

2017

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Form 990-PF

Return of Private Foundation
or Section 4947(a)(1) Trust Treated as Private Foundation

OMB No 1545-0052

2017

Open to Public Inspection

Department of the Treasury
Internal Revenue Service

- Do not enter social security numbers on this form as it may be made public.
Go to www.irs.gov/Form990PF for instructions and the latest information.

For calendar year 2017 or tax year beginning

, and ending

Name of foundation
ELIZABETH HURLOCK BECKMAN AWARD

Number and street (or P.O. box number if mail is not delivered to street address) Room/suite
Wells Fargo Bank N A Trust Tax Dept - 6325 S RAINBOW BLVD STE 300

City or town, state or province, country, and ZIP or foreign postal code
LAS VEGAS NV 89118

Foreign country name Foreign province/state/county Foreign postal code

G Check all that apply
☐ Initial return ☐ Initial return of a former public charity
☐ Final return ☐ Amended return
☒ Address change ☐ Name change

H Check type of organization
☒ Section 501(c)(3) exempt private foundation
☐ Section 4947(a)(1) nonexempt charitable trust ☐ Other taxable private foundation

I Fair market value of all assets at end of year (from Part II, col (c), line 16) \$ 6,409,797

J Accounting method
☒ Cash ☐ Accrual
☐ Other (specify) _____

A Employer identification number
37-1564854

B Telephone number (see instructions)
888-730-4933

C If exemption application is pending, check here ☐

D 1. Foreign organizations, check here ☐
2. Foreign organizations meeting the 85% test, check here and attach computation ☐

E If private foundation status was terminated under section 507(b)(1)(A), check here ☐

F If the foundation is in a 60-month termination under section 507(b)(1)(B), check here ☐

Part I Analysis of Revenue and Expenses (The total of amounts in columns (b), (c), and (d) may not necessarily equal the amounts in column (a) (see instructions))

	(a) Revenue and expenses per books	(b) Net investment income	(c) Adjusted net income	(d) Disbursements for charitable purposes (cash basis only)
1 Contributions, gifts, grants, etc., received (attach schedule)				
2 Check ☒ if the foundation is not required to attach Sch. D				
3 Interest on savings and temporary cash investments				
4 Dividends and interest from securities	133,408	129,785		
5a Gross rents				
b Net rental income or (loss)				
6a Net gain or (loss) from sale of assets not on line 10	261,802			
b Gross sales price for all assets on line 6a 3,477,268				
7 Capital gain net income (from Part IV, line 2)		261,802		
8 Net short-term capital gain				
9 Income modifications				
10a Gross sales less returns and allowances				
b Less Cost of goods sold				
c Gross profit or (loss) (attach schedule)				
11 Other income (attach schedule)	971	971		
12 Total. Add lines 1 through 11	396,181	392,558	0	
13 Compensation of officers, directors, trustees, etc	73,761	37,398		36,363
14 Other employee salaries and wages				
15 Pension plans, employee benefits				
16a Legal fees (attach schedule)				
b Accounting fees (attach schedule)	4,492			4,492
c Other professional fees (attach schedule)	7,330			7,330
17 Interest				
18 Taxes (attach schedule) (see instructions)	9,387	4,200		
19 Depreciation (attach schedule) and depletion				
20 Occupancy				
21 Travel, conferences, and meetings				
22 Printing and publications				
23 Other expenses (attach schedule)	36,580	36,580		
24 Total operating and administrative expenses. Add lines 13 through 23	131,550	78,178	0	48,185
25 Contributions, gifts, grants paid	200,000			200,000
26 Total expenses and disbursements. Add lines 24 and 25	331,550	78,178	0	248,185
27 Subtract line 26 from line 12				
a Excess of revenue over expenses and disbursements	64,631			
b Net investment income (if negative, enter -0-)		314,380		
c Adjusted net income (if negative, enter -0-)			0	

For Paperwork Reduction Act Notice, see instructions.

HTA

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Part II Balance Sheets		Attached schedules and amounts in the description column should be for end-of-year amounts only (See instructions)		Beginning of year	End of year	
		(a) Book Value	(b) Book Value	(c) Fair Market Value		
Assets	1	Cash—non-interest-bearing				
	2	Savings and temporary cash investments	147,151	122,933	122,933	
	3	Accounts receivable ▶				
		Less allowance for doubtful accounts ▶				
	4	Pledges receivable ▶				
		Less allowance for doubtful accounts ▶				
	5	Grants receivable				
	6	Receivables due from officers, directors, trustees, and other disqualified persons (attach schedule) (see instructions)				
	7	Other notes and loans receivable (attach schedule) ▶				
		Less allowance for doubtful accounts ▶				
	8	Inventories for sale or use				
	9	Prepaid expenses and deferred charges				
	10a	Investments—U.S. and state government obligations (attach schedule)				
	b	Investments—corporate stock (attach schedule)				
	c	Investments—corporate bonds (attach schedule)				
	11	Investments—land, buildings, and equipment basis ▶				
	Less accumulated depreciation (attach schedule) ▶					
12	Investments—mortgage loans					
13	Investments—other (attach schedule)	5,177,278	5,247,120	6,286,864		
14	Land, buildings, and equipment basis ▶					
	Less accumulated depreciation (attach schedule) ▶					
15	Other assets (describe ▶)					
16	Total assets (to be completed by all filers—see the instructions. Also, see page 1, item I)	5,324,429	5,370,053	6,409,797		
Liabilities	17	Accounts payable and accrued expenses				
	18	Grants payable				
	19	Deferred revenue				
	20	Loans from officers, directors, trustees, and other disqualified persons				
	21	Mortgages and other notes payable (attach schedule)				
	22	Other liabilities (describe ▶)				
	23	Total liabilities (add lines 17 through 22)	0	0		
Net Assets or Fund Balances	Foundations that follow SFAS 117, check here and complete lines 24 through 26, and lines 30 and 31. ☐					
	24	Unrestricted				
	25	Temporarily restricted				
	26	Permanently restricted				
	Foundations that do not follow SFAS 117, check here and complete lines 27 through 31. ☒					
	27	Capital stock, trust principal, or current funds	5,324,429	5,370,053		
	28	Paid-in or capital surplus, or land, bldg, and equipment fund				
	29	Retained earnings, accumulated income, endowment, or other funds				
	30	Total net assets or fund balances (see instructions)	5,324,429	5,370,053		
	31	Total liabilities and net assets/fund balances (see instructions)	5,324,429	5,370,053		

Part III Analysis of Changes in Net Assets or Fund Balances

1	Total net assets or fund balances at beginning of year—Part II, column (a), line 30 (must agree with end-of-year figure reported on prior year's return)	1	5,324,429
2	Enter amount from Part I, line 27a	2	64,631
3	Other increases not included in line 2 (itemize) ▶ See Attached Statement	3	10,085
4	Add lines 1, 2, and 3	4	5,399,145
5	Decreases not included in line 2 (itemize) ▶ See Attached Statement	5	29,092
6	Total net assets or fund balances at end of year (line 4 minus line 5)—Part II, column (b), line 30	6	5,370,053

Part IV Capital Gains and Losses for Tax on Investment Income

a) List and describe the kind(s) of property sold (for example, real estate, 2-story brick warehouse, or common stock, 200 shs MLC Co.)		(b) How acquired P—Purchase D—Donation	(c) Date acquired (mo., day, yr.)	(d) Date sold (mo., day, yr.)
1a See Attached Statement				
b				
c				
d				
e				
(e) Gross sales price	(f) Depreciation allowed (or allowable)	(g) Cost or other basis plus expense of sale	(h) Gain or (loss) ((e) plus (f) minus (g))	
a				
b				
c				
d				
e				
Complete only for assets showing gain in column (h) and owned by the foundation on 12/31/69			(i) Gains (Col. (h) gain minus col. (k), but not less than -0-) or Losses (from col. (h))	
(i) FMV as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col. (i) over col. (j), if any		
a				
b				
c				
d				
e				
2 Capital gain net income or (net capital loss) { If gain, also enter in Part I, line 7 If (loss), enter -0- in Part I, line 7 }			2	261,802
3 Net short-term capital gain or (loss) as defined in sections 1222(5) and (6) If gain, also enter in Part I, line 8, column (c). See instructions. If (loss), enter -0- in Part I, line 8 }			3	0

Part V Qualification Under Section 4940(e) for Reduced Tax on Net Investment Income

(For optional use by domestic private foundations subject to the section 4940(a) tax on net investment income.)

If section 4940(d)(2) applies, leave this part blank.

Was the foundation liable for the section 4942 tax on the distributable amount of any year in the base period? ☐ Yes ☒ No

If "Yes," the foundation doesn't qualify under section 4940(e). Do not complete this part.

(a) Base period years Calendar year (or tax year beginning in)	(b) Adjusted qualifying distributions	(c) Net value of noncharitable-use assets	(d) Distribution ratio (col. (b) divided by col. (c))
2016	221,222	5,602,026	0.039490
2015	341,997	5,928,910	0.057683
2014	323,641	6,206,383	0.052146
2013	332,549	6,108,830	0.054437
2012	529,372	6,109,662	0.086645
2 Total of line 1, column (d)			2 0.290401
3 Average distribution ratio for the 5-year base period—divide the total on line 2 by 5.0, or by the number of years the foundation has been in existence if less than 5 years			3 0.058080
4 Enter the net value of noncharitable-use assets for 2017 from Part X, line 5			4 6,067,742
5 Multiply line 4 by line 3			5 352,414
6 Enter 1% of net investment income (1% of Part I, line 27b)			6 3,144
7 Add lines 5 and 6			7 355,558
8 Enter qualifying distributions from Part XII, line 4 If line 8 is equal to or greater than line 7, check the box in Part VI, line 1b, and complete that part using a 1% tax rate. See the Part VI instructions			8 248,185

Part VI Excise Tax Based on Investment Income (Section 4940(a), 4940(b), 4940(e), or 4948—see instructions)

1a	Exempt operating foundations described in section 4940(d)(2), check here ☐ and enter "N/A" on line 1 Date of ruling or determination letter _____ (attach copy of letter if necessary—see instructions)			
b	Domestic foundations that meet the section 4940(e) requirements in Part V, check here ☐ and enter 1% of Part I, line 27b			
c	All other domestic foundations enter 2% of line 27b Exempt foreign organizations, enter 4% of Part I, line 12, col (b)			
1			6,288	
2	Tax under section 511 (domestic section 4947(a)(1) trusts and taxable foundations only, others, enter -0-)		0	
3	Add lines 1 and 2		6,288	
4	Subtitle A (income) tax (domestic section 4947(a)(1) trusts and taxable foundations only, others, enter -0-)			
5	Tax based on investment income. Subtract line 4 from line 3. If zero or less, enter -0-		6,288	
6	Credits/Payments			
a	2017 estimated tax payments and 2016 overpayment credited to 2017	6a	3,288	
b	Exempt foreign organizations—tax withheld at source	6b		
c	Tax paid with application for extension of time to file (Form 8868)	6c	6,500	
d	Backup withholding erroneously withheld	6d		
7	Total credits and payments Add lines 6a through 6d		9,788	
8	Enter any penalty for underpayment of estimated tax Check here ☐ if Form 2220 is attached			
9	Tax due. If the total of lines 5 and 8 is more than line 7, enter amount owed		0	
10	Overpayment. If line 7 is more than the total of lines 5 and 8, enter the amount overpaid		3,500	
11	Enter the amount of line 10 to be Credited to 2018 estimated tax Refunded		3,500	0

Part VII-A Statements Regarding Activities

	Yes	No
1a During the tax year, did the foundation attempt to influence any national, state, or local legislation or did it participate or intervene in any political campaign?		X
b Did it spend more than \$100 during the year (either directly or indirectly) for political purposes? See the instructions for the definition If the answer is "Yes" to 1a or 1b , attach a detailed description of the activities and copies of any materials published or distributed by the foundation in connection with the activities		X
1c Did the foundation file Form 1120-POL for this year?		X
d Enter the amount (if any) of tax on political expenditures (section 4955) imposed during the year (1) On the foundation \$ _____ (2) On foundation managers \$ _____		
e Enter the reimbursement (if any) paid by the foundation during the year for political expenditure tax imposed on foundation managers \$ _____		
2 Has the foundation engaged in any activities that have not previously been reported to the IRS? If "Yes," attach a detailed description of the activities		X
3 Has the foundation made any changes, not previously reported to the IRS, in its governing instrument, articles of incorporation, or bylaws, or other similar instruments? If "Yes," attach a conformed copy of the changes		X
4a Did the foundation have unrelated business gross income of \$1,000 or more during the year?		X
b If "Yes," has it filed a tax return on Form 990-T for this year?	N/A	
5 Was there a liquidation, termination, dissolution, or substantial contraction during the year? If "Yes," attach the statement required by <i>General Instruction T</i>		X
6 Are the requirements of section 508(e) (relating to sections 4941 through 4945) satisfied either • By language in the governing instrument, or • By state legislation that effectively amends the governing instrument so that no mandatory directions that conflict with the state law remain in the governing instrument?	X	
7 Did the foundation have at least \$5,000 in assets at any time during the year? If "Yes," complete Part II, col (c), and Part XV	X	
8a Enter the states to which the foundation reports or with which it is registered See instructions <u>GA</u>		
b If the answer is "Yes" to line 7, has the foundation furnished a copy of Form 990-PF to the Attorney General (or designate) of each state as required by <i>General Instruction G</i> ? If "No," attach explanation	X	
9 Is the foundation claiming status as a private operating foundation within the meaning of section 4942(j)(3) or 4942(j)(5) for calendar year 2017 or the tax year beginning in 2017? See the instructions for Part XIV If "Yes," complete Part XIV		X
10 Did any persons become substantial contributors during the tax year? If "Yes," attach a schedule listing their names and addresses		X

Part VII-A Statements Regarding Activities (continued)

	Yes	No
11 At any time during the year, did the foundation, directly or indirectly, own a controlled entity within the meaning of section 512(b)(13)? If "Yes," attach schedule See instructions	11	X
12 Did the foundation make a distribution to a donor advised fund over which the foundation or a disqualified person had advisory privileges? If "Yes," attach statement See instructions	12	X
13 Did the foundation comply with the public inspection requirements for its annual returns and exemption application? Website address ► N/A	13	X
14 The books are in care of ► WELLS FARGO BANK N.A. Telephone no ► 888-730-4933 Located at ► 6325 S RAINBOW BLVD STE 300 LAS VEGAS NV ZIP+4 ► 89118		
15 Section 4947(a)(1) nonexempt charitable trusts filing Form 990-PF in lieu of Form 1041—check here and enter the amount of tax-exempt interest received or accrued during the year ► 15 N/A		
16 At any time during calendar year 2017, did the foundation have an interest in or a signature or other authority over a bank, securities, or other financial account in a foreign country? See the instructions for exceptions and filing requirements for FinCEN Form 114 If "Yes," enter the name of the foreign country ►	16	X

Part VII-B Statements Regarding Activities for Which Form 4720 May Be Required

File Form 4720 if any item is checked in the "Yes" column, unless an exception applies.

	Yes	No
1a During the year, did the foundation (either directly or indirectly) (1) Engage in the sale or exchange, or leasing of property with a disqualified person? ☐ Yes ☒ No (2) Borrow money from, lend money to, or otherwise extend credit to (or accept it from) a disqualified person? ☐ Yes ☒ No (3) Furnish goods, services, or facilities to (or accept them from) a disqualified person? ☐ Yes ☒ No (4) Pay compensation to, or pay or reimburse the expenses of, a disqualified person? ☒ Yes ☐ No (5) Transfer any income or assets to a disqualified person (or make any of either available for the benefit or use of a disqualified person)? ☐ Yes ☒ No (6) Agree to pay money or property to a government official? (Exception. Check "No" if the foundation agreed to make a grant to or to employ the official for a period after termination of government service, if terminating within 90 days) ☐ Yes ☒ No		
b If any answer is "Yes" to 1a(1)–(6), did any of the acts fail to qualify under the exceptions described in Regulations section 53.4941(d)-3 or in a current notice regarding disaster assistance? See instructions Organizations relying on a current notice regarding disaster assistance, check here ► ☐	1b	X
c Did the foundation engage in a prior year in any of the acts described in 1a, other than excepted acts, that were not corrected before the first day of the tax year beginning in 2017?	1c	X
2 Taxes on failure to distribute income (section 4942) (does not apply for years the foundation was a private operating foundation defined in section 4942(j)(3) or 4942(j)(5))		
a At the end of tax year 2017, did the foundation have any undistributed income (lines 6d and 6e, Part XIII) for tax year(s) beginning before 2017? ☐ Yes ☒ No If "Yes," list the years ► 20____, 20____, 20____, 20____		
b Are there any years listed in 2a for which the foundation is not applying the provisions of section 4942(a)(2) (relating to incorrect valuation of assets) to the year's undistributed income? (If applying section 4942(a)(2) to all years listed, answer "No" and attach statement—see instructions)	2b	N/A
c If the provisions of section 4942(a)(2) are being applied to any of the years listed in 2a, list the years here ► 20____, 20____, 20____, 20____		
3a Did the foundation hold more than a 2% direct or indirect interest in any business enterprise at any time during the year? ☐ Yes ☒ No		
b If "Yes," did it have excess business holdings in 2017 as a result of (1) any purchase by the foundation or disqualified persons after May 26, 1969, (2) the lapse of the 5-year period (or longer period approved by the Commissioner under section 4943(c)(7)) to dispose of holdings acquired by gift or bequest, or (3) the lapse of the 10-, 15-, or 20-year first phase holding period? (Use Schedule C, Form 4720, to determine if the foundation had excess business holdings in 2017)	3b	N/A
4a Did the foundation invest during the year any amount in a manner that would jeopardize its charitable purposes?	4a	X
b Did the foundation make any investment in a prior year (but after December 31, 1969) that could jeopardize its charitable purpose that had not been removed from jeopardy before the first day of the tax year beginning in 2017?	4b	X

Part VII-B Statements Regarding Activities for Which Form 4720 May Be Required (continued)

5a During the year, did the foundation pay or incur any amount to

(1) Carry on propaganda, or otherwise attempt to influence legislation (section 4945(e))? ☐ Yes ☒ No

(2) Influence the outcome of any specific public election (see section 4955), or to carry on, directly or indirectly, any voter registration drive? ☐ Yes ☒ No

(3) Provide a grant to an individual for travel, study, or other similar purposes? ☒ Yes ☐ No

(4) Provide a grant to an organization other than a charitable, etc., organization described in section 4945(d)(4)(A)? See instructions ☐ Yes ☒ No

(5) Provide for any purpose other than religious, charitable, scientific, literary, or educational purposes, or for the prevention of cruelty to children or animals? ☐ Yes ☒ No

b If any answer is "Yes" to 5a(1)–(5), did **any** of the transactions fail to qualify under the exceptions described in Regulations section 53.4945 or in a current notice regarding disaster assistance? See instructions ☐ Yes ☒ No

Organizations relying on a current notice regarding disaster assistance, check here ☐

c If the answer is "Yes" to question 5a(4), does the foundation claim exemption from the tax because it maintained expenditure responsibility for the grant? ☐ Yes ☐ No

If "Yes," attach the statement required by Regulations section 53.4945–5(d) N/A

6a Did the foundation, during the year, receive any funds, directly or indirectly, to pay premiums on a personal benefit contract? ☐ Yes ☒ No

b Did the foundation, during the year, pay premiums, directly or indirectly, on a personal benefit contract? ☐ Yes ☒ No

If "Yes" to 6b, file Form 8870

7a At any time during the tax year, was the foundation a party to a prohibited tax shelter transaction? ☐ Yes ☒ No

b If "Yes," did the foundation receive any proceeds or have any net income attributable to the transaction? ☐ Yes ☒ No

Part VIII Information About Officers, Directors, Trustees, Foundation Managers, Highly Paid Employees, and Contractors**1 List all officers, directors, trustees, and foundation managers and their compensation. See instructions.**

(a) Name and address	(b) Title, and average hours per week devoted to position	(c) Compensation (If not paid, enter -0-)	(d) Contributions to employee benefit plans and deferred compensation	(e) Expense account, other allowances
Wells Fargo Bank, N.A. 6325 S RAINBOW BLVD STE 300 LAS VEGAS, NV 89101	TRUSTEE SEE ATTACHED	49,864		
DR. MILLICENT BOND 7 FOREST VIEW ROAD ROSE VALLEY, PA 19086	ADVISORY COMM 5 00	7,966		
DR. NADINE KASLOW 605 W 11TH ST APT 82 NEW YORK, NY 10025	ADVISORY COMM 5 00	7,966		
DR. DENNIS MITCHELL 1923 FOREST GREEN DR ATLANTA, GA 30329	ADVISORY COMM 5 00	7,965		

2 Compensation of five highest-paid employees (other than those included on line 1—see instructions). If none, enter "NONE."

(a) Name and address of each employee paid more than \$50,000	(b) Title, and average hours per week devoted to position	(c) Compensation	(d) Contributions to employee benefit plans and deferred compensation	(e) Expense account, other allowances
NONE				

Total number of other employees paid over \$50,000

0

Part VIII Information About Officers, Directors, Trustees, Foundation Managers, Highly Paid Employees, and Contractors *(continued)***3 Five highest-paid independent contractors for professional services. See instructions. If none, enter "NONE."**

(a) Name and address of each person paid more than \$50,000	(b) Type of service	(c) Compensation
NONE		

Total number of others receiving over \$50,000 for professional services ▶**Part IX-A Summary of Direct Charitable Activities**

List the foundation's four largest direct charitable activities during the tax year. Include relevant statistical information such as the number of organizations and other beneficiaries served, conferences convened, research papers produced, etc.	Expenses
1 NONE	
2	
3	
4	

Part IX-B Summary of Program-Related Investments (see instructions)

Describe the two largest program-related investments made by the foundation during the tax year on lines 1 and 2	Amount
1 NONE	
2	
All other program-related investments. See instructions.	
3 NONE	
Total. Add lines 1 through 3 ▶	0

Part X Minimum Investment Return (All domestic foundations must complete this part. Foreign foundations, see instructions.)

1	Fair market value of assets not used (or held for use) directly in carrying out charitable, etc., purposes		
a	Average monthly fair market value of securities	1a	5,954,574
b	Average of monthly cash balances	1b	205,570
c	Fair market value of all other assets (see instructions)	1c	
d	Total (add lines 1a, b, and c)	1d	6,160,144
e	Reduction claimed for blockage or other factors reported on lines 1a and 1c (attach detailed explanation)	1e	
2	Acquisition indebtedness applicable to line 1 assets	2	
3	Subtract line 2 from line 1d	3	6,160,144
4	Cash deemed held for charitable activities. Enter 1½ % of line 3 (for greater amount, see instructions)	4	92,402
5	Net value of noncharitable-use assets. Subtract line 4 from line 3. Enter here and on Part V, line 4	5	6,067,742
6	Minimum investment return. Enter 5% of line 5	6	303,387

Part XI Distributable Amount (see instructions) (Section 4942(j)(3) and (j)(5) private operating foundations and certain foreign organizations, check here ☐ and do not complete this part.)

1	Minimum investment return from Part X, line 6	1	303,387
2a	Tax on investment income for 2017 from Part VI, line 5	2a	6,288
b	Income tax for 2017 (This does not include the tax from Part VI.)	2b	
c	Add lines 2a and 2b	2c	6,288
3	Distributable amount before adjustments. Subtract line 2c from line 1	3	297,099
4	Recoveries of amounts treated as qualifying distributions	4	
5	Add lines 3 and 4	5	297,099
6	Deduction from distributable amount (see instructions)	6	
7	Distributable amount as adjusted. Subtract line 6 from line 5. Enter here and on Part XIII, line 1	7	297,099

Part XII Qualifying Distributions (see instructions)

1	Amounts paid (including administrative expenses) to accomplish charitable, etc., purposes		
a	Expenses, contributions, gifts, etc.—total from Part I, column (d), line 26	1a	248,185
b	Program-related investments—total from Part IX-B	1b	
2	Amounts paid to acquire assets used (or held for use) directly in carrying out charitable, etc., purposes	2	
3	Amounts set aside for specific charitable projects that satisfy the		
a	Suitability test (prior IRS approval required)	3a	
b	Cash distribution test (attach the required schedule)	3b	
4	Qualifying distributions. Add lines 1a through 3b. Enter here and on Part V, line 8, and Part XIII, line 4	4	248,185
5	Foundations that qualify under section 4940(e) for the reduced rate of tax on net investment income. Enter 1% of Part I, line 27b. See instructions.	5	
6	Adjusted qualifying distributions. Subtract line 5 from line 4	6	248,185

Note. The amount on line 6 will be used in Part V, column (b), in subsequent years when calculating whether the foundation qualifies for the section 4940(e) reduction of tax in those years.

Part XIII Undistributed Income (see instructions)

	(a) Corpus	(b) Years prior to 2016	(c) 2016	(d) 2017
1 Distributable amount for 2017 from Part XI, line 7				297,099
2 Undistributed income, if any, as of the end of 2017				
a Enter amount for 2016 only			50,614	
b Total for prior years 20____, 20____, 20____				
3 Excess distributions carryover, if any, to 2017				
a From 2012				
b From 2013				
c From 2014				
d From 2015				
e From 2016				
f Total of lines 3a through e	0			
4 Qualifying distributions for 2017 from Part XII, line 4 $\blacktriangleright$ \$ 248,185				
a Applied to 2016, but not more than line 2a			50,614	
b Applied to undistributed income of prior years (Election required—see instructions)				
c Treated as distributions out of corpus (Election required—see instructions)				
d Applied to 2017 distributable amount				197,571
e Remaining amount distributed out of corpus				
5 Excess distributions carryover applied to 2017 (If an amount appears in column (d), the same amount must be shown in column (a))				
6 Enter the net total of each column as indicated below:				
a Corpus Add lines 3f, 4c, and 4e Subtract line 5	0			
b Prior years' undistributed income Subtract line 4b from line 2b		0		
c Enter the amount of prior years' undistributed income for which a notice of deficiency has been issued, or on which the section 4942(a) tax has been previously assessed				
d Subtract line 6c from line 6b Taxable amount—see instructions				
e Undistributed income for 2016 Subtract line 4a from line 2a Taxable amount—see instructions			0	
f Undistributed income for 2017 Subtract lines 4d and 5 from line 1 This amount must be distributed in 2018				99,528
7 Amounts treated as distributions out of corpus to satisfy requirements imposed by section 170(b)(1)(F) or 4942(g)(3) (Election may be required—see instructions)				
8 Excess distributions carryover from 2012 not applied on line 5 or line 7 (see instructions)				
9 Excess distributions carryover to 2018. Subtract lines 7 and 8 from line 6a				
10 Analysis of line 9				
a Excess from 2013				
b Excess from 2014				
c Excess from 2015				
d Excess from 2016				
e Excess from 2017				

Part XV Supplementary Information *(continued)***3 Grants and Contributions Paid During the Year or Approved for Future Payment**

Recipient	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
Name and address (home or business)				
a <i>Paid during the year</i> See Attached Statement				
Total				3a 200,000
b <i>Approved for future payment</i> NONE				
Total				3b 0

Continuation of Part XV, Line 3a (990-PF) - Grants and Contributions Paid During the Year

Recipient(s) paid during the year

Name

DAVID JOHN LEE

Street

2775 N ROADRUNNER PKWY 108

City

LAS CRUCES

State

NM

Zip Code

88011

Foreign Country**Relationship**

NONE

Foundation Status

I

Purpose of grant/contribution

AWARD EDUCATIONAL PURPOSES

Amount

25,000

Name

PUNCKY PAUL HEPPNER

Street

8040 TURTLE CREEK LANE

City

COLUMBIA

State

MO

Zip Code

65203

Foreign Country**Relationship**

NONE

Foundation Status

I

Purpose of grant/contribution

AWARD EDUCATIONAL PURPOSES

Amount

25,000

Name

CHRISTOPHER C WHALEN

Street

1501 HICKORY HILL DRIVE

City

WATKINSVILLE

State

GA

Zip Code

30677

Foreign Country**Relationship**

NONE

Foundation Status

I

Purpose of grant/contribution

AWARD EDUCATIONAL PURPOSES

Amount

25,000

Name

KAREN MAY O'BRIEN

Street

14724 LOCUSTWOOD LANE

City

SILVER SPRING

State

MD

Zip Code

20905

Foreign Country**Relationship**

NONE

Foundation Status

I

Purpose of grant/contribution

AWARD EDUCATIONAL PURPOSES

Amount

25,000

Name

PHILIP G ZIMBARDO

Street

25 MONTCLAIR TERRACE

City

SAN FRANCISCO

State

CA

Zip Code

94109

Foreign Country**Relationship**

NONE

Foundation Status

I

Purpose of grant/contribution

AWARD EDUCATIONAL PURPOSES

Amount

25,000

Name

JOY BANKS

Street

8308 FLOWER AVE #402

City

TAKOMA PARK

State

MD

Zip Code

20912

Foreign Country**Relationship**

NONE

Foundation Status

I

Purpose of grant/contribution

AWARD EDUCATIONAL PURPOSES

Amount

25,000

Continuation of Part XV, Line 3a (990-PF) - Grants and Contributions Paid During the Year

Recipient(s) paid during the year

Name

HOWARD KASSINOVE

Street

1018 TAMARISK WEST ST

City

RANCHO MIRAGE

State

CA

Zip Code

92270

Foreign Country

Relationship

NONE

Foundation Status

I

Purpose of grant/contribution

AWARD EDUCATIONAL PURPOSES

Amount

25,000

Name

HAROLD D ROTEVANT

Street

395 S GULF RD

City

BELCHERTOWN

State

MA

Zip Code

01007

Foreign Country

Relationship

NONE

Foundation Status

I

Purpose of grant/contribution

AWARD EDUCATIONAL PURPOSES

Amount

25,000

Name

Street

City

State

Zip Code

Foreign Country

Relationship

Foundation Status

Purpose of grant/contribution

Amount

Name

Street

City

State

Zip Code

Foreign Country

Relationship

Foundation Status

Purpose of grant/contribution

Amount

Name

Street

City

State

Zip Code

Foreign Country

Relationship

Foundation Status

Purpose of grant/contribution

Amount

Name

Street

City

State

Zip Code

Foreign Country

Relationship

Foundation Status

Purpose of grant/contribution

Amount

Part I, Line 6 (990-PF) - Gain/Loss from Sale of Assets Other Than Inventory

Long Term CG Distributions		Amount	Short Term CG Distributions		Amount	Totals										Gross Sales		Cost or Other Basis, Expenses, Depreciation and Adjustments			Net Gain or Loss	
		37,021			0	Capital Gains/Losses										3,477,268		3,215,466			261,802	
	Description	CUSIP #	Check "x" if to include in Part IV	Purchaser	Check "x" if Purchaser is a Business	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Adjustments	Net Gain or Loss							
1	FHLMC POOL #G08669 4.00%	3128MJW7	X				7/13/2016	2/15/2017	14	15				0	-1							
2	FHLMC POOL #G08669 4.00%	3128MJW7	X				8/8/2016	2/15/2017	62	66				0	-4							
3	FHLMC POOL #G08669 4.00%	3128MJW7	X				3/8/2016	2/15/2017	2	2				0	0							
4	FHLMC POOL #G08669 4.00%	3128MJW7	X				3/8/2016	2/15/2017	0	0				0	0							
5	FHLMC POOL #G08669 4.00%	3128MJW7	X				4/7/2016	2/15/2017	1	1				0	0							
6	FHLMC POOL #G08669 4.00%	3128MJW7	X				2/9/2016	2/15/2017	2	2				0	0							
7	FHLMC POOL #G08669 4.00%	3128MJW7	X				2/9/2016	2/15/2017	1	1				0	0							
8	FHLMC POOL #G08669 4.00%	3128MJW7	X				2/9/2016	2/15/2017	0	0				0	0							
9	FHLMC POOL #G08669 4.00%	3128MJW7	X				8/8/2016	2/15/2017	2	2				0	0							
10	FHLMC POOL #G08669 4.00%	3128MJW7	X				8/8/2016	2/15/2017	1	1				0	0							
11	FHLMC POOL #G08669 4.00%	3128MJW7	X				8/8/2016	2/15/2017	0	0				0	0							
12	FMC TECHNOLOGIES INC.	30249U10	X				11/30/2015	1/16/2017	19,897	19,828				0	69							
13	FMC TECHNOLOGIES INC.	30249U10	X				8/31/2016	1/16/2017	3,695	2,933				0	762							
14	FMC TECHNOLOGIES INC.	30249U10	X				8/31/2016	1/16/2017	2,523	2,523				0	-51							
15	FCB FINANCIAL HOLDINGS	30255G10	X				12/9/2016	5/31/2017	6,484	3,288				0	3,196							
16	FANUC CORPORATION ADR	3073051C	X				3/7/2016	2/21/2017	1,079	861				0	218							
17	FANUC CORPORATION ADR	3073051C	X				12/9/2016	2/19/2017	715	469				0	246							
18	FHLMC POOL #G08669 4.00%	3128MJW7	X				2/9/2016	2/15/2017	73	79				0	-6							
19	FHLMC POOL #G08669 4.00%	3128MJW7	X				3/10/2016	2/15/2017	28	28				0	-2							
20	FHLMC POOL #G08669 4.00%	3128MJW7	X				2/9/2016	2/15/2017	1	1				0	-1							
21	FHLMC POOL #G08669 4.00%	3133AP25	X				5/9/2016	1/15/2017	210	223				0	-13							
22	FHLMC POOL #G08669 4.00%	3133AP25	X				2/15/2017	1/15/2017	130	133				0	-3							
23	FHLMC POOL #G08669 4.00%	3133AP25	X				3/8/2017	1/15/2017	2	2				0	0							
24	FHLMC POOL #G08669 4.00%	3133AP25	X				9/11/2017	1/15/2017	18	18				0	-13							
25	FHLMC POOL #G08669 4.00%	3133AP25	X				5/9/2016	2/15/2017	215	228				0	0							
26	FHLMC POOL #G08669 4.00%	3133AP25	X				2/15/2017	2/15/2017	133	136				0	-3							
27	FHLMC POOL #G08669 4.00%	3133AP25	X				3/8/2017	2/15/2017	2	2				0	0							
28	FHLMC POOL #G08669 4.00%	3126MJW7	X				8/8/2016	2/15/2017	0	0				0	0							
29	FHLMC POOL #G08669 4.00%	3126MJW7	X				2/9/2016	3/15/2017	62	66				0	-4							
30	FHLMC POOL #G08669 4.00%	3126MJW7	X				3/10/2016	3/15/2017	22	23				0	-1							
31	FHLMC POOL #G08669 4.00%	3126MJW7	X				2/9/2016	3/15/2017	1	1				0	-1							
32	FHLMC POOL #G08669 4.00%	3126MJW7	X				7/13/2016	3/15/2017	11	12				0	-1							
33	FHLMC POOL #G08669 4.00%	3126MJW7	X				8/8/2016	3/15/2017	52	56				0	-4							
34	FHLMC POOL #G08669 4.00%	3133AP25	X				3/8/2017	7/15/2017	2	2				0	0							
35	FHLMC POOL #G08669 4.00%	3133AP25	X				5/9/2016	3/15/2017	226	235				0	-13							
36	FHLMC POOL #G08669 4.00%	3133AP25	X				2/15/2017	3/15/2017	139	143				0	-4							
37	FHLMC POOL #G08669 4.00%	3133AP25	X				3/8/2017	3/15/2017	2	2				0	0							
38	FHLMC POOL #G08669 4.00%	3133AP25	X				5/9/2016	3/15/2017	235	249				0	-14							
39	FHLMC POOL #G08669 4.00%	3133AP25	X				2/15/2017	3/15/2017	145	149				0	-4							
40	FHLMC POOL #G08669 4.00%	3133AP25	X				3/8/2017	3/15/2017	2	2				0	0							
41	FHLMC POOL #G08669 4.00%	3133AP25	X				5/9/2016	10/15/2017	196	208				0	-12							
42	FHLMC POOL #G08669 4.00%	3133AP25	X				2/15/2017	10/15/2017	121	124				0	-3							
43	FHLMC POOL #G08669 4.00%	3133AP25	X				3/8/2017	10/15/2017	1	1				0	-1							
44	FHLMC POOL #G08669 4.00%	3133AP25	X				9/11/2017	10/15/2017	16	17				0	-1							
45	FHLMC POOL #G08669 4.00%	3133AP25	X				9/11/2017	10/15/2017	19	19				0	-1							
46	FHLMC POOL #G08669 4.00%	3133AP25	X				5/9/2016	1/15/2017	201	213				0	-12							
47	FHLMC POOL #G08669 4.00%	3133AP25	X				2/15/2017	1/15/2017	124	127				0	-3							
48	FHLMC POOL #G08669 4.00%	3133AP25	X				3/8/2017	1/15/2017	2	2				0	0							
49	FHLMC POOL #G08669 4.00%	3133AP25	X				9/11/2017	1/15/2017	17	18				0	-1							
50	FED NATL MTG ASSN	623	X				9/28/2016	3/23/2017	5,772	5,785				0	-13							
51	FHLMC POOL #G08669 4.00%	3126MJW7	X				3/7/2017	1/15/2017	1	1				0	0							
52	FHLMC POOL #G08669 4.00%	3126MJW7	X				3/7/2017	1/15/2017	0	0				0	0							
53	FHLMC POOL #G08669 4.00%	3126MJW7	X				3/7/2017	1/15/2017	0	0				0	0							
54	FHLMC POOL #G08669 4.00%	3126MJW7	X				3/7/2017	1/15/2017	1	1				0	0							
55	FHLMC POOL #G08669 4.00%	3126MJW7	X				8/10/2017	1/15/2017	26	27				0	-1							
56	FHLMC POOL #G08669 4.00%	3126MJW7	X				8/23/2017	1/15/2017	231	245				0	-14							
57	FHLMC POOL #G08669 4.00%	3126MJW7	X				2/9/2016	1/15/2017	44	47				0	-3							
58	FHLMC POOL #G08669 4.00%	3126MJW7	X				12/8/2016	2/15/2017	64	63				0	1							
59	FHLMC POOL #G08669 4.00%	3126MJW7	X				12/8/2016	3/15/2017	72	72				0	0							
60	FHLMC POOL #G08669 4.00%	3126MJW7	X				12/8/2016	4/15/2017	91	90				0	1							
61	FHLMC POOL #G08669 4.00%	3126MJW7	X				12/8/2016	3/15/2017	39	38				0	1							
62	FHLMC POOL #G08669 4.00%	3126MJW7	X				12/8/2016	3/15/2017	99	99				0	0							
63	FHLMC POOL #G08669 4.00%	3126MJW7	X				12/8/2016	3/15/2017	42	42				0	0							
64	FHLMC POOL #G08669 4.00%	3126MJW7	X				12/8/2016	3/15/2017	111	110				0	1							
65	FHLMC POOL #G08669 4.00%	3126MJW7	X				8/16/2016	3/25/2017	275	302				0	-27							
66	FHLMC POOL #G08669 4.00%	3126MJW7	X				8/16/2016	4/25/2017	225	247				0	-22							
67	FHLMC POOL #G08669 4.00%	3126MJW7	X				8/16/2016	5/16/2017	11,453	1,567				0	-214							
68	FHLMC POOL #G08669 4.00%	3126MJW7	X				9/16/2016	5/25/2017	207	227				0	-20							
69	FHLMC POOL #G08669 4.00%	3126MJW7	X				5/18/2017	7/25/2017	405	439				0	-34							
70	FHLMC POOL #G08669 4.00%	3126MJW7	X				5/18/2017	7/25/2017	607	558				0	-51							
71	FHLMC POOL #G08669 4.00%	3126MJW7	X				5/18/2017	7/25/2017	440	476				0	-36							
72	FHLMC POOL #G08669 4.00%	3126MJW7	X				5/18/2017	9/25/2017	452	490				0	-38							

Part I, Line 6 (990-PF) - Gain/Loss from Sale of Assets Other Than Inventory

Long Term CG Distributions						Amount							
Short Term CG Distributions						37,021	0						
CUSIP #	Description	Purchaser	Check "X" if Purchaser is a Business	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Adjustments	Net Gain or Loss
73	FNMA POOL #BM1285 4 500	X	X		8/10/2017	9/23/2017	41	.44				0	-3
74	FNMA POOL #BM1285 4 500	X	X		9/18/2017	10/23/2017	401	435				0	-34
75	FNMA POOL #BM1285 4 500	X	X		9/10/2017	10/23/2017	36	39				0	-3
76	FNMA POOL #BM1285 4 500	X	X		5/18/2017	1/23/2017	486	527				0	-41
77	FNMA POOL #BM1285 4 500	X	X		8/10/2017	1/23/2017	44	48				0	-4
78	FNMA POOL #BM1285 4 500	X	X		5/18/2017	1/23/2017	514	557				0	-43
79	FNMA POOL #BM1285 4 500	X	X		8/10/2017	12/23/2017	47	51				0	-4
80	FNMA POOL #BM1285 4 500	X	X		5/18/2017	12/23/2017	545	590				0	-45
81	FNMA POOL #BM1285 4 500	X	X		8/10/2017	12/23/2017	50	54				0	-4
82	FNMA POOL #BM1285 4 500	X	X		9/23/2016	9/31/2017	2,144	2,593				0	-449
83	XENCOR INC.	X	X		9/28/2016	5/31/2017	271	325				0	-54
84	XENCOR INC.	X	X		9/27/2016	5/31/2017	1,478	1,843				0	-365
85	XPERI CORP.	X	X		12/10/2014	5/5/2017	4,077	4,644				0	-567
86	ACCENTURE PLC	X	X		1/12/2014	9/1/2017	15,227	9,939				0	5,288
87	BUNGE LIMITED	X	X		1/18/2010	3/28/2017	1,528	1,164				0	364
88	BUNGE LIMITED	X	X		3/10/2011	3/28/2017	482	409				0	73
89	BUNGE LIMITED	X	X		2/10/2012	3/28/2017	2,090	1,653				0	437
90	BUNGE LIMITED	X	X		1/12/2015	3/28/2017	2,814	2,379				0	435
91	EATON CORP PLC	X	X		6/23/2017	9/1/2017	1,106	1,188				525	-257
92	MAIDEN HOLDINGS LTD	X	X		6/20/2014	5/31/2017	3,503	3,996				0	-493
93	MEDTRONIC PLC	X	X		1/28/2015	4/13/2017	8,895	8,459				0	436
94	MEDTRONIC PLC	X	X		1/28/2015	9/1/2017	8,802	8,383				0	419
95	OMASSET MANAGEMENT PI	X	X		3/23/2017	5/31/2017	4,862	5,164				0	-302
96	SIGNET JEWELERS LIMITED	X	X		2/23/2016	1/12/2017	1,581	1,988				0	-407
97	SIGNET JEWELERS LIMITED	X	X		2/23/2016	1/12/2017	666	802				0	-136
98	SIGNET JEWELERS LIMITED	X	X		5/28/2016	1/12/2017	197					0	-31
99	TECHNIPFMC LTD	X	X		1/17/2017	1/20/2017	3,353	3,482				0	-129
100	TECHNIPFMC LTD	X	X		1/17/2017	9/1/2017	6,460	8,740				0	-2,280
101	TECHNIPFMC LTD	X	X		6/23/2015	5/31/2017	2,859	2,859				0	3,631
102	TRINSEO SA	X	X		2/8/2016	10/23/2017	1,918	1,078				0	840
103	INTERXION HOLDING NV	X	X		3/22/2016	10/23/2017	1,918	1,225				0	683
104	INTERXION HOLDING NV	X	X		5/11/2016	10/23/2017	160	105				0	55
105	INTERXION HOLDING NV	X	X		4/13/2016	10/23/2017	479	311				0	168
106	NXP SEMICONDUCTORS NV	X	X		6/16/2015	9/29/2017	24,172	22,148				0	2,024
107	NXP SEMICONDUCTORS NV	X	X		1/11/2015	8/29/2017	5,587	5,966				0	2,581
108	FHLMC POOL #G08669 4 000	X	X										

Part I, Line 6 (990-PF) - Gain/Loss from Sale of Assets Other Than Inventory

Long Term CG Distributions		Short Term CG Distributions		Amount		37,021		0																								
Description		CUSIP #		Check 'x' to include in Part IV		Purchaser		Check 'x' if Purchaser is a Business		Date Acquired		Date Sold		Gross Sales Price		Capital Gains/Losses Other sales		Totals		Gross Sales		Cost or Other Basis, Expenses, Depreciation and Adjustments		Expense of Sale and Cost of Improvements		Valuation Method		Adjustments		Net Gain or Loss		
145	FHLMC POOL #G60440	3.50	31335AP25	X	X					5/9/2017	5/15/2017	166	176	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
146	FHLMC POOL #G60440	3.50	31335AP25	X	X					2/13/2017	5/15/2017	102	109	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
147	FHLMC POOL #G60440	3.50	31335AP25	X	X					3/9/2017	5/15/2017	1	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
148	FHLMC POOL #G60440	3.50	31335AP25	X	X					5/9/2016	5/15/2017	214	227	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
149	FHLMC POOL #G60440	3.50	31335AP25	X	X					3/15/2017	6/15/2017	132	135	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
150	FHLMC POOL #G60440	3.50	31335AP25	X	X					3/8/2017	6/15/2017	2	2	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
151	FHLMC POOL #G60440	3.50	31335AP25	X	X					5/9/2016	7/15/2017	232	246	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
152	FHLMC POOL #G60440	3.50	31335AP25	X	X					2/15/2017	7/15/2017	143	147	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
153	FED NATL MTG ASSN	8.625	31358MGK3	X	X					2/28/2017	8/23/2017	1,443	1,413	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
154	FED NATL MTG ASSN	2.825	3135G0Z7	X	X					2/24/2015	8/23/2017	10,356	10,259	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
155	FED NATL MTG ASSN	2.825	3135G0Z7	X	X					9/28/2015	8/23/2017	8,285	8,170	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
156	FED NATL MTG ASSN	2.625	3135G0Z7	X	X					2/28/2017	8/23/2017	7,249	7,128	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
157	FEDERAL RLT INV TR SH	313747208	313747208	X	X					11/18/2010	3/31/2017	1,337	788	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
158	FED HOME LN MTG CORP 3	3137EAC5	3137EAC5	X	X					11/23/2010	8/23/2017	10,382	10,753	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
159	FED HOME LN MTG CORP 3	3137EAC5	3137EAC5	X	X					2/28/2017	8/23/2017	4,153	4,200	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
160	FMA POOL #AL8960	4.500	3138E1SW2	X	X					8/16/2016	2/25/2017	263	288	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
161	HUSON PACIFIC PROPERTY	444097109	444097109	X	X			</																								

Part I, Line 6 (590-PF) - Gain/Loss from Sale of Assets Other Than Inventory

Long Term CG Distributions	Short Term CG Distributions	Amount	CUSIP #	Check "X" to include in Part IV	Purchaser	Check "X" if Purchaser is a Business	Acquisition Method	Date Acquired	Date Sold	Totals		Gross Sales	Cost or Other Basis, Expenses Depreciation and Adjustments		Net Gain or Loss
										Capital Gains/Losses	Other sales		3,477,268	3,215,466	
217	STORE CAPITAL CORP	862121100	3,500	X				3/22/2016	10/23/2017	1,455		1,501			46
218	STORE CAPITAL CORP	862121100	3,500	X				4/14/2016	10/23/2017	401		424			23
219	STORE CAPITAL CORP	862121100	3,500	X				5/11/2016	10/23/2017	752		781			29
220	STORE CAPITAL CORP	862121100	3,500	X				6/8/2016	10/23/2017	75		80			5
221	STORE CAPITAL CORP	862121100	3,500	X				9/27/2016	10/23/2017	351		382			31
222	STORE CAPITAL CORP	862121100	3,500	X				5/11/2016	10/23/2017	276		282			6
223	STORE CAPITAL CORP	862121100	3,500	X				2/17/2017	10/23/2017	426		410			16
224	STORE CAPITAL CORP	862121100	3,500	X				5/12/2017	10/23/2017	521		422			105
225	STRYKER CORP	863667101	3,500	X				2/4/2015	4/13/2017	1,951		1,390			561
226	STRYKER CORP	863667101	3,500	X				11/24/2014	4/13/2017	11,446		9,037			2,409
227	STRYKER CORP	863667101	3,500	X				11/24/2014	4/13/2017	9,596		8,210			1,386
228	SUN CMNTYS INC COM	866674104	3,500	X				6/23/2014	10/23/2017	709		382			327
229	SUN CMNTYS INC COM	866674104	3,500	X				7/10/2014	10/23/2017	1,418		767			651
230	SUN CMNTYS INC COM	866674104	3,500	X				7/10/2014	10/23/2017	620		337			283
231	FNMA POOL #B2M2000	3140J6GJ0	3,500	X				8/23/2017	9/25/2017	154		160			6
232	FNMA POOL #B2M2000	3140J6GJ0	3,500	X				8/23/2017	10/25/2017	184		191			7
233	FNMA POOL #B2M2000	3140J6GJ0	3,500	X				8/23/2017	12/25/2017	201		208			7
234	FNMA POOL #B2M2000	3140J6GJ0	3,500	X				8/23/2017	12/25/2017	175		182			7
235	FNMA POOL #B2M2000	3140J6GJ0	3,500	X				8/23/2017	12/25/2017	156		162			6
236	FNMA POOL #B2M2000	3140J6GJ0	3,500	X				12/11/2017	12/25/2018	87		89			2
237	FEDERATED INVESTORS INC	314211133	3,500	X				9/16/2016	3/1/2017	4,133		4,873			740
238	FEDERATED NATIONAL HOL	314221101	3,500	X				8/25/2014	5/31/2017	2,559		4,045			1,486
239	FEDERATED NATIONAL HOL	314221101	3,500	X				5/21/2015	5/31/2017	1,038		1,038			410
240	FEDERATED NATIONAL HOL	3152A135	3,500	X				7/29/2014	12/22/2017	1,364		1,020			344
241	FHLMC POOL #G08737	3128MJ2B9	3,000	X				8/23/2017	12/15/2017	120		121			1
242	FHLMC POOL #G08737	3128MJ2B9	3,000	X				12/8/2016	7/15/2018	126		125			1
243	FHLMC POOL #G08737	3128MJ2B9	3,000	X				3/8/2017	7/15/2018	54		53			1
244	FHLMC POOL #G08737	3128MJ2B9	3,000	X				6/8/2017	7/15/2018	12		12			0
245	FHLMC POOL #G08737	3128MJ2B9	3,000	X				8/23/2017	7/15/2018	108		109			1
246	FHLMC POOL #G08737	31335AP25	3,500	X				5/9/2016	2/15/2017	165		175			10
247	FHLMC POOL #G08737	31335AP25	3,500	X				5/9/2016	2/15/2017	160		169			9
248	BOSTON PROPERTIES INC C	101121101	3,500	X				11/18/2010	10/17/2017	769		504			265
249	BRANDYWINE RLY TR BD	105368203	3,500	X				11/18/2010	10/17/2017	586		548			38
250	CBRE GROUP INC	12504L109	3,500	X				1/25/2016	12/3/2017	393		325			68
251	CBRE GROUP INC	12504L109	3,500	X				3/22/2016	3/6/2017	1,149		805			344
252	CSL LITE SPONSORED ADP	12504L109	3,500	X				12/7/2016	10/17/2017	947		329			618
253	CSL LITE SPONSORED ADP	12637N204	3,500	X				11/18/2010	5/25/2017	1,845		602			1,243
254	CSL LITE SPONSORED ADP	12637N204	3,500	X				2/10/2012	5/25/2017	8410		10,442			2,032
255	CVS HEALTH CORPORATION	126650100	3,500	X				9/1/2015	9/1/2017	1		1			0
256	FHLMC POOL #G08669	3128MJW71	4,000	X				4/7/2016	4/15/2017	1		1			0
257	FHLMC POOL #G08669	3128MJW71	4,000	X				2/9/2016	4/15/2017	2		2			0
258	FHLMC POOL #G08669	3128MJW71	4,000	X				2/9/2016	4/15/2017	1		1			0
259	FHLMC POOL #G08669	3128MJW71	4,000	X				2/9/2016	4/15/2017	1		1			0
260	FHLMC POOL #G08669	3128MJW71	4,000	X				8/8/2016	4/15/2017	1		1			0
261	FHLMC POOL #G08669	3128MJW71	4,000	X				8/8/2016	4/15/2017	1		1			0
262	FHLMC POOL #G08669	3128MJW71	4,000	X				8/8/2016	4/15/2017	1		1			0
263	FHLMC POOL #G08669	3128MJW71	4,000	X				8/8/2016	4/15/2017	1		1			0
264	FHLMC POOL #G08669	3128MJW71	4,000	X				3/7/2017	4/15/2017	1		1			0
265	FHLMC POOL #G08669	3128MJW71	4,000	X				3/7/2017	4/15/2017	1		1			0
266	FHLMC POOL #G08669	3128MJW71	4,000	X				3/7/2017	4/15/2017	1		1			0
267	FHLMC POOL #G08669	3128MJW71	4,000	X				3/7/2017	4/15/2017	147		155			8
268	FHLMC POOL #G08669	3128MJW71	4,000	X				2/15/2017	4/15/2017	1		1			0
269	FHLMC POOL #G08669	3128MJW71	4,000	X				3/7/2017	4/15/2017	1		1			0
270	FHLMC POOL #G08669	3128MJW71	4,000	X				3/7/2017	4/15/2017	1		1			0
271	FHLMC POOL #G08669	3128MJW71	4,000	X				3/7/2017	4/15/2017	1		1			0
272	FHLMC POOL #G08669	3128MJW71	4,000	X				3/7/2017	4/15/2017	1		1			0
273	FHLMC POOL #G08669	3128MJW71	4,000	X				3/7/2017	4/15/2017	1		1			0
274	FHLMC POOL #G08669	3128MJW71	4,000	X				3/7/2017	4/15/2017	1		1			0
275	FHLMC POOL #G08669	3128MJW71	4,000	X				3/7/2017	4/15/2017	1		1			0
276	FHLMC POOL #G08669	3128MJW71	4,000	X				2/9/2016	4/15/2017	77		83			6
277	FHLMC POOL #G08669	3128MJW71	4,000	X				3/10/2016	4/15/2017	29		29			2
278	FHLMC POOL #G08669	3128MJW71	4,000	X				2/9/2016	4/15/2017	1		1			0
279	FHLMC POOL #G08669	3128MJW71	4,000	X				3/7/2017	6/15/2017	1		1			0
280	FHLMC POOL #G08669	3128MJW71	4,000	X				3/7/2017	6/15/2017	1		1			0
281	FHLMC POOL #G08669	3128MJW71	4,000	X				8/8/2016	11/15/2017	1		1			0
282	FHLMC POOL #G08669	3128MJW71	4,000	X				8/8/2016	11/15/2017	1		1			0
283	FHLMC POOL #G08669	3128MJW71	4,000	X				8/8/2016	11/15/2017	1		1			0
284	FHLMC POOL #G08669	3128MJW71	4,000	X				3/7/2017	11/15/2017	1		1			0
285	FHLMC POOL #G08669	3128MJW71	4,000	X				3/7/2017	11/15/2017	1		1			0
286	FHLMC POOL #G08669	3128MJW71	4,000	X				3/7/2017	11/15/2017	1		1			0
287	FHLMC POOL #G08669	3128MJW71	4,000	X				2/15/2017	11/15/2017	213		224			11
288	FHLMC POOL #G08669	3128MJW71	4,000	X				3/7/2017	11/15/2017	1		1			0

Part I, Line 6 (990-PF) -- Gain/Loss from Sale of Assets Other Than Inventory

Long Term CG Distributions										Amount	Totals									
Short Term CG Distributions										37,021	Capital Gains/Losses									
										0	Other sales									

Part I Line 6 (990-PF) - Gain/Loss from Sale of Assets Other Than Inventory

Long Term CG Distributions Short Term CG Disbutions	Amount		Check "X" to include in Part IV	Purchaser	Check "X" if Purchaser is a Business	Acquisition Method	Date Acquired	Date Sold	Totals		Gross Sales		Cost or Other Basis, Expenses, Depreciation and Adjustments		Net Gain or Loss	
	CUSIP #	37,021							Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Adjustments	Net Gain or Loss	
																Capital Gains/Losses
	Description															
36	FHLMC POOL #G08669 4 000	3128MJW71	X				3/7/2017	7/15/2017	1	1					0	0
381	FHLMC POOL #G08669 4 000	3128MJW71	X				3/7/2017	7/15/2017	0	0					0	0
381	FHLMC POOL #G08669 4 000	3128MJW71	X				3/7/2017	7/15/2017	0	0					0	0
384	FHLMC POOL #G08669 4 000	3128MJW71	X				3/7/2017	4/15/2017	0	0					0	0
385	FHLMC POOL #G08669 4 000	3128MJW71	X				3/7/2017	4/15/2017	0	0					0	0
385	FHLMC POOL #G08669 4 000	3128MJW71	X				3/7/2017	4/15/2017	0	0					0	0
387	FHLMC POOL #G08669 4 000	3128MJW71	X				2/9/2016	5/15/2017	78	84					-6	0
368	FHLMC POOL #G08669 4 000	3128MJW71	X				2/9/2016	5/15/2017	25	26					-1	-1
369	FHLMC POOL #G08669 4 000	3128MJW71	X				2/9/2016	5/15/2017	1	2					-1	-1
371	FHLMC POOL #G08669 4 000	3128MJW71	X				8/9/2016	5/15/2017	58	63					5	5
372	J2 GLOBAL INC	48123V102	X				6/20/2014	5/31/2017	6,409	3,610					2,589	2,589
373	JP MORGAN HIGH YIELD FUND	4812C0803	X				9/21/2012	2/24/2017	35,000	38,546					-1,546	-1,546
374	JP MORGAN HIGH YIELD #33	4812C0803	X				9/21/2012	8/17/2017	10,205	10,685					-480	-480
375	JP MORGAN HIGH YIELD #33	4812C0803	X				9/23/2016	8/17/2017	14,795	14,080					715	715
376	JP MORGAN HIGH YIELD #33	4812C0803	X				9/23/2016	11/10/2017	63,670	60,920					2,750	2,750
377	KBC GROEP NV/UNSP ADR	48241F104	X				3/17/2015	10/5/2017	1,604	1,604					0	0
378	KILOUT REALTY CORP COM	49427F108	X				11/25/2016	10/23/2017	1,931	1,979					-48	-48
379	KIMBERLY CLARK CORP COM	494368103	X				1/24/2014	9/12/2017	9,232	8,477					755	755
380	KITE REALTY GROUP TRUST	49803T300	X				1/30/2017	9/6/2017	412	467					-55	-55
381	KITE REALTY GROUP TRUST	49803T300	X				8/23/2016	10/23/2017	927	1,094					-167	-167
382	LCI INDUSTRIES	50189K103	X				8/24/2016	5/31/2017	2,378	2,700					-322	-322
383	LCI INDUSTRIES	50189K103	X				8/25/2016	5/31/2017	1,145	1,291					-146	-146
384	LOREAL - ADR	50211T203	X				11/18/2010	8/24/2017	1,141	601					-73	-73
385	LOREAL - ADR	50211T203	X				3/10/2011	8/24/2017	380	204					176	176
386	LABORATORY CRP OF AMER	50540R409	X				7/17/2014	3/17/2017	1,143	854					289	289
387	LABORATORY CRP OF AMER	50540R409	X				9/28/2014	3/17/2017	5,144	3,877					1,467	1,467
389	WESTERN ASSET SMASH SE	52470G742	X				7/21/2019	10/20/2017	7,279	7,154					123	123
390	WESTERN ASSET SMASH SE	52470G759	X				9/28/2015	10/20/2017	1,814	1,819					-5	-5
391	WESTERN ASSET SMASH SE	52470G759	X				10/13/2014	9/19/2017	2,500	2,421					79	79
392	UNDE AG ADR	535223200	X				3/29/2016	9/19/2017	2,306	1,736					570	570
381	UNDE AG ADR	535223200	X				3/29/2016	9/19/2017	2,306	1,736					570	570
384	ULULEMON ATHLETICA INC	560021108	X				3/23/2017	9/26/2017	4,326	4,787					-461	-461
393	MSG NETWORKS INC	553573106	X				8/8/2016	2/16/2017	7,766	5,578					2,218	2,218
396	GEA GROUP AG ADR	361592108	X				6/17/2016	1/5/2017	286	328					-42	-42
387	GEO GROUP INC/TH	36162J106	X				9/28/2016	2/1/2017	1,087	655					432	432
398	GEO GROUP INC/TH	36162J106	X				9/23/2016	2/1/2017	335	200					135	135
399	GEO GROUP INC/TH	36162J106	X				9/23/2016	4/28/2017	17	8					9	9
400	GEO GROUP INC/TH	36162J106	X				9/23/2016	5/31/2017	2,690	1,446					1,244	1,244
401	GEO GROUP INC/TH	36162J106	X				9/27/2016	5/31/2017	4,193	2,149					2,044	2,044
402	GGP INC	36174X101	X				11/26/2012	5/30/2017	1,022	879					143	143
403	GENERAL MILLS INC	370334104	X				11/24/2014	9/1/2017	3,485	3,344					141	141
414	GGP INC	36174X101	X				1/19/2013	5/30/2017	911	799					112	112
415	GENERAL MILLS INC	370334104	X				11/13/2014	9/1/2017	4,128	3,917					211	211
416	GGP INC	36174X101	X				11/18/2010	5/30/2017	289	192					97	97
417	GGP INC	36174X101	X				11/18/2010	6/15/2017	290	177					113	113
418	GGP INC	36174X101	X				1/27/2011	6/15/2017	48	29					19	19
419	GGP INC	36174X101	X				9/28/2011	6/15/2017	363	191					172	172
400	GGP INC	36174X101	X				9/28/2011	9/5/2017	105	64					41	41
411	GGP INC	36174X101	X				8/9/2011	9/5/2017	314	190					124	124
412	GENERAL ELEC CAP COR 5	36962G3P7	X				3/2/2017	10/20/2017	2,578	2,535					43	43
413	GENERAL ELEC CAP COR 5	36962G3P7	X				10/1/2015	10/20/2017	1,289	1,261					28	28
414	GENERAL MILLS INC	370334104	X				11/13/2014	11/17/2017	14,690	13,867					803	803
415	GIGAMON INC	37518B102	X				10/29/2015	3/17/2017	4,393	3,960					1,033	1,033
416	GILEAD SCIENCES INC	375558103	X				11/20/2014	9/1/2017	8,159	10,007					-1,848	-1,848
417	FHLMC POOL #G08669 4 000	3128MJW71	X				3/7/2017	7/15/2017	1	1					0	0
418	FHLMC POOL #G08669 4 000	3128MJW71	X				2/9/2016	8/15/2017	89	95					-6	-6
419	FHLMC POOL #G08669 4 000	3128MJW71	X				3/10/2016	8/15/2017	28	30					-2	-2
420	FHLMC POOL #G08669 4 000	3128MJW71	X				2/9/2016	8/15/2017	0	2					0	0
421	FHLMC POOL #G08669 4 000	3128MJW71	X				3/7/2017	10/15/2017	0	0					0	0
422	FHLMC POOL #G08669 4 000	3128MJW71	X				8/10/2017	10/15/2017	42	45					-3	-3
423	FHLMC POOL #G08669 4 000	3128MJW71	X				8/23/2017	10/15/2017	388	412					-24	-24
424	FHLMC POOL #G08669 4 000	3128MJW71	X				2/9/2016	11/15/2017	108	118					-8	-8
425	FHLMC POOL #G08669 4 000	3128MJW71	X				2/9/2016	11/15/2017	38	41					-3	-3
426	FHLMC POOL #G08669 4 000	3128MJW71	X				2/9/2016	11/15/2017	2	2					0	0
427	FHLMC POOL #G08669 4 000	3128MJW71	X				7/13/2016	11/15/2017	20	22					-2	-2
428	FHLMC POOL #G08669 4 000	3128MJW71	X				8/8/2016	11/15/2017	91	96					-7	-7
429	FHLMC POOL #G08669 4 000	3128MJW71	X				12/6/2016	5/31/2017	4,446	5,104					-658	-658
430	ACCO BRANDS CORP	000811108	X				3/30/2012	12/19/2017	678	308					370	370
431	AIA GROUP LTD-SP ADR	001317205	X				2/10/2012	12/19/2017	32	14					18	18

Part I, Line 6 (990-PF) - Gain/Loss from Sale of Assets Other Than Inventory

Long Term CG Distributions		Amount		Totals		Gross Sales		Cost or Other Basis Expenses, Depreciation and Adjustments		Net Gain or Loss					
Short Term CG Distributions		37,021		0		Capital Gains/Losses Other sales		3,477,268		3,215,466		261,802		0	
Description	CUSIP #	Check "X" to include in Part IV	Purchaser	Check "X" if Purchaser is a Business	Acquisition Method	Date	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Adjustments	Net Gain or Loss	
433 ACTELION LTD-UNSP ADR	00507G102	X				12/19/2014	2/1/2017	263	121					142	
434 ENBRIDGE INC	29250N105	X				1/24/2015	3/3/2017	17,117	16,877					440	
435 ENBRIDGE INC	29250N105	X				2/27/2015	3/3/2017	4,813	4,231					582	
436 ENBRIDGE INC	29250N105	X				2/27/2015	3/8/2017	20	17					3	
437 ENTERPRISE PRODUCTS LP	29378VAV5	X				3/2/2017	10/20/2017	1,207	1,142					65	
438 ENVISION HEALTHCARE CORP	29414D100	X				8/20/2014	2/10/2017	4,856	3,437					1,219	
439 EQUINIX INC	29444U700	X				1/12/2015	10/23/2017	1,637	1,205					632	
440 EQUINIX INC	29444U700	X				5/12/2017	10/23/2017	459	430					29	
441 EQUINIX INC	29444U700	X				5/30/2017	10/23/2017	459	441					18	
442 EQUINIX INC	29444U700	X				10/22/2015	10/23/2017	1,378	884					484	
443 EQUITY LIFESTYLE PRPTYS INC	29472R108	X				11/25/2016	10/23/2017	2,783	2,208					575	
444 EQUITY LIFESTYLE PRPTYS INC	29472R108	X				9/21/2017	10/23/2017	522	523					1	
445 EQUITY RESIDENTIAL PRPTYS	29476L107	X				11/19/2010	10/23/2017	2,656	2,113					743	
446 ESSEX PTY TR COM	29717R105	X				11/18/2010	10/23/2017	1,555	942					513	
447 ESSEX PTY TR COM	29717R105	X				5/25/2011	10/23/2017	3,111	1,564					1,547	
448 GRAPHIC PACKAGING HLDG	386869101	X				2/17/2017	7/1/2017	7,575	7,478					97	
449 THE GREENBRIER COMPANY	393657101	X				8/25/2014	5/31/2017	2,786	4,516					1,730	
450 THE GREENBRIER COMPANY	393657101	X				8/23/2016	5/31/2017	2,079	1,638					441	
451 THE GREENBRIER COMPANY	393657101	X				8/24/2016	5/31/2017	252	589					163	
452 THE GREENBRIER COMPANY	393657101	X				8/25/2016	5/31/2017	310	242					68	
453 GRIFOLS SA-ADR	398438408	X				11/11/2015	2/2/2017	599	613					14	
454 GRUPO TELEVISIA S A - ADR	40049J206	X				5/19/2016	11/13/2017	718	918					200	
455 GRUPO TELEVISIA S A - ADR	40049J206	X				5/20/2016	11/13/2017	1,576	2,080					504	
456 HSBC FRONTIER MARKETS	40428X222	X				9/5/2014	2/24/2017	101,958	129,000					27,042	
457 HACKETT GROUP INC	404609109	X				5/27/2015	5/31/2017	3,525	2,887					638	
458 HACKETT GROUP INC	404609109	X				5/28/2015	5/31/2017	1,243	1,023					220	
459 HEALTHSOUTH REHABILITATION	421924309	X				6/20/2014	5/31/2017	5,672	4,685					987	
460 HEALTHCARE TRUST OF AMERICA	4222SP501	X				5/12/2017	10/23/2017	2,179	2,280					81	
461 HEALTHCARE TRUST OF AMERICA	4222SP501	X				7/17/2017	10/23/2017	471	483					12	
462 HERITAGE INSURANCE HOLDINGS	42727J102	X				8/4/2015	5/31/2017	2,534	4,951					2,417	
463 HERITAGE INSURANCE HOLDINGS	42727J102	X				4/22/2016	5/31/2017	1,317	1,439					122	
464 HILTON GRAND VACATIONS	43283X105	X				12/21/2016	1/10/2017	21	2					2	
465 HILTON GRAND VACATIONS	43283X105	X				11/25/2016	10/23/2017	4	2					2	
466 CVS HEALTH CORPORATION	126650100	X				11/4/2015	12/14/2017	5,097	6,961					1,864	
467 CVS HEALTH CORPORATION	126650100	X				12/1/2015	12/14/2017	6,726	9,084					2,368	
468 CALLON PETE CO DEL COM	13123X102	X				3/17/2017	5/31/2017	5,002	5,368					367	
469 CANADIAN NATL RR CO COM	136375102	X				9/22/2016	11/28/2017	701	585					116	
470 CAPGEMINI SA ADR	139098107	X				2/16/2016	3/9/2017	2,238	2,040					198	
471 CAPGEMINI SA ADR	139098107	X				6/17/2016	3/9/2017	746	791					45	
472 CARMS CO INC	14575E105	X				2/16/2017	8/18/2017	2,299	2,483					184	
473 CHICOS FAS INC COM	166615102	X				5/5/2017	5/31/2017	3,559	5,142					1,583	
474 CIRRUS LOGIC INC	172755100	X				8/4/2015	5/31/2017	6,908	3,106					3,802	
475 CISCO SYSTEMS INC	17275R102	X				11/9/2017	9/1/2017	7,132	6,836					496	
476 CISCO SYSTEMS INC	17275R102	X				11/18/2016	9/1/2017	3,291	2,878					413	
477 CITIGROUP INC 3.375%	172957GL9	X				10/1/2017	9/21/2017	4,084	4,032					52	
478 CITIGROUP INC 3.375%	172957GL9	X				3/2/2017	9/21/2017	2,042	2,026					16	
479 VR CITIGROUP INC 3.668%	172957LP4	X				9/21/2017	10/20/2017	1,014	1,009					5	
480 CITIZENS FINANCIAL GROUP	174610105	X				12/28/2015	3/15/2017	24,875	17,502					7,373	
481 MANHATTAN ASSOCIATES I	562750109	X				5/17/2017	1/19/2017	2,831	3,467					636	
482 MANPOWERGROUP INC	56418H100	X				8/5/2016	1/5/2017	4,777	3,700					1,077	
483 MATRIX SVC CO	576853105	X				6/20/2014	5/5/2017	1,102	3,629					2,527	
484 MATRIX SVC CO	576853105	X				11/29/2015	5/5/2017	1,198	2,165					967	
485 MAXLINEAR INC	57776J100	X				6/6/2016	5/31/2017	2,180	1,447					733	
486 MAXLINEAR INC	57776J100	X				6/6/2016	5/31/2017	3,612	2,417					1,195	
487 MAXLINEAR INC	57776J100	X				6/8/2016	5/31/2017	810	535					275	
488 MAXIMUS INC	577933104	X				1/25/2017	11/30/2017	6,312	5,262					1,050	
489 MAXIMUS INC	577933104	X				4/17/2017	11/30/2017	1,509	1,282					227	
490 MAXIMUS INC	577933104	X				7/25/2017	11/30/2017	1,715	1,542					173	
491 MERCK & CO INC NEW	58633T105	X				6/16/2015	9/1/2017	8,104	7,317					787	
492 MERCK & CO INC NEW	58633T105	X				6/16/2015	12/14/2017	15,011	15,440					429	
493 METHUEN ELECTRON INC C	591520200	X				3/2/2015	3/2/2017	4,965	4,847					138	
494 MICROSOFT CORP	594918104	X				11/24/2014	9/1/2017	24,927	16,095					8,832	
495 FLMC POOL #G08669 4.00%	3128MJW71	X				3/8/2016	3/15/2017	2	2					0	
496 FLMC POOL #G08669 4.00%	3128MJW71	X				3/8/2016	3/15/2017	0	0					0	
497 FLMC POOL #G08669 4.00%	3128MJW71	X				4/7/2016	3/15/2017	1	1					0	
498 FLMC POOL #G08669 4.00%	3128MJW71	X				2/9/2016	3/15/2017	1	2					-1	
499 FLMC POOL #G08669 4.00%	3128MJW71	X				3/10/2016	3/15/2017	1	1					0	
500 FLMC POOL #G08669 4.00%	3128MJW71	X				2/9/2016	3/15/2017	0	0					0	
501 FLMC POOL #G08669 4.00%	3128MJW71	X				8/8/2016	3/15/2017	1	2					-1	
502 FLMC POOL #G08669 4.00%	3128MJW71	X				8/8/2016	3/15/2017	0	1					0	
503 FLMC POOL #G08669 4.00%	3128MJW71	X				8/8/2016	3/15/2017	0	0					0	
504 FLMC POOL #G08669 4.00%	3128MJW71	X				8/8/2016	3/15/2017	0	0					0	

Part I, Line 6 (990-PF) - Gain/Loss from Sale of Assets Other Than Inventory

Long Term CG Distributions		Short Term CG Distributions		Amount	37,021	0	Check "X" if to include in Part IV	Purchaser	Check "X" if Purchaser is a Business	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Adjustments	Net Gain or Loss
Description		CUSIP #																	
505	FHLMC POOL #G08669	4.00	X	3128MJW71			X				3/8/2016	5/15/2017	2	2					0
506	FHLMC POOL #G08669	4.00	X	3128MJW71			X				3/8/2016	5/15/2017	0	0					0
507	FHLMC POOL #G08669	4.00	X	3128MJW71			X				4/7/2016	5/15/2017	1	1					0
508	FHLMC POOL #G08669	4.00	X	3128MJW71			X				2/9/2016	5/15/2017	2	2					0
509	FHLMC POOL #G08669	4.00	X	3128MJW71			X				3/10/2016	5/15/2017	1	1					0
510	FHLMC POOL #G08669	4.00	X	3128MJW71			X				2/9/2016	5/15/2017	0	0					0
511	FHLMC POOL #G08669	4.00	X	3128MJW71			X				8/8/2016	5/15/2017	2	2					0
512	FHLMC POOL #G08669	4.00	X	3128MJW71			X				8/8/2016	5/15/2017	1	1					0
513	GLEAD SCIENCES INC	4.750	X	375558BIC4			X				10/25/2016	3/30/2017	8,124	8,909					-785
514	GLEAD SCIENCES INC	4.750	X	375558BIC4			X				3/2/2017	2/30/2017	4,062	4,140					-78
515	GOLDMAN SACHS GROUP	4	X	38341GVN3			X				3/2/2017	12/20/2017	2,111	2,073					38
516	GRAPHIC PACKAGING HLDG		X	363691IC1			X				7/11/2014	5/31/2017	5,268	4,973					693
517	MICROSTRATEGY INC CL A		X	5919724C8			X				12/21/2016	5/9/2017	4,161	4,435					-274
518	MICROSTRATEGY INC CL A		X	5919724C8			X				12/21/2016	5/24/2017	3,243	3,629					-386
519	MINERALS TECHNOLOGIES		X	601581IC6			X				3/14/2013	4/17/2017	8,231	5,534					2,697
520	MSIF FRONTIER MARKETS-I		X	61760X836			X				2/24/2017	4/27/2017	105,900	102,811					3,289
521	NVI HOLDINGS INC		X	6232093C5			X				5/5/2017	5/31/2017	4,851	4,964					-313
522	NRG YIELD INC		X	62342X306			X				3/17/2017	5/31/2017	5,400	5,196					204
523	NVR INC COM		X	6234411C5			X				1/18/2017	7/7/2017	2,516	1,888					828
524	NVR INC COM		X	6234411C5			X				5/31/2017	1/17/2017	13,124	9,139					3,985
525	NASPIERS LTD-A SHS SPON		X	631512209			X				7/2/2016	6/18/2017	22	16					6
526	NATIONAL GENERAL HOLDING		X	6332203C3			X				3/2/2016	5/31/2017	4,866	5,650					784
527	NESTLE S.A. REGISTERED S		X	6410694C6			X				2/10/2012	12/19/2017	761	527					234
528	NEUBERGER BERMAN LONG		X	6428R6C8			X				9/23/2014	2/24/2017	73,618	76,000					2,382
529	NEWMILL BRANDS, INC		X	6542291C6			X				8/29/2017	9/1/2017	9,179	8,949					230
530	NEWMILL BRANDS, INC		X	6542291C6			X				6/16/2015	9/1/2017	1,928	2,295					367
531	NOVUS HOLDINGS LTD-DMC		X	6639913C0			X				1/13/2017	1/3/2017	7	174					-167
532	NOVARTIS AG - ADF		X	66387V1C9			X				7/29/2014	7/24/2017	2,444	3,093					-649
533	NOVARTIS AG - ADF		X	66387V1C9			X				4/30/2014	5/5/2017	209	260					-51
534	NUTRI SYS INC		X	67369D1C8			X				1/18/2014	5/31/2017	1,998	768					1,230
535	NUTRI SYS INC		X	67369D1C8			X				1/18/2014	5/31/2017	5,920	2,154					3,766
536	NUVASIVE INC		X	6777041C5			X				6/20/2014	5/31/2017	6,501	3,077					3,424
537	OGE ENERGY CORP COM		X	6778371C3			X				10/14/2016	1/10/2017	5,137	4,331					806
538	O'REILLY AUTOMOTIVE INC		X	6778371C3			X				3/15/2017	3/15/2017	8,289	11,481					-304
539	OCCIDENTAL PETE CORP		X	6745991C5			X				3/3/2017	3/1/2017	8,243	8,959					-716
540	OCCIDENTAL PETE CORP		X	6745991C5			X				3/3/2017	1/17/2017	5,123	4,869					254
541	OPPENHEIMER DEVELOPING		X	6839746C4			X				8/2/2017	6/17/2017	3,432	3,034					398
542	OPPENHEIMER DEVELOPING		X	6839746C4			X				6/27/2013	6/17/2017	36,568	30,463					6,105
543	OPPENHEIMER DEVELOPING		X	6839746C4			X				6/27/2013	13/17/2017	31,306	24,537					6,769
544	FHLMC POOL #G08669	4.00	X	3128MJW71			X				8/8/2016	5/15/2017	0	0					0
545	FHLMC POOL #G08669	4.00	X	3128MJW71			X				8/8/2016	5/15/2017	0	0					0
546	FHLMC POOL #G08669	4.00	X	3128MJW71			X				8/8/2016	5/15/2017	0	0					0
547	FHLMC POOL #G08669	4.00	X	3128MJW71			X				3/7/2017	5/15/2017	0	0					0
548	FHLMC POOL #G08669	4.00	X	3128MJW71			X				3/7/2017	5/15/2017	0	0					0
549	FHLMC POOL #G08669	4.00	X	3128MJW71			X				3/7/2017	5/15/2017	0	0					0
550	FHLMC POOL #G08669	4.00	X	3128MJW71			X				2/15/2017	5/15/2017	136	144					-8
551	FHLMC POOL #G08669	4.00	X	3128MJW71			X				3/7/2017	5/15/2017	0	0					0
552	FHLMC POOL #G08669	4.00	X	3128MJW71			X				3/7/2017	5/15/2017	1	1					0
553	FHLMC POOL #G08669	4.00	X	3128MJW71			X				3/7/2017	5/15/2017	0	0					0
554	FHLMC POOL #G08669	4.00	X	3128MJW71			X				3/7/2017	5/15/2017	0	0					0
555	FHLMC POOL #G08669	4.00	X	3128MJW71			X				3/7/2017	5/15/2017	1	1					0
556	FHLMC POOL #G08669	4.00	X	3128MJW71			X				3/7/2017	5/15/2017	1	1					0
557	FHLMC POOL #G08669	4.00	X	3128MJW71			X				2/9/2016	5/15/2017	71	77					-6
558	FHLMC POOL #G08669	4.00	X	3128MJW71			X				2/9/2016	5/15/2017	25	27					-2
559	FHLMC POOL #G08669	4.00	X	3128MJW71			X				2/9/2016	5/15/2017	1	2					-1
560	FHLMC POOL #G08669	4.00	X	3128MJW71			X				7/13/2013	5/15/2017	13	14					-1
561	FHLMC POOL #G08669	4.00	X	3128MJW71			X				8/8/2016	5/15/2017	60	64					-4
562	FHLMC POOL #G08669	4.00	X	3128MJW71			X				3/8/2016	5/15/2017	2	2					0
563	FHLMC POOL #G08669	4.00	X	3128MJW71			X				3/8/2016	5/15/2017	0	0					0
564	FHLMC POOL #G08669	4.00	X	3128MJW71			X				4/7/2016	5/15/2017	1	1					0
565	FHLMC POOL #G08669	4.00	X	3128MJW71			X				2/9/2016	5/15/2017	2	2					0
566	FHLMC POOL #G08669	4.00	X	3128MJW71			X				3/10/2013	5/15/2017	1	1					0
567	FHLMC POOL #G08669	4.00	X	3128MJW71			X				2/9/2016	5/15/2017	0	0					0
568	FHLMC POOL #G08669	4.00	X	3128MJW71			X				8/8/2016	5/15/2017	2	2					0
569	FHLMC POOL #G08669	4.00	X	3128MJW71			X				8/8/2016	5/15/2017	0	0					0
570	FHLMC POOL #G08669	4.00	X	3128MJW71			X				8/8/2016	5/15/2017	0	0					0
571	FHLMC POOL #G08669	4.00	X	3128MJW71			X				3/7/2017	5/15/2017	0	0					0
572	FHLMC POOL #G08669	4.00	X	3128MJW71			X				3/7/2017	5/15/2017	0	0					0
573	FHLMC POOL #G08669	4.00	X	3128MJW71			X				3/7/2017	13/17/2017	18,694	14,088					4,606
574	OPPENHEIMER DEVELOPING		X	6839746C4			X				8/3/2012	7/7/2017	61,241	47,912					13,329
575	OPPENHEIMER DEVELOPING		X	6839746C4			X				8/3/2012	7/7/2017	18,618	11,469					7,149

Part I, Line 6 (990-PF) - Gain/Loss from Sale of Assets Other Than Inventory

Long Term CG Distributions		Amount		Totals										Gross Sales		Cost or Other Basis, Expenses, Depreciation and Adjustments		Net Gain or Loss	
Short Term CG Distributions		37,021		Capital Gains/Losses Other sales										3,477,268		3,215,466		261,802	
		0		0										0		0		0	
Description	CUSIP #	Check "X" to include in Part IV	Purchaser	Check "X" if Purchaser is a Business	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Adjustments	Net Gain or Loss					
577 PARK HOTELS & RESORTS II	700517105	X		X		12/21/2016	1/14/2017	18	18					0					
578 PARK HOTELS & RESORTS II	700517105	X		X		12/21/2016	3/14/2017	10	10					0					
579 PARK HOTELS & RESORTS II	700517105	X		X		12/21/2016	9/21/2017	121	132					-11					
580 PARK HOTELS & RESORTS II	700517105	X		X		12/21/2016	9/21/2017	10	12					-2					
581 PARK HOTELS & RESORTS II	700517105	X		X		7/17/2017	9/21/2017	224	225					-1					
582 PARK HOTELS & RESORTS II	700517105	X		X		11/25/2016	10/17/2017	6	5					1					
583 PARK HOTELS & RESORTS II	700517105	X		X		2/8/2016	10/17/2017	514	339					175					
584 PARK HOTELS & RESORTS II	700517105	X		X		5/11/2016	10/17/2017	171	144					27					
585 PARK HOTELS & RESORTS II	700517105	X		X		3/9/2017	10/17/2017	57	53					4					
586 PARK HOTELS & RESORTS II	700517105	X		X		7/17/2017	10/17/2017	194	186					8					
587 PHARMERICA CORP	71714F104	X		X		6/20/2014	5/31/2017	3,669	4,567					-698					
588 PHYSICIANS REALTY TRUST	71943U104	X		X		10/8/2016	10/23/2017	160	177					-17					
589 PHYSICIANS REALTY TRUST	71943U104	X		X		5/30/2017	10/23/2017	287	302					-35					
590 PHYSICIANS REALTY TRUST	71943U104	X		X		4/14/2016	10/23/2017	480	488					-8					
591 POLARIS INDS INC COM	731068102	X		X		5/31/2017	9/28/2017	4,906	3,954					952					
592 POLARIS INDS INC COM	731068102	X		X		5/31/2017	10/16/2017	5,282	4,206					1,076					
593 POLYONE CORP	73179P106	X		X		2/17/2017	5/26/2017	8,665	7,963					702					
594 PRAXAIR INC COM	74005P104	X		X		11/24/2014	6/23/2017	21,955	21,400					555					
595 PRAXAIR INC COM	74005P104	X		X		2/4/2015	6/23/2017	1,331	1,232					99					
596 PRIMERICA INC	74164M108	X		X		10/12/2016	7/17/2017	7,013	4,986					2,017					
597 PRINCIPAL MIDCAP FDI-IN #4	74253Q747	X		X		8/12/2016	8/17/2017	30,000	26,902					3,198					
598 PROLOGIS INC	74340W103	X		X		10/26/2012	3/6/2017	456	306					150					
599 PUBLIC STORAGE INC COM	74460D109	X		X		11/18/2010	7/17/2017	826	290					336					
600 PUBLIC STORAGE INC COM	74460D109	X		X		10/23/2017	10/23/2017	1,933	870					1,063					
601 QTS REALTY TRUST INC-CL	74736A103	X		X		6/20/2014	5/31/2017	4,808	2,665					2,143					
602 RPX CORP	74872G103	X		X		9/20/2014	5/31/2017	3,516	4,627					-1,111					
603 REGENCY CENTERS CORP	758849103	X		X		1/20/2016	3/9/2017	57	64					-7					
604 REGENCY CENTERS CORP	758849103	X		X		2/8/2016	10/23/2017	1,464	1,620					-156					
605 REGENCY CENTERS CORP	758849103	X		X		2/17/2016	10/23/2017	764	852					-88					
606 REGENCY CENTERS CORP	758849103	X		X		11/14/2016	10/23/2017	318	343					-25					
607 HILTON GRAND VACATIONS	43283X105	X		X		5/11/2016	10/23/2017	119	62					57					
608 HILTON GRAND VACATIONS	43283X105	X		X		12/21/2016	10/23/2017	76	49					27					
609 HILTON GRAND VACATIONS	43283X105	X		X		7/17/2017	10/23/2017	915	836					79					
610 HILTON WORLDWIDE HOLDIN	43300A203	X		X		12/21/2016	1/24/2017	19	19					0					
611 HILTON WORLDWIDE HOLDIN	43300A203	X		X		2/8/2016	10/23/2017	2,114	1,095					1,019					
612 HILTON WORLDWIDE HOLDIN	43300A203	X		X		5/11/2016	10/23/2017	705	467					238					
613 HILTON WORLDWIDE HOLDIN	43300A203	X		X		11/25/2016	10/23/2017	23	18					5					
614 HILTON WORLDWIDE HOLDIN	43300A203	X		X		12/21/2016	10/23/2017	611	502					109					
615 HILTON WORLDWIDE HOLDIN	43300A203	X		X		1/25/2017	10/23/2017	916	762					154					
616 HILTON WORLDWIDE HOLDIN	43300A203	X		X		3/6/2017	10/23/2017	987	802					185					
617 HOME DEPOT INC	437076102	X		X		2/4/2015	9/17/2017	1,509	1,083					426					
618 HILTON GRAND VACATIONS	43283X105	X		X		2/8/2016	10/23/2017	358	146					212					
619 FLMC POOL #G08669 4 000	3128MJW71	X		X		2/15/2017	5/15/2017	140	148					-8					
620 FLMC POOL #G08669 4 000	3128MJW71	X		X		3/7/2017	5/15/2017	0	0					0					
621 FLMC POOL #G08669 4 000	3128MJW71	X		X		3/7/2017	5/15/2017	1	1					0					
622 FLMC POOL #G08669 4 000	3128MJW71	X		X		3/7/2017	5/15/2017	0	0					0					
623 FLMC POOL #G08669 4 000	3128MJW71	X		X		3/7/2017	5/15/2017	0	0					0					
624 FLMC POOL #G08669 4 000	3128MJW71	X		X		3/7/2017	5/15/2017	1	1					0					
625 FLMC POOL #G08669 4 000	3128MJW71	X		X		2/9/2016	6/15/2017	85	92					-7					
626 FLMC POOL #G08669 4 000	3128MJW71	X		X		3/10/2016	6/15/2017	30	33					-3					
627 FLMC POOL #G08669 4 000	3128MJW71	X		X		2/9/2016	6/15/2017	2	2					0					
628 FLMC POOL #G08669 4 000	3128MJW71	X		X		7/13/2016	6/15/2017	16	17					-1					
629 FLMC POOL #G08669 4 000	3128MJW71	X		X		8/9/2016	6/15/2017	72	77					-5					
630 FLMC POOL #G08669 4 000	3128MJW71	X		X		3/8/2016	6/15/2017	2	3					-1					
631 FLMC POOL #G08669 4 000	3128MJW71	X		X		3/8/2016	6/15/2017	0	0					0					
632 FLMC POOL #G08669 4 000	3128MJW71	X		X		4/7/2016	6/15/2017	1	1					0					
633 FLMC POOL #G08669 4 000	3128MJW71	X		X		2/9/2016	6/15/2017	2	2					0					
634 FLMC POOL #G08669 4 000	3128MJW71	X		X		3/10/2016	6/15/2017	1	1					0					
635 FLMC POOL #G08669 4 000	3128MJW71	X		X		2/9/2016	6/15/2017	0	0					0					
636 FLMC POOL #G08669 4 000	3128MJW71	X		X		8/8/2016	6/15/2017	2	2					0					
637 FLMC POOL #G08669 4 000	3128MJW71	X		X		8/8/2016	6/15/2017	1	1					0					
638 FLMC POOL #G08669 4 000	3128MJW71	X		X		8/8/2016	6/15/2017	0	0					0					
639 FLMC POOL #G08669 4 000	3128MJW71	X		X		8/8/2016	6/15/2017	0	0					0					
640 FLMC POOL #G08669 4 000	3128MJW71	X		X		3/7/2017	6/15/2017	0	0					0					
641 FLMC POOL #G08669 4 000	3128MJW71	X		X		3/7/2017	6/15/2017	0	0					0					
642 FLMC POOL #G08669 4 000	3128MJW71	X		X		3/7/2017	6/15/2017	0	0					0					
643 FLMC POOL #G08669 4 000	3128MJW71	X		X		2/15/2017	6/15/2017	168	177					-9					
644 FLMC POOL #G08669 4 000	3128MJW71	X		X		3/7/2017	6/15/2017	0	0					0					
645 FLMC POOL #G08669 4 000	3128MJW71	X		X		7/13/2016	6/15/2017	15	16					-1					
646 FLMC POOL #G08669 4 000	3128MJW71	X		X		8/8/2016	6/15/2017	66	71					-5					
647 FLMC POOL #G08669 4 000	3128MJW71	X		X		3/8/2016	6/15/2017	2	2					0					
648 FLMC POOL #G08669 4 000	3128MJW71	X		X		3/8/2016	6/15/2017	0	0					0					

Part I, Line 6 (990-PF) - Gain/Loss from Sale of Assets Other Than Inventory

Long Term CG Distributions		Amount		Totals		Gross Sales		Cost or Other Basis, Expenses, Depreciation and Adjustments		Net Gain or Loss				
Short Term CG Distributions		37,021		0		3,477,268		3,215,466		261,802				
Description	CUSIP #	Check "X" to include in Part IV	Purchaser	Check "X" if Purchaser is a Business	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Adjustments	Net Gain or Loss
649 REGENCY CENTERS CORP	758849103	X	-	-	-	10/8/2014	10/23/2017	143	111	-	-	-	-	32
650 REGENCY CENTERS CORP	758849103	X	-	-	-	12/20/2016	10/23/2017	325	362	-	-	-	-	-37
651 REGENCY CENTERS CORP	758849103	X	-	-	-	11/23/2010	10/23/2017	258	140	-	-	-	-	118
652 REGENCY CENTERS CORP	758849103	X	-	-	-	11/24/2010	10/23/2017	372	204	-	-	-	-	168
653 REGENCY CENTERS CORP	758849103	X	-	-	-	12/10/2010	10/23/2017	372	205	-	-	-	-	167
654 REGENCY CENTERS CORP	758849103	X	-	-	-	12/10/2010	10/23/2017	458	245	-	-	-	-	213
655 REGENCY CENTERS CORP	758849103	X	-	-	-	8/16/2011	10/23/2017	315	178	-	-	-	-	136
656 REGENCY CENTERS CORP	758849103	X	-	-	-	8/16/2011	10/23/2017	344	270	-	-	-	-	74
657 REGENCY CENTERS CORP	758849103	X	-	-	-	7/30/2013	10/23/2017	516	409	-	-	-	-	107
658 REGENCY CENTERS CORP	758849103	X	-	-	-	2/4/2015	10/23/2017	315	303	-	-	-	-	12
659 REGENCY CENTERS CORP	758849103	X	-	-	-	3/24/2015	10/23/2017	974	917	-	-	-	-	57
660 ROCHE HOLDINGS LTD - AD	771195104	X	-	-	-	9/30/2015	7/26/2017	409	428	-	-	-	-	-19
661 ROCHE HOLDINGS LTD - AD	771195104	X	-	-	-	10/29/2015	7/26/2017	472	493	-	-	-	-	-21
662 ROCHE HOLDINGS LTD - AD	771195104	X	-	-	-	2/10/2012	7/26/2017	912	642	-	-	-	-	270
663 ROCHE HOLDINGS LTD - AD	771195104	X	-	-	-	11/24/2014	9/1/2017	6,965	8,219	-	-	-	-	-1,254
664 T ROWE PRICE INST FLOAT	779588402	X	-	-	-	5/23/2016	8/17/2017	18,000	17,821	-	-	-	-	178
665 ROYAL DUTCH SHELL PLC A	780259107	X	-	-	-	3/19/2016	12/19/2017	-	336	-	-	-	-	127
666 ROYAL DUTCH SHELL PLC A	780259107	X	-	-	-	2/26/2016	12/19/2017	265	183	-	-	-	-	82
667 RUTH'S HOSPITALITY GROUP	783332109	X	-	-	-	9/20/2014	5/31/2017	7,014	4,046	-	-	-	-	2,968
668 RYANIR HOLDINGS PLC-SP	783513203	X	-	-	-	6/9/2016	3/18/2017	1,083	1,132	-	-	-	-	-49
669 SL GREEN REALTY CORP CC	78440X101	X	-	-	-	8/2/2013	1/23/2017	542	448	-	-	-	-	94
670 SL GREEN REALTY CORP CC	78440X101	X	-	-	-	5/31/2012	2/9/2017	987	598	-	-	-	-	268
671 SL GREEN REALTY CORP CC	78440X101	X	-	-	-	8/8/2013	2/9/2017	108	90	-	-	-	-	18
672 SL GREEN REALTY CORP CC	78440X101	X	-	-	-	11/18/2010	10/23/2017	4,986	3,288	-	-	-	-	1,698
673 SL GREEN REALTY CORP CC	78440X101	X	-	-	-	12/6/2016	5/31/2017	6,931	4,937	-	-	-	-	1,994
674 SANDERSON FARMS INC	800013104	X	-	-	-	2/1/2017	10/23/2017	667	389	-	-	-	-	278
675 SANMINA CORP	801056102	X	-	-	-	6/20/2014	5/31/2017	5,971	3,731	-	-	-	-	2,240
676 SANMINA CORP	801056102	X	-	-	-	3/28/2017	5/16/2017	1,358	1,279	-	-	-	-	79
677 SAP SE ADR	803054204	X	-	-	-	2/10/2012	10/23/2017	375	213	-	-	-	-	162
678 SAUL CTAS INC COM	804395101	X	-	-	-	2/19/2012	10/23/2017	887	409	-	-	-	-	278
67														

Part I, Line 6 (990-PF) - Gain/Loss from Sale of Assets Other Than Inventory

Long Term CG Distributions										Amount		Totals										Gross Sales		Cost or Other Basis, Expenses, Depreciation and Adjustments		Net Gain or Loss			
Short Term CG Distributions										37,021		Capital Gains/Losses Other sales										3,477,268		0		3,254,663		261,802	
										0																			
Description										CUSIP #	Check "X" if include in Part IV	Purchaser	Check "X" if Purchaser is a Business	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Adjustments	Net Gain or Loss						
721	AMERICAN CAMPUS CMNTYS									024835100	X					4/15/2016	6/15/2017	192	179				0	13					
722	AMERICAN CAMPUS CMNTYS									024835100	X				4/14/2016	6/15/2017	529	491				0	38						
723	AMERICAN CAMPUS CMNTYS									024835100	X				2/17/2016	10/17/2017	1,144	1,113				0	31						
724	AMERICAN CAMPUS CMNTYS									024835100	X				10/17/2017	10/17/2017	44					0	0						
725	FHLMC POOL #G08669									4 000	X				3/6/2016	8/15/2017	0	0				0	0						
726	FHLMC POOL #G08669									4 000	X				3/6/2016	8/15/2017	0	0				0	0						
727	FHLMC POOL #G08669									4 000	X				2/9/2016	8/15/2017	2	2				0	0						
728	FHLMC POOL #G08669									4 000	X				2/9/2016	8/15/2017	1	1				0	0						
729	FHLMC POOL #G08669									4 000	X				2/9/2016	8/15/2017	0	0				0	0						
730	FHLMC POOL #G08669									4 000	X				8/6/2016	8/15/2017	2	2				0	0						
731	FHLMC POOL #G08669									4 000	X				8/6/2016	8/15/2017	1	1				0	0						
732	FHLMC POOL #G08669									4 000	X				8/6/2016	8/15/2017	0	0				0	0						
733	FHLMC POOL #G08669									4 000	X				8/6/2016	8/15/2017	0	0				0	0						
734	FHLMC POOL #G08669									4 000	X				3/7/2017	8/15/2017	0	0				0	0						
735	FHLMC POOL #G08669									4 000	X				3/7/2017	8/15/2017	0	0				0	0						
736	FHLMC POOL #G08669									4 000	X				3/7/2017	8/15/2017	0	0				0	0						
737	FHLMC POOL #G08669									4 000	X				2/15/2017	8/15/2017	155	164				0	0						
738	FHLMC POOL #G08669									4 000	X				3/7/2017	8/15/2017	0	0				0	0						
739	FHLMC POOL #G08669									4 000	X				3/7/2017	8/15/2017	1	1				0	0						
740	FHLMC POOL #G08669									4 000	X				3/7/2017	8/15/2017	0	0				0	0						
741	FHLMC POOL #G08669									4 000	X				3/7/2017	8/15/2017	0	0				0	0						
742	FHLMC POOL #G08669									4 000	X				3/7/2017	8/15/2017	1	1				0	0						
743	FHLMC POOL #G08669									4 000	X				8/10/2017	8/15/2017	30	32				0	0						
744	FHLMC POOL #G08669									4 000	X				2/9/2016	8/15/2017	151	162				0	0						
745	FHLMC POOL #G08669									4 000	X				3/10/2016	8/15/2017	48	51				0	0						
746	FHLMC POOL #G08669									4 000	X				2/9/2016	8/15/2017	3	3				0	0						
747	FHLMC POOL #G08669									4 000	X				7/13/2016	8/15/2017	25	27				0	0						
748	FHLMC POOL #G08669									4 000	X				8/6/2016	8/15/2017	113	121				0	0						
749	FHLMC POOL #G08669									4 000	X				3/6/2016	8/15/2017	3	4				0	0						
750	FHLMC POOL #G08669									4 000	X				3/6/2016	8/15/2017	0	0				0	0						
751	FHLMC POOL #G08669									4 000	X				4/7/2016	8/15/2017	1	1				0	0						
752	FHLMC POOL #G08669									4 000	X				2/9/2016	8/15/2017	3	3				0	0						
753	FHLMC POOL #G08669									4 000	X				3/10/2016	8/15/2017	1	1				0	0						
754	FHLMC POOL #G08669									4 000	X				2/9/2016	8/15/2017	0	0				0	0						
755	SAUL CTRS INC COM									804395101	X				9/4/2012	10/23/2017	375	252				0	123						
756	SAUL CTRS INC COM									804395101	X				8/6/2013	10/23/2017	271					0	104						
757	SCHLUMBERGER LTD									806857108	X				8/1/2016	9/1/2017	8,322	10,772				0	2,450						
758	SELECT COMFORT CORP									81616X103	X				10/19/2015	1/18/2017	1,960	2,186				0	226						
759	SELECT COMFORT CORP									81616X103	X				5/5/2016	1/18/2017	1,692	2,013				0	321						
760	SELECT COMFORT CORP									81616X103	X				5/23/2015	1/18/2017	1,650	2,263				0	613						
761	SELECT MEDICAL HOLDINGS									816190105	X				6/20/2014	2/1/2017	3,600	4,632				0	1,032						
762	SELECT MEDICAL HOLDINGS									816190105	X				7/25/2016	2/7/2017	3,764	3,542				0	222						
763	SENIOR HOUSING PROP TRU									81721M109	X				10/25/2016	1/25/2017	248	278				0	30						
764	SENIOR HOUSING PROP TRU									81721M109	X				7/6/2016	1/25/2017	152	171				0	19						
765	SENIOR HOUSING PROP TRU									81721M109	X				7/6/2016	3/6/2017	703	749				0	45						
766	SENIOR HOUSING PROP TRU									81721M109	X				6/6/2016	10/23/2017	2,220	2,277				0	57						
767	JUNSTONE HOTEL INVS INC									867892101	X				2/12/2015	10/23/2017	243	257				0	14						
768	SUPERIUS PHARMACEUTIC									868459108	X				12/10/2014	5/5/2017	2,417	660				0	1,757						
769	SUPERIUS PHARMACEUTIC									868459108	X				12/10/2014	5/31/2017	6,583	1,522				0	5,061						
770	SWEDBANK AB ADR									870195104	X				7/29/2014	7/13/2017	4,214	4,330				0	116						
771	SYNAPTICS INC									871570109	X				8/27/2013	1/25/2017	2,458	1,611				0	847						
772	JX COMPANIES INC									872540109	X				9/1/2017	6/4/2017	6,591	6,476				0	115						
773	JX COMPANIES INC									872540109	X				1/24/2014	9/1/2017	4,346	3,817				0	528						
774	AIWAN SEMICONDUCTOR M									874039100	X				8/29/2017	9/1/2017	7,723	7,695				0	28						
775	TANGSER FACTORY OUTLET									875465106	X				4/14/2016	1/23/2017	315	328				0	14						
776	TANGSER FACTORY OUTLET									875465106	X				10/25/2016	1/23/2017	35	36				0	1						
777	TANGSER FACTORY OUTLET									875465106	X				10/24/2016	3/22/2017	2,999	3,452				0	453						
778	TANGSER FACTORY OUTLET									875465106	X				2/6/2016	10/23/2017	553	663				0	130						
779	TANGSER FACTORY OUTLET									875465106	X				10/25/2016	10/23/2017	201	250				0	89						
780	TANGSER FACTORY OUTLET									875465106	X				9/6/2017	10/23/2017	328	271				0	57						
781	EGNA INC									87901J105	X				7/16/2017	8/18/2017	3,519	4,427				0	908						
782	ENARIS S.A. - ADR									88031M109	X				5/23/2016	2/7/2017	1,165	880				0	285						
783	TERRENO REALTY CORP									88148M101	X				6/6/2016	10/23/2017	1,269	846				0	423						
784	TEVA PHARMACEUTICAL INC									881624209	X				7/19/2014	1/13/2017	2,797	4,480				0	1,683						
785	TEVA PHARMACEUTICAL INC									881624209	X				2/12/2016	1/13/2017	548	869				0	323						
786	THERMO FISHER SCIENTIFIC									883556102	X				2/9/2016	9/1/2017	7,994	5,332				0	2,662						
787	AMERICAN EAGLE OUTFITTER									02553E106	X				7/21/2016	3/3/2017	3,606	4,241				0	635						
788	AMERICAN EAGLE OUTFITTER									02553E106	X				8/15/2016	3/3/2017	1,133	1,491				0	358						
789	AMERICAN EXPRESS CRE 2									0258M0EB1	X				7/6/2016	9/21/2017	8,001	8,192				0	181						
790	AMERICAN EXPRESS CRE 2									0258M0EB1	X				3/2/2017	9/21/2017	4,001	3,953				0	48						
791	AMERICAN OUTDOOR BRAND									02874P103	X				6/20/2014	5/20/2017	3,271	4,346				0	1,075						
792	AMTRUST FINANCIAL SERVICE									032358309	X				6/20/2014	3/23/2017	2,829	3,457				0	628						

Part I, Line 6 (990-PF) - Gain/Loss from Sale of Assets Other Than Inventory

Long Term CG Distributions	Short Term CG Distributions	Amount	CUSIP #	Check "X" to include in Part IV	Purchaser	Check "X" if Purchaser is a Business	Acquisition Method	Date Acquired	Date Sold	Totals		Gross Sales		Cost or Other Basis, Expenses Depreciation and Adjustments		Net Gain or Loss	
										Capital Gains/Losses	Other sales	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Adjustments	Net Gain or Loss
793 ANHEUSER-BUSCH INBEV SE		37,021	03524A108	X				8/25/2016	4/26/2017	112		126					-14
794 ANHEUSER-BUSCH INBEV SE			03524A108	X				7/29/2016	4/26/2017	2,249		2,044					-45
795 APPLE INC			037833100	X				11/24/2014	9/1/2017	12,959		9,347					3,612
796 APPLE INC			037833100	X				2/10/2015	9/1/2017	1,968		1,438					530
797 BOSTON PROPERTIES INC C			101121101	X				12/8/2015	2/9/2017	264		249					-15
798 BOSTON PROPERTIES INC C			101121101	X				12/29/2015	2/9/2017	396		388					8
799 BOSTON PROPERTIES INC C			101121101	X				11/18/2010	2/9/2017	264		168					96
800 BOSTON PROPERTIES INC C			101121101	X				11/18/2010	7/28/2017	1,460		1,008					452
801 BOSTON PROPERTIES INC C			101121101	X				11/18/2010	8/10/2017	725		504					221
802 FHLMC POOL #G08669 4 000			3128MJW71	X				8/8/2016	9/15/2017	3		3					0
803 FHLMC POOL #G08669 4 000			3128MJW71	X				8/8/2016	9/15/2017	1		1					0
804 FHLMC POOL #G08669 4 000			3128MJW71	X				8/8/2016	9/15/2017	0		0					0
805 FHLMC POOL #G08669 4 000			3128MJW71	X				8/8/2016	9/15/2017	0		0					0
806 FHLMC POOL #G08669 4 000			3128MJW71	X				3/7/2017	9/15/2017	0		0					0
807 FHLMC POOL #G08669 4 000			3128MJW71	X				3/7/2017	9/15/2017	0		0					0
808 FHLMC POOL #G08669 4 000			3128MJW71	X				2/15/2017	9/15/2017	264		278					-14
809 FHLMC POOL #G08669 4 000			3128MJW71	X				3/7/2017	9/15/2017	0		0					0
810 FHLMC POOL #G08669 4 000			3128MJW71	X				3/7/2017	9/15/2017	1		2					-1
811 FHLMC POOL #G08669 4 000			3128MJW71	X				3/7/2017	9/15/2017	0		0					0
812 FHLMC POOL #G08669 4 000			3128MJW71	X				3/7/2017	9/15/2017	0		0					0
813 FHLMC POOL #G08669 4 000			3128MJW71	X				3/7/2017	9/15/2017	0		0					0
814 FHLMC POOL #G08669 4 000			3128MJW71	X				3/7/2017	9/15/2017	2		2					0
815 FHLMC POOL #G08669 4 000			3128MJW71	X				8/10/2017	9/15/2017	51		54					-3
816 FHLMC POOL #G08669 4 000			3128MJW71	X				8/23/2017	9/15/2017	465		484					-19
817 FHLMC POOL #G08669 4 000			3128MJW71	X				2/9/2016	10/15/2017	126		135					-9
818 FHLMC POOL #G08669 4 000			3128MJW71	X				3/10/2016	10/15/2017	40		43					-3
819 FHLMC POOL #G08669 4 000			3128MJW71	X				2/9/2016	10/15/2017	2		2					0
820 FHLMC POOL #G08669 4 000			3128MJW71	X				7/13/2016	10/15/2017	21		101					-80
821 FHLMC POOL #G08669 4 000			3128MJW71	X				8/8/2016	10/15/2017	94		94					0
822 FHLMC POOL #G08669 4 000			3128MJW71	X				3/6/2016	10/15/2017	3		3					0
823 FHLMC POOL #G08669 4 000			3128MJW71	X				3/6/2016	10/15/2017	0		0					0
824 FHLMC POOL #G08669 4 000			3128MJW71	X				4/7/2016	10/15/2017	1		1					0
825 FHLMC POOL #G08669 4 000			3128MJW71	X				2/9/2016	10/15/2017	2		3					-1
826 FHLMC POOL #G08669 4 000			3128MJW71	X				3/10/2016	10/15/2017	0		0					0
827 FHLMC POOL #G08669 4 000			3128MJW71	X				2/9/2016	10/15/2017	0		0					0
828 FHLMC POOL #G08669 4 000			3128MJW71	X				8/8/2016	10/15/2017	2		3					-1
829 FHLMC POOL #G08669 4 000			3128MJW71	X				8/8/2016	10/15/2017	1		1					0
830 FHLMC POOL #G08669 4 000			3128MJW71	X				8/8/2016	10/15/2017	1		1					0
831 FHLMC POOL #G08669 4 000			3128MJW71	X				8/8/2016	10/15/2017	0		0					0
832 3M CO			88579Y101	X				8/23/2017	9/1/2017	5,505		5,750					-245
833 TIME WARNER INC			887317303	X				11/24/2014	10/20/2017	2,393		2,032					361
834 TIME WARNER INC			887317303	X				11/24/2014	8/29/2017	14,612		11,703					2,909
835 TIME WARNER INC			887317303	X				11/24/2014	9/1/2017	8,033		6,420					1,613
836 TIME WARNER INC			887317303	X				8/31/2016	9/1/2017	3,046		4,588					-1,542
837 TOWER INTERNATIONAL INC			89182E109	X				8/31/2016	10/10/2017	6,836		6,765					71
838 TRAVELERS COMPANIES, INC			89417E109	X				4/18/2016	10/10/2017	1,269		746					523
839 TREX COMPANY INC			89531P105	X				11/26/2013	2/24/2017	70,966		97,353					-26,387
840 ETRACS ALERIAN MLP UBS			90267B682	X				3/2/2015	9/1/2017	11,987		10,361					1,626
841 US BANCORP			902973304	X				6/20/2014	5/31/2017	6,336		4,653					1,683
842 UNIFIRST CORP MASS			904108104	X				5/16/2016	2/1/2017	805		1,189					-384
843 UNITED INSURANCE HOLDING			910710102	X				5/16/2016	2/1/2017	2,372		3,044					-672
844 UNITED INSURANCE HOLDING			910710102	X				5/16/2016	2/1/2017	2,092		2,058					34
845 UNITED MEXICAN STATE 3 S			91086Q809	X				3/2/2017	10/20/2017	6,721		5,359					1,368
846 UNITED PARCEL SERVICE-C			911312106	X				8/9/2013	6/23/2017	4,521		4,132					389
847 UNITED PARCEL SERVICE-C			911312106	X				11/20/2013	6/23/2017	17,423		16,964					459
848 UNITED PARCEL SERVICE-C			911312106	X				11/24/2014	6/23/2017	2,205		2,019					186
849 UNITED PARCEL SERVICE-C			911312106	X				2/19/2016	6/23/2017	3,698		1,369					2,329
850 UNITED RENTAL INC COM			913633109	X				2/19/2016	6/9/2017	1,201		57					1,144
851 UNITED RENTAL INC COM			913633109	X				2/19/2016	6/9/2017	2,192		2,197					-5
852 US TREASURY BOND 3 3/8			912810R05	X				9/28/2015	10/20/2017	1,024		1,024					0
853 US TREASURY BOND 3 000			912810R02	X				9/28/2015	10/20/2017	6,112		6,156					-44
854 US TREASURY NOTE 2 1/2			912828F21	X				9/28/2015	10/20/2017	2,017		2,052					-35
855 US TREASURY NOTE 2 1/2			912828F21	X				9/28/2015	10/20/2017	2,003		2,030					-27
856 US TREASURY NOTE 1 8/8			912828W06	X				9/28/2015	10/20/2017	8,930		8,930					0
857 UNITEDHEALTH GROUP INC			91324P102	X				8/23/2016	5/31/2017	2,679		2,514					165
858 UNIVERSAL INSURANCE HOL			91359V107	X				8/24/2016	5/31/2017	804		758					45
859 UNIVERSAL INSURANCE HOL			91359V107	X				8/25/2016	5/31/2017	1,368		1,355					13
860 UNIVERSAL INSURANCE HOL			91359V107	X				11/13/2014	3/15/2017	5,061		6,757					-1,696
861 V F CORP			918204108	X				3/7/2017	10/15/2017	1		1					0
862 FHLMC POOL #G08669 4 000			3128MJW71	X				3/7/2017	10/15/2017	0		0					0
863 FHLMC POOL #G08669 4 000			3128MJW71	X				3/7/2017	10/15/2017	0		0					0
864 FHLMC POOL #G08669 4 000			3128MJW71	X				3/7/2017	10/15/2017	0		0					0

Part I, Line 6 (990-PF) - Gain/Loss from Sale of Assets Other Than Inventory

Long Term CG Distributions		Amount		Short Term CG Distributions		Amount		Capital Gains/Losses		Sales		Depreciation and Adjustments		Net Gain or Loss	
		37,021		0				3,215,466		3,477,268		0		261,802	
	Description	CUSIP #	Check "X" to include in Part IV	Purchaser	Check "X" if Purchaser is a Business	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Adjustments	Net Gain or Loss
845	FHLMC POOL #G08669 4.00%	3128MJW71	X				2/15/2017	10/15/2017	220	232				0	-12
846	FHLMC POOL #G08669 4.00%	3128MJW71	X				3/7/2017	10/15/2017	0	0				0	0
847	FHLMC POOL #G08669 4.00%	3128MJW71	X				3/7/2017	10/15/2017	1	1				0	0
848	FHLMC POOL #G08669 4.00%	3128MJW71	X				3/7/2017	10/15/2017	0	0				0	0
849	FHLMC POOL #G08669 4.00%	3128MJW71	X				3/8/2016	12/11/2017	2	3				0	-1
870	FHLMC POOL #G08669 4.00%	3128MJW71	X				4/7/2016	12/11/2017	46	50				0	-4
871	FHLMC POOL #G08669 4.00%	3128MJW71	X				2/9/2016	12/11/2017	110	121				0	-11
872	FHLMC POOL #G08669 4.00%	3128MJW71	X				3/10/2016	12/11/2017	39	43				0	-4
873	FHLMC POOL #G08669 4.00%	3128MJW71	X				2/9/2016	12/11/2017	2	2				0	0
874	FHLMC POOL #G08669 4.00%	3128MJW71	X				8/8/2016	12/11/2017	111	122				0	-11
875	FHLMC POOL #G08669 4.00%	3128MJW71	X				8/8/2016	12/11/2017	39	43				0	-4
876	FHLMC POOL #G08669 4.00%	3128MJW71	X				8/8/2016	12/11/2017	28	31				0	-3
877	FHLMC POOL #G08669 4.00%	3128MJW71	X				8/8/2016	12/11/2017	2	2				0	0
878	FHLMC POOL #G08669 4.00%	3128MJW71	X				3/7/2017	12/11/2017	0	0				0	0
879	FHLMC POOL #G08669 4.00%	3128MJW71	X				3/7/2017	12/11/2017	1	1				0	-1
880	FHLMC POOL #G08669 4.00%	3128MJW71	X				3/7/2017	12/11/2017	0	0				0	0
881	FHLMC POOL #G08669 4.00%	3128MJW71	X				1/21/2000	12/11/2017	0	0				0	0
882	FHLMC POOL #G08669 4.00%	3128MJW71	X				1/31/2000	12/11/2017	0	0				0	0
883	FHLMC POOL #G08669 4.00%	3128MJW71	X				2/9/2016	12/11/2017	153	184				0	-31
884	FHLMC POOL #G08669 4.00%	3128MJW71	X				2/9/2016	12/15/2017	63	68				0	-5
885	FHLMC POOL #G08669 4.00%	3128MJW71	X				3/10/2016	12/15/2017	30	32				0	-2
886	FHLMC POOL #G08669 4.00%	3128MJW71	X				2/9/2016	12/15/2017	2	2				0	0
887	FHLMC POOL #G08669 4.00%	3128MJW71	X				7/13/2016	12/15/2017	15	17				0	-2
888	FHLMC POOL #G08669 4.00%	3128MJW71	X				8/8/2016	12/15/2017	70	76				0	-6
889	FHLMC POOL #G08669 4.00%	3128MJW71	X				3/8/2016	12/15/2017	2	2				0	0
890	FHLMC POOL #G08669 4.00%	3128MJW71	X				3/8/2016	12/15/2017	0	0				0	0
891	FHLMC POOL #G08669 4.00%	3128MJW71	X				4/7/2016	12/15/2017	1	1				0	0
892	V F CORP	918204108	X				11/24/2014	3/15/2017	15,182	21,004				0	-5,822
893	V F CORP	918204108	X				2/4/2015	3/15/2017	799	1,029				0	-230
894	VAREX IMAGING CORP	92214X106	X				11/18/2016	10/19/2017	690	920				0	170
895	VAREX IMAGING CORP	92214X106	X				4/15/2014	2/9/2017	180	148				0	32
896	VAREX IMAGING CORP	92214X106	X				9/26/2014	2/9/2017	419	349				0	70
897	VAREX IMAGING CORP	92214X106	X				9/26/2014	2/10/2017	24	20				0	4
898	VARIANT MED SYS INC	92220P105	X				4/15/2014	12/22/2017	1,665	1,054				0	611
899	VARIANT MED SYS INC	92220P105	X				9/26/2014	12/22/2017	4,107	2,825				0	1,282
900	VARIANT MED SYS INC	92220P105	X				8/10/2011	5/12/2017	1,112	676				0	436
901	VARIANT MED SYS INC	92220P105	X				2/24/2017	8/17/2017	39,946	40,447				0	-501
902	VARIANT MED SYS INC	92220P105	X				2/6/2015	9/12/2017	9,620	9,866				0	-246
903	VARIANT MED SYS INC	92220P105	X				1/19/2017	9/12/2017	7,697	6,051				0	1,646
904	VARIANT MED SYS INC	92220P105	X				12/21/2012	10/23/2017	743	584				0	159
905	VARIANT MED SYS INC	92220P105	X				12/28/2012	10/23/2017	1,412	1,102				0	310
906	VARIANT MED SYS INC	92220P105	X				5/26/2016	3/16/2017	6,562	5,899				0	663
907	VARIANT MED SYS INC	92220P105	X				11/18/2010	5/18/2017	1,220	653				0	567
908	VARIANT MED SYS INC	92220P105	X				11/18/2010	10/3/2017	2,259	1,483				0	776
909	VARIANT MED SYS INC	92220P105	X				10/29/2015	3/23/2017	1,208	701				0	507
910	VARIANT MED SYS INC	92220P105	X				10/29/2015	5/5/2017	634	344				0	290
911	VARIANT MED SYS INC	92220P105	X				10/29/2015	5/31/2017	5,011	3,041				0	1,970
912	VARIANT MED SYS INC	92220P105	X				9/12/2017	10/24/2017	2,117	1,854				0	263
913	VARIANT MED SYS INC	92220P105	X				3/1/2017	10/24/2017	326	252				0	74
914	VARIANT MED SYS INC	92220P105	X				4/22/2016	5/31/2017	4,918	4,306				0	612
915	VARIANT MED SYS INC	92220P105	X				11/3/2016	8/10/2017	1,627	1,568				0	59
916	VARIANT MED SYS INC	92220P105	X				2/8/2016	8/10/2017	495	424				0	71
917	VARIANT MED SYS INC	92220P105	X				3/2/2017	7/12/2017	6,522	6,968				0	-446
918	VARIANT MED SYS INC	92220P105	X				4/10/2013	10/23/2017	2,634	1,604				0	1,030
919	VARIANT MED SYS INC	92220P105	X				8/8/2013	10/23/2017	1,718	951				0	767
920	VARIANT MED SYS INC	92220P105	X				2/4/2015	10/23/2017	973	742				0	231
921	VARIANT MED SYS INC	92220P105	X				5/11/2016	10/23/2017	487	395				0	92
922	VARIANT MED SYS INC	92220P105	X				10/5/2016	10/23/2017	773	698				0	75
923	VARIANT MED SYS INC	92220P105	X				11/13/2014	11/9/2017	2,107	1,900				0	207
924	VARIANT MED SYS INC	92220P105	X				11/13/2014	9/1/2017	9,736	9,689				0	-53
925	VARIANT MED SYS INC	92220P105	X				3/22/2017	11/28/2017	3,106	3,337				0	-231
926	VARIANT MED SYS INC	92220P105	X				11/21/2014	10/17/2017	82,558	85,000				0	-2,442
927	VARIANT MED SYS INC	92220P105	X				2/9/2016	12/17/2017	2	2				0	0
928	VARIANT MED SYS INC	92220P105	X				3/10/2016	12/15/2017	1	1				0	0
929	VARIANT MED SYS INC	92220P105	X				8/8/2016	12/15/2017	2	2				0	0
930	VARIANT MED SYS INC	92220P105	X				8/8/2016	12/15/2017	1	1				0	0
931	VARIANT MED SYS INC	92220P105	X				8/8/2016	12/15/2017	0	0				0	0
932	VARIANT MED SYS INC	92220P105	X				8/8/2016	12/15/2017	0	0				0	0
933	VARIANT MED SYS INC	92220P105	X				2/15/2017	12/15/2017	165	174				0	-9
934	VARIANT MED SYS INC	92220P105	X				2/15/2017	12/15/2017	1	1				0	0
935	VARIANT MED SYS INC	92220P105	X				3/7/2017	12/15/2017	0	0				0	0
936	VARIANT MED SYS INC	92220P105	X				3/7/2017	12/15/2017	0	0				0	0

Part I, Line 6 (990-PF) - Gain/Loss from Sale of Assets Other Than Inventory

Long Term CG Distributions		Amount	Short Term CG Distributions		Amount	Totals										Gross Sales		Cost or Other Basis, Expenses, Depreciation and Adjustments			Net Gain or Loss	
		37,021			0	Capital Gains/Losses Other sales										3,477,268	0	3,215,466	0	261,802	0	
	Description	CUSIP #	Check "X" to include in Part IV	Purchaser	Check "X" if Purchaser is a Business	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Adjustments	Net Gain or Loss							
937	FHLMC POOL #G08669 4.00	3128MJW71	X				3/7/2017	12/15/2017	1	1					0							
938	FHLMC POOL #G08669 4.00	3128MJW71					8/10/2017	12/15/2017	32	34					0							
939	FHLMC POOL #G08737 3.00	3128MJZB9	X				3/8/2017	6/15/2017	47	47					0							
940	FHLMC POOL #G08737 3.00	3128MJZB9	X				12/8/2016	7/15/2017	141	141					0							
941	FHLMC POOL #G08737 3.00	3128MJZB9	X				3/8/2017	7/15/2017	60	60					0							
942	FHLMC POOL #G08737 3.00	3128MJZB9	X				6/8/2017	7/15/2017	13	14					0							
943	FHLMC POOL #G08737 3.00	3128MJZB9	X				12/8/2016	8/15/2017	120	120					0							
944	FHLMC POOL #G08737 3.00	3128MJZB9	X				3/8/2017	8/15/2017	51	51					0							
945	FHLMC POOL #G08737 3.00	3128MJZB9	X				6/8/2017	8/15/2017	11	12					0							
946	FHLMC POOL #G08737 3.00	3128MJZB9	X				12/8/2016	9/15/2017	146	146					0							
947	FHLMC POOL #G08737 3.00	3128MJZB9	X				3/8/2017	9/15/2017	63	62					1							
948	FHLMC POOL #G08737 3.00	3128MJZB9	X				6/8/2017	9/15/2017	14	14					0							
949	FHLMC POOL #G08669 4.00	3128MJW71	X				8/23/2017	12/15/2017	290	308					0							
950	FHLMC POOL #G08669 4.00	3128MJW71	X				2/9/2016	12/15/2017	31	33					0							
951	FHLMC POOL #G08669 4.00	3128MJW71	X				3/10/2016	1/15/2018	24	26					0							
952	FHLMC POOL #G08669 4.00	3128MJW71	X				3/7/2017	1/15/2018	0	0					0							
953	FHLMC POOL #G08669 4.00	3128MJW71	X				3/7/2017	1/15/2018	0	0					0							
954	FHLMC POOL #G08669 4.00	3128MJW71	X				2/15/2017	1/15/2018	135	142					0							
955	EATON VANCE GLOBAL MAC	277923Z78	X				10/20/2016	10/17/2017	60,066	60,000					66							
956	EATON VANCE GLOBAL MAC	277923Z78	X				9/12/2017	10/17/2017	7,376	7,368					8							
957	EDGEWELL PERSONAL CARE	28035Q102	X				8/18/2017	12/21/2017	5,610	6,884					0							
958	EDUCATION REALTY TRUST	28140H203	X				9/10/2014	6/22/2017	201	158					43							
959	EDUCATION REALTY TRUST	28140H203	X				2/4/2015	6/22/2017	644	544					100							
960	EDUCATION REALTY TRUST	28140H203	X				4/14/2016	6/22/2017	121	121					0							
961	EDUCATION REALTY TRUST	28140H203	X				9/10/2014	7/17/2017	90	74					16							
962	EDUCATION REALTY TRUST	28140H203	X				8/17/2014	7/17/2017	492	395					97							
963	EDUCATION REALTY TRUST	28140H203	X				8/17/2014	7/17/2017	375	304					71							
964	EDUCATION REALTY TRUST	28140H203	X				10/7/2014	7/17/2017	90	70					20							
965	EDUCATION REALTY TRUST	28140H203	X				9/24/2014	8/10/2017	314	247					67							
966	EDUCATION REALTY TRUST	28140H203	X				10/1/2014	8/10/2017	251	199					52							
967	EMCOR GROUP INC COM	29084Q100	X				6/20/2014	5/31/2017	6,341	4,588					1,753							
968	EMPLOYERS HOLDINGS INC	292218104	X				6/20/2014	3/17/2017	6,154	3,625					2,529							
969	ENBRIDGE INC	29250N105	X				1/1/2014	3/3/2017	7,048	6,817					231							
970	WELLTOWER INC	95040Q104	X				1/30/2014	8/10/2017	707	564					143							
971	WELLTOWER INC	95040Q104	X				5/25/2011	10/23/2017	2,359	1,423					936							
972	WELLTOWER INC	95040Q104	X				1/30/2014	10/23/2017	1,011	899					312							
973	WELLTOWER INC	95040Q104	X				2/5/2014	10/23/2017	1,617	1,354					263							
974	WELLTOWER INC	95040Q104	X				2/17/2016	10/23/2017	404	336					68							
975	WELLTOWER INC	95040Q104	X				12/9/2016	4/27/2017	2,359	1,972					387							
976	MESCO AIRCRAFT HOLDING	950814103	X				2/11/2017	5/31/2017	1,833	5,131					-769							
977	WESTMORELAND COAL CO	960878106	X				10/17/2017	10/23/2017	2,406	2,414					-8							
978	WEYERHAEUSER CO	962166104	X				7/2/2016	12/23/2017	1,627	1,675					-48							
979	WILLIAMS SONOMA INC	969904101	X				7/2/2016	12/23/2017	4,147	4,284					-137							
980	WILLIAMS SONOMA INC	969904101	X				2/23/2017	12/23/2017	1,575	1,437					136							
981	WILLIAMS SONOMA INC	969904101	X				4/8/2016	10/17/2017	2,180	1,628					552							
982	WORLDPAY GROUP PLC-UN	981560105	X				6/17/2016	10/17/2017	1,018	758					260							
983	WORLDPAY GROUP PLC-UN	981560105	X				9/20/2016	10/17/2017	652	491					161							
984	WORLDPAY GROUP PLC-UN	981560105	X				10/7/2016	10/17/2017	843	597					246							
985	WORLDPAY GROUP PLC-UN	981560105	X				5/9/2016	10/17/2017	1,275	1,248					27							
986	BIOERATV INC	09075E100	X				5/9/2016	3/3/2017	1,819	1,472					347							
987	BLACKROCK INC	09247X101	X				1/24/2014	9/11/2017	12,688	10,647					2,041							
988	BORG WARNER INC	099724106	X				4/17/2016	3/2/2017	6,305	5,513					792							
989	BORG WARNER INC	099724106	X				5/25/2016	12/29/2017	1,339	1,042					297							
990	BOSTON PROPERTIES INC C	101121101	X				12/29/2015	7/17/2017	388	388					0							
991	COPART INC COM	217204106	X				5/9/2017	7/17/2017	1,275	1,248					26							
992	CORESITE REALTY CORP	21870Q105	X				1/23/2017	2/17/2017	343	347					-4							
993	COSTCO WHOLESALE CORP	22160K105	X				8/29/2017	9/1/2017	5,853	5,853					0							
994	COSTCO WHOLESALE CORP	22160K105	X				1/24/2014	9/1/2017	5,062	4,468					594							
995	CREDIT SUISSE COMM RET	22544R305	X				2/10/2016	15/2017	48,066	40,482					7,584							
996	CREDIT SUISSE COMM RET	22544R305	X				5/5/2016	15/2017	71,363	67,000					4,363							
997	CROSS CTRY HEALTHCARE	227483104	X				2/11/2017	5/31/2017	4,052	5,297					-1,245							
998	CROWN CASTLE INTL CORP	22822V101	X				9/13/2016	10/17/2017	707	639					68							
999	CROWN CASTLE INTL CORP	22822V101	X				7/8/2017	10/17/2017	1,414	1,414					0							
1000	CROWN CASTLE INTL CORP	22822V101	X				12/8/2015	10/17/2017	1,515	1,290					225							
1001	CUBESMART	229663109	X				3/23/2012	10/23/2017	761	338					423							
1002	CUBESMART	229663109	X				4/9/2012	10/23/2017	525	234					291							
1003	CUBESMART	229663109	X				4/10/2012	10/23/2017	866	376					490							
1004	CUBESMART	229663109	X				8/2/2012	10/23/2017	814	344					470							
1005	CUBESMART	229663109	X				8/9/2013	10/23/2017	236	150					86							
1006	CUMMINS INC	231021106	X				11/24/2014	9/1/2017	3,199	2,953					246							
1007	CUMMINS INC	231021106	X				2/4/2015	9/1/2017	2,399	2,167					232							
1008	BIOTELEMETRY INC	090672106	X				5/28/2015	5/31/2017	575	194					381							

Part I, Line 6 (990-PF) - Gain/Loss from Sale of Assets Other Than Inventory

Long Term CG Distributions										Amount			
Short Term CG Distributions										37,021	0		
CUSIP #	Description	Purchaser	Check "X" to include in Part IV	Check "X" if Purchaser is a Business	Acquisition Method	Date Acquired	Date Sold	Capital Gains/Losses		Totals	Gross Sales	Cost or Other Basis, Expenses, Depreciation and Adjustments	Net Gain or Loss
								Gross Sales Price	Other sales				
1009 CUMMINS INC	231021106		X			8/6/2017	9/1/2017	4,158		4,158	3,632		526
1010 DCI INDUSTRIAL TRUST INC	233153204		X			10/17/2017	10/23/2017	1,404		1,404	1,413		-9
1011 DDR CORP	23317H102		X			3/15/2017	10/23/2017	725		1,098	1,098		-373
1012 DDR CORP	23317H102		X			3/31/2017	10/23/2017	615		891	891		-276
1013 DST SYS INC COM	233326107		X			5/9/2016	1/25/2017	5,685		6,022	6,022		-337
1014 DANABER CORP	235851102		X			11/13/2014	9/1/2017	9,574		7,219	7,219		2,355
1015 DASSAULT SYSTEMES S.A.	237545108		X			6/22/2017	5/31/2017	2,701		1,118	1,118		1,583
1016 DEAN FOODS CO	242370203		X			3/10/2011	5/31/2017	5,154		4,999	4,999		155
1017 DELUXE CORP	248019101		X			3/30/2015	1/4/2017	1,422		1,303	1,303		119
1018 DELUXE CORP	248019101		X			4/23/2015	2/16/2017	2,770		2,505	2,505		265
1019 DELUXE CORP	248019101		X			6/20/2014	3/17/2017	5,935		4,628	4,628		1,307
1020 DISCOVER FINANCIAL SERV	254709108		X			4/23/2017	9/1/2017	272		271	271		1
1021 DISCOVER FINANCIAL SERV	254709108		X			6/3/2016	9/1/2017	7,516		7,052	7,052		464
1022 DELUXE CORP	248019101		X			5/21/2015	4/13/2017	2,790		2,724	2,724		66
1023 DENNY'S CORP	248699104		X			4/15/2015	5/31/2017	4,925		4,885	4,885		40
1024 WALT DISNEY CO	254687106		X			11/24/2014	9/1/2017	12,302		11,321	11,321		1,381
1025 DISCOVER FINANCIAL SERV	254709108		X			6/3/2016	10/20/2017	14,384		11,473	11,473		2,911
1026 SEVEN & I HOLDINGS CO, L.L.C.	81763H105		X			7/29/2014	7/18/2017	3,881		4,259	4,259		-378
1027 SIMON PROPERTY GROUP II	828806109		X			1/29/2016	2/9/2017	182		186	186		-4
1028 SIMON PROPERTY GROUP II	828806109		X			8/8/2013	2/9/2017	1,089		881	881		208
1029 SIMON PROPERTY GROUP II	828806109		X			5/30/2017	8/10/2017	486		468	468		18
1030 SIMON PROPERTY GROUP II	828806109		X			8/8/2013	8/10/2017	324		294	294		30
1031 SIMON PROPERTY GROUP II	828806109		X			9/2/2013	9/21/2017	319		294	294		25
1032 SIMON PROPERTY GROUP II	828806109		X			8/8/2013	10/23/2017	165		147	147		18
1033 SIMON PROPERTY GROUP II	828806109		X			11/18/2010	10/23/2017	1,321		740	740		581
1034 SKYCHERS U.S.A. INC	830566105		X			8/20/2014	5/31/2017	2,914		1,701	1,701		1,213
1035 SKYWEST INC	830879102		X			5/19/2016	5/31/2017	3,657		2,491	2,491		1,166
1036 SKYWEST INC	830879102		X			5/17/2016	5/31/2017	2,632		1,803	1,803		823
1037 SHAP ON INC	833034101		X			11/13/2014	1/19/2017	6,996		5,410	5,410		1,586
1038 SHAP ON INC	833034101		X			11/13/2014	9/1/2017	7,620		7,034	7,034		586
1039 SHAP ON INC	833034101		X			11/13/2014	11/17/2017	14,601		12,579	12,579		2,022
1040 SOFTBANK GROUP CORP-UP	83404D109		X			7/29/2014	6/13/2017	1,654		1,487	1,487		167
1041 SOFTBANK GROUP CORP-UP	83404D109		X			7/29/2014	8/1/2017	717		669	669		43
1042 SOFTBANK GROUP CORP-UP	83404D109		X			9/29/2014	8/1/2017	916		827	827		83
1043 SOFTBANK GROUP CORP-UP	83404D109		X			10/30/2014	8/1/2017	2,072		1,823	1,823		243
1044 SONY CORPORATION - ADR	835059307		X			2/5/2015	8/24/2017	767		599	599		223
1045 SPARK ENERGY INC	846511103		X			6/8/2016	5/31/2017	2,258		1,612	1,612		646
1046 SPARK ENERGY INC	846511103		X			6/7/2016	5/31/2017	1,993		1,428	1,428		565
1047 SPARK ENERGY INC	846511103		X			6/8/2016	5/31/2017	1,417		1,072	1,072		345
1048 SPIRIT AIRLINES INC	848577102		X			4/15/2016	5/22/2017	3,347		3,137	3,137		213
1049 SPIRIT AIRLINES INC	848577102		X			2/13/2017	5/22/2017	2,497		2,573	2,573		-76
1050 SPIRIT RLY CAP INC NEW	84860W102		X			5/11/2016	10/17/2017	427		586	586		-153
1051 SPIRIT RLY CAP INC NEW	84860W102		X			3/22/2016	10/17/2017	162		208	208		-46
1052 SPIRIT RLY CAP INC NEW	84860W102		X			2/8/2016	10/23/2017	2,272		2,536	2,536		-264
1053 SPIRIT RLY CAP INC NEW	84860W102		X			3/22/2016	10/23/2017	402		556	556		-156
1054 S' AG INDUSTRIAL INC	85254J102		X			8/3/2016	1/23/2017	556		569	569		-13
1055 S' AG INDUSTRIAL INC	85254J102		X			8/3/2016	1/25/2017	459		470	470		-11
1056 S' AG INDUSTRIAL INC	85254J102		X			8/3/2016	2/17/2017	647		667	667		-20
1057 S' AG INDUSTRIAL CORP	862121100		X			11/20/2014	10/23/2017	1,229		970	970		259
1058 APPLE INC	037833100		X			1/14/2015	9/1/2017	17,716		11,786	11,786		5,930
1059 APPLE INC	037833100		X			1/14/2015	11/17/2017	851		546	546		305
1060 APPLE INC	037833100		X			11/20/2013	11/17/2017	9,366		4,066	4,066		5,300
1061 APPLIED INDL TECHNOLOGI	03920C105		X			5/5/2017	5/31/2017	4,951		5,196	5,196		-235
1062 ARGAN INC	04010E109		X			5/28/2015	2/1/2017	952		484	484		468
1063 ARGAN INC	04010E109		X			5/27/2015	5/31/2017	2,148		1,274	1,274		874
1064 ARGAN INC	04010E109		X			5/28/2015	5/31/2017	2,984		1,783	1,783		1,201
1065 ASHFORD HOSPITALITY TRU	044103109		X			7/21/2015	5/31/2017	3,472		4,914	4,914		-1,442
1066 ASHFORD HOSPITALITY TRU	044103109		X			9/24/2015	5/31/2017	732		811	811		-79
1067 ASHMORE EMERG MKTS CR	044820504		X			2/3/2015	2/24/2017	17,952		16,856	16,856		1,056
1068 ASSOC BRITISH FOODS-UNS	045519402		X			7/29/2014	11/9/2017	1,309		1,589	1,589		-280
1069 ASSOC BRITISH FOODS-UNS	045519402		X			4/24/2017	12/12/2017	1,054		1,316	1,316		-262
1070 ASSOC BRITISH FOODS-UNS	045519402		X			4/24/2017	12/12/2017	1,405		1,329	1,329		76
1071 A' LAS COPCO AB ADR	049255706		X			2/10/2012	1/9/2017	1,182		938	938		244
1072 AVALONBAY CMNTYS INC	053484101		X			5/29/2013	10/23/2017	364		266	266		98
1073 AVALONBAY CMNTYS INC	053484101		X			8/8/2013	10/23/2017	2,909		2,103	2,103		809
1074 AVALONBAY CMNTYS INC	053484101		X			2/4/2015	10/23/2017	2,000		1,912	1,912		88
1075 AVALONBAY CMNTYS INC	053484101		X			1/13/2016	10/23/2017	1,091		1,089	1,089		2
1076 AVALONBAY CMNTYS INC	053484101		X			10/5/2016	10/23/2017	364		337	337		27
1077 AVALONBAY CMNTYS INC	053484101		X			10/29/2016	10/23/2017	964		534	534		39
1078 AVALONBAY CMNTYS INC	053484101		X			10/17/2017	10/23/2017	545		538	538		7
1079 BP CAPITAL MARKETS 3.58	056550DM7		X			3/30/2017	10/20/2017	1,032		1,007	1,007		25
1080 BAIDU INC ADR	056752108		X			5/22/2015	8/21/2017	2,003		1,831	1,831		172

Part I, Line 6 (990-PF) - Gain/Loss from Sale of Assets Other Than Inventory

Long Term CG Distributions		Amount	Totals										Gross Sales		Cost or Other Basis, Expenses, Depreciation and Adjustments		Net Gain or Loss	
Short Term CG Distributions		0	Capital Gains/Losses Other sales										3,477,268		3,215,466		261,802	
	Description	CUSIP #	Check "X" to include in Part IV	Purchaser	Check "X" if Purchaser is a Business	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Adjustments	Net Gain or Loss			
1081	BANCA MEDIOLANUM SPA-A	05970D106	X				5/27/2016	11/3/2017	1,154	1,157					0	-3		
1082	BANCA MEDIOLANUM SPA-A	05970D106	X				5/9/2016	11/20/2017	1,236	1,282					0	-26		
1083	BANCA MEDIOLANUM SPA-A	05970D106	X				5/27/2016	11/20/2017	81	84					0	-3		
1084	BAYERISCHE MOTOREN ADP	072743305	X				7/24/2013	5/18/2017	1,165	1,203					0	-38		
1085	BAYERISCHE MOTOREN ADP	072743305	X				2/12/2013	5/18/2017	220	224					0	-4		
1086	BIOGEN INC	09062X103	X				5/9/2016	9/1/2017	8,337	6,498					0	1,839		
1087	BIOTELEMETRY INC	090672106	X				5/28/2015	2/1/2017	688	282					0	386		
1088	BIOTELEMETRY INC	090672106	X				5/28/2015	3/23/2017	679	253					0	426		
1089	BIOTELEMETRY INC	090672106	X				5/27/2015	5/31/2017	6,377	2,151					0	4,226		

Part I, Line 11 (990-PF) - Other Income

		971	971	0
Description		Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income
1	OTHER INCOME	971	971	

Part I, Line 16b (990-PF) - Accounting Fees

		4,492	0	0	4,492
Description		Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes (Cash Basis Only)
1	TAX PREP FEES	4,492			4,492

Part I, Line 16c (990-PF) - Other Professional Fees

		7,330	0	0	7,330
Description		Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes (Cash Basis Only)
1	INVESTMENT FEES	7,330			7,330

Part I, Line 18 (990-PF) - Taxes

		9,387	4,200	0	0
Description		Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
1	FOREIGN TAX WITHHELD	4,200	4,200		
2	PY EXCISE TAX DUE	1,899			
3	ESTIMATED EXCISE PAYMENTS	3,288			

Part I, Line 23 (990-PF) - Other Expenses

		36,580	36,580	0	0
Description		Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
1	BECKMAN AWARDS EXPENSE	35,294	35,294		
2	ADR FEES	572	572		
3	FNMA POOL EXPENSE	714	714		

Part II, Line 13 (990-PF) - Investments - Other

Asset Description		Basis of Valuation	Book Value Beg. of Year	Book Value End of Year	FMV End of Year
1	PY BALANCE SHEET		5,177,278	5,247,120	6,286,864
2	SERVISFIRST BANCSHARES INC COM		0	2,236	3,818
3	EURONET WORLDWIDE INC		0	8,101	6,994
4	ALIGN TECHNOLOGY INC		0	4,874	10,443
5	KLX INC		0	6,510	9,009
6	BIG LOTS INC		0	4,374	6,682
7	AMERISOURCEBERGEN CORP		0	2,535	6,152
8	FOOT LOCKER INC		0	4,875	3,516
9	INTER PARFUMS INC		0	5,589	8,299
10	HAWAIIAN HOLDINGS INC		0	7,290	5,818
11	AMERICAN EQUITY INVT LIFE HLDG		0	7,061	7,867
12	WALKER & DUNLOP INC		0	4,622	5,225
13	ILG INC		0	4,547	8,572
14	ORMAT TECHNOLOGIES INC		0	5,082	5,245
15	NUTRI SYS INC		0	5,970	5,944
16	ATLAS AIR INC		0	5,635	5,513
17	UBIQUITI NETWORKS INC		0	8,020	10,156
18	INNOSPEC INC		0	7,718	8,472
19	EMERGENT BIOSOLUTIONS INC		0	5,930	5,855
20	IPG PHOTONICS CORP		0	3,996	8,351
21	GLOBUS MEDICAL INC - A		0	6,167	10,522
22	DISCOVERY COMMUNICATIONS INC		0	3,454	3,402
23	MEDICAL PTYS TR INC		0	6,111	6,835
24	POTLATCH HLDGS INC		0	3,298	3,144
25	AIR PRODUCTS AND CHEMICALS INC CO		0	16,632	18,869
26	APPLE COMPUTER INC COM		0	17,245	43,323
27	CISCO SYSTEMS INC		0	16,308	22,137
28	CLOROX CO		0	14,834	16,510
29	COLGATE PALMOLIVE CO		0	15,386	17,052
30	CUMMINS INC		0	13,169	17,487
31	SAP AG - ADR		0	7,339	9,326
32	SHIRE PLC ADR		0	8,208	6,980
33	SONY CORPORATION - ADR		0	2,509	4,270
34	BRITISH AMERICAN TOBACCO P L C - ADR		0	8,234	9,111
35	KONINKLIJKE KPN N V - ADR		0	2,014	2,208
36	UNILEVER PLC - ADR		0	5,962	7,692
37	RYOHIN KEIKAKU CO-UNSP ADR		0	3,564	7,134
38	DBS GROUP HOLDINGS LIMITED - ADR		0	3,738	5,226
39	FANUC LTD ADR		0	1,878	2,885
40	WOLTERS KLUWER NV - ADR		0	4,240	7,410
41	INFORMA PLC-SP ADR		0	2,374	2,772
42	ASHTREAD GROUP PLC-UNSPON ADR		0	1,997	3,373
43	COMPAGNIE FINANCIERE - ADR		0	3,163	2,910
44	PRUDENTIAL PLC - ADR		0	9,628	10,613
45	BHP BILLITON LIMITED		0	8,566	7,496
46	TELENOR ASA - ADR		0	4,520	4,471

Part II, Line 13 (990-PF) - Investments - Other

		5,177,273		5,247,120		6,286,864	
	Asset Description	Basis of Valuation	Book Value Beg. of Year	Book Value End of Year	FMV End of Year		
47	KDDI CORP-UNSPONSORED ADR		0	2,613	3,179		
48	ANHEUSER-BUSCH INBEV SPN ADR		0	5,435	5,913		
49	ABB LTD		0	2,789	2,897		
50	SUNCOR ENERGY INC NEW F		0	3,441	4,186		
51	MEDTRONIC PLC		0	7,461	7,268		
52	ACCENTURE PLC		0	6,445	8,114		
53	STATOIL ASA ADR		0	2,752	3,641		
54	VALEO - ADR		0	3,998	7,019		
55	RELX PLC		0	3,995	5,475		
56	DEUTSCHE POST AG ADR		0	3,213	3,712		
57	ASSA ABLOY AB-UNSP ADR		0	4,071	7,080		
58	RYANAIR HOLDINGS PLC-SP ADR		0	3,074	4,376		
59	SAMPO OYJA SHS-UNSP ADR		0	6,383	7,281		
60	KAO CORP ADR		0	2,748	2,973		
61	SUMITOMO TRUST AND BANKING ADR		0	6,089	6,396		
62	NORDEA BANK AB-SPON ADR		0	3,111	2,797		
63	SAFRAN SA-UNSPON ADR		0	2,778	2,704		
64	CONVATEC GROUP PLC-UNSP ADR		0	2,676	1,778		
65	ROYAL DUTCH SHELL PLC ADR		0	7,662	8,339		
66	TOKYO ELECTION LTD-UNSP ADR		0	2,507	4,225		
67	COMPASS GROUP PLC ADR		0	5,370	6,499		
68	CARLSBERG AS-B-SPON ADR		0	4,744	6,116		
69	WOSELEY PLC-ADR		0	3,648	5,005		
70	VINCI SA ADR		0	4,327	7,140		
71	ABN AMRO GROUP NV-UNSP ADR		0	2,722	2,929		
72	AON PLC		0	4,675	6,298		
73	FRESENIUS SE & CO-SPN ADR		0	2,708	4,333		
74	DAIWA HOUSE IND LTD ADR		0	5,226	9,635		
75	RED ELECTRICA COR-UNSPON ADR		0	4,297	4,588		
76	CONTINENTAL AG - ADR		0	3,159	3,987		
77	CHECK POINT SOFTWARE TECH COM		0	7,337	9,015		
78	BAYER A G SPONSORED ADR		0	15,047	15,110		
79	CANADIAN NATL RR CO COM		0	3,594	8,250		
80	FRESENIUS MEDICAL CARE ADR		0	5,007	8,198		
81	NESTLE S A REGISTERED SHARES - ADR		0	7,790	11,864		
82	FUCHS PETROLUB SE-PREF ADR		0	3,642	4,247		
83	ROCHE HOLDINGS LTD - ADR		0	6,221	10,264		
84	SAP AG - ADR		0	6,415	12,809		
85	SCHLUMBERGER LTD		0	6,353	5,863		
86	SHIRE PLC ADR		0	7,087	6,205		
87	TAIWAN SEMICONDUCTOR MANUFACTU		0	4,229	13,679		
88	KUBOTA LIMITED - ADR		0	3,144	4,046		
89	UNILEVER PLC - ADR		0	3,457	6,087		
90	WEIBO CORP-SPON ADR		0	6,727	6,725		
91	HSBC - ADR		0	3,967	4,854		
92	DBS GROUP HOLDINGS LIMITED - ADR		0	4,762	8,213		

Part II, Line 13 (990-PF) - Investments - Other

Asset Description		Basis of Valuation	Book Value Beg. of Year	Book Value End of Year	FMV End of Year
93	FANUC LTD ADR		0	6,697	10,986
94	BANCO BILBAO VIZCAYA ARGENT- ADR		0	9,289	9,928
95	DASSAULT SYSTEMES S A - ADR		0	4,255	12,195
96	INFINEON TECHNOLOGIES AG - ADR		0	5,209	5,946
97	AIR LIQUIDE ADR		0	11,252	13,659
98	L'OREAL - ADR		0	3,842	7,838
99	CSL LITE-SPONSORED ADR		0	1,188	4,027
100	SASOL LIMITED - ADR		0	3,559	3,045
101	ICICI BANK LTD - ADR		0	3,174	4,301
102	SYMRISE AG ADR		0	3,041	4,823
103	ITAU UNIBANCO BANCO HOLDING S A ADR		0	4,237	5,980
104	ALLIANZ AKTIENGESSELLSCHAFT		0	7,296	11,896
105	ALFA LAVAL AB-UNSPON ADR		0	2,792	4,364
106	TURKIYE GARANTI BANKSASI-ADR		0	3,940	3,167
107	MITSUBISHI ESTATE COMPANY, LTD - ADR		0	3,950	2,390
108	TENARIS S A - ADR		0	1,914	2,358
109	PARK24 CO LTD-SPN ADR		0	3,545	3,024
110	LVMH MOET HENNESSY UNSP ADR - ADR		0	2,954	5,400
111	HDFC BANK LTD - ADR		0	3,254	3,762
112	BBA AVIATION PLC-UNSPON ADR		0	1,560	2,238
113	BAYERISCHE MOTOREN		0	4,134	4,472
114	ATLAS COPCO AB SPONSORED ADR		0	2,889	5,473
115	ASPEN PHARMACARE HL-UNSP ADR		0	2,760	2,793
116	SONOVA HOLDIN-UNSPON ADR		0	2,197	3,812
117	GRUPO FIN BANORTE-SPON ADR		0	3,407	3,885
118	JGC CORP-UNSPONSORED ADR		0	5,478	3,969
119	ROYAL DUTCH SHELL PLC ADR		0	7,444	11,268
120	AIA GROUP LTD - SP ADR		0	5,803	14,618
121	BAIDU COM INC		0	7,898	12,882
122	NASPERS LTD-N SHS SPON ADR		0	5,864	12,622
123	SYMEX CORP-UNSPON ADR		0	1,730	7,259
124	GRIFOLS SA-ADR		0	2,627	3,438
125	WPP PLC NEW		0	2,545	3,894
126	MONOTARO CO LTD-UNSP ADR		0	1,316	3,748
127	UNITED MEXICAN STATE 3 500% 1/21/21		0	9,209	9,306
128	BANK OF AMERICA CORP 4 125% 1/22/24		0	11,539	11,699
129	GOLDMAN SACHS GROUP 4 000% 3/03/24		0	7,231	7,344
130	US TREASURY BOND 3 375% 5/15/44		0	16,369	16,832
131	US TREASURY NOTE 1 625% 7/31/19		0	18,224	17,934
132	US TREASURY NOTE 2 125% 9/30/21		0	22,271	22,014
133	US TREASURY BOND 3 000% 5/15/45		0	11,206	11,552
134	MCDONALD'S CORP 2 750% 12/09/20		0	8,245	8,083
135	TREAS INFL IND BD 1 000% 2/15/46		0	5,190	5,561
136	JPMORGAN CHASE & CO 4 400% 7/22/20		0	9,690	9,455
137	MICROSOFT CORP 4 250% 2/06/47		0	11,173	11,433
138	BP CAPITAL MARKETS 3 588% 4/14/27		0	11,072	11,384

Part II, Line 13 (990-PF) - Investments - Other

	Asset Description	Basis of Valuation	Book Value Beg. of Year	Book Value End of Year	FMV End of Year
139	ENTERPRISE PRODUCTS 5 700% 2/15/42		0	4,032	4,837
140	VR CITIGROUP INC 3 668% 7/24/28		0	8,069	8,116
141	VR MORGAN STANLEY 3 591% 7/22/28		0	6,014	6,055
142	GENERAL ELEC CAP COR 5 875% 1/14/38		0	5,045	5,173
143	VERIZON COMMUNICATIO 5 150% 9/15/23		0	11,049	11,126
144	FHLMC POOL #G08669 4 000% 9/01/45		0	34,305	33,787
145	FHLMC POOL #G60440 3 500% 3/01/46		0	35,472	35,016
146	FHLMC POOL #G08737 3 000% 11/01/46		0	46,712	46,747
147	FNMA POOL #BM2000 3 500% 5/01/47		0	27,115	26,922
148	FNMA POOL #BM1285 4 500% 5/01/47		0	22,099	21,715
149	LEGG MASON PART SMASH-C 937		0	72,710	75,325
150	LEGG MASON PART SMASH-M 936		0	132,625	133,667
151	ALEXANDRIA REAL ESTATE		0	3,083	4,440
152	APARTMENT INVT & MGMT CO CL A		0	7,580	10,228
153	BOSTON PROPERTIES INC COM		0	3,393	5,071
154	CORPORATE OFFICE PROPERTIES COM		0	4,746	4,380
155	FIRST INDL RLTY TR INC COM		0	3,973	5,350
156	KILROY REALTY CORP COM		0	3,284	4,404
157	KIMCO RLTY CORP		0	3,682	3,539
158	MID AMERICA APARTMENT COM		0	10,925	10,559
159	PUBLIC STORAGE INC COM		0	1,546	3,344
160	VENTAS INC COM		0	5,244	5,041
161	SIMON PROPERTY GROUP INC		0	9,439	17,517
162	AVALONBAY CMNTYS INC		0	2,698	4,460
163	"HOST HOTELS & RESORTS, INC "		0	4,885	5,161
164	OUTFRONT MEDIA INC		0	4,280	4,246
165	CROWN CASTLE INTL CORP		0	11,566	12,766
166	EQUINIX INC		0	8,247	12,690
167	CHESAPEAKE LODGING TRUST		0	3,048	3,007
168	PIEDMONT OFFICE REALTY TRU-A		0	4,322	4,353
169	CORESITE REALTY CORP		0	11,520	11,618
170	EXTRA SPACE STORAGE INC		0	8,795	11,019
171	AMERICAN CAMPUS CMNTYS INC		0	4,054	3,816
172	AMERICAN ASSETS TRUST INC		0	6,717	6,539
173	DIGITAL RLTY TR INC		0	4,712	4,442
174	GGP INC		0	7,058	8,491
175	RLJ LODGING TRUST		0	6,097	6,196
176	INVITATION HOMES INC		0	7,054	8,085
177	PROLOGIS INC		0	10,239	16,257
178	MEDICAL PPTY'S TR INC		0	3,962	4,093
179	AMERICAN TOWER REIT		0	13,119	14,980
180	NATIONAL RETAIL PPTYS INC		0	5,857	6,081
181	EPR PROPERTIES		0	5,022	5,957
182	HCP INC		0	5,274	5,007
183	PHYSICIANS REALTY TRUST		0	2,811	2,860
184	AFFILIATED MANAGERS GROUP INC		0	7,318	8,415

Part II, Line 13 (990-PF) - Investments - Other

	Asset Description	Basis of Valuation	Book Value Beg of Year	Book Value End of Year	FMV End of Year
185	ARROW ELECTRONICS INC		0	8,300	9,167
186	CIRRUS LOGIC INC		0	5,690	6,638
187	DST SYS INC COM		0	9,558	9,559
188	DRIL-QUIP INC COM		0	3,635	2,719
189	LITHIA MOTORS INC CL A COM		0	6,696	8,178
190	MANHATTAN ASSOCIATES, INC COM		0	9,441	10,007
191	METTLER-TOLEDO INTL INC		0	2,324	4,337
192	MINERALS TECHNOLOGIES INC COM		0	7,143	6,610
193	NVR INC COM		0	5,063	10,525
194	OXFORD INDS INC		0	4,262	5,188
195	REGAL BELOIT CORP		0	5,486	5,362
196	ROBERT HALF INTL INC		0	4,637	5,221
197	SNAP ON INC		0	2,669	3,137
198	TUPPERWARE BRANDS CORPORATION		0	5,929	5,956
199	UNITED RENTAL INC COM		0	3,017	10,830
200	WABASH NATL CORP		0	6,360	6,575
201	TREX COMPANY INC		0	2,088	4,552
202	PAYCOM SOFTWARE INC		0	6,898	7,792
203	UNITED THERAPEUTICS CORP DEL		0	5,047	7,545
204	LENNOX INTERNATIONAL INC		0	2,807	5,206
205	TENNECO INC		0	6,579	6,439
206	DANAHER CORP		0	12,556	18,564
207	WALT DISNEY CO		0	15,050	23,652
208	GILEAD SCIENCES INC		0	11,198	10,889
209	HOME DEPOT INC		0	17,229	33,168
210	ILLINOIS TOOL WORKS INC		0	11,902	21,690
211	INTEL CORP		0	9,776	13,156
212	JOHNSON & JOHNSON		0	15,450	20,259
213	KIMBERLY CLARK CORP COM		0	14,694	15,686
214	MICROSOFT CORP		0	21,043	45,593
215	NOVARTIS AG - ADR		0	20,805	20,654
216	OCCIDENTAL PETE CORP		0	11,297	12,817
217	PNC FINANCIAL SERVICES GROUP		0	17,860	29,435
218	ROCHE HOLDINGS LTD - ADR		0	14,383	12,158
219	SCHLUMBERGER LTD		0	24,414	21,363
220	STRYKER CORP		0	11,325	19,200
221	TJX COS INC NEW		0	16,454	21,409
222	TAIWAN SEMICONDUCTOR MANUFACTU		0	14,225	15,265
223	THERMO FISHER SCIENTIFIC INC		0	14,508	22,216
224	NEWELL RUBBERMAID INC		0	17,963	13,534
225	COSTCO WHOLESALE CORP		0	15,274	23,823
226	EOG RESOURCES, INC		0	16,607	19,208
227	UNITEDHEALTH GROUP INC		0	16,040	21,385
228	LABORATORY CRP OF AMER HLDGS		0	14,937	15,791
229	BLACKROCK INC		0	15,542	24,144
230	TIME WARNER INC		0	11,927	13,446

Part II, Line 13 (990-PF) - Investments - Other

Asset Description		Basis of Valuation	Book Value Beg of Year	Book Value End of Year	FMV End of Year
231	VERIZON COMMUNICATIONS		0	15,658	16,885
232	JPMORGAN CHASE & CO		0	21,206	41,493
233	US BANCORP DEL NEW		0	17,328	20,789
234	MEDTRONIC PLC		0	15,131	16,069
235	ACCENTURE PLC		0	16,820	30,312
236	BIOGEN IDEC INC		0	10,997	14,017
237	FORTIVE CORP		0	10,879	18,956
238	O'REILLY AUTOMOTIVE INC		0	20,765	18,281
239	TECHNIPFMC LTD		0	17,374	15,311
240	TRAVELERS COS INC		0	12,818	14,649
241	3M CO		0	24,762	31,069
242	ALPHABET INC/CA		0	22,416	43,189
243	EATON CORP PLC		0	26,765	27,733
244	DISCOVER FINANCIAL SERVICES		0	24,427	31,614
245	VISA INC-CLASS A SHRS		0	15,469	37,627
246	CORE LABORATORIES N V COM		0	4,776	5,149
247	ABAXIS INC		0	11,280	11,489
248	APTARGROUP INC		0	5,679	5,781
249	DONALDSON CO INC		0	8,035	8,273
250	DRIL-QUIP INC COM		0	13,044	13,070
251	FACTSET RESH SYS INC COM		0	10,247	11,951
252	GRACO INC		0	11,641	14,380
253	HENRY JACK & ASSOC INC COM		0	8,103	9,006
254	MANHATTAN ASSOCIATES, INC COM		0	4,822	5,103
255	RLI CORP COM		0	4,370	4,792
256	ASPEN TECHNOLOGY INC COM		0	12,932	13,968
257	COPART INC COM		0	15,169	21,120
258	TORO CO		0	7,340	7,045
259	TELEDYNE TECHNOLOGIES INC		0	14,998	20,832
260	OLD DOMINION FREIGHT LINES INC		0	13,280	19,601
261	PRICESMART INC		0	8,181	8,007
262	PRIMERICA INC		0	15,905	22,443
263	RIGHTMOVE PLC-UNSP ADR		0	15,224	17,373
264	MARKETAXESS HLDGS INC		0	11,857	12,508
265	RBC BEARINGS INC		0	8,837	11,123
266	POOL CORPORATION		0	12,258	13,354
267	HFF INC		0	11,318	17,121
268	WABCO HOLDINGS INC		0	14,483	17,220
269	ARTISAN PARTNERS ASSET MANAGEM		0	7,944	11,139
270	CDW CORP/DE		0	16,809	19,527
271	FOX FACTORY HOLDING CORP		0	9,427	11,072
272	AUTOHOME INC-ADR		0	21,014	32,270
273	MICHELIN (CGDE) ADR		0	4,246	4,722
274	CANADIAN NATL RR CO COM		0	2,882	3,795
275	KOMATSU LIMITED - ADR		0	3,003	4,565
276	MAKITA CORPORATION - ADR		0	4,971	6,840

Part II, Line 13 (990-PF) - Investments - Other

	Asset Description	Basis of Valuation	Book Value Beg of Year	Book Value End of Year	FMV End of Year
277	NOVARTIS AG - ADR		0	5,808	7,724
278	FID ADV EMER MKTS INC- CL I 607		0	119,865	126,765
279	ISHARES S & P 500 INDEX FUND		0	66,170	81,999
280	ISHARES RUSSELL 1000 VALUE		0	257,477	277,154
281	EATON VANCE GLOBAL MACRO - I		0	117,632	117,503
282	T ROWE PRICE INST EM MKT EQ 146		0	302,431	376,145
283	MFS VALUE FUND-CLASS I 893		0	258,000	269,772
284	GRAHAM ALT INV FD II BLEND CL 0 (RF)		0	37,167	38,328
285	T ROWE PR REAL ESTATE-I #432		0	141,000	140,086
286	PRINCIPAL MIDCAP BLEND FD-IN 4749		0	271,198	325,474
287	VANGUARD REIT VIPER		0	149,556	145,962
288	TEMPLETON EMER MKT S/C-ADV 626		0	296,305	359,946
289	COHEN & STEERS PR SEC&INC-I 2118		0	100,000	99,160
290	PARTNERS GROUP PRIVATE EQTY FD CL		0	164,164	331,763
291	T ROWE PRICE INST FLOAT RATE 170		0	62,179	62,743
292	ROBECO BP LNG/SHRT RES-INS		0	126,152	144,713
293	SKYBRIDGE MULTI-ADVISER HF LLC (RF)		0	105,989	98,674
294	NEUBERGER BERMAN LONG SH-INS #183		0	173,393	182,915
295	MCGRAW HILL ROYALTIES ELIZABETH		0	1	1

Part III (990-PF) - Changes in Net Assets or Fund Balances

Line 3 - Other increases not included in Part III, Line 2

1	COST BASIS ADJUSTMENT	1	158
2	MF TIMING DIFFERENCE ADDITION	2	743
3	FEDERAL EXCISE TAX REFUND	3	9,184
4	Total	4	10,085

Line 5 - Decreases not included in Part III, Line 2

1	LOSS ON PY SALES SETTLED IN CY	1	9,011
2	MF TIMING DIFFERENCE SUBTRACTION	2	13,397
3	PY RETURN OF CAPITAL ADJUSTMENT	3	6,684
4	Total	4	29,092

Part IV (990-PF) - Capital Gains and Losses for Tax on Investment Income

Long Term CG Distributions													Amount	
Short Term CG Distributions													37,021	0
	Description of Property Sold	CUSIP #	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Adjustments	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adjusted Basis	Gains Minus Excess FMV Over Adj. Basis or Losses
1	FHLMC POOL #G08669 4 000	3128MJW71		7/13/2016	2/15/2017	14			15	-1				224,781
2	FHLMC POOL #G08669 4 000	3128MJW71		8/8/2016	2/15/2017	62			66	-4				224,781
3	FHLMC POOL #G08669 4 000	3128MJW71		3/8/2016	2/15/2017	2			2	0				224,781
4	FHLMC POOL #G08669 4 000	3128MJW71		3/8/2016	2/15/2017	2			2	0				224,781
5	FHLMC POOL #G08669 4 000	3128MJW71		4/7/2016	2/15/2017	1			1	0				224,781
6	FHLMC POOL #G08669 4 000	3128MJW71		2/9/2016	2/15/2017	2			2	0				224,781
7	FHLMC POOL #G08669 4 000	3128MJW71		3/10/2016	2/15/2017	1			1	0				224,781
8	FHLMC POOL #G08669 4 000	3128MJW71		2/9/2016	2/15/2017	2			2	0				224,781
9	FHLMC POOL #G08669 4 000	3128MJW71		8/8/2016	2/15/2017	2			2	0				224,781
10	FHLMC POOL #G08669 4 000	3128MJW71		8/8/2016	2/15/2017	1			1	0				224,781
11	FHLMC POOL #G08669 4 000	3128MJW71		8/8/2016	2/15/2017	0			0	0				224,781
12	FMC TECHNOLOGIES INC	30249U101		11/30/2015	1/16/2017	19,897			19,828	69				224,781
13	FMC TECHNOLOGIES INC	30249U101		8/31/2016	1/16/2017	2,933			2,933	762				224,781
14	FMC TECHNOLOGIES INC	30249U101		8/31/2016	1/16/2017	3,625			2,574	-51				224,781
15	FCB FINANCIAL HOLDINGS, I	30255G103		1/29/2015	5/31/2017	6,484			3,288	3,196				224,781
16	FANUC CORPORATION ADR	307305102		3/7/2016	2/21/2017	1,079			861	218				224,781
17	FANUC CORPORATION ADR	307305102		1/20/2016	2/21/2017	715			469	246				224,781
18	FHLMC POOL #G08669 4 000	3128MJW71		2/9/2016	2/15/2017	73			79	-6				224,781
19	FHLMC POOL #G08669 4 000	3128MJW71		3/10/2016	2/15/2017	26			28	-2				224,781
20	FHLMC POOL #G08669 4 000	3128MJW71		2/9/2016	2/15/2017	1			2	-1				224,781
21	FHLMC POOL #G0440 3 500	31335APZ5		5/9/2016	1/15/2017	210			223	-13				224,781
22	FHLMC POOL #G0440 3 500	31335APZ5		2/15/2017	1/15/2017	130			133	-3				224,781
23	FHLMC POOL #G0440 3 500	31335APZ5		3/8/2017	1/15/2017	2			2	0				224,781
24	FHLMC POOL #G0440 3 500	31335APZ5		9/11/2017	1/15/2017	18			18	0				224,781
25	FHLMC POOL #G0440 3 500	31335APZ5		5/9/2016	1/15/2017	215			228	-13				224,781
26	FHLMC POOL #G0440 3 500	31335APZ5		2/15/2017	1/15/2017	133			136	-3				224,781
27	FHLMC POOL #G0440 3 500	31335APZ5		3/8/2017	1/15/2017	2			2	0				224,781
28	FHLMC POOL #G08669 4 000	3128MJW71		8/8/2016	2/15/2017	62			66	-4				224,781
29	FHLMC POOL #G08669 4 000	3128MJW71		2/9/2016	2/15/2017	22			23	-1				224,781
30	FHLMC POOL #G08669 4 000	3128MJW71		3/10/2016	2/15/2017	1			1	0				224,781
31	FHLMC POOL #G08669 4 000	3128MJW71		2/9/2016	2/15/2017	11			12	-1				224,781
32	FHLMC POOL #G08669 4 000	3128MJW71		7/13/2016	2/15/2017	52			56	-4				224,781
33	FHLMC POOL #G08669 4 000	3128MJW71		8/8/2016	2/15/2017	2			2	0				224,781
34	FHLMC POOL #G0440 3 500	31335APZ5		3/8/2017	1/15/2017	226			239	-13				224,781
35	FHLMC POOL #G0440 3 500	31335APZ5		5/9/2016	1/15/2017	139			143	-4				224,781
36	FHLMC POOL #G0440 3 500	31335APZ5		2/15/2017	1/15/2017	2			2	0				224,781
37	FHLMC POOL #G0440 3 500	31335APZ5		3/8/2017	1/15/2017	235			249	-14				224,781
38	FHLMC POOL #G0440 3 500	31335APZ5		5/9/2016	1/15/2017	145			149	-4				224,781
39	FHLMC POOL #G0440 3 500	31335APZ5		2/15/2017	1/15/2017	2			2	0				224,781
40	FHLMC POOL #G0440 3 500	31335APZ5		3/8/2017	1/15/2017	2			2	0				224,781
41	FHLMC POOL #G0440 3 500	31335APZ5		5/9/2016	1/15/2017	196			208	-12				224,781
42	FHLMC POOL #G0440 3 500	31335APZ5		2/15/2017	1/15/2017	121			124	-3				224,781
43	FHLMC POOL #G0440 3 500	31335APZ5		3/8/2017	1/15/2017	16			17	-1				224,781
44	FHLMC POOL #G0440 3 500	31335APZ5		9/11/2017	1/15/2017	18			19	-1				224,781
45	FHLMC POOL #G0440 3 500	31335APZ5		9/11/2017	1/15/2017	201			213	-12				224,781
46	FHLMC POOL #G0440 3 500	31335APZ5		2/15/2017	1/15/2017	124			127	-3				224,781
47	FHLMC POOL #G0440 3 500	31335APZ5		3/8/2017	1/15/2017	2			2	0				224,781
48	FHLMC POOL #G0440 3 500	31335APZ5		9/11/2017	1/15/2017	17			18	-1				224,781
49	FHLMC POOL #G0440 3 500	31335APZ5		2/15/2017	1/15/2017	5,772			5,785	-13				224,781
50	FED NATL MTG ASSN, F625	31359MGK3		9/28/2015	8/25/2017	1			1	0				224,781
51	FHLMC POOL #G08669 4 000	3128MJW71		3/7/2017	1/15/2018	0			0	0				224,781
52	FHLMC POOL #G08669 4 000	3128MJW71		3/7/2017	1/15/2018	0			0	0				224,781
53	FHLMC POOL #G08669 4 000	3128MJW71		3/7/2017	1/15/2018	0			0	0				224,781
54	FHLMC POOL #G08669 4 000	3128MJW71		3/7/2017	1/15/2018	0			0	0				224,781
55	FHLMC POOL #G08669 4 000	3128MJW71		8/10/2017	1/15/2018	26			27	-1				224,781
56	FHLMC POOL #G08669 4 000	3128MJW71		8/23/2017	1/15/2018	231			245	-14				224,781
57	FHLMC POOL #G08669 4 000	3128MJW71		2/9/2016	1/15/2018	44			47	-3				224,781
58	FHLMC POOL #G08737 3 000	3128MJZB9		12/8/2016	2/15/2017	63			72	9				224,781
59	FHLMC POOL #G08737 3 000	3128MJZB9		12/8/2016	2/15/2017	72			90	18				224,781
60	FHLMC POOL #G08737 3 000	3128MJZB9		12/8/2016	2/15/2017	39			38	1				224,781
61	FHLMC POOL #G08737 3 000	3128MJZB9		3/8/2017	2/15/2017	99			99	0				224,781
62	FHLMC POOL #G08737 3 000	3128MJZB9		12/8/2016	2/15/2017	42			42	0				224,781
63	FHLMC POOL #G08737 3 000	3128MJZB9		12/8/2016	2/15/2017	111			110	1				224,781
64	FHLMC POOL #G08737 3 000	3128MJZB9		8/16/2016	2/15/2017	275			302	-27				224,781
65	FHIAA POOL #AL8960 4 500	3138ET5W2		8/16/2016	4/25/2017	225			247	-22				224,781
66	FHIAA POOL #AL8960 4 500	3138ET5W2		8/16/2016	4/25/2017	11,453			11,667	-214				224,781
67	FHIAA POOL #AL8960 4 500	3138ET5W2		8/16/2016	4/25/2017	207			229	-22				224,781
68	FHIAA POOL #AL8960 4 500	3138ET5W2		5/18/2017	6/25/2017	405			439	-34				224,781
69	FHIAA POOL #AL8960 4 500	3138ET5W2		5/18/2017	6/25/2017	405			439	-34				224,781

Part IV (990-PF) - Capital Gains and Losses for Tax on Investment Income

Long Term CG Disbursements						Amount							
Short Term CG Disbursements						37,021	0						
Description of Property Sold	CUSIP #	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Adjustments	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adjusted Basis	Gain Minus Excess FMV over Adj. Basis or Losses
70 FNMA POOL #BM1285 4 500	3140J5NB1	-	5/18/2017	7/25/2017	607	-	0	568	-51	-	0	-51	-51
71 FNMA POOL #BM1285 4 500	3140J5NB1	-	5/18/2017	8/25/2017	440	-	0	476	-36	-	0	-36	-36
72 FNMA POOL #BM1285 4 500	3140J5NB1	-	5/18/2017	9/25/2017	452	-	0	490	-38	-	0	-38	-38
73 FNMA POOL #BM1285 4 500	3140J5NB1	-	8/10/2017	9/25/2017	41	-	0	44	-3	-	0	-3	-3
74 FNMA POOL #BM1285 4 500	3140J5NB1	-	5/18/2017	10/25/2017	401	-	0	435	-34	-	0	-34	-34
75 FNMA POOL #BM1285 4 500	3140J5NB1	-	8/10/2017	10/25/2017	36	-	0	39	-3	-	0	-3	-3
76 FNMA POOL #BM1285 4 500	3140J5NB1	-	5/18/2017	11/25/2017	486	-	0	521	-41	-	0	-41	-41
77 FNMA POOL #BM1285 4 500	3140J5NB1	-	8/10/2017	11/25/2017	44	-	0	48	-4	-	0	-4	-4
78 FNMA POOL #BM1285 4 500	3140J5NB1	-	5/18/2017	12/25/2017	514	-	0	557	-43	-	0	-43	-43
79 FNMA POOL #BM1285 4 500	3140J5NB1	-	8/10/2017	12/25/2017	47	-	0	51	-4	-	0	-4	-4
80 FNMA POOL #BM1285 4 500	3140J5NB1	-	5/18/2017	1/25/2018	545	-	0	590	-45	-	0	-45	-45
81 FNMA POOL #BM1285 4 500	3140J5NB1	-	8/10/2017	1/25/2018	50	-	0	54	-4	-	0	-4	-4
82 XENCOR INC	98401F105	-	9/23/2016	5/31/2017	2,144	-	0	2,593	-449	-	0	-449	-449
83 XENCOR INC	98401F105	-	9/26/2016	5/31/2017	271	-	0	325	-54	-	0	-54	-54
84 XENCOR INC	98401F105	-	9/27/2016	5/31/2017	1,478	-	0	1,843	-365	-	0	-365	-365
85 XPERICORP	98421B100	-	12/10/2014	5/1/2017	4,077	-	0	4,644	-567	-	0	-567	-567
86 ACCENTURE PLC	G1151C101	-	11/24/2014	9/1/2017	15,227	-	0	9,939	5,288	-	0	5,288	5,288
87 BUNGE LIMITED	G16962105	-	11/18/2010	3/28/2017	1,528	-	0	1,164	364	-	0	364	364
88 BUNGE LIMITED	G16962105	-	3/10/2011	3/28/2017	482	-	0	409	73	-	0	73	73
89 BUNGE LIMITED	G16962105	-	2/10/2012	3/28/2017	2,090	-	0	1,653	437	-	0	437	437
90 BUNGE LIMITED	G16962105	-	11/23/2015	3/28/2017	2,814	-	0	2,379	435	-	0	435	435
91 EATON CORP PLC	G29183103	-	6/23/2017	9/1/2017	11,106	-	525	11,888	-257	-	0	-257	-257
92 MAIDEN HOLDINGS LTD	G5753U112	-	6/20/2014	4/13/2017	3,503	-	0	3,996	-493	-	0	-493	-493
93 MEDTRONIC PLC	G5960L103	-	1/28/2015	4/13/2017	8,895	-	0	8,459	436	-	0	436	436
94 MEDTRONIC PLC	G5960L103	-	1/28/2015	9/1/2017	8,802	-	0	8,383	419	-	0	419	419
95 OM ASSET MANAGEMENT PL	G67506108	-	3/23/2017	5/31/2017	4,862	-	0	5,164	-302	-	0	-302	-302
96 SIGNET JEWELLERS LIMITED	G81276100	-	7/29/2014	11/22/2017	1,581	-	0	1,988	-407	-	0	-407	-407
97 SIGNET JEWELLERS LIMITED	G81276100	-	2/23/2016	11/2/2017	666	-	0	802	-136	-	0	-136	-136
98 SIGNET JEWELLERS LIMITED	G81276100	-	5/26/2016	11/2/2017	166	-	0	197	-31	-	0	-31	-31
99 TECHNIPFMC LTD	G87110105	-	11/7/2017	1/20/2017	3,353	-	0	3,482	-129	-	0	-129	-129
100 TECHNIPFMC LTD	G												

Part IV (990-PF) - Capital Gains and Losses for Tax on Investment Income

Long Term CG Distributions										Amount								
Short Term CG Distributions										37,021	0							
Description of Property Sold	CUSIP #	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Adjustments	3,431	3,218,897	224,781	Excess of FMV Over Adjusted Basis	Adjusted Basis as of 12/31/69	F M V as of 12/31/69	Gain or Loss	Cost or Other Basis Plus Expense of Sale	Adjusted Basis as of 12/31/69	Excess of FMV Over Adjusted Basis	Gains Minus Excess FMV Over Adj. Basis or Losses
133 FHLMC POOL #G08737 3.00%	3128MJZB9		12/8/2016	10/15/2017	142			0	141	1	0	0	0	1	0	0	0	224,781
140 FHLMC POOL #G08737 3.00%	3128MJZB9		3/8/2017	10/15/2017	61			0	60	1	0	0	0	1	0	0	0	224,781
141 FHLMC POOL #G08737 3.00%	3128MJZB9		6/8/2017	10/15/2017	13			0	14	-1	0	0	0	-1	0	0	0	224,781
142 FHLMC POOL #G08737 3.00%	3128MJZB9		5/9/2016	4/15/2017	162			0	204	-12	0	0	0	-12	0	0	0	224,781
143 FHLMC POOL #G60440 3.50%	3133AP25		2/15/2017	4/15/2017	119			0	122	-3	0	0	0	-3	0	0	0	224,781
144 FHLMC POOL #G60440 3.50%	3133AP25		3/8/2017	4/15/2017	1			0	2	-1	0	0	0	-1	0	0	0	224,781
145 FHLMC POOL #G60440 3.50%	3133AP25		5/6/2016	5/15/2017	166			0	178	-10	0	0	0	-10	0	0	0	224,781
146 FHLMC POOL #G60440 3.50%	3133AP25		2/15/2017	5/15/2017	102			0	105	-3	0	0	0	-3	0	0	0	224,781
147 FHLMC POOL #G60440 3.50%	3133AP25		3/8/2017	5/15/2017	1			0	1	0	0	0	0	0	0	0	0	224,781
148 FHLMC POOL #G60440 3.50%	3133AP25		5/9/2016	5/15/2017	214			0	227	-13	0	0	0	-13	0	0	0	224,781
149 FHLMC POOL #G60440 3.50%	3133AP25		2/15/2017	6/15/2017	132			0	135	-3	0	0	0	-3	0	0	0	224,781
150 FHLMC POOL #G60440 3.50%	3133AP25		3/8/2017	6/15/2017	2			0	2	0	0	0	0	0	0	0	0	224,781
151 FHLMC POOL #G60440 3.50%	3133AP25		5/9/2016	7/15/2017	232			0	246	-14	0	0	0	-14	0	0	0	224,781
152 FHLMC POOL #G60440 3.50%	3133AP25		2/15/2017	7/15/2017	143			0	147	-4	0	0	0	-4	0	0	0	224,781
153 FED NATL MTG ASSN 6.625%	3135GMGK3		2/28/2017	8/23/2017	1,443			0	1,413	30	0	0	0	30	0	0	0	224,781
154 FED NATL MTG ASSN 2.625%	3135G0ZRT		2/24/2015	8/23/2017	10,356			0	10,259	97	0	0	0	97	0	0	0	224,781
155 FED NATL MTG ASSN 2.625%	3135G0ZRT		9/28/2015	8/23/2017	8,285			0	8,170	115	0	0	0	115	0	0	0	224,781
156 FED NATL MTG ASSN 2.625%	3135G0ZRT		2/28/2017	8/23/2017	7,249			0	7,126	123	0	0	0	123	0	0	0	224,781
157 FEDERAL RLT Y INVT TR SH	313747206		1/18/2010	3/31/2017	1,337			0	786	551	0	0	0	551	0	0	0	224,781
158 FED HOME LN MTG CORP 3	3137EACAS		1/23/2010	8/23/2017	10,382			0	10,753	-371	0	0	0	-371	0	0	0	224,781
159 FED HOME LN MTG CORP 3	3137EACAS		2/28/2017	8/23/2017	4,153			0	4,200	-47	0	0	0	-47	0	0	0	224,781
160 FNNM POOL #AL8960 4.500%	3138ET5W2		8/16/2016	2/25/2017	263			0	288	-25	0	0	0	-25	0	0	0	224,781
161 HUDSON PACIFIC PROPERT	444097109		1/26/2016	10/23/2017	433			0	425	8	0	0	0	8	0	0	0	224,781
162 ICU MED INC COM	44930G107		6/9/2016	5/31/2017	6,762			0	3,993	2,769	0	0	0	2,769	0	0	0	224,781
163 IJL INC	44967H101		6/9/2016	7/7/2017	2,684			0	1,480	1,214	0	0	0	1,214	0	0	0	224,781
164 IJG PHOTONICS CORP	44980X109		1/25/2017	6/15/2017	1,855			0	1,284	-371	0	0	0	-371	0	0	0	224,781
165 ICICI BANK LTD - ADR	45104G104		1/28/2016	7/15/2017	2			0	1	1	0	0	0	1	0	0	0	224,781
166 ILLINOIS TOOL WORKS INC	452308109		1/11/2015	9/1/2017	11,037			0	7,324	3,713	0	0	0	3,713	0	0	0	224,781
167 INCS RESEARCH HOLDINGS INC	45329R109		10/29/2015	5/31/2017	6,739			0	4,925	1,814	0	0	0	1,814	0	0	0	224,781
168 INFORMA PLC-SP ADR	45672B305		7/29/2014	2/24/2017	1,063			0	1,095	-32	0	0	0	-32	0	0	0	224,781
169 INFARREIT INC	45685L100		2/15/2016	5/31/2017	2,001			0	2,173	-172	0	0	0	-172	0	0	0	224,781
170 INFARREIT INC	45685L100		2/15/2016	5/31/2017	1,693			0	1,759	-66	0	0	0	-66	0	0	0	224,781
171 INGRESSION INC	457187102		9/26/2014	7/25/2017	489			0	301	188	0	0	0	188	0	0	0	224,781
172 INGRESSION INC	457187102		3/13/2014	7/25/2017	978			0	534	444	0	0	0	444	0	0	0	224,781
173 INGRESSION INC	457187102		3/9/2012	8/18/2017	4,894			0	2,297	2,597	0	0	0	2,597	0	0	0	224,781
174 INGRESSION INC	457187102		7/6/2012	8/18/2017	1,581			0	624	967	0	0	0	967	0	0	0	224,781
175 INGRESSION INC	457187102		3/13/2014	8/18/2017	5,190			0	1,957	566	0	0	0	566	0	0	0	224,781
176 INPHI CORP	45772F107		6/6/2016	5/31/2017	2,628			0	2,579	3,233	0	0	0	3,233	0	0	0	224,781
177 INSPIRY INC	45778Q107		6/7/2016	5/31/2017	1,952			0	1,913	39	0	0	0	39	0	0	0	224,781
178 INSPIRY INC	45778Q107		11/24/2014	8/23/2017	173			0	181	-8	0	0	0	-8	0	0	0	224,781
179 INTEL CORP	458140100		11/20/2014	8/23/2017	11,476			0	11,383	93	0	0	0	93	0	0	0	224,781
180 INTEL CORP	458140100		11/20/2014	9/1/2017	5,401			0	5,296	105	0	0	0	105	0	0	0	224,781
181 INTEL CORP	458140100		11/20/2014	9/1/2017	72,502			0	75,000	-2,498	0	0	0	-2,498	0	0	0	224,781
182 PALMER SQUARE SSI ALT IN	461418246		5/26/2016	2/24/2017	72,194			0	70,000	2,194	0	0	0	2,194	0	0	0	224,781
183 PALMER SQUARE SSI ALT IN	461418246		11/13/2014	9/1/2017	8,836			0	8,472	364	0	0	0	364	0	0	0	224,781
184 COLGATE PALMOLIVE CO	194162103		9/9/2015	6/20/2017	85,857			0	93,287	-7,430	0	0	0	-7,430	0	0	0	224,781
185 COLUMB SEL LGE CAP GR F	19765Y688		12/4/2015	5/31/2017	4,944			0	4,768	176	0	0	0	176	0	0	0	224,781
186 COMFORT SYS USA INC CON	199908104		10/1/2015	10/20/2017	2,718			0	2,567	151	0	0	0	151	0	0	0	224,781
187 COMCAST CORP 6.400%	20030NB86		10/1/2015	11/2/2017	5,312			0	5,134	178	0	0	0	178	0	0	0	224,781
188 COMCAST CORP 6.400%	20030NB86		3/2/2017	11/2/2017	3,984			0	3,840	144	0	0	0	144	0	0	0	224,781
189 COMCAST CORP 6.400%	20030NB86		6/7/2015	7/7/2017	15			0	13	2	0	0	0	2	0	0	0	224,781
190 COMPASS GROUP PLC ADR	20449X401		1/27/2016	4/11/2017	4,881			0	5,405	-524	0	0	0	-524	0	0	0	224,781
191 CONVERGYS CORP	212485106		2/16/2017	7/17/2017	3,607			0	3,449	158	0	0	0	158	0	0	0	224,781
192 COPART INC COM	217204106		6/2/2011	10/23/2017	259			0	132	127	0	0	0	127	0	0	0	224,781
193 ESSEX PPTY TR COM	297178105		6/4/2013	10/23/2017	518			0	315	203	0	0	0	203	0	0	0	224,781
194 ESSEX PPTY TR COM	297178105		7/24/2013	10/23/2017	1,355			0	984	571	0	0	0	571	0	0	0	224,781
195 ESSEX PPTY TR COM	297178105		8/8/2013	10/23/2017	3,629			0	2,184	1,445	0	0	0	1,445	0	0	0	224,781
196 ESSEX PPTY TR COM	297178105		6/12/2013	10/23/2017	308			0	189	119	0	0	0	119	0	0	0	224,781
197 ESSEX PPTY TR COM	297178105		6/17/2013	10/23/2017	770			0	485	285	0	0	0	285	0	0	0	224,781
198 ESSEX PPTY TR COM	297178105		2/9/2017	10/23/2017	2,099			0	1,939	160	0	0	0	160	0	0	0	224,781
199 INVITATION HOMES INC	46187W107		6/22/2017	10/23/2017	677			0	1,286	68	0	0	0	68	0	0	0	224,781
200 INVITATION HOMES INC	46187W107		9/21/2017	10/23/2017	18			0	674	-3	0	0	0	-3	0	0	0	224,781
201 INVITATION HOMES INC	46187W107		9/5/2017	11/28/2017	49,949			0	43,824	6,125	0	0	0	6,125	0	0	0	224,781
202 INVITATION HOMES INC	46187W107		10/11/2016	8/17/2017	12,047			0	9,763	2,284	0	0	0	2,284	0	0	0	224,781
203 ISHARES CORE S & P 500 ET	464287200		10/11/2016	12/14/2017	17			0	14	3	0	0	0	3	0	0	0	224,781
204 ISHARES CORE S & P 500 ET	464287200		12/21/2016	7/27/2017	146			0	126	20	0	0	0	20	0	0	0	224,781
205 JBG SMITH PROPERTIES	46590V100		12/21/2012	9/5/2017	307			0	265	42	0	0	0	42	0	0	0	224,781
206 JBG SMITH PROPERTIES	46590V100		12/28/2012	9/5/2017	307			0	265	42	0	0	0	42	0	0	0	224,781

Part IV (990-PF) - Capital Gains and Losses for Tax on Investment Income

Long Term CG Distributions		Amount	Short Term CG Distributions		Amount								
		37,021			0								
Description of Property Sold	CUSIP #	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Adjustments	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adjusted Basis	Gains Minus Excess FMV Over Adjusted Basis
208 JPMORGAN CHASE & CO	46625H100		11/13/2014	9/1/2017	21,495		0	14,066	7,429		0	0	224,781
209 JPMORGAN CHASE & CO 4.4	46625HHS2		10/1/2015	10/20/2017	2,119		0	2,161	-42		0	0	7,429
210 JAPAN TOBACCO INC-UNSPC	471105205		10/3/2014	3/21/2017	1,445		0	1,389	76		0	0	-42
211 JAPAN TOBACCO INC-UNSPC	471105205		2/17/2015	3/21/2017	1,613		0	1,511	102		0	0	76
212 JOHNSON & JOHNSON	478160104		11/24/2014	4/13/2017	8,760		0	7,484	1,276		0	0	102
213 JOHNSON & JOHNSON	478160104		11/24/2014	9/1/2017	10,475		0	8,554	1,921		0	0	1,276
214 STORE CAPITAL CORP	862121100		2/4/2015	10/23/2017	226		0	208	18		0	0	1,921
215 STORE CAPITAL CORP	862121100		8/3/2015	10/23/2017	426		0	364	62		0	0	18
216 STORE CAPITAL CORP	862121100		12/8/2015	10/23/2017	378		0	343	33		0	0	62
217 STORE CAPITAL CORP	862121100		3/22/2016	10/23/2017	1,455		0	1,501	-46		0	0	33
218 STORE CAPITAL CORP	862121100		4/14/2016	10/23/2017	401		0	424	-23		0	0	-46
219 STORE CAPITAL CORP	862121100		5/11/2016	10/23/2017	752		0	791	-39		0	0	-23
220 STORE CAPITAL CORP	862121100		6/8/2016	10/23/2017	75		0	80	-5		0	0	-39
221 STORE CAPITAL CORP	862121100		9/27/2016	10/23/2017	351		0	382	-31		0	0	-5
222 STORE CAPITAL CORP	862121100		5/11/2016	10/23/2017	276		0	282	-6		0	0	-31
223 STORE CAPITAL CORP	862121100		2/17/2017	10/23/2017	426		0	410	16		0	0	-6
224 STORE CAPITAL CORP	862121100		5/12/2017	10/23/2017	527		0	422	105		0	0	16
225 STRYKER CORP	863667101		2/4/2015	4/13/2017	1,951		0	1,390	561		0	0	105
226 STRYKER CORP	863667101		11/24/2014	4/13/2017	11,446		0	8,037	3,409		0	0	561
227 STRYKER CORP	863667101		11/24/2014	9/1/2017	9,586		0	6,210	3,386		0	0	3,409
228 SUN CMTYS INC COM	866674104		6/23/2014	10/23/2017	709		0	382	327		0	0	3,386
229 SUN CMTYS INC COM	866674104		7/11/2014	10/23/2017	1,418		0	767	651		0	0	327
230 SUN CMTYS INC COM	866674104		7/10/2014	10/23/2017	620		0	337	283		0	0	651
231 FNMA POOL #BM2000 3.500	3140J6GJ0		8/23/2017	9/25/2017	154		0	160	-6		0	0	-6
232 FNMA POOL #BM2000 3.500	3140J6GJ0		8/23/2017	10/25/2017	184		0	191	-7		0	0	-7
233 FNMA POOL #BM2000 3.500	3140J6GJ0		8/23/2017	11/5/2017	201		0	208	-7		0	0	-7
234 FNMA POOL #BM2000 3.500	3140J6GJ0		8/23/2017	12/5/2017	175		0	182	-7		0	0	-7
235 FNMA POOL #BM2000 3.500	3140J6GJ0		8/23/2017	1/25/2018	156		0	162	-6		0	0	-6
236 FNMA POOL #BM2000 3.500	3140J6GJ0		12/11/2017	1/25/2018	87		0	89	-2		0	0	-2
237 FEDERATED INVESTORS INC	314211103		9/16/2016	3/1/2017	4,133		0	4,873	-740		0	0	-740
238 FEDERATED NATIONAL HOL	314221101		8/25/2014	5/31/2017	2,559		0	4,045	-1,486		0	0	-1,486
239 FEDERATED NATIONAL HOL	314221101		5/27/2015	5/31/2017	628		0	1,038	-410		0	0	-410
240 FERGUSON PLC-ADR	31502A105		7/29/2014	12/22/2017	1,364		0	1,020	344		0	0	344
241 FLMC POOL #G08737 3.000	3128MJZB9		8/23/2017	12/15/2017	120		0	121	-1		0	0	-1
242 FLMC POOL #G08737 3.000	3128MJZB9		12/8/2016	1/15/2018	126		0	125	1		0	0	1
243 FLMC POOL #G08737 3.000	3128MJZB9		3/8/2017	1/15/2018	54		0	53	1		0	0	1
244 FLMC POOL #G08737 3.000	3128MJZB9		6/8/2017	1/15/2018	12		0	12	0		0	0	0
245 FLMC POOL #G08737 3.000	3128MJZB9		8/23/2017	1/15/2018	108		0	109	-1		0	0	-1
246 FLMC POOL #G60440 3.500	31335APZ5		5/9/2016	2/15/2017	165		0	175	-10		0	0	-10
247 FLMC POOL #G60440 3.500	31335APZ5		5/9/2016	3/15/2017	160		0	169	-9		0	0	-9
248 BOSTON PROPERTIES INC C	101121101		11/18/2010	10/17/2017	769		0	504	265		0	0	265
249 BRANDYWINE RLTY TR BD	105368203		11/25/2016	1/23/2017	586		0	548	38		0	0	38
250 CBRE GROUP INC	12504L109		3/22/2016	3/6/2017	393		0	325	68		0	0	68
251 CBRE GROUP INC	12504L109		1/27/2016	3/6/2017	500		0	388	112		0	0	112
252 CBRE GROUP INC	12504L109		1/27/2016	10/17/2017	1,149		0	805	344		0	0	344
253 CSL LITE-SPONSORED ADR	12637N204		11/18/2010	5/25/2017	947		0	329	618		0	0	618
254 CSL LITE-SPONSORED ADR	12637N204		2/10/2012	5/25/2017	1,845		0	602	1,243		0	0	1,243
255 CVS HEALTH CORPORATION	126650100		1/14/2015	9/12/2017	8,410		0	10,442	-2,032		0	0	-2,032
256 FLMC POOL #G08669 4.000	3128MJW71		4/7/2016	4/15/2017	1		0	1	0		0	0	0
257 FLMC POOL #G08669 4.000	3128MJW71		2/9/2016	4/15/2017	2		0	2	0		0	0	0
258 FLMC POOL #G08669 4.000	3128MJW71		3/10/2016	4/15/2017	1		0	1	0		0	0	0
259 FLMC POOL #G08669 4.000	3128MJW71		2/9/2016	4/15/2017	2		0	2	0		0	0	0
260 FLMC POOL #G08669 4.000	3128MJW71		8/8/2016	4/15/2017	1		0	1	0		0	0	0
261 FLMC POOL #G08669 4.000	3128MJW71		8/8/2016	4/15/2017	1		0	1	0		0	0	0
262 FLMC POOL #G08669 4.000	3128MJW71		8/8/2016	4/15/2017	0		0	0	0		0	0	0
263 FLMC POOL #G08669 4.000	3128MJW71		8/8/2016	4/15/2017	0		0	0	0		0	0	0
264 FLMC POOL #G08669 4.000	3128MJW71		3/7/2017	4/15/2017	0		0	0	0		0	0	0
265 FLMC POOL #G08669 4.000	3128MJW71		3/7/2017	4/15/2017	0		0	0	0		0	0	0
266 FLMC POOL #G08669 4.000	3128MJW71		3/7/2017	4/15/2017	0		0	0	0		0	0	0
267 FLMC POOL #G08669 4.000	3128MJW71		3/7/2017	4/15/2017	147		0	155	-8		0	0	-8
268 FLMC POOL #G08669 4.000	3128MJW71		3/7/2017	4/15/2017	0		0	0	0		0	0	0
269 FLMC POOL #G08669 4.000	3128MJW71		3/7/2017	4/15/2017	1		0	1	0		0	0	0
270 FLMC POOL #G08669 4.000	3128MJW71		3/7/2017	4/15/2017	0		0	0	0		0	0	0
271 FLMC POOL #G08669 4.000	3128MJW71		3/7/2017	4/15/2017	0		0	0	0		0	0	0
272 FLMC POOL #G08669 4.000	3128MJW71		3/7/2017	4/15/2017	1		0	1	0		0	0	0
273 FLMC POOL #G08669 4.000	3128MJW71		3/7/2017	4/15/2017	1		0	1	0		0	0	0
274 FLMC POOL #G08669 4.000	3128MJW71		3/7/2017	4/15/2017	0		0	0	0		0	0	0
275 FLMC POOL #G08669 4.000	3128MJW71		3/7/2017	4/15/2017	1		0	1	0		0	0	0
276 FLMC POOL #G08669 4.000	3128MJW71		2/9/2016	4/15/2017	77		0	83	-6		0	0	-6

Part IV (990-PF) - Capital Gains and Losses for Tax on Investment Income

Long Term CG Distributions		Amount													
Short Term CG Distributions		37,021	0												
		Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Adjustments	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adjusted Basis	Gains Minus Excess FMV Over Adj. Basis or Losses		
277	FHLMC POOL #G08669 4 000	3128MJW71	3/10/2016	4/15/2017	27		0	29	-2	0	0	0	224 781		
278	FHLMC POOL #G08669 4 000	3128MJW71	2/9/2016	4/15/2017	1		0	2	-1	0	0	0	224 781		
279	FHLMC POOL #G08669 4 000	3128MJW71	3/7/2017	6/15/2017	0		0	0	0	0	0	0	224 781		
280	FHLMC POOL #G08669 4 000	3128MJW71	3/7/2017	6/15/2017	0		0	0	0	0	0	0	224 781		
281	FHLMC POOL #G08669 4 000	3128MJW71	8/8/2016	11/15/2017	1		0	1	0	0	0	0	224 781		
282	FHLMC POOL #G08669 4 000	3128MJW71	8/8/2016	11/15/2017	0		0	0	0	0	0	0	224 781		
283	FHLMC POOL #G08669 4 000	3128MJW71	8/8/2016	11/15/2017	0		0	0	0	0	0	0	224 781		
284	FHLMC POOL #G08669 4 000	3128MJW71	3/7/2017	11/15/2017	0		0	1	-1	0	0	0	224 781		
285	FHLMC POOL #G08669 4 000	3128MJW71	3/7/2017	11/15/2017	0		0	0	0	0	0	0	224 781		
286	FHLMC POOL #G08669 4 000	3128MJW71	3/7/2017	11/15/2017	0		0	0	0	0	0	0	224 781		
287	FHLMC POOL #G08669 4 000	3128MJW71	2/15/2017	11/15/2017	213		0	224	-11	0	0	0	224 781		
288	FHLMC POOL #G08669 4 000	3128MJW71	3/7/2017	11/15/2017	0		0	0	0	0	0	0	224 781		
289	FHLMC POOL #G08669 4 000	3128MJW71	3/7/2017	11/15/2017	1		0	1	0	0	0	0	224 781		
290	FHLMC POOL #G08669 4 000	3128MJW71	3/7/2017	11/15/2017	0		0	0	0	0	0	0	224 781		
291	FHLMC POOL #G08669 4 000	3128MJW71	3/7/2017	11/15/2017	0		0	0	0	0	0	0	224 781		
292	FHLMC POOL #G08669 4 000	3128MJW71	3/7/2017	11/15/2017	0		0	1	0	0	0	0	224 781		
293	FHLMC POOL #G08669 4 000	3128MJW71	8/10/2017	11/15/2017	41		0	43	-2	0	0	0	224 781		
294	FHLMC POOL #G08669 4 000	3128MJW71	2/9/2016	11/15/2017	365		0	388	-23	0	0	0	224 781		
295	FHLMC POOL #G08669 4 000	3128MJW71	2/9/2016	12/11/2017	626		0	643	-17	0	0	0	224 781		
296	FHLMC POOL #G08669 4 000	3128MJW71	2/9/2016	12/11/2017	96		0	106	-10	0	0	0	224 781		
297	SUN CMNTYS INC COM	866674104	7/16/2014	10/23/2017	532		0	291	241	0	0	0	224 781		
298	SUN CMNTYS INC COM	866674104	9/24/2014	10/23/2017	443		0	246	197	0	0	0	224 781		
299	SUN CMNTYS INC COM	866674104	2/14/2015	10/23/2017	975		0	333	242	0	0	0	224 781		
300	SUN CMNTYS INC COM	866674104	1/13/2016	10/23/2017	3411		0	335	108	0	0	0	224 781		
301	SUNCOKE ENERGY INC	86722A103	12/6/2016	5/31/2017	443		0	4979	-1,568	0	0	0	224 781		
302	SUNSTONE HOTEL INVS INC	867892101	8/6/2012	10/23/2017	1,652		0	1,076	-576	0	0	0	224 781		
303	SUNSTONE HOTEL INVS INC	867892101	8/6/2012	10/23/2017	794		0	840	-154	0	0	0	224 781		
304	SUNSTONE HOTEL INVS INC	867892101	10/30/2013	10/23/2017	875		0	735	-140	0	0	0	224 781		
305	SUNSTONE HOTEL INVS INC	867892101	2/14/2015	10/23/2017	259		0	279	-20	0	0	0	224 781		

Part IV (990-PF) - Capital Gains and Losses for Tax on Investment Income

Long Term CG Distributions		Amount	Short Term CG Distributions		3,440,247	0	3,431	3,218,897	224,781	9	0	0	224,781
Description of Property Sold	CUSIP #	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Adjustments	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adjusted Basis	Gains Minus Excess FMV Over Adj Basis or Losses
346 FHLIC POOL #G08669 4 000	3128MJW71		3/8/2016	7/15/2017	3		0	3	0	0	0	0	0
347 FHLIC POOL #G08669 4 000	3128MJW71		3/8/2016	7/15/2017	0		0	0	0	0	0	0	0
348 FHLIC POOL #G08669 4 000	3128MJW71		4/7/2016	7/15/2017	1		0	1	0	0	0	0	0
349 FHLIC POOL #G08669 4 000	3128MJW71		2/9/2016	7/15/2017	2		0	2	0	0	0	0	0
350 FHLIC POOL #G08669 4 000	3128MJW71		3/10/2016	7/15/2017	1		0	1	0	0	0	0	0
351 FHLIC POOL #G08669 4 000	3128MJW71		2/9/2016	7/15/2017	0		0	0	0	0	0	0	0
352 FHLIC POOL #G08669 4 000	3128MJW71		8/8/2016	7/15/2017	2		0	3	-1	0	0	0	-1
353 FHLIC POOL #G08669 4 000	3128MJW71		8/8/2016	7/15/2017	1		0	1	0	0	0	0	0
354 FHLIC POOL #G08669 4 000	3128MJW71		8/8/2016	7/15/2017	1		0	1	0	0	0	0	0
355 FHLIC POOL #G08669 4 000	3128MJW71		8/8/2016	7/15/2017	0		0	0	0	0	0	0	0
356 FHLIC POOL #G08669 4 000	3128MJW71		3/7/2017	7/15/2017	0		0	0	0	0	0	0	0
357 FHLIC POOL #G08669 4 000	3128MJW71		3/7/2017	7/15/2017	0		0	0	0	0	0	0	0
358 FHLIC POOL #G08669 4 000	3128MJW71		3/7/2017	7/15/2017	0		0	0	0	0	0	0	0
359 FHLIC POOL #G08669 4 000	3128MJW71		2/15/2017	7/15/2017	194		0	205	-11	0	0	0	-11
360 FHLIC POOL #G08669 4 000	3128MJW71		3/7/2017	7/15/2017	1		0	1	0	0	0	0	0
361 FHLIC POOL #G08669 4 000	3128MJW71		3/7/2017	7/15/2017	1		0	1	0	0	0	0	0
362 FHLIC POOL #G08669 4 000	3128MJW71		3/7/2017	7/15/2017	0		0	0	0	0	0	0	0
363 FHLIC POOL #G08669 4 000	3128MJW71		3/7/2017	7/15/2017	0		0	0	0	0	0	0	0
364 FHLIC POOL #G08669 4 000	3128MJW71		3/7/2017	7/15/2017	0		0	0	0	0	0	0	0
365 FHLIC POOL #G08669 4 000	3128MJW71		3/7/2017	7/15/2017	0		0	0	0	0	0	0	0
366 FHLIC POOL #G08669 4 000	3128MJW71		3/7/2017	7/15/2017	1		0	1	0	0	0	0	0
367 FHLIC POOL #G08669 4 000	3128MJW71		2/9/2016	5/15/2017	78		0	84	-6	0	0	0	-6
368 FHLIC POOL #G08669 4 000	3128MJW71		3/10/2016	5/15/2017	25		0	26	-1	0	0	0	-1
369 FHLIC POOL #G08669 4 000	3128MJW71		2/9/2016	5/15/2017	1		0	2	0	0	0	0	0
370 FHLIC POOL #G08669 4 000	3128MJW71		7/13/2016	5/15/2017	13		0	14	-1	0	0	0	-1
371 FHLIC POOL #G08669 4 000	3128MJW71		8/8/2016	5/15/2017	58		0	63	-5	0	0	0	-5
372 J2 GLOBAL INC	48123V102		6/20/2014	5/31/2017	6,409		0	3,810	2,599	0	0	0	2,599
373 JPMORGAN HIGH YIELD FUND	48123V102		5/21/2012	2/24/2017	35,000		0	36,546	-1,546	0	0	0	-1,546
374 JPMORGAN HIGH YIELD FUND	48123V102		5/21/2012	8/17/2017	10,205		0	10,685	-480	0	0	0	-480
375 JPMORGAN HIGH YIELD FUND	48123V102		5/23/2016	8/17/2017	14,795		0	14,080	715	0	0	0	715
376 JPMORGAN HIGH YIELD FUND	48123V102		5/23/2016	11/7/2017	63,670		0	60,920	2,750	0	0	0	2,750
377 JBC GROEP NV-UNSP ADR	48241F104		7/17/2015	10/5/2017	2,222		0	1,604	618	0	0	0	618
378 JILROY REALTY CORP COM	49427F108		11/25/2016	10/23/2017	1,931		0	1,979	-48	0	0	0	-48
379 JILROY REALTY CORP COM	494368103		11/24/2014	9/1/2017	9,232		0	8,477	755	0	0	0	755
380 JITE REALTY GROUP TRUST	498031300		1/30/2017	9/6/2017	412		0	467	-55	0	0	0	-55
381 JITE REALTY GROUP TRUST	498031300		1/30/2017	10/23/2017	927		0	1,094	-167	0	0	0	-167
382 LCI INDUSTRIES	50189K103		8/23/2016	5/31/2017	2,378		0	2,700	-322	0	0	0	-322
383 LCI INDUSTRIES	50189K103		8/24/2016	5/31/2017	1,145		0	1,291	-146	0	0	0	-146
384 LCI INDUSTRIES	50189K103		8/25/2016	5/31/2017	528		0	601	-73	0	0	0	-73
385 L'OREAL - ADR	502117203		11/18/2010	8/24/2017	1,141		0	643	498	0	0	0	498
386 L'OREAL - ADR	502117203		3/10/2011	8/24/2017	380		0	204	176	0	0	0	176
387 LABORATORY CRP OF AMER	50540R409		7/17/2014	3/1/2017	1,143		0	854	289	0	0	0	289
388 LABORATORY CRP OF AMER	50540R409		9/26/2014	3/1/2017	5,144		0	3,677	1,467	0	0	0	1,467
389 WESTERN ASSET SMASH SE	52470G742		2/28/2017	10/20/2017	7,279		0	7,154	125	0	0	0	125
390 WESTERN ASSET SMASH SE	52470G759		7/31/2016	10/20/2017	1,814		0	1,819	-5	0	0	0	-5
391 WESTERN ASSET SMASH SE	52470G759		9/28/2015	10/20/2017	10,914		0	10,894	20	0	0	0	20
392 LINDE AG ADR	535223200		10/13/2014	9/19/2017	2,500		0	2,421	79	0	0	0	79
393 LINDE AG ADR	535223200		3/29/2016	9/19/2017	2,306		0	1,736	570	0	0	0	570
394 LULULEMON ATHLETICA INC	550021109		3/3/2017	9/26/2017	4,326		0	4,787	-461	0	0	0	-461
395 MSG NETWORKS INC	535371306		8/8/2016	2/16/2017	7,796		0	5,578	2,218	0	0	0	2,218
396 GEA GROUP AG ADR	361592108		6/17/2016	1/5/2017	286		0	328	-42	0	0	0	-42
397 GEO GROUP INC/THE	36162J106		9/26/2016	2/1/2017	1,087		0	655	432	0	0	0	432
398 GEO GROUP INC/THE	36162J106		9/23/2016	2/1/2017	335		0	200	135	0	0	0	135
399 GEO GROUP INC/THE	36162J106		9/23/2016	4/28/2017	17		0	8	9	0	0	0	9
400 GEO GROUP INC/THE	36162J106		9/23/2016	5/31/2017	2,690		0	1,446	1,244	0	0	0	1,244
401 GEO GROUP INC/THE	36162J106		9/27/2016	5/31/2017	4,193		0	2,149	2,044	0	0	0	2,044
402 GGP INC	36174X101		11/28/2012	5/30/2017	1,022		0	879	143	0	0	0	143
403 GENERAL MILLS INC	370334104		11/24/2014	9/1/2017	3,485		0	3,344	141	0	0	0	141
404 GGP INC	36174X101		11/6/2013	5/30/2017	911		0	799	112	0	0	0	112
405 GENERAL MILLS INC	370334104		11/13/2014	9/1/2017	4,128		0	3,917	211	0	0	0	211
406 GGP INC	36174X101		11/18/2010	5/30/2017	289		0	192	97	0	0	0	97
407 GGP INC	36174X101		11/18/2010	6/15/2017	290		0	177	113	0	0	0	113
408 GGP INC	36174X101		1/27/2011	6/15/2017	48		0	29	19	0	0	0	19
409 GGP INC	36174X101		9/28/2011	6/15/2017	363		0	191	172	0	0	0	172
410 GGP INC	36174X101		8/9/2011	6/15/2017	105		0	64	41	0	0	0	41
411 GGP INC	36174X101		8/9/2011	9/5/2017	314		0	190	124	0	0	0	124
412 GENERAL ELEC CAP COR 58	36962G3P7		3/2/2017	10/20/2017	2,578		0	2,535	43	0	0	0	43
413 GENERAL ELEC CAP COR 58	36962G3P7		10/1/2015	10/20/2017	1,298		0	1,261	37	0	0	0	37
414 GENERAL MILLS INC	370334104		11/13/2014	11/17/2017	14,690		0	13,887	803	0	0	0	803

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Long Term CG Distributions		Short Term CG Distributions		Amount	37,021	0	3,440,247	0	3,431	3,218,897	224,781	0	0	0	224,781
	Description of Property Sold	CUSIP #	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Adjustments	Cost or Other Expense of Sale	Gain or Loss	F M V as of 12/31/169	Adjusted Basis as of 12/31/169	Excess of FMV Over Adjusted Basis		Gains Minus Excess FMV Over Adj. Basis or Losses
415	GIGAMON INC	37518BB102		10/29/2015	3/17/2017	4,393		0	3,360	1,033		0	0	0	1,033
416	GILEAD SCIENCES INC	375558H103		11/20/2014	9/12/2017	8,159		0	10,007	-1,848		0	0	0	-1,848
417	FLHMC POOL #G08659 4.00%	3128BMJW71		3/17/2017	7/15/2017	1		0	0	1		0	0	0	0
418	FLHMC POOL #G08659 4.00%	3128BMJW71		2/9/2016	8/15/2017	89		0	95	-6		0	0	0	-6
419	FLHMC POOL #G08659 4.00%	3128BMJW71		3/10/2016	8/15/2017	28		0	30	-2		0	0	0	-2
420	FLHMC POOL #G08659 4.00%	3128BMJW71		2/9/2016	8/15/2017	2		0	2	0		0	0	0	0
421	FLHMC POOL #G08659 4.00%	3128BMJW71		3/7/2017	10/15/2017	0		0	0	0		0	0	0	0
422	FLHMC POOL #G08659 4.00%	3128BMJW71		7/10/2017	10/15/2017	1		0	2	-1		0	0	0	-1
423	FLHMC POOL #G08659 4.00%	3128BMJW71		8/10/2017	10/15/2017	42		0	45	-3		0	0	0	-3
424	FLHMC POOL #G08659 4.00%	3128BMJW71		8/23/2017	10/15/2017	388		0	412	-24		0	0	0	-24
425	FLHMC POOL #G08659 4.00%	3128BMJW71		2/9/2016	11/15/2017	108		0	116	-8		0	0	0	-8
426	FLHMC POOL #G08659 4.00%	3128BMJW71		3/10/2016	11/15/2017	38		0	41	-3		0	0	0	-3
427	FLHMC POOL #G08659 4.00%	3128BMJW71		2/9/2016	11/15/2017	2		0	2	0		0	0	0	0
428	FLHMC POOL #G08659 4.00%	3128BMJW71		7/13/2016	11/15/2017	20		0	22	-2		0	0	0	-2
429	FLHMC POOL #G08659 4.00%	3128BMJW71		8/8/2016	11/15/2017	91		0	98	-7		0	0	0	-7
430	ACCO BRANDS CORP	00081T108		12/6/2016	5/31/2017	4,446		0	5,104	-658		0	0	0	-658
431	AIA GROUP LTD-SP ADR	001317205		3/30/2012	12/19/2017	678		0	308	370		0	0	0	370
432	AIA GROUP LTD-SP ADR	001317205		12/19/2012	12/19/2017	32		0	14	18		0	0	0	18
433	ACTELION LTD-JUNSP ADR	00507G102		12/19/2014	2/12/2017	263		0	121	142		0	0	0	142
434	ENBRIDGE INC	29250N105		11/24/2014	3/3/2017	17,117		0	16,677	440		0	0	0	440
435	ENBRIDGE INC	29250N105		2/27/2015	3/3/2017	4,813		0	4,231	582		0	0	0	582
436	ENBRIDGE INC	29250N105		2/27/2015	3/8/2017	20		0	17	3		0	0	0	3
437	ENTERPRISE PRODUCTS LP	29379VAV5		3/2/2017	10/20/2017	1,207		0	1,142	65		0	0	0	65
438	ENVISION HEALTHCARE CORP	29414D100		6/20/2014	2/12/2017	4,656		0	3,437	1,219		0	0	0	1,219
439	EQUINIX INC	29444U700		11/22/2015	10/23/2017	1,637		0	1,205	432		0	0	0	432
440	EQUINIX INC	29444U700		5/12/2017	10/23/2017	459		0	430	29		0	0	0	29
441	EQUINIX INC	29444U700		5/30/2017	10/23/2017	459		0	441	18		0	0	0	18
442	EQUINIX INC	29444U700		10/22/2015	10/23/2017	1,378		0	864	494		0	0	0	494
443	EQUITY LIFESTYLE PTYS IN	29472R108		1/12/2016	10/23/2017	2,783		0	2,208	575		0	0	0	575
444	EQUITY LIFESTYLE PTYS IN	29472R108		9/17/2017	10/23/2017	522		0	523	-1		0	0	0	-1
445	EQUITY RESIDENTIAL PTYS INC	29476L107		11/18/2010	10/23/2017	2,856		0	2,113	743		0	0	0	743
446	ESSEX PTY TR COM	297178105		11/18/2010	10/23/2017	1,555		0	642	913		0	0	0	913
447	ESSEX PTY TR COM	297178105		5/25/2011	10/23/2017	3,111		0	1,564	1,547		0	0	0	1,547
448	GRAPHIC PACKAGING HLDG	386869101		7/17/2017	7/17/2017	7,575		0	7,478	97		0	0	0	97
449	THE GREENBRIER COMPANY	393657101		8/25/2014	5/31/2017	2,786		0	4,516	-1,730		0	0	0	-1,730
450	THE GREENBRIER COMPANY	393657101		8/23/2016	5/31/2017	2,079		0	1,638	441		0	0	0	441
451	THE GREENBRIER COMPANY	393657101		8/24/2016	5/31/2017	752		0	589	163		0	0	0	163
452	THE GREENBRIER COMPANY	393657101		8/25/2016	5/31/2017	310		0	242	68		0	0	0	68
453	GRIFOLS SA-ADR	398438408		11/11/2015	2/2/2017	599		0	613	-14		0	0	0	-14
454	GRUPO TELEvisa, S.A. - ADR	40049J206		5/19/2016	11/13/2017	718		0	918	-200		0	0	0	-200
455	GRUPO TELEvisa, S.A. - ADR	40049J206		5/20/2016	11/13/2017	1,576		0	2,080	-504		0	0	0	-504
456	HSBC FRONTIER MARKETS-I	40428X222		9/5/2014	2/24/2017	101,958		0	129,000	-27,042		0	0	0	-27,042
457	HACKETT GROUP INC	404609109		5/27/2015	5/31/2017	3,525		0	2,887	638		0	0	0	638
458	HACKETT GROUP INC	404609109		5/28/2015	5/31/2017	1,243		0	1,023	220		0	0	0	220
459	HEALTHSOUTH REHABILITATION	421924309		6/20/2014	5/31/2017	5,672		0	4,685	987		0	0	0	987
460	HEALTHCARE TRUST OF AM	42225P501		5/12/2017	10/23/2017	2,179		0	2,250	-81		0	0	0	-81
461	HEALTHCARE TRUST OF AM	42225P501		7/17/2017	10/23/2017	471		0	483	-12		0	0	0	-12
462	HERITAGE INSURANCE HOLD	42727J102		8/4/2017	5/31/2017	2,534		0	4,951	-2,417		0	0	0	-2,417
463	HERITAGE INSURANCE HOLD	42727J102		4/22/2016	5/31/2017	1,317		0	1,439	-122		0	0	0	-122
464	HILTON GRAND VACATIONS	43283X105		12/21/2016	1/10/2017	21		0	21	0		0	0	0	0
465	HILTON GRAND VACATIONS	43283X105		11/25/2016	10/23/2017	4		0	2	2		0	0	0	2
466	CVS HEALTH CORPORATION	126850100		1/14/2016	12/14/2017	5,097		0	6,961	-1,864		0	0	0	-1,864
467	CVS HEALTH CORPORATION	126850100		12/17/2015	12/14/2017	6,726		0	9,094	-2,368		0	0	0	-2,368
468	CALLON PETE CO DEL COM	13123X102		3/17/2017	5/31/2017	5,002		0	5,369	-367		0	0	0	-367
469	CANADIAN NATL RR CO COM	136375102		9/22/2016	11/28/2017	701		0	585	116		0	0	0	116
470	CAPGEMINI SA ADR	139098107		2/16/2016	3/9/2017	2,238		0	2,040	198		0	0	0	198
471	CAPGEMINI SA ADR	139098107		6/17/2016	3/9/2017	746		0	791	-45		0	0	0	-45
472	CARS COM INC	14575E105		2/16/2017	8/18/2017	2,259		0	2,483	-184		0	0	0	-184
473	CHICOS FAS INC COM	168671502		5/5/2017	5/31/2017	3,559		0	5,142	-1,583		0	0	0	-1,583
474	CIRRUS LOGIC INC	172755100		8/4/2015	5/31/2017	6,908		0	3,106	3,802		0	0	0	3,802
475	CISCO SYSTEMS INC	17275R102		1/19/2017	9/12/2017	7,132		0	6,636	496		0	0	0	496
476	CISCO SYSTEMS INC	17275R102		4/18/2016	9/12/2017	3,291		0	2,878	413		0	0	0	413
477	CITIGROUP INC 3.375%	172967GL9		10/1/2015	9/21/2017	4,084		0	4,032	52		0	0	0	52
478	CITIGROUP INC	172967GL9		3/2/2017	9/21/2017	2,042		0	2,026	16		0	0	0	16
479	VR CITIGROUP INC 3.688%	172967LP4		9/17/2017	10/20/2017	1,014		0	1,009	5		0	0	0	5
480	CITIZENS FINANCIAL GROUP	174610105		12/28/2015	3/15/2017	24,875		0	17,502	7,373		0	0	0	7,373
481	MANHATTAN ASSOCIATES, II	562750109		5/17/2016	11/9/2017	2,831		0	3,467	-636		0	0	0	-636
482	MANPOWERGROUP INC	56418H100		9/5/2016	1/5/2017	4,777		0	3,700	1,077		0	0	0	1,077
483	MATRIX SVC CO	576853105		6/20/2014	5/5/2017	1,102		0	3,628	-2,527		0	0	0	-2,527

Part IV (990-PF) - Capital Gains and Losses for Tax on Investment Income

Long Term CG Distributions						Amount						
Short Term CG Distributions						37,021	0					
Description of Property Sold	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Adjustments	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adjusted Basis	Gains Minus Excess FMV Over Adj. Basis or Losses
484 MATRIX SVC CO -	CUSIP #	1/29/2015	5/6/2017	1,198	1,198	0	2,165	-967	0	0	0	224,781
485 MAXLINEAR INC -	57776J100	6/6/2016	5/31/2017	2,180	2,180	0	1,447	733	0	0	0	224,781
486 MAXLINEAR INC -	57776J100	6/7/2016	5/31/2017	3,612	3,612	0	2,417	1,195	0	0	0	224,781
487 MAXLINEAR INC -	57776J100	6/8/2016	5/31/2017	810	810	0	535	275	0	0	0	224,781
488 MAXIMUS INC -	577933104	1/25/2017	11/30/2017	6,312	6,312	0	5,262	1,050	0	0	0	224,781
489 MAXIMUS INC -	577933104	4/17/2017	11/30/2017	1,509	1,509	0	1,282	227	0	0	0	224,781
490 MAXIMUS INC -	577933104	7/25/2017	11/30/2017	1,715	1,715	0	1,542	173	0	0	0	224,781
491 MERCK & CO INC NEW	58933Y10E	6/16/2015	9/1/2017	8,104	8,104	0	7,317	787	0	0	0	224,781
492 MERCK & CO INC NEW	58933Y10E	12/14/2017	12/14/2017	15,011	15,011	0	15,440	-429	0	0	0	224,781
493 METHODE ELECTRON INC C	591520200	3/2/2015	5/31/2017	4,985	4,985	0	4,847	138	0	0	0	224,781
494 MICROSOFT CORP -	594918104	11/24/2014	9/1/2017	24,927	24,927	0	16,095	8,832	0	0	0	224,781
495 FHLMC POOL #G08669 4 000	3128MJW71	3/8/2016	3/15/2017	2	2	0	2	0	0	0	0	224,781
496 FHLMC POOL #G08669 4 000	3128MJW71	3/8/2016	3/15/2017	0	0	0	0	0	0	0	0	224,781
497 FHLMC POOL #G08669 4 000	3128MJW71	4/7/2016	3/15/2017	1	1	0	1	0	0	0	0	224,781
498 FHLMC POOL #G08669 4 000	3128MJW71	29/2016	3/15/2017	1	1	0	2	-1	0	0	0	224,781
499 FHLMC POOL #G08669 4 000	3128MJW71	3/10/2016	3/15/2017	0	0	0	0	0	0	0	0	224,781
500 FHLMC POOL #G08669 4 000	3128MJW71	2/9/2016	3/15/2017	0	0	0	0	0	0	0	0	224,781
501 FHLMC POOL #G08669 4 000	3128MJW71	8/8/2016	3/15/2017	1	1	0	2	-1	0	0	0	224,781
502 FHLMC POOL #G08669 4 000	3128MJW71	8/8/2016	3/15/2017	0	0	0	0	0	0	0	0	224,781
503 FHLMC POOL #G08669 4 000	3128MJW71	8/8/2016	3/15/2017	0	0	0	0	0	0	0	0	224,781
504 FHLMC POOL #G08669 4 000	3128MJW71	8/8/2016	3/15/2017	0	0	0	0	0	0	0	0	224,781
505 FHLMC POOL #G08669 4 000	3128MJW71	3/8/2016	3/15/2017	2	2	0	2	0	0	0	0	224,781
506 FHLMC POOL #G08669 4 000	3128MJW71	3/8/2016	3/15/2017	0	0	0	0	0	0	0	0	224,781
507 FHLMC POOL #G08669 4 000	3128MJW71	4/7/2016	3/15/2017	1	1	0	1	0	0	0	0	224,781
508 FHLMC POOL #G08669 4 000	3128MJW71	2/9/2016	3/15/2017	2	2	0	2	0	0	0	0	224,781
509 FHLMC POOL #G08669 4 000	3128MJW71	3/10/2016	3/15/2017	1	1	0	1	0	0	0	0	224,781
510 FHLMC POOL #G08669 4 000	3128MJW71	2/9/2016	3/15/2017	0	0	0	0	0	0	0	0	224,781
511 FHLMC POOL #G08669 4 000	3128MJW71	8/8/2016	3/15/2017	2	2	0	2	0	0	0	0	224,781
512 FHLMC POOL #G08669 4 000	3128MJW71	8/8/2016	3/15/2017	1	1	0	1	0	0	0	0	224,781
513 GLEAD SCIENCES INC 4 750	375558B04	10/25/2016	3/30/2017	8,124								

Part IV (990-PF) - Capital Gains and Losses for Tax on Investment Income

Long Term CG Distributions		Short Term CG Distributions		Amount	37 021	0					
Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Adjustments	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adjusted Basis	Gains Minus Excess FMV Over Adj Basis or Losses
553 FHL MC POOL #G08669 4 000	3/7/2017	5/15/2017	0	0	0	0	0	0	0	0	0
554 FHL MC POOL #G08669 4 000	3/7/2017	5/15/2017	1	0	0	1	0	0	0	0	0
555 FHL MC POOL #G08669 4 000	3/7/2017	5/15/2017	1	0	0	1	0	0	0	0	0
556 FHL MC POOL #G08669 4 000	2/9/2016	5/15/2017	71	0	0	71	-6	0	0	0	-6
557 FHL MC POOL #G08669 4 000	3/10/2016	5/15/2017	25	0	0	27	-2	0	0	0	-2
558 FHL MC POOL #G08669 4 000	2/9/2016	5/15/2017	1	0	0	2	-1	0	0	0	-1
559 FHL MC POOL #G08669 4 000	7/13/2016	5/15/2017	13	0	0	14	-1	0	0	0	-1
560 FHL MC POOL #G08669 4 000	8/8/2016	5/15/2017	60	0	0	64	-4	0	0	0	-4
561 FHL MC POOL #G08669 4 000	3/8/2016	5/15/2017	2	0	0	2	0	0	0	0	0
562 FHL MC POOL #G08669 4 000	3/8/2016	5/15/2017	0	0	0	0	0	0	0	0	0
563 FHL MC POOL #G08669 4 000	4/7/2016	5/15/2017	1	0	0	1	0	0	0	0	0
564 FHL MC POOL #G08669 4 000	2/9/2016	5/15/2017	2	0	0	2	0	0	0	0	0
565 FHL MC POOL #G08669 4 000	3/10/2016	5/15/2017	1	0	0	1	0	0	0	0	0
566 FHL MC POOL #G08669 4 000	2/9/2016	5/15/2017	0	0	0	0	0	0	0	0	0
567 FHL MC POOL #G08669 4 000	8/8/2016	5/15/2017	2	0	0	2	0	0	0	0	0
568 FHL MC POOL #G08669 4 000	8/8/2016	5/15/2017	1	0	0	1	0	0	0	0	0
569 FHL MC POOL #G08669 4 000	8/8/2016	5/15/2017	0	0	0	0	0	0	0	0	0
570 FHL MC POOL #G08669 4 000	8/8/2016	5/15/2017	0	0	0	0	0	0	0	0	0
571 FHL MC POOL #G08669 4 000	3/7/2017	5/15/2017	0	0	0	0	0	0	0	0	0
572 FHL MC POOL #G08669 4 000	3/7/2017	5/15/2017	0	0	0	0	0	0	0	0	0
573 FHL MC POOL #G08669 4 000	3/7/2017	5/15/2017	0	0	0	0	0	0	0	0	0
574 OPPENHEIMER DEVELOPING	8/3/2012	10/17/2017	18,694	0	0	14,088	4,606	0	0	0	4,606
575 OPPENHEIMER DEVELOPING	8/3/2012	12/7/2017	61,241	0	0	47,912	13,329	0	0	0	13,329
576 PNC FINANCIAL SERVICES G	11/13/2014	9/1/2017	16,618	0	0	11,469	5,149	0	0	0	5,149
577 PARK HOTELS & RESORTS I	12/2/2016	1/10/2017	18	0	0	18	0	0	0	0	0
578 PARK HOTELS & RESORTS I	12/2/2016	3/14/2017	10	0	0	10	0	0	0	0	0
579 PARK HOTELS & RESORTS I	12/2/2016	9/2/2017	121	0	0	132	-11	0	0	0	-11
580 PARK HOTELS & RESORTS I	12/16/2016	9/2/2017	10	0	0	12	-2	0	0	0	-2
581 PARK HOTELS & RESORTS I	7/17/2017	9/2/2017	224	0	0	225	-1	0	0	0	-1
582 PARK HOTELS & RESORTS I	11/25/2016	10/17/2017	6	0	0	5	1	0	0	0	1
583 PARK HOTELS & RESORTS I	2/8/2016	10/17/2017	514	0	0	339	175	0	0	0	175
584 PARK HOTELS & RESORTS I	5/11/2016	10/17/2017	171	0	0	144	27	0	0	0	27
585 PARK HOTELS & RESORTS I	3/9/2017	10/17/2017	57	0	0	53	4	0	0	0	4
586 PARK HOTELS & RESORTS I	7/17/2017	10/17/2017	194	0	0	186	8	0	0	0	8
587 PHARMERICA CORP	6/20/2014	5/31/2017	3,869	0	0	4,567	-698	0	0	0	-698
588 PHYSICIANS REALTY TRUST	10/8/2016	10/23/2017	160	0	0	177	-17	0	0	0	-17
589 PHYSICIANS REALTY TRUST	5/30/2017	10/23/2017	267	0	0	302	-35	0	0	0	-35
590 PHYSICIANS REALTY TRUST	4/14/2016	10/23/2017	480	0	0	486	-6	0	0	0	-6
591 POLARIS IND S INC COM	5/31/2017	9/28/2017	4,906	0	0	3,954	952	0	0	0	952
592 POLARIS IND S INC COM	5/31/2017	10/10/2017	5,282	0	0	4,206	1,076	0	0	0	1,076
593 POLYONE CORP	2/17/2017	5/26/2017	8,665	0	0	7,963	702	0	0	0	702
594 PRAXAIR INC COM	11/24/2014	6/23/2017	21,955	0	0	21,400	555	0	0	0	555
595 PRAXAIR INC COM	2/4/2015	6/23/2017	1,331	0	0	1,232	99	0	0	0	99
596 PRIMERICA INC	10/12/2016	7/17/2017	7,013	0	0	4,996	2,017	0	0	0	2,017
597 PRINCIPAL MIDCAP FD-IN #4	8/12/2016	8/17/2017	30,000	0	0	26,802	3,198	0	0	0	3,198
598 PROLOGIS INC	10/26/2012	3/6/2017	456	0	0	306	150	0	0	0	150
599 PUBLIC STORAGE INC COM	7/17/2010	7/17/2017	626	0	0	290	336	0	0	0	336
600 PUBLIC STORAGE INC COM	11/18/2010	10/23/2017	1,933	0	0	870	1,063	0	0	0	1,063
601 QTS REALTY TRUST INC-CL	6/20/2014	5/31/2017	4,808	0	0	2,665	2,143	0	0	0	2,143
602 RPX CORP	2/20/2016	5/31/2017	3,516	0	0	4,627	-1,111	0	0	0	-1,111
603 REGENCY CENTERS CORP	1/20/2016	3/9/2017	57	0	0	64	-7	0	0	0	-7
604 REGENCY CENTERS CORP	2/8/2016	10/23/2017	1,464	0	0	1,620	-156	0	0	0	-156
605 REGENCY CENTERS CORP	2/17/2016	10/23/2017	784	0	0	852	-68	0	0	0	-68
606 REGENCY CENTERS CORP	11/14/2016	10/23/2017	318	0	0	343	-25	0	0	0	-25
607 HILTON GRAND VACATIONS	5/11/2016	10/23/2017	119	0	0	62	57	0	0	0	57
608 HILTON GRAND VACATIONS	12/21/2016	10/23/2017	76	0	0	49	27	0	0	0	27
609 HILTON GRAND VACATIONS	7/17/2017	10/23/2017	915	0	0	836	79	0	0	0	79
610 HILTON WORLDWIDE HOLDI	12/21/2016	12/24/2017	19	0	0	19	0	0	0	0	0
611 HILTON WORLDWIDE HOLDI	2/8/2016	10/23/2017	2,114	0	0	1,095	1,019	0	0	0	1,019
612 HILTON WORLDWIDE HOLDI	5/11/2016	10/23/2017	705	0	0	467	238	0	0	0	238
613 HILTON WORLDWIDE HOLDI	11/25/2016	10/23/2017	23	0	0	18	5	0	0	0	5
614 HILTON WORLDWIDE HOLDI	12/21/2016	10/23/2017	611	0	0	502	109	0	0	0	109
615 HILTON WORLDWIDE HOLDI	1/25/2017	10/23/2017	916	0	0	762	154	0	0	0	154
616 HILTON WORLDWIDE HOLDI	3/6/2017	10/23/2017	987	0	0	802	185	0	0	0	185
617 HOME DEPOT INC	2/4/2015	9/1/2017	1,508	0	0	1,083	426	0	0	0	426
618 HILTON GRAND VACATIONS	2/8/2016	10/23/2017	358	0	0	146	212	0	0	0	212
619 FHL MC POOL #G08669 4 000	2/15/2017	5/15/2017	140	0	0	148	-8	0	0	0	-8
620 FHL MC POOL #G08669 4 000	3/7/2017	5/15/2017	0	0	0	0	0	0	0	0	0
621 FHL MC POOL #G08669 4 000	3/7/2017	5/15/2017	1	0	0	1	0	0	0	0	0

Part IV (990-PF) - Capital Gains and Losses for Tax on Investment Income

Long Term CG Distributions		Short Term CG Distributions		Amount	3/7/02	0										
Description of Property Sold		CUSIP #	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Adjustments	3,431	Cost or Other Basis Plus Expense of Sale	3,218,897	224,781	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adjusted Basis	Gains Minus Excess FMV Over Adj Basis or Losses
622	FHLMC POOL #G08669 4.00%	3128MJW71		3/7/2017	5/5/2017	0	0	0	0	0	0	0	0	0	0	224,781
623	FHLMC POOL #G08669 4.00%	3128MJW71		3/7/2017	5/5/2017	0	0	0	0	0	0	0	0	0	0	0
624	FHLMC POOL #G08669 4.00%	3128MJW71		3/7/2017	5/5/2017	0	0	0	0	0	0	0	0	0	0	0
625	FHLMC POOL #G08669 4.00%	3128MJW71		2/9/2016	6/15/2017	85	1	0	0	92	1	-7	0	0	0	-7
626	FHLMC POOL #G08669 4.00%	3128MJW71		3/10/2016	6/15/2017	30	33	0	0	33	0	-3	0	0	0	-3
627	FHLMC POOL #G08669 4.00%	3128MJW71		2/9/2016	6/15/2017	2	2	0	0	2	0	0	0	0	0	0
628	FHLMC POOL #G08669 4.00%	3128MJW71		7/13/2016	6/15/2017	16	17	0	0	17	0	-1	0	0	0	-1
629	FHLMC POOL #G08669 4.00%	3128MJW71		8/8/2016	6/15/2017	72	77	0	0	77	0	-5	0	0	0	-5
630	FHLMC POOL #G08669 4.00%	3128MJW71		3/8/2016	6/15/2017	2	3	0	0	3	0	-1	0	0	0	-1
631	FHLMC POOL #G08669 4.00%	3128MJW71		3/8/2016	6/15/2017	0	0	0	0	0	0	0	0	0	0	0
632	FHLMC POOL #G08669 4.00%	3128MJW71		4/7/2016	6/15/2017	1	1	0	0	1	0	0	0	0	0	0
633	FHLMC POOL #G08669 4.00%	3128MJW71		2/9/2016	6/15/2017	2	2	0	0	2	0	0	0	0	0	0
634	FHLMC POOL #G08669 4.00%	3128MJW71		3/10/2016	6/15/2017	1	1	0	0	1	0	0	0	0	0	0
635	FHLMC POOL #G08669 4.00%	3128MJW71		2/9/2016	6/15/2017	0	0	0	0	0	0	0	0	0	0	0
636	FHLMC POOL #G08669 4.00%	3128MJW71		8/8/2016	6/15/2017	2	2	0	0	2	0	0	0	0	0	0
637	FHLMC POOL #G08669 4.00%	3128MJW71		8/8/2016	6/15/2017	1	1	0	0	1	0	-1	0	0	0	-1
638	FHLMC POOL #G08669 4.00%	3128MJW71		8/8/2016	6/15/2017	0	0	0	0	0	0	0	0	0	0	0
639	FHLMC POOL #G08669 4.00%	3128MJW71		8/8/2016	6/15/2017	0	0	0	0	0	0	0	0	0	0	0
640	FHLMC POOL #G08669 4.00%	3128MJW71		3/7/2017	6/15/2017	0	0	0	0	0	0	0	0	0	0	0
641	FHLMC POOL #G08669 4.00%	3128MJW71		3/7/2017	6/15/2017	0	0	0	0	0	0	0	0	0	0	0
642	FHLMC POOL #G08669 4.00%	3128MJW71		3/7/2017	6/15/2017	0	0	0	0	0	0	0	0	0	0	0
643	FHLMC POOL #G08669 4.00%	3128MJW71		2/15/2017	6/15/2017	168	177	0	0	177	0	-9	0	0	0	-9
644	FHLMC POOL #G08669 4.00%	3128MJW71		3/7/2017	6/15/2017	0	0	0	0	0	0	0	0	0	0	0
645	FHLMC POOL #G08669 4.00%	3128MJW71		3/7/2017	6/15/2017	1	1	0	0	1	0	0	0	0	0	0
646	FHLMC POOL #G08669 4.00%	3128MJW71		7/13/2016	8/15/2017	15	16	0	0	16	0	-1	0	0	0	-1
647	FHLMC POOL #G08669 4.00%	3128MJW71		8/8/2016	8/15/2017	66	71	0	0	71	0	-5	0	0	0	-5
648	FHLMC POOL #G08669 4.00%	3128MJW71		3/8/2016	6/15/2017	2</										

Part IV (990-PF) - Capital Gains and Losses for Tax on Investment Income

Long Term CG Distributions		Amount		Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Adjustments	3,431	3,218,897	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adjusted Basis	Gains Minus Excess FMV Over Adj Basis or Losses
Short Term CG Distributions		37,021	0													
681	FILMC POOL #G08737 3 000	3128MJZB9			8/23/2017	11/15/2017	120		0	121		-1		0	0	224,781
682	FILMC POOL #G08737 3 000	3128MJZB9			12/8/2016	12/15/2017	139		0	139		0		0	0	0
683	FILMC POOL #G08737 3 000	3128MJZB9			3/6/2017	12/15/2017	60		0	59		1		0	0	1
684	FILMC POOL #G08737 3 000	3128MJZB9			6/8/2017	12/15/2017	13		0	13		0		0	0	0
685	FILMC POOL #G08737 3 000	3128MJZB9			8/23/2017	10/15/2017	121		0	123		-2		0	0	0
686	HOME DEPOT INC	437076102			11/24/2014	9/1/2017	15,088		0	9,845		5,243		0	0	5,243
687	HOU LIHAN LOKEY INC	441593100			3/7/2017	5/31/2017	5,190		0	5,183		7		0	0	7
688	HUB GROUP INC	443320106			3/2/2016	4/21/2017	6,075		0	5,610		465		0	0	465
689	HUDSON PACIFIC PROPERT	444097109			1/27/2016	10/23/2017	932		0	906		-64		0	0	-64
700	HUDSON PACIFIC PROPERT	444097109			2/9/2017	10/23/2017	765		0	806		-41		0	0	-41
701	HUDSON PACIFIC PROPERT	444097109			2/10/2017	10/23/2017	399		0	423		-24		0	0	-24
702	HUDSON PACIFIC PROPERT	444097109			3/6/2017	10/23/2017	1,298		0	1,372		-74		0	0	-74
703	ACTELION LTD-UNSP ADR	00507G102			2/18/2015	2/1/2017	3,422		0	1,483		1,929		0	0	1,929
704	ADVANCED ENERGY INDS IN	007973100			9/23/2016	5/23/2017	838		0	509		329		0	0	329
705	ADVANCED ENERGY INDS IN	007973100			9/23/2016	5/31/2017	6,838		0	4,121		2,717		0	0	2,717
706	AIR LIQUIDE - ADR	009126202			9/19/2017	1/1/2017	10		0	9		1		0	0	1
707	AIR PRODS & CHEMS INC CO	009158106			6/23/2017	9/1/2017	9,175		0	9,112		63		0	0	63
708	ALEXANDRIA REAL ESTATE	015271109			5/14/2015	10/23/2017	366		0	276		90		0	0	90
709	ALEXANDRIA REAL ESTATE	015271109			7/6/2016	10/23/2017	609		0	526		83		0	0	83
710	ALEXANDRIA REAL ESTATE	015271109			7/6/2016	10/23/2017	244		0	240		4		0	0	4
711	ALEXANDRIA REAL ESTATE	015271109			7/17/2017	10/23/2017	1,218		0	1,199		19		0	0	19
712	ALEXANDRIA REAL ESTATE	015271103			8/10/2017	10/23/2017	609		0	619		-10		0	0	-10
713	ALEXANDRIA REAL ESTATE	015271103			10/17/2017	10/23/2017	975		0	733		242		0	0	242
714	ALEXANDRIA REAL ESTATE	015271109			5/13/2015	10/23/2017	3,476		0	1,970		1,506		0	0	1,506
715	ALIGN TECHNOLOGY INC	016255101			3/1/2017	9/12/2017	609		0	591		18		0	0	18
716	ALLIANZ SE ADR	018805101			11/14/2016	2/2/2017	23,802		0	13,688		10,134		0	0	10,134
717	ALPHABET INC CL A	02079K305			11/24/2014	9/1/2017	402		0	368		34		0	0	34
718	AMERICAN CAMPUS CMNTY	024835100			3/22/2016	1/23/2017	148		0	137		11		0	0	11
719	AMERICAN CAMPUS CMNTY	024835100			3/22/2016	2/17/2017	443		0	405		38		0	0	38
720	AMERICAN CAMPUS CMNTY	024835100			4/15/2016	2/17/2017	192		0	179		13		0	0	13
721	AMERICAN CAMPUS CMNTY	024835105			4/15/2016	6/15/2017	529		0	491		38		0	0	38
722	AMERICAN CAMPUS CMNTY	024835103			4/14/2016	6/15/2017	1,144		0	1,113		31		0	0	31
723	AMERICAN CAMPUS CMNTY	024835103			2/17/2016	10/17/2017	44		0	44		0		0	0	0
724	AMERICAN CAMPUS CMNTY	024835100			4/14/2016	10/17/2017	1		0	1		0		0	0	0
725	FILMC POOL #G08669 4 000	3128MJW71			3/8/2016	8/15/2017	0		0	0		0		0	0	0
726	FILMC POOL #G08669 4 000	3128MJW71			4/7/2016	8/15/2017	1		0	1		0		0	0	0
727	FILMC POOL #G08669 4 000	3128MJW71			2/9/2016	8/15/2017	2		0	2		0		0	0	0
728	FILMC POOL #G08669 4 000	3128MJW71			3/10/2016	8/15/2017	1		0	1		0		0	0	0
729	FILMC POOL #G08669 4 000	3128MJW71			2/9/2016	8/15/2017	0		0	0		0		0	0	0
730	FILMC POOL #G08669 4 000	3128MJW71			8/8/2016	8/15/2017	2		0	2		0		0	0	0
731	FILMC POOL #G08669 4 000	3128MJW71			8/8/2016	8/15/2017	1		0	1		0		0	0	0
732	FILMC POOL #G08669 4 000	3128MJW71			8/8/2016	8/15/2017	0		0	0		0		0	0	0
733	FILMC POOL #G08669 4 000	3128MJW71			8/8/2016	8/15/2017	0		0	0		0		0	0	0
734	FILMC POOL #G08669 4 000	3128MJW71			3/7/2017	8/15/2017	0		0	0		0		0	0	0
735	FILMC POOL #G08669 4 000	3128MJW71			3/7/2017	8/15/2017	0		0	0		0		0	0	0
736	FILMC POOL #G08669 4 000	3128MJW71			3/7/2017	8/15/2017	155		0	164		-9		0	0	-9
737	FILMC POOL #G08669 4 000	3128MJW71			2/15/2017	8/15/2017	0		0	0		0		0	0	0
738	FILMC POOL #G08669 4 000	3128MJW71			3/7/2017	8/15/2017	0		0	0		0		0	0	0
739	FILMC POOL #G08669 4 000	3128MJW71			3/7/2017	8/15/2017	1		0	1		0		0	0	0
740	FILMC POOL #G08669 4 000	3128MJW71			3/7/2017	8/15/2017	0		0	0		0		0	0	0
741	FILMC POOL #G08669 4 000	3128MJW71			3/7/2017	8/15/2017	0		0	0		0		0	0	0
742	FILMC POOL #G08669 4 000	3128MJW71			3/7/2017	8/15/2017	30		0	32		-2		0	0	-2
743	FILMC POOL #G08669 4 000	3128MJW71			8/10/2017	8/15/2017	151		0	162		-11		0	0	-11
744	FILMC POOL #G08669 4 000	3128MJW71			2/9/2016	9/15/2017	48		0	51		-3		0	0	-3
745	FILMC POOL #G08669 4 000	3128MJW71			3/10/2016	9/15/2017	3		0	3		0		0	0	0
746	FILMC POOL #G08669 4 000	3128MJW71			2/9/2016	9/15/2017	25		0	27		-2		0	0	-2
747	FILMC POOL #G08669 4 000	3128MJW71			7/13/2016	9/15/2017	113		0	121		-8		0	0	-8
748	FILMC POOL #G08669 4 000	3128MJW71			8/8/2016	9/15/2017	3		0	4		-1		0	0	-1
749	FILMC POOL #G08669 4 000	3128MJW71			3/8/2016	9/15/2017	0		0	0		0		0	0	0
750	FILMC POOL #G08669 4 000	3128MJW71			3/8/2016	9/15/2017	1		0	1		0		0	0	0
751	FILMC POOL #G08669 4 000	3128MJW71			4/7/2016	9/15/2017	3		0	3		0		0	0	0
752	FILMC POOL #G08669 4 000	3128MJW71			2/9/2016	9/15/2017	1		0	1		0		0	0	0
753	FILMC POOL #G08669 4 000	3128MJW71			3/10/2016	9/15/2017	0		0	0		0		0	0	0
754	FILMC POOL #G08669 4 000	3128MJW71			2/9/2016	9/15/2017	0		0	0		0		0	0	0
755	SAUL CTRS INC COM	8043951C1			9/4/2012	10/23/2017	375		0	252		123		0	0	123
756	SAUL CTRS INC COM	8043951C1			8/8/2013	10/23/2017	375		0	271		104		0	0	104
757	SCHLUMBERGER LTD	8068571C8			8/11/2016	9/12/2017	8,322		0	10,772		-2,450		0	0	-2,450
758	SELECT COMFORT CORP	81616X103			10/19/2015	1/18/2017	1,960		0	2,186		-226		0	0	-226
759	SELECT COMFORT CORP	81616X103			5/5/2016	1/18/2017	1,692		0	2,013		-321		0	0	-321

Part IV (990-PF) - Capital Gains and Losses for Tax on Investment Income

Long Term CG Distributions	Short Term CG Distributions	Amount		Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Adjustments	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/09	Adjusted Basis as of 12/31/09	Excess of FMV Over Adjusted Basis	Gains Minus Excess FMV Over Adjusted Basis
		37,021	0												
760 SELECT COMFORT CORP		816181003			5/23/2015	1/18/2017	1,650			2,263	-613			0	224,781
761 SELECT MEDICAL HOLDINGS		816190105			6/20/2014	2/12/2017	3,600			4,632	-1,032			0	-613
762 SELECT MEDICAL HOLDINGS		816190105			7/25/2016	2/12/2017	3,764			3,542	222			0	-1,032
763 SENIOR HOUSING PROP TR		817211109			10/25/2016	1/25/2017	248			278	-30			0	222
764 SENIOR HOUSING PROP TR		817211109			7/6/2016	1/25/2017	152			171	-19			0	-30
765 SENIOR HOUSING PROP TR		817211109			7/6/2016	3/6/2017	703			749	-46			0	-19
766 SENIOR HOUSING PROP TR		817211109			6/8/2016	10/23/2017	2,220			2,277	-57			0	-46
767 SUNSTONE HOTEL INVS INC		867892101			2/12/2015	10/23/2017	243			257	-14			0	-57
768 SUPERNU PHARMACEUTIC		863459108			12/10/2014	5/5/2017	2,417			1,522	1,757			0	-14
769 SUPERNU PHARMACEUTIC		863459108			12/10/2014	5/31/2017	6,583			1,522	5,061			0	1,757
770 SWEDBANK AB ADR		871195104			7/29/2014	1/23/2017	4,214			4,330	-116			0	5,061
771 SYNAPTICS INC		87157D109			8/27/2013	1/25/2017	2,458			1,611	847			0	-116
772 TJX COMPANIES INC		872540109			8/29/2017	9/12/2017	6,591			6,476	115			0	847
773 TJX COMPANIES INC		872540109			1/24/2014	9/12/2017	4,346			3,817	529			0	115
774 TAIWAN SEMICONDUCTOR		874039100			8/29/2017	9/12/2017	7,723			7,685	38			0	529
775 TANGER FACTORY OUTLET		875465106			4/14/2016	1/23/2017	315			329	-14			0	38
776 TANGER FACTORY OUTLET		875465106			10/25/2016	1/23/2017	35			36	-1			0	-14
777 TANGER FACTORY OUTLET		875465106			10/24/2016	3/22/2017	2,999			3,452	-453			0	-1
778 TANGER FACTORY OUTLET		875465106			2/8/2016	10/23/2017	553			683	-130			0	-453
779 TANGER FACTORY OUTLET		875465106			10/25/2016	10/23/2017	201			200	89			0	-130
780 TANGER FACTORY OUTLET		875465106			9/6/2017	10/23/2017	528			507	21			0	89
781 TEGNA INC		87901J105			2/16/2017	8/18/2017	3,519			4,427	-908			0	21
782 TEGNA INC		88031M1C9			5/23/2016	2/7/2017	1,165			880	285			0	-908
783 TEFRENO REALTY CORP		88146M1C1			6/8/2016	10/23/2017	1,269			846	423			0	285
784 TEVA PHARMACEUTICAL INC		881624209			7/29/2014	1/13/2017	2,797			4,480	-1,683			0	423
785 TEVA PHARMACEUTICAL INC		881624209			2/12/2016	1/13/2017	946			869	323			0	-1,683
786 THERMO FISHER SCIENTIFIC		883556102			2/9/2016	9/12/2017	7,984			5,332	2,662			0	323
787 AMERICAN EAGLE OUTFITTER		02553E1C6			7/12/2016	3/3/2017	3,606			4,241	-635			0	2,662
788 AMERICAN EAGLE OUTFITTER		02553E1C6			8/15/2016	3/3/2017	1,133			1,491	-358			0	-635
789 AMERICAN EXPRESS CRE 2		02580E1B1			7/6/2016	9/21/2017	8,001			8,182	-181			0	-358
790 AMERICAN EXPRESS CRE 2		02580E1B1			3/2/2017	9/21/2017	4,001			3,953	48			0	-181
791 AMERICAN OUTDOOR BRAND		02374P1C3			3/9/2016	5/5/2017	3,271			4,346	-1,075			0	48
792 AMTRUST FINANCIAL SER JIO		0323593C9			6/20/2014	3/23/2017	2,829			3,457	-628			0	-1,075
793 ANHEUSER-BUSCH INBEV SP		03524A1C8			8/25/2016	4/26/2017	112			126	-14			0	-628
794 ANHEUSER-BUSCH INBEV SP		03524A1C8			7/29/2014	4/26/2017	2,249			2,204	45			0	-14
795 APPLE INC		0378331C0			1/12/2014	9/12/2017	12,959			9,347	3,612			0	45
796 APPLE INC		0378331C0			2/4/2015	9/12/2017	1,968			1,438	530			0	3,612
797 BOSTON PROPERTIES INC C		1011211C1			12/8/2015	2/9/2017	264			249	15			0	530
798 BOSTON PROPERTIES INC C		1011211C1			12/29/2015	2/9/2017	396			388	8			0	15
799 BOSTON PROPERTIES INC C		1011211C1			1/18/2010	2/9/2017	264			168	96			0	8
800 BOSTON PROPERTIES INC C		1011211C1			11/18/2010	7/28/2017	1,450			1,008	452			0	96
801 BOSTON PROPERTIES INC C		1011211C1			11/18/2010	7/28/2017	725			504	221			0	452
802 FHLMC POOL #G08669 4 000		3128MJW71			8/8/2016	9/15/2017	3			3	0			0	221
803 FHLMC POOL #G08669 4 000		3128MJW71			8/8/2016	9/15/2017	1			1	0			0	0
804 FHLMC POOL #G08669 4 000		3128MJW71			8/8/2016	9/15/2017	1			1	0			0	0
805 FHLMC POOL #G08669 4 000		3128MJW71			8/8/2016	9/15/2017	0			0	0			0	0
806 FHLMC POOL #G08669 4 000		3128MJW71			3/7/2017	9/15/2017	1			1	0			0	0
807 FHLMC POOL #G08669 4 000		3128MJW71			3/7/2017	9/15/2017	0			0	0			0	0
808 FHLMC POOL #G08669 4 000		3128MJW71			3/7/2017	9/15/2017	0			0	0			0	0
809 FHLMC POOL #G08669 4 000		3128MJW71			2/15/2017	9/15/2017	264			278	-14			0	-14
810 FHLMC POOL #G08669 4 000		3128MJW71			3/7/2017	9/15/2017	0			0	0			0	0
811 FHLMC POOL #G08669 4 000		3128MJW71			3/7/2017	9/15/2017	1			2	-1			0	-1
812 FHLMC POOL #G08669 4 000		3128MJW71			3/7/2017	9/15/2017	0			0	0			0	0
813 FHLMC POOL #G08669 4 000		3128MJW71			3/7/2017	9/15/2017	0			0	0			0	0
814 FHLMC POOL #G08669 4 000		3128MJW71			3/7/2017	9/15/2017	2			2	0			0	0
815 FHLMC POOL #G08669 4 000		3128MJW71			8/10/2017	9/15/2017	51			54	-3			0	-3
816 FHLMC POOL #G08669 4 000		3128MJW71			8/23/2017	9/15/2017	465			494	-29			0	-29
817 FHLMC POOL #G08669 4 000		3128MJW71			2/9/2016	10/15/2017	126			135	-9			0	-9
818 FHLMC POOL #G08669 4 000		3128MJW71			3/10/2016	10/15/2017	40			43	-3			0	-3
819 FHLMC POOL #G08669 4 000		3128MJW71			2/9/2016	10/15/2017	2			2	0			0	0
820 FHLMC POOL #G08669 4 000		3128MJW71			7/13/2016	10/15/2017	21			22	-1			0	-1
821 FHLMC POOL #G08669 4 000		3128MJW71			8/8/2016	10/15/2017	94			101	-7			0	-7
822 FHLMC POOL #G08669 4 000		3128MJW71			3/8/2016	10/15/2017	3			3	0			0	0
823 FHLMC POOL #G08669 4 000		3128MJW71			3/8/2016	10/15/2017	1			0	0			0	0
824 FHLMC POOL #G08669 4 000		3128MJW71			4/7/2016	10/15/2017	1			1	0			0	0
825 FHLMC POOL #G08669 4 000		3128MJW71			2/9/2016	10/15/2017	2			3	-1			0	-1
826 FHLMC POOL #G08669 4 000		3128MJW71			3/10/2016	10/15/2017	1			1	0			0	0
827 FHLMC POOL #G08669 4 000		3128MJW71			2/9/2016	10/15/2017	0			0	0			0	0
828 FHLMC POOL #G08669 4 000		3128MJW71			8/8/2016	10/15/2017	2			3	-1			0	-1

Part IV (990-PF) - Capital Gains and Losses for Tax on Investment Income

Amount										37,021										0									
Long Term CG Distributions										Short Term CG Distributions																			
Description of Property Sold	CUSIP #	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Adjustments	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adjusted Basis	Gains Minus Excess FMV Over Adj Basis or Losses																
829 FHLMC POOL #G0859 4 000	3128MJW71		8/8/2016	10/15/2017	1	1	0	1	0	0	0	0	0																
830 FHLMC POOL #G0859 4 000	3128MJW71		8/8/2016	10/15/2017	1	1	0	1	0	0	0	0	0																
831 FHLMC POOL #G0859 4 000	3128MJW71		8/8/2016	10/15/2017	5,505	0	18	5,750	-227	0	0	0	-227																
832 3M CC	88379Y101		6/23/2017	9/1/2017	6,729	0	0	6,693	36	0	0	0	36																
833 3M CC	88379Y101		8/29/2017	9/1/2017	2,393	0	0	2,032	361	0	0	0	361																
834 TIME WARNER INC	887317303		1/24/2014	1/20/2017	14,612	0	0	11,703	2,909	0	0	0	2,909																
835 TIME WARNER INC	887317303		1/24/2014	8/29/2017	8,033	0	0	6,420	1,613	0	0	0	1,613																
836 TIME WARNER INC	887317303		1/24/2014	9/1/2017	3,046	0	0	4,588	-1,542	0	0	0	-1,542																
837 TOWER INTERNATIONAL INC	891826109		6/20/2014	5/31/2017	6,836	0	0	6,765	71	0	0	0	71																
838 TRAVELERS COMPANIES INC	89417E1C9		8/31/2016	9/1/2017	1,269	0	0	746	523	0	0	0	523																
839 TREX COMPANY INC	89531P1C5		4/18/2016	10/10/2017	70,966	0	0	97,353	-26,387	0	0	0	-26,387																
840 ETFRACS ALERIAN MLP UNITS	90267B682		11/26/2013	2/24/2017	11,987	0	0	10,361	1,626	0	0	0	1,626																
841 US BANCORP	902973304		3/3/2015	9/1/2017	6,336	0	0	4,653	1,683	0	0	0	1,683																
842 UNIFIRST CORP MASS	904708104		6/20/2014	5/31/2017	905	0	0	1,189	-284	0	0	0	-284																
843 UNITED INSURANCE HOLDING	912710102		5/16/2016	2/1/2017	2,372	0	0	3,044	-672	0	0	0	-672																
844 UNITED INSURANCE HOLDING	912710102		5/17/2016	2/1/2017	2,092	0	0	2,058	34	0	0	0	34																
845 UNITED MEXICAN STATE 3 5	912710102		3/2/2017	10/20/2017	6,727	0	0	5,359	1,368	0	0	0	1,368																
846 UNITED PARCEL SERVICE-C	911312106		8/9/2013	6/23/2017	4,521	0	0	4,132	389	0	0	0	389																
847 UNITED PARCEL SERVICE-C	911312106		1/20/2013	6/23/2017	17,423	0	0	16,964	459	0	0	0	459																
848 UNITED PARCEL SERVICE-C	911312106		1/24/2014	6/23/2017	2,205	0	0	16,964	459	0	0	0	459																
849 UNITED PARCEL SERVICE-C	911312106		2/4/2015	6/23/2017	2,205	0	0	2,019	186	0	0	0	186																
850 UNITED RENTAL INC COM	91363109		2/19/2016	2/13/2017	3,696	0	0	1,389	2,307	0	0	0	2,307																
851 UNITED RENTAL INC COM	91363109		2/19/2016	6/9/2017	1,201	0	0	527	674	0	0	0	674																
852 US TREASURY BOND 3 37	912810R5		9/28/2015	10/20/2017	2,192	0	0	2,197	-5	0	0	0	-5																
853 US TREASURY BOND 3 000	912810R2		9/28/2015	10/20/2017	1,024	0	0	1,024	0	0	0	0	0																
854 US TREASURY NOTE 2 125	912828F21		9/28/2015	8/23/2017	6,112	0	0	6,156	-44	0	0	0	-44																
855 US TREASURY NOTE 2 125	912828F21		9/28/2015	10/20/2017	2,017	0	0	2,032	-35	0	0	0	-35																
856 US TREASURY NOTE 1 625	912928PW6		9/28/2015	10/20/2017	2,003	0	0	2,030	-27	0	0	0	-27																
857 UNITED HEALTH GROUP INC	91324P102		4/13/2017	9/1/2017	10,788	0	0	8,930	1,858	0	0	0	1,858																
858 UNIVERSAL INSURANCE HOLDING	91359V107		8/23/2016	5/31/2017	2,679	0	0	2,514	165	0	0	0	165																
859 UNIVERSAL INSURANCE HOLDING	91359V107		8/24/2016	5/31/2017	804	0	0	759	45	0	0	0	45																
860 UNIVERSAL INSURANCE HOLDING	91359V107		8/25/2016	5/31/2017	1,388	0	0	1,335	53	0	0	0	53																
861 VFC CORP	913204T08		11/3/2014	3/15/2017	5,061	0	0	6,757	-1,696	0	0	0	-1,696																
862 FHLMC POOL #G0859 4 000	3128MJW71		3/7/2017	10/15/2017	1	0	0	1	0	0	0	0	0																
863 FHLMC POOL #G0859 4 000	3128MJW71		3/7/2017	10/15/2017	0	0	0	0	0	0	0	0	0																
864 FHLMC POOL #G0859 4 000	3128MJW71		3/7/2017	10/15/2017	0	0	0	0	0	0	0	0	0																
865 FHLMC POOL #G0859 4 000	3128MJW71		2/15/2017	10/15/2017	220	0	0	232	-12	0	0	0	-12																
866 FHLMC POOL #G0859 4 000	3128MJW71		3/7/2017	10/15/2017	0	0	0	0	0	0	0	0	0																
867 FHLMC POOL #G0859 4 000	3128MJW71		3/7/2017	10/15/2017	1	0	0	1	0	0	0	0	0																
868 FHLMC POOL #G0859 4 000	3128MJW71		3/7/2017	10/15/2017	0	0	0	0	0	0	0	0	0																
869 FHLMC POOL #G0859 4 000	3128MJW71		3/8/2016	12/11/2017	2	0	0	3	-1	0	0	0	-1																
870 FHLMC POOL #G0859 4 000	3128MJW71		4/7/2016	12/11/2017	46	0	0	50	-4	0	0	0	-4																
871 FHLMC POOL #G0859 4 000	3128MJW71		2/9/2016	12/11/2017	110	0	0	121	-11	0	0	0	-11																
872 FHLMC POOL #G0859 4 000	3128MJW71		3/10/2016	12/11/2017	39	0	0	43	-4	0	0	0	-4																
873 FHLMC POOL #G0859 4 000	3128MJW71		2/9/2016	12/11/2017	2	0	0	2	0	0	0	0	0																
874 FHLMC POOL #G0859 4 000	3128MJW71		8/8/2016	12/11/2017	111	0	0	122	-11	0	0	0	-11																
875 FHLMC POOL #G0859 4 000	3128MJW71		8/8/2016	12/11/2017	39	0	0	43	-4	0	0	0	-4																
876 FHLMC POOL #G0859 4 000	3128MJW71		8/8/2016	12/11/2017	28	0	0	31	-3	0	0	0	-3																
877 FHLMC POOL #G0859 4 000	3128MJW71		8/8/2016	12/11/2017	2	0	0	2	0	0	0	0	0																
878 FHLMC POOL #G0859 4 000	3128MJW71		3/7/2017	12/11/2017	0	0	0	0	0	0	0	0	0																
879 FHLMC POOL #G0859 4 000	3128MJW71		3/7/2017	12/11/2017	1	0	0	1	0	0	0	0	0																
880 FHLMC POOL #G0859 4 000	3128MJW71		3/7/2017	12/11/2017	0	0	0	2	-1	0	0	0	-1																
881 FHLMC POOL #G0859 4 000	3128MJW71		12/1/2017	12/11/2017	0	0	0	0	0	0	0	0	0																
882 FHLMC POOL #G0859 4 000	3128MJW71		13/1/2017	12/11/2017	0	0	0	0	0	0	0	0	0																
883 FHLMC POOL #G0859 4 000	3128MJW71		2/9/2016	12/11/2017	1,153	0	0	1,184	-31	0	0	0	-31																
884 FHLMC POOL #G0859 4 000	3128MJW71		2/9/2016	12/15/2017	63	0	0	68	-5	0	0	0	-5																
885 FHLMC POOL #G0859 4 000	3128MJW71		3/10/2016	12/15/2017	30	0	0	32	-2	0	0	0	-2																
886 FHLMC POOL #G0859 4 000	3128MJW71		2/9/2016	12/15/2017	2	0	0	2	0	0	0	0	0																
887 FHLMC POOL #G0859 4 000	3128MJW71		7/13/2016	12/15/2017	15	0	0	17	-2	0	0	0	-2																
888 FHLMC POOL #G0859 4 000	3128MJW71		8/8/2016	12/15/2017	70	0	0	76	-6	0	0	0	-6																
889 FHLMC POOL #G0859 4 000	3128MJW71		3/8/2016	12/15/2017	2	0	0	2	0	0	0	0	0																
890 FHLMC POOL #G0859 4 000	3128MJW71		3/8/2016	12/15/2017	0	0	0	0	0	0	0	0	0																
891 FHLMC POOL #G0859 4 000	3128MJW71		4/7/2016	12/15/2017	1	0	0	0	0	0	0	0	0																
892 VFC CORP	913204T08		11/24/2014	3/15/2017	15,182	0	0	21,004	-5,822	0	0	0	-5,822																
893 VFC CORP	913204T08		2/4/2015	3/15/2017	799	0	0	1,029	-230	0	0	0	-230																
894 VALEX IMAGING CORP	913343004		11/18/2016	10/19/2017	680	0	0	526	154	0	0	0	154																
895 VALEX IMAGING CORP	92214X106		4/7/2014	2/9/2017	180	0	0	148	32	0	0	0	32																
896 VALEX IMAGING CORP	92214X106		9/26/2014	2/9/2017	419	0	0	349	70	0	0	0	70																
897 VALEX IMAGING CORP	92214X106		9/26/2014	2/10/2017	24	0	0	20	4	0	0	0	4																

Part IV (990-PF) - Capital Gains and Losses for Tax on Investment Income

[illegible]

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[illegible]

Part IV (990-PF) - Capital Gains and Losses for Tax on Investment Income

Long Term CG Distributions					Short Term CG Distributions					Amount	37,021	0	3,440,247					0	3,431	3,218,897	224,781	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adjusted Basis	Gains Minus Excess FMV Over Adj. Basis or Losses
Description of Property Sold		CUSIP #	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Adjustments	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adjusted Basis	Gains Minus Excess FMV Over Adj. Basis or Losses											
1036 SKYWEST INC		830879102		5/11/2016	5/31/2017	2,632		0	1,803	829		0	0	829											
1037 SNAP ON INC		833034101		1/13/2014	1/19/2017	6,996		0	5,410	1,586		0	0	1,586											
1038 SNAP ON INC		833034101		11/13/2014	9/1/2017	7,620		0	7,034	586		0	0	586											
1039 SNAP ON INC		833034101		11/13/2014	11/17/2017	14,601		0	12,579	2,022		0	0	2,022											
1040 SOFTBANK GROUP CORP-UN		83404D109		7/29/2014	6/13/2017	1,654		0	1,487	167		0	0	167											
1041 SOFTBANK GROUP CORP-UN		83404D109		7/29/2014	8/1/2017	717		0	669	48		0	0	48											
1042 SOFTBANK GROUP CORP-UN		83404D109		9/29/2014	8/1/2017	916		0	827	89		0	0	89											
1043 SOFTBANK GROUP CORP-UN		83404D109		10/30/2014	8/1/2017	2,072		0	1,823	249		0	0	249											
1044 SONY CORPORATION -ADR		835699307		8/24/2017	8/24/2017	767		0	539	228		0	0	228											
1045 SPARK ENERGY INC		846511103		6/6/2016	5/31/2017	2,258		0	1,612	646		0	0	646											
1046 SPARK ENERGY INC		846511103		6/6/2016	5/31/2017	1,993		0	1,428	565		0	0	565											
1047 SPARK ENERGY INC		846511103		6/6/2016	5/31/2017	1,417		0	1,072	345		0	0	345											
1048 SPIRIT AIRLINES INC		848577102		2/15/2016	5/22/2017	3,347		0	3,137	210		0	0	210											
1049 SPIRIT AIRLINES INC		848577102		2/15/2016	5/22/2017	2,497		0	2,573	-76		0	0	-76											
1050 SPIRIT RLT CAP INC NEW		84860W102		5/11/2016	10/17/2017	427		0	586	-159		0	0	-159											
1051 SPIRIT RLT CAP INC NEW		84860W102		3/22/2016	10/17/2017	162		0	208	-46		0	0	-46											
1052 SPIRIT RLT CAP INC NEW		84860W102		2/6/2016	10/23/2017	2,272		0	2,938	-666		0	0	-666											
1053 SPIRIT RLT CAP INC NEW		84860W102		3/22/2016	10/23/2017	402		0	558	-156		0	0	-156											
1054 STAG INDUSTRIAL INC		852541102		8/3/2016	1/23/2017	556		0	569	-13		0	0	-13											
1055 STAG INDUSTRIAL INC		852541102		8/3/2016	1/25/2017	459		0	470	-11		0	0	-11											
1056 STAG INDUSTRIAL INC		852541102		8/3/2016	2/17/2017	647		0	667	-20		0	0	-20											
1057 STORE CAPITAL CORP		862121100		11/20/2014	10/23/2017	1,229		0	970	259		0	0	259											
1058 APPLE INC		037833100		1/14/2015	9/1/2017	17,716		0	11,768	5,930		0	0	5,930											
1059 APPLE INC		037833100		1/14/2015	11/17/2017	851		0	546	305		0	0	305											
1060 APPLE INC		037833100		11/20/2013	11/17/2017	9,366		0	4,066	5,300		0	0	5,300											
1061 APPLIED IND TECHNOLOG		03820C105		5/6/2017	5/31/2017	4,951		0	5,186	-235		0	0	-235											
1062 ARGAN INC		04010E109		5/28/2015	2/1/2017	952		0	464	488		0	0	488											
1063 ARGAN INC		04010E109		5/27/2015	5/31/2017	2,148		0	1,274	874		0	0	874											
1064 ARGAN INC		04010E109		5/28/2015	5/31/2017	2,984		0	1,783	1,201		0	0	1,201											
1065 ASHFORD HOSPITALITY TRU		044103109		7/21/2015	5/31/2017	3,472		0	4,914	-1,442		0	0	-1,442											
1066 ASHFORD HOSPITALITY TRU		044103109		9/24/2015	5/31/2017	732		0	811	-79		0	0	-79											
1067 ASHMORE EMERG MKTS CR		044820504		2/3/2015	2/24/2017	17,952		0	16,896	1,056		0	0	1,056											
1068 ASSOC BRITISH FOODS-UNS		045519402		7/29/2014	11/9/2017	1,309		0	1,559	-250		0	0	-250											
1069 ASSOC BRITISH FOODS-UNS		045519402		7/29/2014	12/11/2017	1,054		0	1,316	-262		0	0	-262											
1070 ASSOC BRITISH FOODS-UNS		045519402		4/24/2017	12/11/2017	1,405		0	1,329	76		0	0	76											
1071 ATLAS COPCO AB ADR		049235706		2/10/2012	1/9/2017	1,182		0	938	244		0	0	244											
1072 AVALONBAY CMNTYS INC		053484101		5/29/2013	10/23/2017	364		0	266	98		0	0	98											
1073 AVALONBAY CMNTYS INC		053484101		8/8/2013	10/23/2017	2,909		0	2,103	806		0	0	806											
1074 AVALONBAY CMNTYS INC		053484101		2/4/2015	10/23/2017	2,000		0	1,912	88		0	0	88											
1075 AVALONBAY CMNTYS INC		053484101		1/13/2016	10/23/2017	1,091		0	1,089	2		0	0	2											
1076 AVALONBAY CMNTYS INC		053484101		10/5/2016	10/23/2017	364		0	337	27		0	0	27											
1077 AVALONBAY CMNTYS INC		053484101		10/25/2016	10/23/2017	364		0	334	30		0	0	30											
1078 AVALONBAY CMNTYS INC		053484101		10/17/2017	10/23/2017	538		0	538	7		0	0	7											
1079 BP CAPITAL MARKETS 3 588		05656QDM7		3/30/2017	10/20/2017	1,032		0	1,007	25		0	0	25											
1080 BAUDU INC ADR		056752108		5/22/2015	8/21/2017	2,003		0	1,831	172		0	0	172											
1081 BANCA MEDIOLANUM SPA-A		05970D106		5/27/2016	11/3/2017	1,154		0	1,157	-3		0	0	-3											
1082 BANCA MEDIOLANUM SPA-A		05970D106		5/9/2016	11/20/2017	1,236		0	1,262	-26		0	0	-26											
1083 BANCA MEDIOLANUM SPA-A		05970D106		5/27/2016	11/20/2017	84		0	84	-3		0	0	-3											
1084 BAYERISCHE MOTOREN ADR		072743305		7/24/2013	5/18/2017	1,165		0	1,203	-38		0	0	-38											
1085 BAYERISCHE MOTOREN ADR		072743305		2/12/2013	5/18/2017	220		0	224	-4		0	0	-4											
1086 BIOGEN INC		09062X103		5/9/2016	9/1/2017	8,337		0	6,498	1,839		0	0	1,839											
1087 BIOTELEMETRY INC		090672106		5/28/2015	2/1/2017	668		0	282	386		0	0	386											
1088 BIOTELEMETRY INC		090672106		5/28/2015	3/23/2017	679		0	253	426		0	0	426											
1089 BIOTELEMETRY INC		090672106		5/27/2015	5/31/2017	6,377		0	2,151	4,226		0	0	4,226											

Part VIII, Line 1 (990-PF) - Compensation of Officers, Directors, Trustees and Foundation Managers

		Check "X" if Business	Street	City	State	Zip Code	Foreign Country	Title	Avg Hrs Per Week	Compensation	Benefits	Expense Account
			6325 S RAINBOW BLVD STE 300	LAS VEGAS	NV	89118		TRUSTEE	1 00	49,864		
1	DR MILLICENT BOND		7 FOREST VIEW ROAD	ROSE VALLEY	PA	19086		ADVISORY COMMITTEE	5 00	7 966		
2	DR NADINE KASLOW		605 W 11TH ST APT 82	NEW YORK	NY	10025		ADVISORY COMMITTEE	5 00	7 966		
3	DR DENNIS MITCHELL		1923 FOREST GREEN DR	ATLANTA	GA	30329		ADVISORY COMMITTEE	5 00	7,965		
4												
										73,761	0	0

Part VI, Line 6a (990-PF) - Estimated Tax Payments

	Date		Amount
1 Credit from prior year return		1	
2 First quarter estimated tax payment	5/10/2017	2	421
3 Second quarter estimated tax payment	6/12/2017	3	421
4 Third quarter estimated tax payment	9/12/2017	4	421
5 Fourth quarter estimated tax payment	12/12/2017	5	2,025
6 Other payments		6	0
7 Total		7	3,288

Part XIII, Line 2a, Column C (990-PF) - Prior Year Undistributed Income

1	Distributable amounts for 2016 that remained undistributed at the beginning of the 2017 tax year	1	50,614
2		2	
3		3	
4		4	
5		5	
6		6	
7		7	
8		8	
9		9	
10	Total	10	50,614