cap Growth Instl		12/15/2017	Various	12/18/2017	Various	149,769.000	3,726,263	3,818,885	3,726,263							92,622	92,622	675,561	
040337-83-4	Ariel Appreciation Institutional		03/10/2017	Various	12/27/2017	Various	5,397.000	267,989	262,222	267,989							(5,767)	(5,767)	17,327	
00766Y-51-3	Champlain Mid Cap Institutional		01/25/2017	Various	12/26/2017	Various	50,139.000	784,581	872,440	784,581							87,859	87,859	133	
245914-51-0	Delaware Emerging Markets R6		02/01/2017	Various	12/05/2017	Various	92,052.000	1,416,414	1,794,960	1,416,414							378,546	378,546		
481200-22-5	JP Morgan Small Cap Value R6		01/19/2017	Various	12/28/2017	Various	58,150.000	1,824,251	1,813,659	1,824,251							(10,592)	(10,592)	4,156	
52107V-50-0	Lazard International Equity R6		01/19/2017	Various	12/28/2017	Various	151,098.000	2,476,362	2,850,835	2,476,362							374,473	374,473	10,533	
957663-50-3	LM Wstrn Cor Pls Bnd Cl I		06/29/2017	Various	06/30/2017	Various	3,433,220.000	39,734,597	39,876,919	39,734,597							142,322	142,322	333,757	
957663-66-9	LM WstrnAsst Core Plus Bond S		06/30/2017	Various	12/28/2017	Various	494,938.000	5,767,080	5,854,346	5,767,080							87,266	87,266	28,208	
54401E-72-1	Lord Abbett High Yield R6		02/02/2017	Various	12/20/2017	Various	222,950.000	1,700,525	1,718,216	1,700,525							17,691	17,691	52,799	
55273W-47-5	MFS Mid Cap Value R6		01/12/2017	Various	12/14/2017	Various	24,158.000	531,322	548,449	531,322							17,127	17,127		
63868B-66-6	Nationwide Geneva Sm Cap Growth Inst		03/02/2017	Various	12/27/2017	Various	3,047.000	153,103	174,566	153,103							21,463	21,463	1	
701765-30-7	Parnassus Fund Instutional		02/23/2017	Various	12/27/2017	Various	1,963.000	90,202	95,962	90,202							5,760	5,760	1,819	
779917-10-3	T Rowe Price QM US Sm Cap Gowth Equity		01/12/2017	Various	12/27/2017	Various	17,772.000	516,280	566,383	516,280							50,103	50,103	104	
880208-77-2	Templeton Global Bond R6		02/17/2017	Various	12/26/2017	Various	143,371.000	1,713,913	1,743,877	1,713,913							29,964	29,964	15,782	
87245R-57-3	TIAA CREF Lifecycle 2060 Fund Inst		03/27/2017	Various	12/29/2017	Various	42,027.000	426,604	490,388	426,604							63,784	63,784	1,649	
87245M-22-8	TIAA-CREF Emg Mkt Equ Idx Inst		01/13/2017	Various	12/26/2017	Various	301.000	2,800	3,596	2,800							796	796		
87245M-26-9	TIAA-CREF Emg Mkts Equity Inst		03/21/2017	Various	12/28/2017	Various	84.000	871	1,009	871							138	138		
87244W-70-6	TIAA-CREF Money Mkt Inst		04/13/2017	Various	12/29/2017	Various	6,011,815.000	6,011,815	6,011,815	6,011,815									33,839	
922908-71-0	Vanguard 500 Index Admiral		01/06/2017	Various	12/05/2017	Various	4,120.000	863,494	917,587	863,494							54,093	54,093	6,590	
922042-60-1	Vanguard Emerging Market Stock Index Fd		02/21/2017	Various	12/29/2017	Various	61,344.000	1,445,760	1,661,856	1,445,760							216,096	216,096	18,667	
922042-84-1	Vanguard Emg Mkts Stk Idx Admi		01/19/2017	Various	01/20/2017	Various	18,257.000	559,542	565,007	559,542							5,465	5,465		
921921-30-0	Vanguard Equity Income Admiral		01/10/2017	Various	12/26/2017	Various	14,625.000	1,007,857	1,080,395	1,007,857							72,538	72,538	14,590	
921926-10-1	Vanguard Explorer Fund Invest		01/19/2017	Various	01/20/2017	Various	3,525.000	310,738	324,897	310,738							14,159	14,159		
922908-69-4	Vanguard Extended Market Index Admiral		01/11/2017	Various	11/03/2017	Various	15,392.000	1,132,244	1,219,449	1,132,244							87,205	87,205	7,542	
922031-82-8	Vanguard Intermediate Term Treasury Fd		01/20/2017	Various	12/29/2017	Various	281,603.000	3,238,601	3,141,858	3,238,601							(96,743)	(96,743)	25,164	
922031-80-2	Vanguard Intrmed Term Trea Inv		01/19/2017	Various	01/20/2017	Various	7,468.000	83,037	85,888	83,037							2,851	2,851	21	
922908-79-3	Vanguard Small Cap Value Idx		01/19/2017	Various	01/20/2017	Various	167,787.000	4,915,076	4,244,002	4,915,076							(671,074)	(671,074)		
922908-78-5	Vanguard Small Cap Value Index Fund		01/20/2017	Various	12/28/2017	Various	104,659.000	2,723,453	3,101,441	2,723,453							377,988	377,988	15,775	
921937-60-3	Vanguard Total Bond Market Index Admira		01/12/2017	Various	12/26/2017	Various	203,318.000	2,174,938	2,193,075	2,174,938							18,137	18,137	25,999	
921926-20-0	Vanguard Vanguard Explorer Fund		01/20/2017	Various	12/28/2017	Various	30,592.000	2,619,031	2,719,133	2,619,031							100,102	100,102	3,310	
921935-10-2	Vanguard Wellington Fund		01/19/2017	Various	01/20/2017	Various	95,292.000	3,757,519	3,684,860	3,757,519							(72,659)	(72,659)		
921935-20-1	Vanguard Wellington Fund		01/20/2017	Various	12/29/2017	Various	34,332.000	2,313,036	2,461,783	2,313,036							148,748	148,748	38,215	
9299999. Subtotal - Common Stocks - Mutual Funds								145,275,228	146,176,606	145,275,228							901,379	901,379	2,019,697	
9799998. Total - Common Stocks								181,008,846	182,570,689	181,008,846							1,561,844	1,561,844	2,112,086	
9899999. Total - Preferred and Common Stocks								181,008,846	182,570,689	181,008,846							1,561,844	1,561,844	2,112,086	
9999999 - Totals								279,504,091	269,382,076	267,720,841		(102,019)		(102,019)			1,661,237	1,661,237	2,998,107	180,766

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	For-eign	Date Acquired	Name of Vendor	Maturity Date	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	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 T-BILL			10/06/2017	Various	01/07/2018	24,998,425	603	63,166			25,000,000	24,934,656			1.046	1.063	MAT		
UNITED STATES T-BILL			07/31/2017	Various	01/04/2018	49,996,851	1,286	227,685			50,000,000	49,767,880			1.065	1.084	MAT		
UNITED STATES T-BILL			08/14/2017	Various	02/01/2018	35,962,037	(4,312)	151,970			36,000,000	35,814,380			1.086	1.106	MAT		
UNITED STATES T-BILL			08/31/2017	Various	03/01/2018	43,710,204	(15,141)	155,636			43,800,000	43,569,709			1.040	1.060	MAT		
UNITED STATES T-BILL			08/29/2017	Various	03/01/2018	37,123,735	(9,476)	141,502			37,200,000	36,991,709			1.096	1.117	MAT		
UNITED STATES T-BILL			12/29/2017	Various	03/31/2018	33,888,827	(166)	3,828			34,000,000	33,885,165			1.351	1.374	MAT		
UNITED STATES T-BILL			12/26/2017	Various	03/29/2018	43,856,129	211	9,937			44,000,000	43,845,982			1.355	1.379	MAT		
UNITED STATES T-BILL			12/28/2017	Various	03/30/2018	48,839,780	6,156	7,649			49,000,000	48,825,975			1.405	1.430	MAT		
UNITED STATES T-BILL			12/27/2017	Various	03/29/2018	26,911,716	3,588	5,280			27,000,000	26,902,848			1.408	1.433	MAT		
UNITED STATES T-BILL			11/24/2017	Various	05/24/2018	23,863,088	(2,492)	35,720			24,000,000	23,829,860			1.410	1.440	MAT		
UNITED STATES T-BILL			07/28/2017	Various	01/18/2018	39,977,978	(1,377)	190,668			40,000,000	39,788,687			1.093	1.114	MAT		
UNITED STATES T-BILL			07/27/2017	PERSHING LLC,USA	01/25/2018	49,960,709	(2,292)	243,583			50,000,000	49,719,417			1.110	1.132	MAT		
UNITED STATES T-BILL			07/27/2017	PERSHING LLC,USA	01/25/2018	20,983,498	(962)	102,305			21,000,000	20,882,155			1.110	1.132	MAT		
UNITED STATES T-BILL			09/01/2017	Various	02/08/2018	42,944,702	(7,413)	153,737			43,000,000	42,798,378			1.055	1.075	MAT		
UNITED STATES T-BILL			08/29/2017	Various	02/08/2018	49,935,700	(8,488)	183,594			50,000,000	49,760,594			1.058	1.077	MAT		
UNITED STATES T-BILL			08/25/2017	PERSHING LLC,USA	02/22/2018	7,985,663	(1,799)	31,103			8,000,000	7,956,359			1.085	1.106	MAT		
UNITED STATES T-BILL			08/25/2017	PERSHING LLC,USA	02/22/2018	49,910,396	(11,243)	194,396			50,000,000	49,727,243			1.085	1.106	MAT		
UNITED STATES T-BILL			08/28/2017	Various	02/22/2018	39,928,317	(8,099)	154,070			40,000,000	39,782,346			1.100	1.122	MAT		
UNITED STATES T-BILL			12/08/2017	Various	06/07/2018	34,777,429	(8,571)	32,713			35,000,000	34,753,287			1.402	1.432	MAT		
UNITED STATES T-BILL			12/08/2017	Various	06/07/2018	49,682,042	(12,245)	46,733			50,000,000	49,647,553			1.402	1.432	MAT		
UNITED STATES T-BILL			07/06/2017	Various	02/15/2018	39,985,438	(5,338)	38,985			40,000,000	39,951,791	151,087		1.000	1.189	FA	200,000	143,069
UNITED STATES T-BILL			08/08/2017	AMERICAN EXPRESS CREDI	03/15/2018	39,971,907	(14,552)	27,083			40,000,000	39,959,375	119,337		1.000	1.169	MS	200,000	158,696
UNITED STATES T-BILL			07/10/2017	Various	01/31/2018	49,985,848	(2,067)	75,805			50,000,000	49,912,109	183,084		0.875	1.172	JJ	218,750	178,263
UNITED STATES T-BILL			06/30/2017	Various	02/28/2018	47,954,092	(12,343)	107,060			48,000,000	47,859,375	122,320		0.750	1.191	FA	180,000	119,348
UNITED STATES T-BILL			11/08/2017	Various	06/15/2018	43,022,672	(20,185)	15,602			43,090,000	43,027,255	22,640		1.125	1.368	JD	242,381	192,418
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						976,157,183	(136,717)	2,399,810			978,090,000	973,894,088	598,468		XXX	XXX	XXX	1,041,131	791,794
0599999. Total - U.S. Government Bonds						976,157,183	(136,717)	2,399,810			978,090,000	973,894,088	598,468		XXX	XXX	XXX	1,041,131	791,794
1099999. Total - All Other Government Bonds															XXX	XXX	XXX		
1799999. Total - U.S. States, Territories and Possessions Bonds															XXX	XXX	XXX		
2499999. Total - U.S. Political Subdivisions Bonds															XXX	XXX	XXX		
FARMER MAC DISCOUNT NOTE			11/01/2017	CANTOR FITZGERALD & CO. / CANT	02/01/2018	13,984,600	(1,536)	27,281			14,000,000	13,958,856			1.150	1.169	MAT		
FED HOME LOAN DISCOUNT NOTE			08/22/2017	Various	01/02/2018	20,150,000	588	77,578			20,150,000	20,071,835			1.050	1.069	MAT		
FED HOME LOAN DISCOUNT NOTE			09/05/2017	Various	01/03/2018	39,998,560	916	138,978			40,000,000	39,858,667			1.060	1.079	MAT		
FED HOME LOAN DISCOUNT NOTE			09/07/2017	Various	01/05/2018	39,995,680	347	135,333			40,000,000	39,860,000			1.050	1.068	MAT		
FED HOME LOAN DISCOUNT NOTE			09/12/2017	Various	01/08/2018	39,991,400	(433)	129,500			40,000,000	39,862,333			1.050	1.068	MAT		
FED HOME LOAN DISCOUNT NOTE			09/22/2017	Various	01/09/2018	32,966,723	(656)	96,214			32,975,000	32,871,165			1.040	1.058	MAT		
FED HOME LOAN DISCOUNT NOTE			09/14/2017	Various	01/10/2018	19,994,260	(490)	63,583			20,000,000	19,931,167			1.050	1.068	MAT		
FED HOME LOAN DISCOUNT NOTE			10/27/2017	PERSHING LLC,USA	01/28/2018	29,991,390	(360)	60,500			30,000,000	29,931,250			1.100	1.118	MAT		
FED HOME LOAN DISCOUNT NOTE			09/06/2017	Various	01/12/2018	10,036,406	(312)	34,914			10,040,000	10,001,803			1.070	1.089	MAT		
FED HOME LOAN DISCOUNT NOTE			10/13/2017	JP MORGAN CHASE BANK/H	01/14/2018	19,992,840	(499)	48,444			20,000,000	19,944,894			1.090	1.108	MAT		
FED HOME LOAN DISCOUNT NOTE			09/15/2017	CANTOR FITZGERALD & CO. / CANT	01/16/2018	38,105,861	(2,459)	120,094			38,125,000	37,988,227			1.050	1.068	MAT		
FED HOME LOAN DISCOUNT NOTE			09/18/2017	Various	01/17/2018	29,983,860	(1,807)	94,063			30,000,000	29,891,604			1.075	1.094	MAT		
FED HOME LOAN DISCOUNT NOTE			10/27/2017	AMERICAN EXPRESS CREDI	01/28/2018	19,989,240	(982)	40,333			20,000,000	19,949,889			1.100	1.118	MAT		
FED HOME LOAN DISCOUNT NOTE			09/20/2017	Various	01/19/2018	30,131,639	(2,608)	90,144			30,150,000	30,044,102			1.045	1.063	MAT		
FED HOME LOAN DISCOUNT NOTE			09/29/2017	Various	01/25/2018	37,948,704	(4,836)	103,633			37,980,000	37,849,908			1.045	1.063	MAT		
FED HOME LOAN DISCOUNT NOTE			09/21/2017	Various	01/26/2018	36,093,933	(4,852)	106,960			36,125,000	35,991,824			1.045	1.063	MAT		
FED HOME LOAN DISCOUNT NOTE			09/25/2017	JP MORGAN CHASE BANK/H	01/29/2018	19,156,439	(2,902)	54,809			19,175,000	19,104,532			1.050	1.069	MAT		
FED HOME LOAN DISCOUNT NOTE			12/07/2017	CANTOR FITZGERALD & CO. / CANT	03/10/2018	9,990,320	198	8,819			10,000,000	9,981,303			1.270	1.290	MAT		
FED HOME LOAN DISCOUNT NOTE			09/28/2017	PERSHING LLC,USA	02/09/2018	37,088,264	(9,489)	102,909			37,140,000	36,994,845			1.050	1.069	MAT		
FED HOME LOAN DISCOUNT NOTE			11/07/2017	Various	02/09/2018	9,986,070	(930)	18,333			10,000,000	9,968,667			1.200	1.220	MAT		
FED HOME LOAN DISCOUNT NOTE			10/10/2017	Various	02/14/2018	11,756,431	(2,451)	30,406			11,775,000	11,728,476			1.120	1.140	MAT		
FED HOME LOAN DISCOUNT NOTE			10/16/2017	JP MORGAN CHASE BANK/H	02/16/2018	24,958,750	(5,792)	59,354			25,000,000	24,905,188			1.110	1.130	MAT		
FED HOME LOAN DISCOUNT NOTE			10/20/2017	CANTOR FITZGERALD & CO. / CANT	02/26/2018	39,919,320	(12,236)	89,222			40,000,000	39,842,333			1.100	1.120	MAT		
FED HOME LOAN DISCOUNT NOTE			10/20/2017	Various	02/27/2018	12,174,953	(3,798)	27,213			12,200,000	12,151,539			1.100	1.120	MAT		
FED HOME LOAN DISCOUNT NOTE			10/31/2017	PERSHING LLC,USA	02/27/2018	17,164,688	(3,721)	34,362			17,200,000	17,134,048			1.160	1.181	MAT		
FED HOME LOAN DISCOUNT NOTE			11/01/2017	Various	02/27/2018	9,979,470	(2,084)	19,740			10,000,000	9,961,814			1.165	1.186	MAT		

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	For-eign	Date Acquired	Name of Vendor	Maturity Date	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	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
FED HOME LOAN DISCOUNT NOTE			09/29/2017	Various	03/02/2018	2,145,242	(673)	6,400			2,150,000	2,139,515			1.140	1.161	MAT		
FED HOME LOAN DISCOUNT NOTE			11/01/2017	Various	03/02/2018	9,977,870	(2,797)	19,656			10,000,000	9,961,011			1.160	1.181	MAT		
FED HOME LOAN DISCOUNT NOTE			11/07/2017	PERSHING LLC,USA	03/02/2018	9,977,870	(1,963)	18,486			10,000,000	9,961,347			1.210	1.232	MAT		
FED HOME LOAN DISCOUNT NOTE			11/06/2017	AMERICAN EXPRESS CREDI	03/12/2018	10,004,052	(2,739)	18,567			10,030,000	9,988,225			1.190	1.212	MAT		
FED HOME LOAN DISCOUNT NOTE			11/20/2017	Various	03/12/2018	34,909,455	(2,753)	52,675			35,000,000	34,859,533			1.290	1.313	MAT		
FED HOME LOAN DISCOUNT NOTE			10/30/2017	CANTOR FITZGERALD & CO. / CANT	03/13/2018	27,926,500	(9,718)	56,595			28,000,000	27,879,623			1.155	1.176	MAT		
FED HOME LN DISCOUNT NT			11/27/2017	Various	03/16/2018	5,011,247	(377)	6,327			5,025,000	5,005,297			1.295	1.318	MAT		
FED HOME LOAN DISCOUNT NOTE			11/21/2017	Various	03/27/2018	39,874,000	(5,111)	58,311			40,000,000	39,820,800			1.280	1.304	MAT		
FED HOME LOAN DISCOUNT NOTE			11/21/2017	CANTOR FITZGERALD & CO. / CANT	03/28/2018	47,223,969	(6,169)	69,062			47,375,000	47,161,076			1.280	1.304	MAT		
FED HOME LOAN DISCOUNT NOTE			12/04/2017	MIZUHO SECURITIES	04/11/2018	40,021,411	(8,513)	40,621			40,175,000	39,989,302			1.300	1.324	MAT		
FED HOME LOAN DISCOUNT NOTE			12/20/2017	Various	04/12/2018	15,161,236	(1,759)	6,773			15,220,000	15,156,222			1.335	1.359	MAT		
FED HOME LOAN DISCOUNT NOTE			12/22/2017	Various	04/16/2018	28,983,134	(3,982)	10,751			29,100,000	28,976,365			1.330	1.354	MAT		
FED HOME LOAN DISCOUNT NOTE			12/14/2017	PERSHING LLC,USA	04/19/2018	39,013,168	(4,348)	26,247			39,175,000	38,991,269			1.340	1.365	MAT		
FED HOME LOAN DISCOUNT NOTE			12/15/2017	CANTOR FITZGERALD & CO. / CANT	04/20/2018	40,007,470	(4,531)	25,422			40,175,000	39,986,579			1.340	1.365	MAT		
FED HOME LOAN DISCOUNT NOTE			12/18/2017	Various	04/23/2018	33,007,919	(3,882)	17,275			33,150,000	32,994,527			1.340	1.365	MAT		
FED HOME LOAN DISCOUNT NOTE [a]			12/21/2017	Various	04/24/2018	34,052,119	(2,958)	14,108			34,200,000	34,040,970			1.350	1.375	MAT		
FED HOME LOAN DISCOUNT NOTE			12/07/2017	Various	04/25/2018	15,158,573	(1,581)	14,221			15,225,000	15,145,934			1.345	1.371	MAT		
FED HOME LOAN DISCOUNT NOTE			11/17/2017	Various	05/04/2018	28,237,495	(4,202)	48,770			28,375,000	28,192,927			1.375	1.403	MAT		
FREDDIE MAC DISCOUNT NOTE			08/18/2017	Various	02/02/2018	24,971,575	(4,425)	102,000			25,000,000	24,874,000			1.080	1.101	MAT		
FREDDIE MAC DISCOUNT NOTE			10/30/2017	Various	02/02/2018	16,181,581	(2,147)	32,036			16,200,000	16,151,693			1.130	1.149	MAT		
FREDDIE MAC DISCOUNT NOTE			08/21/2017	Various	02/05/2018	29,962,590	(5,910)	119,700			30,000,000	29,848,800			1.080	1.101	MAT		
FREDDIE MAC DISCOUNT NOTE			10/27/2017	Various	02/05/2018	19,975,060	(3,162)	41,067			20,000,000	19,937,156			1.120	1.139	MAT		
FREDDIE MAC DISCOUNT NOTE SERIES RB			08/24/2017	JP MORGAN CHASE BANK/H	02/06/2018	24,967,925	(5,325)	96,597			25,000,000	24,876,653			1.070	1.090	MAT		
FREDDIE MAC DISCOUNT NOTE			09/13/2017	PERSHING LLC,USA	02/07/2018	20,048,501	(4,216)	66,248			20,075,000	19,986,469			1.080	1.100	MAT		
FREDDIE MAC DISCOUNT NOTE			10/04/2017	Various	02/12/2018	42,086,649	(10,242)	112,541			42,150,000	41,984,351			1.080	1.099	MAT		
FREDDIE MAC DISCOUNT NOTE			10/05/2017	Various	02/13/2018	39,938,400	(10,000)	105,600			40,000,000	39,842,800			1.080	1.099	MAT		
FREDDIE MAC DISCOUNT NOTE			10/11/2017	Various	02/14/2018	29,952,690	(7,343)	74,483			30,000,000	29,885,550			1.090	1.109	MAT		
FREDDIE MAC DISCOUNT NOTE			10/10/2017	Various	02/23/2018	14,297,682	(4,119)	36,330			14,325,000	14,265,472			1.100	1.120	MAT		
FREDDIE MAC DISCOUNT NOTE			10/05/2017	PERSHING LLC,USA	02/23/2018	10,180,549	(2,933)	27,427			10,200,000	10,156,055			1.100	1.120	MAT		
FREDDIE MAC DISCOUNT NOTE			10/11/2017	Various	02/23/2018	14,971,395	(4,093)	37,925			15,000,000	14,937,563			1.110	1.130	MAT		
FREDDIE MAC DISCOUNT NT			10/16/2017	Various	03/05/2018	49,883,750	(17,375)	120,847			50,000,000	49,780,278			1.130	1.151	MAT		
FREDDIE MAC DISCOUNT NT SERIES RB			10/16/2017	Various	03/06/2018	49,881,850	(17,706)	120,847			50,000,000	49,778,708			1.130	1.151	MAT		
FREDDIE MAC DISCOUNT NT			10/18/2017	Various	03/14/2018	39,893,480	(13,720)	96,667			40,000,000	39,810,533			1.160	1.182	MAT		
FREDDIE MAC DISCOUNT NT			11/01/2017	Various	03/14/2018	9,743,982	(2,960)	19,535			9,770,000	9,727,408			1.180	1.202	MAT		
FREDDIE MAC DISCOUNT NT			10/19/2017	Various	03/16/2018	34,056,531	(12,040)	81,429			34,150,000	33,987,142			1.160	1.182	MAT		
FREDDIE MAC DISCOUNT NOTE			10/24/2017	Various	03/19/2018	10,719,363	(3,736)	24,107			10,750,000	10,698,991			1.170	1.192	MAT		
FREDDIE MAC DISCOUNT NOTE SERIES RB			10/25/2017	Various	03/20/2018	32,655,418	(10,851)	72,996			32,750,000	32,593,273			1.180	1.202	MAT		
FREDDIE MAC DISCOUNT NOTE			10/27/2017	Various	03/21/2018	39,883,000	(13,422)	86,533			40,000,000	39,809,889			1.180	1.202	MAT		
FREDDIE MAC DISCOUNT NT SERIES RB			10/31/2017	Various	03/22/2018	29,911,110	(11,557)	59,933			30,000,000	29,862,733			1.160	1.182	MAT		
FREDDIE MAC DISCOUNT NT			11/01/2017	Various	03/23/2018	39,880,000	(12,900)	80,656			40,000,000	39,812,244			1.190	1.212	MAT		
FREDDIE MAC DISCOUNT NT			11/02/2017	Various	03/26/2018	39,875,480	(12,520)	80,000			40,000,000	39,808,000			1.200	1.223	MAT		
FREDDIE MAC DISCOUNT NOTE			10/26/2017	CANTOR FITZGERALD & CO. / CANT	04/04/2018	24,044,290	(10,595)	54,115			24,130,000	24,000,770			1.205	1.228	MAT		
FREDDIE MAC DISCOUNT NT SERIES RB			10/27/2017	Various	04/05/2018	17,611,529	(7,859)	39,047			17,675,000	17,580,341			1.205	1.228	MAT		
FREDDIE MAC DISCOUNT NT SERIES RB			11/09/2017	Various	04/05/2018	39,856,360	(13,607)	73,317			40,000,000	39,796,650			1.245	1.269	MAT		
FREDDIE MAC DISCOUNT NOTE			11/13/2017	Various	04/06/2018	35,047,350	(10,229)	60,565			35,175,000	34,997,015			1.265	1.289	MAT		
FREDDIE MAC DISCOUNT NT SERIES RB			11/16/2017	Various	04/10/2018	9,503,901	(1,994)	15,847			9,540,000	9,490,048			1.300	1.325	MAT		
FREDDIE MAC DISCOUNT NT SERIES RB			11/20/2017	Various	04/10/2018	25,244,113	(4,948)	38,580			25,340,000	25,210,481			1.305	1.330	MAT		
FREDDIE MAC DISCOUNT NT			11/17/2017	Various	04/11/2018	39,847,080	(8,476)	65,000			40,000,000	39,790,556			1.300	1.325	MAT		
FREDDIE MAC DISCOUNT NT SERIES RB			12/05/2017	Various	04/12/2018	27,045,174	(5,804)	26,471			27,150,000	27,024,507			1.300	1.324	MAT		
FREDDIE MAC DISCOUNT NT			12/06/2017	Various	04/13/2018	39,844,000	(7,533)	37,844			40,000,000	39,813,689			1.310	1.334	MAT		
FREDDIE MAC DISCOUNT NT SERIES RB			12/12/2017	Various	04/17/2018	30,007,853	(3,267)	22,430			30,130,000	29,988,690			1.340	1.365	MAT		
FREDDIE MAC DISCOUNT NT			12/13/2017	Various	04/18/2018	35,006,131	(3,874)	24,859			35,150,000	34,985,147			1.340	1.365	MAT		
FREDDIE MAC DISCOUNT NT			12/01/2017	Various	05/04/2018	4,005,495	(1,077)	4,644			4,025,000	4,001,928			1.340	1.366	MAT		
FANNIE DISCOUNT NOTE			10/11/2017	Various	01/12/2018	14,195,925	(259)	34,770			14,200,000	14,161,413			1.075	1.093	MAT		
FANNIE DISCOUNT NOTE			09/25/2017	Various	01/22/2018	29,978,490	(3,660)	83,300			30,000,000	29,898,850			1.020	1.038	MAT		
FANNIE DISCOUNT NOTE			09/26/2017	Various	01/23/2018	46,115,249	(5,984)	126,836			46,150,000	45,994,398			1.020	1.038	MAT		
FANNIE DISCOUNT NOTE			09/27/2017	CANTOR FITZGERALD & CO. / CANT	01/24/2018	35,072,341	(4,785)	95,472			35,100,000	34,981,655			1.020	1.038	MAT		
FANNIE DISCOUNT NOTE			10/17/2017	PERSHING LLC,USA	01/29/2018	14,535,916	(1,976)	32,867			14,550,000	14,505,024			1.070	1.088	MAT		

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	For-eign	Date Acquired	Name of Vendor	Maturity Date	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	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
FANNIE DISCOUNT NOTE			10/03/2017	Various	01/30/2018	35,064,795	(5,234)	93,015			35,100,000	34,977,014			1.060	1.079	MAT		
FANNIE DISCOUNT NOTE			10/18/2017	Various	02/07/2018	16,218,563	(3,243)	36,878			16,240,000	16,184,928			1.090	1.109	MAT		
FANNIE DISCOUNT NOTE			11/08/2017	Various	02/09/2018	9,986,800	(815)	18,075			10,000,000	9,969,540			1.205	1.225	MAT		
FANNIE DISCOUNT NOTE			10/27/2017	CANTOR FITZGERALD & CO. / CANT	02/16/2018	24,958,750	(5,313)	51,563			25,000,000	24,912,500			1.125	1.145	MAT		
FANNIE DISCOUNT NOTE			10/23/2017	CANTOR FITZGERALD & CO. / CANT	02/20/2018	29,946,090	(7,243)	65,333			30,000,000	29,888,000			1.120	1.140	MAT		
FANNIE DISCOUNT NOTE			10/27/2017	PERSHING LLC,USA	02/20/2018	19,964,060	(4,551)	41,433			20,000,000	19,927,178			1.130	1.150	MAT		
FANNIE DISCOUNT NOTE			10/23/2017	Various	02/21/2018	30,164,607	(7,444)	65,812			30,220,000	30,106,238			1.120	1.140	MAT		
FANNIE DISCOUNT NOTE			11/14/2017	Various	03/07/2018	39,904,000	(9,333)	64,000			40,000,000	39,849,333			1.200	1.221	MAT		
FANNIE DISCOUNT NOTE SERIES BB			11/14/2017	Various	03/08/2018	39,902,520	(9,480)	64,000			40,000,000	39,848,000			1.200	1.221	MAT		
FANNIE DISCOUNT NOTE			11/15/2017	Various	03/09/2018	34,015,603	(8,241)	53,423			34,100,000	33,970,420			1.200	1.221	MAT		
FANNIE DISCOUNT NOTE			11/20/2017	Various	03/13/2018	19,947,500	(2,011)	29,867			20,000,000	19,919,644			1.280	1.303	MAT		
FANNIE DISCOUNT NOTE			11/22/2017	Various	03/19/2018	37,044,123	(3,374)	53,248			37,150,000	36,994,249			1.290	1.313	MAT		
FANNIE DISCOUNT NOTE			12/07/2017	Various	03/20/2018	14,956,680	(1,720)	13,333			15,000,000	14,945,067			1.280	1.303	MAT		
FANNIE DISCOUNT NOTE SERIES BB			12/05/2017	Various	03/22/2018	9,970,370	(1,074)	9,638			10,000,000	9,961,807			1.285	1.308	MAT		
FANNIE DISCOUNT NOTE			12/07/2017	Various	03/29/2018	14,951,625	(1,431)	13,490			15,000,000	14,939,567			1.295	1.318	MAT		
FANNIE DISCOUNT NOTE			12/06/2017	PERSHING LLC,USA	03/29/2018	24,196,713	(2,316)	22,704			24,275,000	24,176,326			1.295	1.318	MAT		
FANNIE DISCOUNT NOTE			12/11/2017	CANTOR FITZGERALD & CO. / CANT	04/02/2018	29,895,750	(5,667)	22,750			30,000,000	29,878,667			1.305	1.305	MAT		
FANNIE DISCOUNT NOTE			12/21/2017	Various	04/03/2018	14,947,290	(3,260)	5,913			15,000,000	14,944,638			1.290	1.313	MAT		
FANNIE DISCOUNT NOTE			12/11/2017	Various	04/03/2018	20,129,017	(3,874)	15,318			20,200,000	20,117,573			1.300	1.323	MAT		
FANNIE DISCOUNT NOTE			12/20/2017	Various	04/09/2018	39,850,200	(7,156)	17,467			40,000,000	39,839,889			1.310	1.334	MAT		
FANNIE MAE			08/23/2017	Various	01/11/2018	40,002,394	(110)	(32,846)			40,000,000	40,035,354	120,292		1.320	1.048	JAJO	130,356	60,927
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						2,789,119,739	(512,759)	5,578,868			2,795,380,000	2,784,053,646	120,292		XXX	XXX	XXX	130,356	60,927
3199999. Total - U.S. Special Revenues Bonds						2,789,119,739	(512,759)	5,578,868			2,795,380,000	2,784,053,646	120,292		XXX	XXX	XXX	130,356	60,927
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds															XXX	XXX	XXX		
4899999. Total - Hybrid Securities															XXX	XXX	XXX		
5599999. Total - Parent, Subsidiaries and Affiliates Bonds															XXX	XXX	XXX		
6099999. Subtotal - SVO Identified Funds															XXX	XXX	XXX		
7799999. Total - Issuer Obligations						3,765,276,922	(649,476)	7,978,678			3,773,470,000	3,757,947,734	718,760		XXX	XXX	XXX	1,171,487	852,721
7899999. Total - Residential Mortgage-Backed Securities															XXX	XXX	XXX		
7999999. Total - Commercial Mortgage-Backed Securities															XXX	XXX	XXX		
8099999. Total - Other Loan-Backed and Structured Securities															XXX	XXX	XXX		
8199999. Total - SVO Identified Funds															XXX	XXX	XXX		
8399999. Total Bonds						3,765,276,922	(649,476)	7,978,678			3,773,470,000	3,757,947,734	718,760		XXX	XXX	XXX	1,171,487	852,721
8699999. Total - Parent, Subsidiaries and Affiliates											XXX				XXX	XXX	XXX		
TIME DEPOSIT EURO (MCH)			10/31/2017								0.000				0.000	0.000		385	
9099999. Subtotal - Other Short-Term Invested Assets											XXX				XXX	XXX	XXX	385	
9199999 - Totals						3,765,276,922	(649,476)	7,978,678			XXX	3,757,947,734	718,760		XXX	XXX	XXX	1,171,872	852,721

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 December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
ESH8	25	3,291,805	S&P 500 E-MINI	Equity Portfolio	D2.2	Equity/Index	03/16/2018	CME SNZ20JLFK8MNNCL0OF39	12/14/2017	2,633.4824	2,676.0000	1,897,125					53,147	53,147	112,500	002	50
1289999. Subtotal - Long Futures - Hedging Other												1,897,125					53,147	53,147	112,500	XXX	XXX
1329999. Subtotal - Long Futures												1,897,125					53,147	53,147	112,500	XXX	XXX
1389999. Subtotal - Short Futures																				XXX	XXX
1399999. Subtotal - Hedging Effective																				XXX	XXX
1409999. Subtotal - Hedging Other												1,897,125					53,147	53,147	112,500	XXX	XXX
1419999. Subtotal - Replication																				XXX	XXX
1429999. Subtotal - Income Generation																				XXX	XXX
1439999. Subtotal - Other																				XXX	XXX
1449999 - Totals												1,897,125					53,147	53,147	112,500	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Total Net Cash Deposits			

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	Hedges the interest rate risk of assets
0002	Hedges the equity risk of assets
0007	Hedges the credit risk of assets
0009	Hedges the currency risk of assets

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
ESH7	36	4,121,894	S&P 500 E-MINI	Equity Portfolio	D2.2	Equity/Index	03/17/2017	CME SNZ20JLFK8MNNCL00F39	02/24/2017	2,290.0310	03/01/2017	2,311.1377	Closing Sale	37,992	37,992			002	50
ESM7	7	827,063	S&P 500 E-MINI	Equity Portfolio	D2.2	Equity/Index	06/19/2017	CME SNZ20JLFK8MNNCL00F39	05/10/2017	2,363.1253	05/18/2017	2,359.9368	Closing Sale	(1,116)	(1,116)			002	50
ESU7	64	7,879,015	S&P 500 E-MINI	Equity Portfolio	D2.2	Equity/Index	09/15/2017	CME SNZ20JLFK8MNNCL00F39	08/29/2017	2,462.2804	09/07/2017	2,458.4120	Closing Sale	(12,379)	(12,379)			002	50
ESZ7	61	7,706,574	S&P 500 E-MINI	Equity Portfolio	D2.2	Equity/Index	12/15/2017	CME SNZ20JLFK8MNNCL00F39	11/07/2017	2,526.8306	12/07/2017	2,584.5516	Closing Sale	176,049	176,049			002	50
1289999. Subtotal - Long Futures - Hedging Other														200,546	200,546			XXX	XXX
1329999. Subtotal - Long Futures														200,546	200,546			XXX	XXX
1389999. Subtotal - Short Futures																		XXX	XXX
1399999. Subtotal - Hedging Effective																		XXX	XXX
1409999. Subtotal - Hedging Other														200,546	200,546			XXX	XXX
1419999. Subtotal - Replication																		XXX	XXX
1429999. Subtotal - Income Generation																		XXX	XXX
1439999. Subtotal - Other																		XXX	XXX
1449999 - Totals														200,546	200,546			XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	Hedges the interest rate risk of assets
0002	Hedges the equity risk of assets
0007	Hedges the credit risk of assets
0009	Hedges the currency risk of assets

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

1	2	3	4	Book/Adjusted Carrying Value			Fair Value			11	12
				5	6	7	8	9	10		
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts With Book/Adjusted Carrying Value >0	Contracts With Book/Adjusted Carrying Value <0	Exposure Net of Collateral	Contracts With Fair Value >0	Contracts With Fair Value <0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX				1,897,125		1,897,125	112,500	112,500
0899999. Aggregate Sum of Central Clearinghouses											
0999999 - Gross Totals							1,897,125		1,897,125	112,500	112,500
1. Offset per SSAP No. 64											
2. Net after right of offset per SSAP No. 64											

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
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

(Securities lending collateral assets reported in aggregate on Line 10 of the Assets page and not included on Schedules A, B, BA, D, DB and E)

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0599999. Total - U.S. Government Bonds						XXX
1099999. Total - All Other Government Bonds						XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						XXX
2499999. Total - U.S. Political Subdivisions Bonds						XXX
3199999. Total - U.S. Special Revenues Bonds						XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						XXX
4899999. Total - Hybrid Securities						XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						XXX
6099999. Subtotal - SVO Identified Funds						XXX
6199999. Total - Issuer Obligations						XXX
6299999. Total - Residential Mortgage-Backed Securities						XXX
6399999. Total - Commercial Mortgage-Backed Securities						XXX
6499999. Total - Other Loan-Backed and Structured Securities						XXX
6599999. Total - SVO Identified Funds						XXX
6699999. Total Bonds						XXX
7099999. Total - Preferred Stocks						XXX
857509-30-1	Navigator Fund	M		14,296,181	14,296,181	
	Citibank NA			11,332,907	11,332,907	
7399999. Subtotal - Common Stocks - Mutual Funds				25,629,088	25,629,088	XXX
7599999. Total - Common Stocks				25,629,088	25,629,088	XXX
7699999. Total - Preferred and Common Stocks				25,629,088	25,629,088	XXX
9999999 - Totals				25,629,088	25,629,088	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ ..... Book/Adjusted Carrying Value $ .....
2. Average balance for the year Fair Value $ ..... Book/Adjusted Carrying Value $ .....
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:

NAIC 1 $ ..... NAIC 2 $ ..... NAIC 3 $ ..... NAIC 4 $ ..... NAIC 5 $ ..... NAIC 6 $ .....

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

(Securities lending collateral assets included on Schedules A, B, BA, D, DB and E and not reported in aggregate on Line 10 of the Assets page)

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
9999999 - Totals						XXX

NONE

General Interrogatories:

1. Total activity for the year — Fair Value $ ---------- Book/Adjusted Carrying Value $ ----------
2. Average balance for the year — Fair Value $ ---------- Book/Adjusted Carrying Value $ ----------

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 *
State Street Boston, MA		0.000			15,474,918	XXX
Citibank		0.000			(6,270,086)	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			9,204,832	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				XXX
0399999. Total Cash on Deposit	XXX	XXX			9,204,832	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash	XXX	XXX			9,204,832	XXX

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

1. January	642,270	4. April	7,211,798	7. July	12,304,979	10. October	7,903,588
2. February	11,243,448	5. May	49,615,700	8. August	1,102,588	11. November	148,321,784
3. March	32,522,198	6. June	10,381,562	9. September	2,807,318	12. December	9,204,832

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
	FED HOME LN DISCOUNT NT Federal Home Loan Bank Di 0 01		12/29/2017	0.000	01/02/2018	15,999,556		889
	UNITED STATES T-BILL		12/19/2017	1.218	01/11/2018	21,193,759		17,573
	UNITED STATES T-BILL		12/29/2017	0.900	01/02/2018	4,830,000		362
	TREASURY BILL United States Treasury Bi 0 01		12/20/2017	0.000	01/18/2018	14,491,355		5,589
	UNITED STATES T-BILL		12/13/2017	1.160	01/02/2018	17,825,000		30,468
	CASH MGMT BILL United States Cash Manage 0 01		12/29/2017	0.000	01/02/2018	98,996,700		6,600
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						173,336,369		61,480
0599999. Total - U.S. Government Bonds						173,336,369		61,480
1099999. Total - All Other Government Bonds								
1799999. Total - U.S. States, Territories and Possessions Bonds								
2499999. Total - U.S. Political Subdivisions Bonds								
	FED HOME LOAN DISCOUNT NOTE		10/27/2017	1.115	01/22/2018	19,985,660		40,883
	FED HOME LOAN DISCOUNT NOTE		11/09/2017	1.205	02/06/2018	24,238,862		43,056
	FED HOME LOAN DISCOUNT NOTE		12/07/2017	1.285	02/21/2018	9,981,670		8,924
	FANNIE DISCOUNT NOTE		11/02/2017	1.060	01/09/2018	9,997,490		17,667
	FANNIE DISCOUNT NOTE		11/07/2017	1.100	01/19/2018	18,988,429		31,931
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						83,192,111		142,461
3199999. Total - U.S. Special Revenues Bonds						83,192,111		142,461
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds								
4899999. Total - Hybrid Securities								
5599999. Total - Parent, Subsidiaries and Affiliates Bonds								
6099999. Subtotal - SVO Identified Funds								
7799999. Total - Issuer Obligations						256,528,480		203,941
7899999. Total - Residential Mortgage-Backed Securities								
7999999. Total - Commercial Mortgage-Backed Securities								
8099999. Total - Other Loan-Backed and Structured Securities								
8199999. Total - SVO Identified Funds								
8399999. Total Bonds						256,528,480		203,941
8899999 - Total Cash Equivalents						256,528,480		203,941

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						
37. Oklahoma OK						
38. Oregon OR						
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC						
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA						
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU						
54. Puerto Rico PR						
55. U.S. Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Alien and Other OT	XXX	XXX				
59. Subtotal	XXX	XXX				
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX				
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX				

NONE

ALPHABETICAL INDEX

ANNUAL STATEMENT BLANK

Analysis of Increase in Reserves During The Year 6
Analysis of Operations By Lines of Business 5
Asset Valuation Reserve Default Component 15
Asset Valuation Reserve Equity 17
Asset Valuation Reserve Replications (Synthetic) Assets 20
Assets 2
Exhibit 1 - Investment Expenses 8
Exhibit 2 - Investment Taxes, Licenses and Fees (Excluding Federal Income Taxes) 8
Exhibit 3 - Aggregate Reserve for Life, Annuity and Accident and Health Contracts 9
Exhibit 3 - Interrogatories 9
Exhibit 3A - Changes in Bases of Valuation During The Year 9
Exhibit 4 - Deposit-Type Contracts 10
Exhibit 5 - Reconciliation of Cash and Invested Assets 11
Exhibit 6 - Guaranteed Insurance and Annuity Products 12
Exhibit of Capital Gains (Losses) 7
Exhibit of Net Investment Income 7
Form for Calculating the Interest Maintenance Reserve (IMR) 14
General Interrogatories 13
Jurat Page 1
Liabilities, Surplus and Other Funds 3
Overflow Page For Write-ins 21
Schedule A - Part 1 ..... E01
Schedule A - Part 2 ..... E02
Schedule A - Part 3 ..... E03
Schedule A - Verification Between Years SI02
Schedule B - Part 1 ..... E04
Schedule B - Part 2 ..... E05
Schedule B - Part 3 ..... E06
Schedule B - Verification Between Years SI02
Schedule BA - Part 1 ..... E07
Schedule BA - Part 2 ..... E08
Schedule BA - Part 3 ..... E09
Schedule BA - Verification Between Years SI03
Schedule D - Part 1 ..... E10
Schedule D - Part 2 - Section 1 ..... E11
Schedule D - Part 2 - Section 2 ..... E12
Schedule D - Part 3 ..... E13
Schedule D - Part 4 ..... E14
Schedule D - Part 5 ..... E15
Schedule D - Summary By Country SI04
Schedule D - Verification Between Years SI03
Schedule DA - Part 1 ..... E17
Schedule DA - Verification Between Years SI10
Schedule DB - Part A - Section 1 ..... E18
Schedule DB - Part A - Section 2 ..... E19
Schedule DB - Part A - Verification Between Years SI11
Schedule DB - Part B - Section 1 ..... E20
Schedule DB - Part B - Section 2 ..... E21
Schedule DB - Part B - Verification Between Years SI11
Schedule DB - Part C - Section 1 ..... SI12
Schedule DB - Part C - Section 2 ..... SI13
Schedule DB - Part D - Section 1 ..... E22
Schedule DB - Part D - Section 2 ..... E23
Schedule DB - Verification SI14
Schedule DL - Part 1 ..... E24
Schedule DL - Part 2 ..... E25
Schedule E - Part 1 - Cash E26
Schedule E - Part 2 - Cash Equivalents E27
Schedule E - Part 3 - Special Deposits E28
Schedule E - Verification Between Years SI15
Summary of Operations 4