

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 RYAN IDA ALICE TUW MAIN			A Employer identification number 58-6026603	
Number and street (or P O box number if mail is not delivered to street address) Wells Fargo Bank N A Trust Tax Dept - 6325 S RAINBOW BLVD STE 300		Room/suite 		
City or town, state or province, country, and ZIP or foreign postal code LAS VEGAS NV 89118		B Telephone number (see instructions) 888-730-4933		
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 00 ☒ 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) ▶ \$ 35,497,015		J Accounting method: ☒ Cash ☐ Accrual ☐ Other (specify) _____		
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 B				
3	Interest on savings and temporary cash investments				
4	Dividends and interest from securities	712,761	705,014		
5a	Gross rents				
b	Net rental income or (loss)				
6a	Net gain or (loss) from sale of assets not on line 10	1,246,513			
b	Gross sales price for all assets on line 6a 16,377,682				
7	Capital gain net income (from Part IV, line 2)		1,240,555		
8	Net short-term capital gain 8				
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)	4,658	4,658		
12	Total. Add lines 1 through 11	1,963,932	1,950,227	0	
13	Compensation of officers, directors, trustees, etc	187,049	140,287		46,762
14	Other employee salaries and wages				
15	Pension plans, employee benefits				
16a	Legal fees (attach schedule)				
b	Accounting fees (attach schedule)	1,400			1,400
c	Other professional fees (attach schedule)	63,690			63,690
17	Interest				
18	Taxes (attach schedule) (see instructions)	47,094	14,246		
19	Depreciation (attach schedule) and depletion				
20	Occupancy				
21	Travel, conferences, and meetings				
22	Printing and publications				
23	Other expenses (attach schedule)	29,822	29,822		
24	Total operating and administrative expenses. Add lines 13 through 23	329,055	184,355	0	111,852
25	Contributions, gifts, grants paid	1,400,000			1,400,000
26	Total expenses and disbursements. Add lines 24 and 25	1,729,055	184,355	0	1,511,852
27	Subtract line 26 from line 12				
a	Excess of revenue over expenses and disbursements	234,877			
b	Net investment income (if negative, enter -0-)		1,765,872		
c	Adjusted net income (if negative, enter -0-)			0	

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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	3,583		
	2 Savings and temporary cash investments	516,803	1,488,675	1,488,675
	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)	1,041,085		
	b Investments—corporate stock (attach schedule)	19,862,687		
	c Investments—corporate bonds (attach schedule)	4,758,740		
Liabilities	11 Investments—land, buildings, and equipment basis ▶			
	Less accumulated depreciation (attach schedule) ▶			
	12 Investments—mortgage loans			
	13 Investments—other (attach schedule)	3,800,551	28,697,608	34,008,340
	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)	29,983,449	30,186,283	35,497,015
	17 Accounts payable and accrued expenses			
	18 Grants payable			
Net Assets or Fund Balances	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	
	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			
Net Assets or Fund Balances	Foundations that do not follow SFAS 117, check here ▶ ☒			
	and complete lines 27 through 31.			
	27 Capital stock, trust principal, or current funds	29,983,449	30,186,283	
	28 Paid-in or capital surplus, or land, bldg, and equipment fund			
	29 Retained earnings, accumulated income, endowment, or other funds			
Net Assets or Fund Balances	30 Total net assets or fund balances (see instructions)	29,983,449	30,186,283	
	31 Total liabilities and net assets/fund balances (see instructions)	29,983,449	30,186,283	

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	29,983,449
2 Enter amount from Part I, line 27a	2	234,877
3 Other increases not included in line 2 (itemize) ▶ See Attached Statement	3	57,664
4 Add lines 1, 2, and 3	4	30,275,990
5 Decreases not included in line 2 (itemize) ▶ MUTUAL FUND TIMING SUBTRACTION	5	89,707
6 Total net assets or fund balances at end of year (line 4 minus line 5)—Part II, column (b), line 30	6	30,186,283

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) FMV as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col (i) over col (j), if any	(l) Gains (Col (h) gain minus col (k), but not less than -0-) or Losses (from col (h))	
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	1,240,555
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	1,504,244	30,988,808	0 048542
2015	1,730,165	33,110,557	0 052254
2014	1,684,339	34,420,229	0 048935
2013	1,614,972	33,853,868	0 047704
2012	1,663,938	32,467,356	0 051250
2 Total of line 1, column (d)			2 0 248685
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 049737
4 Enter the net value of noncharitable-use assets for 2017 from Part X, line 5			4 33,521,457
5 Multiply line 4 by line 3			5 1,667,257
6 Enter 1% of net investment income (1% of Part I, line 27b)			6 17,659
7 Add lines 5 and 6			7 1,684,916
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 1,511,852

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)			
2	Tax under section 511 (domestic section 4947(a)(1) trusts and taxable foundations only, others, enter -0-)		896	
3	Add lines 1 and 2		36,213	
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-		36,213	
6	Credits/Payments			
a	2017 estimated tax payments and 2016 overpayment credited to 2017	6a	22,701	
b	Exempt foreign organizations—tax withheld at source	6b		
c	Tax paid with application for extension of time to file (Form 8868)	6c	9,600	
d	Backup withholding erroneously withheld	6d		
7	Total credits and payments. Add lines 6a through 6d		32,301	
8	Enter any penalty for underpayment of estimated tax. Check here ☒ if Form 2220 is attached		62	
9	Tax due. If the total of lines 5 and 8 is more than line 7, enter amount owed		3,974	
10	Overpayment. If line 7 is more than the total of lines 5 and 8, enter the amount overpaid		0	
11	Enter the amount of line 10 to be Credited to 2018 estimated tax ☐ Refunded ☐		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
c 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?	X	
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 ☐ GA		
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)

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	Yes	No
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		X
12			X
13	Did the foundation comply with the public inspection requirements for its annual returns and exemption application? Website address ► N/A	X	
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		
14			
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		X
15			X
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 ►	Yes	No
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.

1a	During the year, did the foundation (either directly or indirectly)	Yes	No
(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? If "Yes," list the years ► 20____, 20____, 20____, 20____	☐ Yes	☒ No
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

5b	N/A	
6b		X
7b	N/A	

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 89118	TRUSTEE SEE ATTACHED	187,049		

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	32,935,950
b	Average of monthly cash balances	1b	1,095,986
c	Fair market value of all other assets (see instructions)	1c	
d	Total (add lines 1a, b, and c)	1d	34,031,936
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	34,031,936
4	Cash deemed held for charitable activities. Enter 1½ % of line 3 (for greater amount, see instructions)	4	510,479
5	Net value of noncharitable-use assets. Subtract line 4 from line 3. Enter here and on Part V, line 4	5	33,521,457
6	Minimum investment return. Enter 5% of line 5	6	1,676,073

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	1,676,073
2a	Tax on investment income for 2017 from Part VI, line 5	2a	36,213
b	Income tax for 2017 (This does not include the tax from Part VI)	2b	896
c	Add lines 2a and 2b	2c	37,109
3	Distributable amount before adjustments. Subtract line 2c from line 1	3	1,638,964
4	Recoveries of amounts treated as qualifying distributions	4	
5	Add lines 3 and 4	5	1,638,964
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	1,638,964

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	1,511,852
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	1,511,852
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	1,511,852

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				1,638,964
2 Undistributed income, if any, as of the end of 2017				
a Enter amount for 2016 only			1,460,035	
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 ▶ \$ 1,511,852				
a Applied to 2016, but not more than line 2a			1,460,035	
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				51,817
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				1,587,147
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 1,400,000
b <i>Approved for future payment</i> NONE				
Total				3b 0

Part XVII Information Regarding Transfers to and Transactions and Relationships With Noncharitable Exempt Organizations

- | | | |
|-----|--|----|
| 1 | Did the organization directly or indirectly engage in any of the following with any other organization described in section 501(c) (other than section 501(c)(3) organizations) or in section 527, relating to political organizations? | |
| a | Transfers from the reporting foundation to a noncharitable exempt organization of | |
| (1) | Cash | 1a |
| (2) | Other assets | 1a |
| b | Other transactions | |
| (1) | Sales of assets to a noncharitable exempt organization | 1b |
| (2) | Purchases of assets from a noncharitable exempt organization | 1b |
| (3) | Rental of facilities, equipment, or other assets | 1b |
| (4) | Reimbursement arrangements | 1b |
| (5) | Loans or loan guarantees | 1b |
| (6) | Performance of services or membership or fundraising solicitations | 1b |
| c | Sharing of facilities, equipment, mailing lists, other assets, or paid employees | 1 |
| d | If the answer to any of the above is "Yes," complete the following schedule. Column (b) should always show the fair market value of the goods, other assets, or services given by the reporting foundation. If the foundation received less than fair market value in any transaction or sharing arrangement, show in column (d) the value of the goods, other assets, or services received. | |

	Yes	No
1a(1)		X
1a(2)		X
1b(1)		X
1b(2)		X
1b(3)		X
1b(4)		X
1b(5)		X
1b(6)		X
1c		X

[illegible]

- 2a** Is the foundation directly or indirectly affiliated with, or related to, one or more tax-exempt organizations described in section 501(c) (other than section 501(c)(3)) or in section 527? ☐ Yes ☒ No
- b** If "Yes," complete the following schedule

(a) Name of organization	(b) Type of organization	(c) Description of relationship

**Sign
Here**

Under penalties of perjury, I declare that I have examined this return, including accompanying schedules and statements, and to the best of my knowledge and belief, it is true, correct, and complete. Declaration of preparer (other than taxpayer) is based on all information of which preparer has any knowledge.

► Brandi A. Bokor VP

11/14/2018

SVP Wells Fargo Bank N A

May the IRS discuss this return with the preparer shown below?
See instructions ☒ Yes ☐ No

**Paid
Preparer
Use Only**

Print/Type preparer's name

JOSEPH J. CASTRIANO

Preparer's signature

St. John

Date _____

11/14/2018

Check ☒ if self-employed

PTIN

P01251603

Firm's name ▶ PricewaterhouseCoopers, LLP

Firm's EIN ▶ 13-4008324

Firm's address ► 600 GRANT STREET, PITTSBURGH, PA 15219-2777

Phone no	412-355-6000
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Continuation of Part XV, Line 3a (990-PF) - Grants and Contributions Paid During the Year

Recipient(s) paid during the year

Name AGAPE COMMUNITY CENTER			
Street 342 W 111TH ST			
City CHICAGO	State IL	Zip Code 60628	Foreign Country
Relationship NONE	Foundation Status PC		
Purpose of grant/contribution GENERAL SUPPORT GRANT			Amount 15,000

Name YOUNG MEN'S CHRISTIAN ASSOCIATION OF METROPOLITAN ATLANTA			
Street 101 MARIETTA ST NW 1100			
City ATLANTA	State GA	Zip Code 30303	Foreign Country
Relationship NONE	Foundation Status PC		
Purpose of grant/contribution GENERAL SUPPORT GRANT			Amount 10,000

Name THE SHELTERING ARMS			
Street 385 CENTENNIAL OLYMPIC PARK DRIVE			
City ATLANTA	State GA	Zip Code 30313	Foreign Country
Relationship NONE	Foundation Status PC		
Purpose of grant/contribution GENERAL SUPPORT GRANT			Amount 10,000

Name ROBERT W WOODRUFF ART CENTER			
Street 1280 PEACHTREE ST NE			
City ATLANTA	State GA	Zip Code 30309	Foreign Country
Relationship NONE	Foundation Status PC		
Purpose of grant/contribution GENERAL SUPPORT GRANT			Amount 20,000

Name RAISING EXPECTATIONS INC - PROJECT STEMWARE			
Street PO BOX 92814			
City ATLANTA	State GA	Zip Code 30314	Foreign Country
Relationship NONE	Foundation Status PC		
Purpose of grant/contribution GENERAL SUPPORT GRANT			Amount 5,000

Name PHYSICIANS CARE CLINIC			
Street 440 WINN WAY			
City DECATUR	State GA	Zip Code 30030	Foreign Country
Relationship NONE	Foundation Status PC		
Purpose of grant/contribution GENERAL SUPPORT GRANT			Amount 15,000

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

Recipient(s) paid during the year

Name

PARTNERSHIP AGAINST DOMESTIC VIOLENCE - FULTON CO EMERGENCY CENTER

Street

PO BOX 161810

City

AUSTIN

State

TX

Zip Code

78716

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL SUPPORT GRANT

Amount

5,000

Name

ODYSSEY FAMILY COUNSELING CENTER

Street

1919 JOHN WESLEY AVE

City

COLLEGE PARK

State

GA

Zip Code

30337

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL SUPPORT GRANT

Amount

10,000

Name

MIDTOWN ASSISTANCE CENTER INC

Street

30 PORTER PL NE

City

ATLANTA

State

GA

Zip Code

30308

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL SUPPORT GRANT

Amount

5,000

Name

MEDSHARE INTERNATIONAL

Street

3240 CLIFTON SPRINGS ROAD

City

DECATUR

State

GA

Zip Code

30034

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL SUPPORT GRANT

Amount

2,500

Name

JEWISH HOME LIFE COMMUNITIES

Street

3150 HOWELL MILL RD NW

City

ATLANTA

State

GA

Zip Code

30327

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL SUPPORT GRANT

Amount

7,500

Name

JERUSALEM HOUSE

Street

17 EXECUTIVE PARK DR NE 290

City

ATLANTA

State

GA

Zip Code

30329

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL SUPPORT GRANT

Amount

5,000

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

Recipient(s) paid during the year

Name HORIZONS ATLANTA			
Street 177 NORTH AVE NW			
City ATLANTA	State GA	Zip Code 30332	Foreign Country
Relationship NONE	Foundation Status PC		
Purpose of grant/contribution GENERAL SUPPORT GRANT			Amount 9,000

Name HOPE CLINIC - CHRONIC CARE MANAGEMENT PROGRAM			
Street 12221 N MOPAC EXPY			
City AUSTIN	State TX	Zip Code 78758	Foreign Country
Relationship NONE	Foundation Status PC		
Purpose of grant/contribution GENERAL SUPPORT GRANT			Amount 10,000

Name GWINNETTS CHILDREN'S SHELTER			
Street 3850 TUGGLE RD			
City BUFORD	State GA	Zip Code 30519	Foreign Country
Relationship NONE	Foundation Status PC		
Purpose of grant/contribution GENERAL SUPPORT GRANT			Amount 7,500

Name ANGEL FLIGHT SOARS			
Street 2000 AIRPORT RD 227			
City CHAMBLEE	State GA	Zip Code 30341	Foreign Country
Relationship NONE	Foundation Status PC		
Purpose of grant/contribution GENERAL SUPPORT GRANT			Amount 10,000

Name ATLANTA ASSOCIATION FOR CONVALESCENT AGED PERSONS			
Street 1821 ANDERSON AVE NW			
City ATLANTA	State GA	Zip Code 30314	Foreign Country
Relationship NONE	Foundation Status PC		
Purpose of grant/contribution GENERAL SUPPORT GRANT			Amount 7,500

Name ATLANTA COMMUNITY FOOD BANK			
Street 732 JOSEPH E LOWERY BLVD NW			
City ATLANTA	State GA	Zip Code 30318	Foreign Country
Relationship NONE	Foundation Status PC		
Purpose of grant/contribution GENERAL SUPPORT GRANT			Amount 10,000

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

Recipient(s) paid during the year

Name

ATLANTA YOUTH ACADEMY

Street

2120 FORREST PARK RD SE

City

ATLANTA

State

GA

Zip Code

30315

Foreign Country

Relationship

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL SUPPORT GRANT

Amount

15,000

Name

BIG BROTHERS BIG SISTERS OF METRO ATLANTA

Street

1382 PEACHTREE ST NE

City

ATLANTA

State

GA

Zip Code

30309

Foreign Country

Relationship

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL SUPPORT GRANT

Amount

12,500

Name

BOYS & GIRLS CLUB OF METRO ATLANTA

Street

1275 PEACHTREE ST NE 500

City

ATLANTA

State

GA

Zip Code

30309

Foreign Country

Relationship

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL SUPPORT GRANT

Amount

10,000

Name

CAMP SUNSHINE

Street

35 ACADIA ROAD

City

CASCO

State

ME

Zip Code

04015

Foreign Country

Relationship

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL SUPPORT GRANT

Amount

6,000

Name

CAMP TWIN LAKES

Street

1100 SPRING STREET SUITE 260

City

ATLANTA

State

GA

Zip Code

30309

Foreign Country

Relationship

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL SUPPORT GRANT

Amount

10,000

Name

CENTER FOR PUPPETRY ARTS

Street

1404 SPRING ST NW

City

ATLANTA

State

GA

Zip Code

30309

Foreign Country

Relationship

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL SUPPORT GRANT

Amount

5,000

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

Recipient(s) paid during the year

Name

CHILDREN'S HEALTHCARE OF ATLANTA

Street

3395 NE EXPRESSWAY

City

ATLANTA

State

GA

Zip Code

30341

Foreign Country

Relationship

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL SUPPORT GRANT

Amount

20,000

Name

COOL GIRLS INC

Street

1382 W PEACHTREE ST NE

City

ATLANTA

State

GA

Zip Code

30309

Foreign Country

Relationship

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL SUPPORT GRANT

Amount

7,500

Name

EAGLE RANCH INC

Street

5500 UNION CHURCH RD

City

FLOWERY BRANCH

State

GA

Zip Code

30542

Foreign Country

Relationship

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL SUPPORT GRANT

Amount

10,000

Name

THE ELAINE CLARK CENTER

Street

5130 PEACHTREE BLVD

City

CHAMBLEE

State

GA

Zip Code

30341

Foreign Country

Relationship

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL SUPPORT GRANT

Amount

10,000

Name

HOUSING AND WELLNESS SUPPORT FOR FOSTER YOUTH FAMILIES FIRST INC

Street

80 JOSEPH E LOWERY BLVD

City

ATLANTA

State

GA

Zip Code

30314-3426

Foreign Country

Relationship

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL SUPPORT GRANT

Amount

5,000

Name

THE FRAZER CENTER

Street

1815 S PONCE DE LEON AVE NE

City

ATLANTA

State

GA

Zip Code

30307

Foreign Country

Relationship

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL SUPPORT GRANT

Amount

7,500

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

Recipient(s) paid during the year

Name

FRIENDS OF DISABLED ADULTS AND CHILDREN TOO INC

Street

4900 LEWIS RD

City

STONE MOUNTAIN

State

GA

Zip Code

30083

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL SUPPORT GRANT

Amount

7,500

Name

GEORGIA CAMPAIGN FOR ADOLESCENT POWER AND POTENTIAL INC

Street

1718 PEACHTREE STREET NW

City

ATLANTA

State

GA

Zip Code

30309

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL SUPPORT GRANT

Amount

10,000

Name

GIRL SCOUTS OF GREATER ATLANTA

Street

5601 NORTH ALLEN ROAD SE

City

MABLETON

State

GA

Zip Code

30126

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL SUPPORT GRANT

Amount

10,000

Name

GOOD SAMARITAN HEALTH CENTER INC

Street

1015 DONALD LEE HOLLOWELL PKWY NW

City

ATLANTA

State

GA

Zip Code

30318

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL SUPPORT GRANT

Amount

20,000

Name

CATHEDRAL OF CHRIST THE KING

Street

2699 PEACHTREE RD NE

City

ATLANTA

State

GA

Zip Code

30305

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL SUPPORT GRANT

Amount

700,000

Name

SAINT JOSEPH'S MERCY CARE SERVICES INC

Street

424 DECATUR STREET

City

ATLANTA

State

GA

Zip Code

30312

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL SUPPORT GRANT

Amount

20,000

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

Recipient(s) paid during the year

Name THE POSSE FOUNDATION				
Street 14 WALL STREET				
City NEW YORK	State NY	Zip Code 10005	Foreign Country	
Relationship NONE	Foundation Status PC			
Purpose of grant/contribution GENERAL SUPPORT GRANT				Amount 7,500

Name RODNEY COOK SR PARK IN HISTORIC VINE CITY TRUST FOR PUBLIC LAND				
Street VINE ST NW				
City ATLANTA	State GA	Zip Code 30314	Foreign Country	
Relationship NONE	Foundation Status PC			
Purpose of grant/contribution GENERAL SUPPORT GRANT				Amount 10,000

Name THE VI AND MILTON WEINSTEIN HOSPICE				
Street 3150 HOWELL MILL RD NW				
City ATLANTA	State GA	Zip Code 30327	Foreign Country	
Relationship NONE	Foundation Status PC			
Purpose of grant/contribution GENERAL SUPPORT GRANT				Amount 5,000

Name VISITING NURSE HEALTH SYSTEM INC				
Street 5775 GLENRIDGE DRIVE NE				
City ATLANTA	State GA	Zip Code 30328	Foreign Country	
Relationship NONE	Foundation Status PC			
Purpose of grant/contribution GENERAL SUPPORT GRANT				Amount 10,000

Name ATLANTA UNION MISSION CORPORATION				
Street 2353 BOLTON RD NW				
City ATLANTA	State GA	Zip Code 30318	Foreign Country	
Relationship NONE	Foundation Status PC			
Purpose of grant/contribution GENERAL SUPPORT GRANT				Amount 20,000

Name THE CENTER FOR WORKING FAMILIES				
Street 477 WINDSOR ST SW				
City ATLANTA	State GA	Zip Code 30312	Foreign Country	
Relationship NONE	Foundation Status PC			
Purpose of grant/contribution GENERAL SUPPORT GRANT				Amount 7,500

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

Recipient(s) paid during the year

Name

AG RHODES HOMES INC

Street

350 BOULEVARD SE

City

ATLANTA

State

GA

Zip Code

30312

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL SUPPORT GRANT

Amount

10,000

Name

ACTION MINISTRIES

Street

1700 CENTURY CIR

City

ATLANTA

State

GA

Zip Code

30345

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL SUPPORT GRANT

Amount

10,000

Name

ATLANTA CHILDREN'S SHELTER

Street

607 PEACHTREE ST NE

City

ATLANTA

State

GA

Zip Code

30308

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL SUPPORT GRANT

Amount

20,000

Name

THE ATLANTA OPERA INC

Street

1575 NORTHSIDE DR NW

City

ATLANTA

State

GA

Zip Code

30318

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL SUPPORT GRANT

Amount

10,000

Name

ATLANTA RONALD MCDONALD HOUSE CHARITIES

Street

795 N GATEWOOD RD NE

City

ATLANTA

State

GA

Zip Code

30329

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL SUPPORT GRANT

Amount

10,000

Name

ATLANTA FULTON COUNTY ZOO

Street

800 CHEROKEE AVENUE SE

City

ATLANTA

State

GA

Zip Code

30315

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL SUPPORT GRANT

Amount

5,000

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

Recipient(s) paid during the year

Name

CARE AND COUNSELING CENTER OF GEORGIA

Street

1814 CLAIRMONT RD

City

DECATUR

State

GA

Zip Code

30033

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL SUPPORT GRANT

Amount

10,000

Name

CITY OF REFUGE

Street

1300 JOSEPH E BOONE BLVD NW

City

ATLANTA

State

GA

Zip Code

30314

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL SUPPORT GRANT

Amount

20,000

Name

FAMILY HERITAGE FOUNDATION INC

Street

3895 CHURCH ST

City

CLARKSTON

State

GA

Zip Code

30021

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL SUPPORT GRANT

Amount

10,000

Name

FERNBANK INC - PATHWAYS TO SUCCESS

Street

767 CLIFTON RD NE

City

ATLANTA

State

GA

Zip Code

30307

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL SUPPORT GRANT

Amount

20,000

Name

GEORGIA CENTER FOR CHILD ADVOCACY

Street

1485 WOODLAND AVE SE

City

ATLANTA

State

GA

Zip Code

30316

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL SUPPORT GRANT

Amount

5,000

Name

GEORGIA COURT APPOINTED SPECIAL ADVOCATES

Street

75 MARIETTA ST NW

City

ATLANTA

State

GA

Zip Code

30303

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL SUPPORT GRANT

Amount

10,000

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

Recipient(s) paid during the year

Name

GEORGIA TRANSPLANT FOUNDATION

Street

2201 MACY DRIVE

City

ROSWELL

State

GA

Zip Code

30076

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL SUPPORT GRANT

Amount

10,000

Name

THE GLOBAL VILLAGE PROJECT INC

Street

PO BOX 1548

City

DECATUR

State

GA

Zip Code

30031

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL SUPPORT GRANT

Amount

10,000

Name

GOOD SAMARITAN HEALTH CENTER OF GWINNETT

Street

5949 BUFORD HWY

City

NORCROSS

State

GA

Zip Code

30071

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL SUPPORT GRANT

Amount

5,000

Name

LATIN AMERICAN ASSOCIATION INC

Street

308 NORTH CLAYTON ST

City

LAWRENCEVILLE

State

GA

Zip Code

30046

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL SUPPORT GRANT

Amount

20,000

Name

MERCY HOUSING SOUTHEAST

Street

260 WEST PEACHTREE STREET NW

City

ATLANTA

State

GA

Zip Code

30303

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL SUPPORT GRANT

Amount

10,000

Name

METRO ATLANTA RECOVERY RESIDENCES

Street

2815 CLEARVIEW PLACE

City

ATLANTA

State

GA

Zip Code

30340

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL SUPPORT GRANT

Amount

15,000

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

Recipient(s) paid during the year

Name

NORTH GWINNETT COOPERATIVE

Street

4395 COMMERCE DR

City

BUFORD

State

GA

Zip Code

30518

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL SUPPORT GRANT

Amount

10,000

Name

NORTH FULTON COMMUNITY CHARITIES

Street

11270 ELKINS RD

City

ROSWELL

State

GA

Zip Code

30076

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL SUPPORT GRANT

Amount

5,000

Name

SENIOR CONNECTIONS

Street

1931 CANDLER RD

City

DECATUR

State

GA

Zip Code

30032

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL SUPPORT GRANT

Amount

15,000

Name

RAINBOW VILLAGE INC

Street

3427 DULUTH HWY 120

City

DULUTH

State

GA

Zip Code

30096

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL SUPPORT GRANT

Amount

10,000

Name

SOCIETY OF ST VINCENT DE PAUL GEORGIA INC

Street

1433 BUFORD HWY

City

BUFORD

State

GA

Zip Code

30518

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL SUPPORT GRANT

Amount

15,000

Name

ST JUDES RECOVERY CENTER

Street

139 RENAISSANCE PKWY NE

City

ATLANTA

State

GA

Zip Code

30308

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL SUPPORT GRANT

Amount

20,000

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

Recipient(s) paid during the year

Name			
TAPESTRY SCHOOL INC			
Street			
3130 RAYMOND DR			
City	State	Zip Code	Foreign Country
ATLANTA	GA	30340	
Relationship	Foundation Status		
NONE	PC		
Purpose of grant/contribution			Amount
GENERAL SUPPORT GRANT			5,000

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

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		Totals		Gross Sales		Cost or Other Basis, Expenses, Depreciation and Adjustments		Net Gain or Loss	
Short Term CG Distributions										305,172		Capital Gains/Losses		16,377,682		15,131,169		1,246,513	
										0		Other sales		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				
1	FHLMC POOL #G08669 4 00%	3128MUJW71	X				1/21/1900	6/15/2017	1	1					0	0			
2	FHLMC POOL #G08669 4 00%	3128MUJW71	X				2/9/2017	6/15/2017	1	1					0	0			
3	COMCAST CORP 6 400%	20030NB86	X				10/15/2015	10/25/2017	20,166	19,381					785	785			
4	COMCAST CORP 6 400%	20030NB86	X				8/10/2015	2/8/2017	33,199	32,302					897	897			
5	CONCHO RESOURCES INC 5 20605PAE1	20605PAE1	X				8/26/2015	2/8/2017	3,116	2,924					192	192			
6	CONCHO RESOURCES INC 5 20605PAH1	21036PAH1	X				11/9/2015	2/27/2017	2,283	2,224					59	59			
7	CONSTELLATION BRANDS 6 212485108	212485108	X				2/16/2017	7/17/2017	21,888	20,930					958	958			
8	CONVERGY'S CORP	217204106	X				12/3/2017	2/17/2017	1,623	1,648					-19	-19			
9	COPART INC COM	217204106	X				8/29/2017	9/5/2017	23,187	20,390					2,797	2,797			
10	CORESITE REALTY CORP	22160K105	X				8/31/2016	7/15/2017	27,158	26,309					849	849			
11	COSTCO WHOLESALE CORP	22160K105	X				4/15/2017	7/15/2017	0	51					-1	-1			
12	COSTCO WHOLESALE CORP	3128MUJW71	X				1/4/1900	7/15/2017	1	1					0	0			
13	FHLMC POOL #G08669 4 00%	3128MUJW71	X				3/4/2017	7/15/2017	0	0					0	0			
14	FHLMC POOL #G08669 4 00%	3128MUJW71	X				12/8/2016	7/15/2017	1	1					0	0			
15	FHLMC POOL #G08669 4 00%	3128MUJW71	X				1/4/1900	7/15/2017	0	0					0	0			
16	FHLMC POOL #G08669 4 00%	3128MUJW71	X				3/4/2017	7/15/2017	0	0					0	0			
17	FHLMC POOL #G08669 4 00%	3128MUJW71	X				1/4/1900	7/15/2017	0	0					0	0			
18	FHLMC POOL #G08669 4 00%	3128MUJW71	X				3/4/2017	7/15/2017	0	0					0	0			
19	FHLMC POOL #G08669 4 00%	3128MUJW71	X				12/30/2016	7/15/2017	1	1					0	0			
20	FHLMC POOL #G08669 4 00%	3128MUJW71	X				12/2/2015	7/15/2017	19	22					3	3			
21	FHLMC POOL #G08669 4 00%	3128MUJW71	X				3/10/2017	7/15/2017	1	1					0	0			
22	FHLMC POOL #G08669 4 00%	3128MUJW71	X				12/7/2016	3/6/2017	679	527					152	152			
23	FHLMC POOL #G08669 4 00%	3128MUJW71	X				1/27/2016	10/17/2017	4,953	3,468					1,485	1,485			
24	FHLMC POOL #G08669 4 00%	3128MUJW71	X				3/12/2013	1/4/2017	3,090	3,041					49	49			
25	FHLMC POOL #G08669 4 00%	3128MUJW71	X				11/13/2015	3/7/2017	2,068	2,022					46	46			
26	FHLMC POOL #G08669 4 00%	3128MUJW71	X				11/14/2013	3/8/2017	3,098	2,880					218	218			
27	FHLMC POOL #G08669 4 00%	3128MUJW71	X				2/16/2016	4/3/2017	2,124	2,075					49	49			
28	FHLMC POOL #G08669 4 00%	3128MUJW71	X				2/												

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		305,172		Capital Gains/Losses Other sales		16,377,682		15,131,169		1,246,513				
		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
73 FHLIC POOL #G08669 4 000	3128MJW71	X				12/7/2016	6/15/2017	1	1				0	0
74 FHLIC POOL #G08669 4 000	3128MJW71	X				12/7/2016	6/15/2017	69	74				0	-5
75 FHLIC POOL #G08669 4 000	3128MJW71	X				12/7/2016	6/15/2017	2	2				0	0
76 FHLIC POOL #G08669 4 000	3128MJW71	X				12/7/2016	6/15/2017	0	0				0	0
77 FHLIC POOL #G08669 4 000	3128MJW71	X				12/7/2016	6/15/2017	1	2				0	-1
78 FHLIC POOL #G08669 4 000	3128MJW71	X				12/7/2016	6/15/2017	0	0				0	0
79 FHLIC POOL #G08669 4 000	3128MJW71	X				12/7/2016	6/15/2017	1	1				0	0
80 FHLIC POOL #G08669 4 000	3128MJW71	X				12/7/2016	6/15/2017	1	1				0	0
81 FHLIC POOL #G08669 4 000	3128MJW71	X				12/7/2016	6/15/2017	1	1				0	0
82 FHLIC POOL #G08669 4 000	3128MJW71	X				12/7/2016	6/15/2017	40	45				0	-5
83 FHLIC POOL #G08669 4 000	3128MJW71	X				12/7/2016	6/15/2017	0	0				0	0
84 FHLIC POOL #G08669 4 000	3128MJW71	X				12/7/2016	6/15/2017	0	0				0	0
85 FHLIC POOL #G08669 4 000	3128MJW71	X				12/7/2016	6/15/2017	54	58				0	-4
86 FHLIC POOL #G08669 4 000	3128MJW71	X				12/7/2016	6/15/2017	0	0				0	0
87 FHLIC POOL #G08669 4 000	3128MJW71	X				12/7/2016	6/15/2017	0	0				0	0
88 FHLIC POOL #G08669 4 000	3128MJW71	X				12/7/2016	6/15/2017	0	0				0	0
89 FHLIC POOL #G08669 4 000	3128MJW71	X				12/7/2016	6/15/2017	1	1				0	0
90 FHLIC POOL #G08669 4 000	3128MJW71	X				12/7/2016	6/15/2017	0	0				0	0
91 FHLIC POOL #G08669 4 000	3128MJW71	X				12/7/2016	6/15/2017	1	1				0	0
92 FHLIC POOL #G08669 4 000	3128MJW71	X				12/7/2016	6/15/2017	15	16				0	-1
93 FHLIC POOL #G08669 4 000	3128MJW71	X				12/7/2016	6/15/2017	0	0				0	0
94 FHLIC POOL #G08669 4 000	3128MJW71	X				12/7/2016	6/15/2017	0	0				0	0
95 FHLIC POOL #G08669 4 000	3128MJW71	X				12/7/2016	6/15/2017	0	0				0	0
96 FHLIC POOL #G08669 4 000	3128MJW71	X				12/7/2016	6/15/2017	1	1				0	0
97 FHLIC POOL #G08669 4 000	3128MJW71	X				12/7/2016	6/15/2017	27	31				0	-4
98 FHLIC POOL #G08669 4 000	3128MJW71	X				12/7/2016	6/15/2017	2	3				0	-1
99 FHLIC POOL #G08669 4 000	3128MJW71	X				12/7/2016	6/15/2017	1	1				0	0
100 FHLIC POOL #G08669 4 000	3128MJW71	X				12/7/2016	6/15/2017	1	1				0	0
101 FHLIC POOL #G08669 4 000	3128MJW71	X				12/7/2016	6/15/2017	1	2				0	-1
102 FHLIC POOL #G08669 4 000	3128MJW71	X				12/7/2016	6/15/2017	1	1				0	0
103 FHLIC POOL #G08669 4 000	3128MJW71	X				12/7/2016	6/15/2017	69	74				0	-5
104 FHLIC POOL #G08669 4 000	3128MJW71	X				12/7/2016	6/15/2017	0	0				0	0
105 FHLIC POOL #G08669 4 000	3128MJW71	X				12/7/2016	6/15/2017	2	2				0	0
106 FHLIC POOL #G08669 4 000	3128MJW71	X				12/7/2016	6/15/2017	0	0				0	0
107 FHLIC POOL #G08669 4 000	3128MJW71	X				12/7/2016	6/15/2017	1	2				0	-1
108 DOR CORP	23317H102	X				3/31/2017	10/25/2017	2,514	3,883				0	-1,369
109 D R HORTON INC 4 000%	23331ABK4	X				3/4/2015	12/6/2017	5,181	5,062				0	119
110 CUBESMART	229663109	X				3/23/2012	10/25/2017	2,087	932				0	1,135
111 CUBESMART	229663109	X				4/9/2012	10/25/2017	2,145	972				0	1,173
112 CUBESMART	229663109	X				4/10/2012	10/25/2017	2,377	1,048				0	1,329
113 CUBESMART	229663109	X				6/21/2012	10/25/2017	2,222	954				0	1,268
114 CUBESMART	229663109	X				8/8/2012	10/25/2017	1,499	695				0	804
115 CUBESMART	229663109	X				9/12/2012	10/25/2017	1,705	856				0	849
116 CUBESMART	229663109	X				10/5/2016	10/25/2017	672	728				0	-56
117 CUMMINS INC	231021106	X				6/19/2014	9/5/2017	802	699				0	103
118 DISH DBS CORP 5 875%	25470XAJ4	X				3/6/2014	10/19/2017	1,036	1,081				0	-45
119 DISH DBS CORP 5 875%	25470XAJ4	X				3/6/2014	10/24/2017	3,082	3,184				0	-102
120 DORMAN PRODUCTS INC	258278100	X				3/2/2017	7/12/2017	39,662	42,373				0	-2,711
121 DUKE REALTY CORPORATIO	264411505	X				4/10/2013	10/25/2017	17,256	10,479				0	6,777
122 DUKE REALTY CORPORATIO	264411505	X				5/11/2016	10/25/2017	2,039	1,649				0	390
123 DUKE REALTY CORPORATIO	264411505	X				7/6/2016	10/25/2017	2,440	2,262				0	178
124 DUKE REALTY CORPORATIO	264411505	X				10/5/2016	10/25/2017	4,450	4,009				0	441
125 DUKE REALTY CORPORATIO	264411505	X				10/25/2016	10/25/2017	2,363	2,166				0	217
126 EOG RESOURCES, INC	26875P101	X				11/24/2014	11/9/2017	9,901	9,361				0	540
127 EOG RESOURCES, INC	26875P101	X				11/24/2014	9/5/2017	9,121	10,557				0	-1,436
128 EOG RESOURCES, INC	26875P101	X				11/13/2014	9/5/2017	31,925	35,156				0	-3,231
129 EPR PROPERTIES	26884U109	X				3/22/2017	11/28/2017	19,110	20,531				0	-1,421
130 EATON VANCE GLOBAL MAC	27793Z728	X				9/1/2017	10/20/2017	250,000	248,908				0	1,092
131 EDGEWELL PERSONAL CAR	28035Q102	X				8/18/2017	12/1/2017	34,147	41,902				0	-7,755
132 EDUCATION REALTY TRUST	28140H203	X				9/7/2016	6/22/2017	1,409	1,584				0	-175
133 EDUCATION REALTY TRUST	28140H203	X				4/14/2016	6/22/2017	2,659	2,653				0	6
134 EDUCATION REALTY TRUST	28140H203	X				9/10/2014	7/17/2017	2,133	1,743				0	390
135 FHLIC POOL #G08669 4 000	3128MJW71	X				4/11/2016	9/5/2017	68	73				0	-5
136 FHLIC POOL #G08669 4 000	3128MJW71	X				6/8/2016	9/5/2017	68	73				0	-5
137 FHLIC POOL #G08669 4 000	3128MJW71	X				7/13/2016	9/5/2017	74	80				0	-6
138 FHLIC POOL #G08669 4 000	3128MJW71	X				8/8/2016	9/5/2017	20	21				0	-1
139 CUMMINS INC	231021106	X				10/31/2014	9/5/2017	4,970	4,523				0	447
140 CUMMINS INC	231021106	X				11/24/2014	9/5/2017	33,350	30,807				0	2,543
141 CUMMINS INC	231021106	X				4/25/2014	9/5/2017	1,603	1,502				0	101
142 CUMMINS INC	231021106	X				8/6/2014	9/5/2017	4,329	3,772				0	557
143 DCT INDUSTRIAL TRUST INC	233153204	X				10/17/2017	10/25/2017	6,009	6,125				0	-116
144 DOR CORP	23317H102	X				3/15/2017	10/25/2017	2,940	4,748				0	-1,808

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

Long Term CG Distributions Short Term CG Distributions	Description	CUSIP #	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
										Capital Gains/Losses	Other sales	Other sales	16,377,682	11,738	15,131,169	*1,246,513
			305,172													0
217	BANK OF AMERICA CORP 4	06051GFB80		X				9/21/2017	10/25/2017	11,682						-58
218	BANK OF AMERICA CORP 4	06051GFB80		X				10/15/2015	10/25/2017	4,248						55
219	BIOMER INC	09062X103		X				5/9/2016	9/5/2017	39,840						8,348
220	BIOTELEMETRY INC	090672106		X				5/28/2015	2/1/2017	3,178						1,836
221	BIOTELEMETRY INC	090672106		X				5/28/2015	3/23/2017	2,871						1,801
222	BIOTELEMETRY INC	090672106		X				5/27/2015	3/23/2017	418						263
223	BIOTELEMETRY INC	090672106		X				5/27/2015	6/16/2017	35,293						23,247
224	BIOVERATIN INC	09075E100		X				5/9/2016	2/23/2017	25						4
225	FHLMC POOL #G08669 4 000	3128MJW71		X				1/31/2017	8/15/2017	0						0
226	FHLMC POOL #G08669 4 000	3128MJW71		X				1/31/2017	8/15/2017	0						0
227	FHLMC POOL #G08669 4 000	3128MJW71		X				1/31/2017	8/15/2017	0						0
228	FHLMC POOL #G08669 4 000	3128MJW71		X				1/25/1900	8/15/2017	0						0
229	FHLMC POOL #G08669 4 000	3128MJW71		X				1/25/1900	8/15/2017	0						0
230	FHLMC POOL #G08669 4 000	3128MJW71		X				8/31/2016	8/15/2017	0						0
231	FHLMC POOL #G08669 4 000	3128MJW71		X				8/31/2016	8/15/2017	0						0
232	FHLMC POOL #G08669 4 000	3128MJW71		X				8/31/2016	8/15/2017	1						0
233	FHLMC POOL #G08669 4 000	3128MJW71		X				8/31/2016	8/15/2017	0						0
234	FHLMC POOL #G08669 4 000	3128MJW71		X				1/4/1900	8/15/2017	0						0
235	FHLMC POOL #G08669 4 000	3128MJW71		X				3/4/2017	8/15/2017	0						0
236	FHLMC POOL #G08669 4 000	3128MJW71		X				1/22/2015	8/15/2017	0						0
237	FHLMC POOL #G08669 4 000	3128MJW71		X				1/26/1900	8/15/2017	0						0
238	FHLMC POOL #G08669 4 000	3128MJW71		X				1/25/1900	8/15/2017	0						0
239	FHLMC POOL #G08669 4 000	3128MJW71		X				7/1/2016	8/15/2017	0						0
240	FHLMC POOL #G08669 4 000	3128MJW71		X				1/5/1900	8/15/2017	0						0
241	FHLMC POOL #G08669 4 000	3128MJW71		X				12/30/2016	8/15/2017	0						0
242	FHLMC POOL #G08669 4 000	3128MJW71		X				12/30/2016	8/15/2017	0						0
243	FHLMC POOL #G08669 4 000	3128MJW71		X				1/1/2016	8/15/2017	1						0
244	FHLMC POOL #G08669 4 000	3128MJW71		X				8/31/2016	8/15/2017	0						0
245	FHLMC POOL #G08669 4 000	3128MJW71		X				4/15/2017	8/15/2017	41						-2
246	FHLMC POOL #G08669 4 000	3128MJW71		X				1/4/1900	8/15/2017	1						0
247	FHLMC POOL #G08669 4 000	3128MJW71		X				1/5/1900	8/15/2017	0						0
248	FHLMC POOL #G08669 4 000	3128MJW71		X				3/4/2017	8/15/2017	0						0
249	FHLMC POOL #G08669 4 000	3128MJW71		X				12/6/2016	8/15/2017	1						0
250	FHLMC POOL #G08669 4 000	3128MJW71		X				1/4/1900	8/15/2017	0						0
251	FHLMC POOL #G08669 4 000	3128MJW71		X				3/4/2017	8/15/2017	0						0
252	FHLMC POOL #G08669 4 000	3128MJW71		X				8/8/2016	7/15/2017	3						0
253	FHLMC POOL #G08669 4 000	3128MJW71		X				8/8/2016	7/15/2017	1						0
254	FHLMC POOL #G08669 4 000	3128MJW71		X				7/13/2016	7/15/2017	54						-5
255	FHLMC POOL #G08669 4 000	3128MJW71		X				8/8/2016	7/15/2017	15						-1
256	FHLMC POOL #G08669 4 000	3128MJW71		X				6/8/2016	7/15/2017	21						-1
257	FHLMC POOL #G08669 4 000	3128MJW71		X				4/11/2016	7/15/2017	32						-4
258	FHLMC POOL #G08669 4 000	3128MJW71		X				11/9/2015	7/15/2017	32						-4
259	FHLMC POOL #G08669 4 000	3128MJW71		X				8/8/2016	7/15/2017	32						-4
260	FHLMC POOL #G08669 4 000	3128MJW71		X				8/8/2016	7/15/2017	3						0
261	FHLMC POOL #G08669 4 000	3128MJW71		X				8/8/2016	7/15/2017	1						-1
262	FHLMC POOL #G08669 4 000	3128MJW71		X				8/8/2016	7/15/2017	1						0
263	FHLMC POOL #G08669 4 000	3128MJW71		X				1/2/1900	7/15/2017	2						0
264	FHLMC POOL #G08669 4 000	3128MJW71		X				12/7/2016	7/15/2017	1						-1
265	ALEXANDRIA REAL ESTATE	015271109		X				11/15/2016	10/25/2017	82						-5
266	ALEXANDRIA REAL ESTATE	015271109		X				9/7/2016	10/25/2017	3,172						280
267	ALEXANDRIA REAL ESTATE	015271109		X				8/13/2016	10/25/2017	3,050						396
268	ALEXANDRIA REAL ESTATE	015271109		X				8/10/2017	10/25/2017	1,088						16
269	ALEXANDRIA REAL ESTATE	015271109		X				8/10/2017	10/25/2017	5,002						86
270	ALEXANDRIA REAL ESTATE	015271109		X				10/17/2017	10/25/2017	2,806						-40
271	ALIGN TECHNOLOGY INC	016255101		X				7/6/2016	10/25/2017	1,464						210
272	ALLY FINANCIAL INC	02005NAV2		X				3/1/2017	9/12/2017	21,039						9,113
273	FHLMC POOL #G08669 4 000	3128MJW71		X				1/8/2015	3/30/2017	2,055						5
274	FHLMC POOL #G08669 4 000	3128MJW71		X				3/4/2017	5/15/2017	0						0
275	FHLMC POOL #G08669 4 000	3128MJW71		X				1/4/1900	5/15/2017	0						0
276	FHLMC POOL #G08669 4 000	3128MJW71		X				3/4/2017	5/15/2017	0						0
277	FHLMC POOL #G08669 4 000	3128MJW71		X				12/30/2016	5/15/2017	0						0
278	FHLMC POOL #G08669 4 000	3128MJW71		X				1/25/1900	5/15/2017	0						0
279	FHLMC POOL #G08669 4 000	3128MJW71		X				1/4/1900	5/15/2017	0						0
280	FHLMC POOL #G08669 4 000	3128MJW71		X				3/4/2017	5/15/2017	0						0
281	FHLMC POOL #G08669 4 000	3128MJW71		X				12/30/2016	5/15/2017	0						-1
282	FHLMC POOL #G08669 4 000	3128MJW71		X				12/2/2015	5/15/2017	13						-2
283	FHLMC POOL #G08669 4 000	3128MJW71		X				3/10/2017	5/15/2017	1						0
284	FHLMC POOL #G08669 4 000	3128MJW71		X				11/9/2015	6/15/2017	1,192						-73
285	FHLMC POOL #G08669 4 000	3128MJW71		X				4/11/2016	6/15/2017	42						-3
286	FHLMC POOL #G08669 4 000	3128MJW71		X				6/8/2016	6/15/2017	42						-4
287	FHLMC POOL #G08669 4 000	3128MJW71		X				7/13/2016	6/15/2017	46						-3
288	FHLMC POOL #G08669 4 000	3128MJW71		X				2/9/2017	10/15/2017	1						0
289	FHLMC POOL #G08669 4 000	3128MJW71		X				2/9/2017	10/15/2017	1						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		305,172		Capital Gains/Losses		16,377,682		15,131,169		1,246,513				
		0		Other Sales		0		0		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
577 FHLIC POOL #G08669 4 000	3128MJW71	X				1/3/1900	5/15/2017	0	0	0	0	0	0	0
578 FHLIC POOL #G08669 4 000	3128MJW71	X				2/9/2017	5/15/2017	0	0	0	0	0	0	0
579 FHLIC POOL #G08669 4 000	3128MJW71	X				2/15/2017	5/15/2017	43	46	0	0	0	0	-3
580 FHLIC POOL #G08669 4 000	3128MJW71	X				2/9/2017	5/15/2017	0	0	0	0	0	0	0
581 FHLIC POOL #G08669 4 000	3128MJW71	X				1/3/1900	5/15/2017	0	0	0	0	0	0	0
582 FHLIC POOL #G08669 4 000	3128MJW71	X				1/2/1900	5/15/2017	0	1	0	0	0	0	-1
583 FHLIC POOL #G08669 4 000	3128MJW71	X				2/9/2017	5/15/2017	1	1	0	0	0	0	0
584 FHLIC POOL #G08669 4 000	3128MJW71	X				2/9/2017	7/15/2017	1	1	0	0	0	0	0
585 FHLIC POOL #G08669 4 000	3128MJW71	X				2/9/2017	7/15/2017	18	20	0	0	0	0	-2
586 FHLIC POOL #G08669 4 000	3128MJW71	X				2/9/2017	7/15/2017	0	0	0	0	0	0	0
587 FHLIC POOL #G08669 4 000	3128MJW71	X				2/9/2017	7/15/2017	0	0	0	0	0	0	0
588 FHLIC POOL #G08669 4 000	3128MJW71	X				1/3/1900	7/15/2017	0	0	0	0	0	0	0
589 FHLIC POOL #G08669 4 000	3128MJW71	X				1/2/1900	7/15/2017	1	1	0	0	0	0	0
590 FHLIC POOL #G08669 4 000	3128MJW71	X				1/2/1900	7/15/2017	1	1	0	0	0	0	0
591 FHLIC POOL #G08669 4 000	3128MJW71	X				2/9/2017	7/15/2017	1	1	0	0	0	0	0
592 FHLIC POOL #G08669 4 000	3128MJW71	X				2/9/2017	7/15/2017	1	1	0	0	0	0	0
593 FHLIC POOL #G08669 4 000	3128MJW71	X				2/9/2017	7/15/2017	1	1	0	0	0	0	0
594 FHLIC POOL #G08669 4 000	3128MJW71	X				1/3/1900	7/15/2017	0	0	0	0	0	0	0
595 FHLIC POOL #G08669 4 000	3128MJW71	X				2/9/2017	7/15/2017	0	0	0	0	0	0	0
596 FHLIC POOL #G08669 4 000	3128MJW71	X				1/25/1900	7/15/2017	0	0	0	0	0	0	0
597 FHLIC POOL #G08669 4 000	3128MJW71	X				1/25/1900	7/15/2017	0	0	0	0	0	0	0
598 FHLIC POOL #G08669 4 000	3128MJW71	X				8/31/2016	7/15/2017	0	0	0	0	0	0	0
599 FHLIC POOL #G08669 4 000	3128MJW71	X				8/31/2016	7/15/2017	6,962	9,160	0	0	0	0	0
600 FHLIC POOL #G08669 4 000	3128MJW71	X				8/31/2016	7/15/2017	0	0	0	0	0	0	0
601 AMERICAN CAMPUS CMNTY 024835100	024835100	X				4/15/2016	6/15/2017	2,067	1,927	0	0	0	0	140
602 AMERICAN CAMPUS CMNTY 024835100	024835100	X				4/14/2016	6/15/2017	433	402	0	0	0	0	31
603 AMERICAN CAMPUS CMNTY 024835100	024835100	X				2/17/2016	10/17/2017	3,828	3,725	0	0	0	0	103
604 AMERICAN CAMPUS CMNTY 024835100	024835100	X				4/14/2016	10/17/2017	1,320	1,332	0	0	0	12	0
605 AMERICAN EAGLE OUTFITTER 02553E106	02553E106	X				7/2/2016	3/3/2017	21,873	25,723	0	0	0	0	-3,850
606 AMERICAN EAGLE OUTFITTER 02553E106	02553E106	X				8/15/2016	3/3/2017	9,160	9,160	0	0	0	0	-2,198
607 FHLIC POOL #G08669 4 000	3128MJW71	X				12/30/2016	6/15/2017	0	0	0	0	0	0	0
608 FHLIC POOL #G08669 4 000	3128MJW71	X				1/26/1900	6/15/2017	0	0	0	0	0	0	0
609 FHLIC POOL #G08669 4 000	3128MJW71	X				1/4/1900	6/15/2017	0	0	0	0	0	0	0
610 FHLIC POOL #G08669 4 000	3128MJW71	X				3/4/2017	6/15/2017	0	0	0	0	0	0	0
611 ACCO BRANDS CORP 000811108	000811108	X				1/6/2016	6/16/2017	22,409	26,060	0	0	0	0	-3,651
612 AES CORPORATION 8 000	00130H8N4	X				1/17/2014	8/25/2017	2,325	2,335	0	0	0	0	-10
613 AES CORPORATION 8 000	00130H8N4	X				1/14/2014	8/25/2017	1,163	1,166	0	0	0	0	-3
614 ACCESS MIDSTREAM PAR 4 00434NA43	00434NA43	X				10/17/2013	3/7/2017	2,065	1,951	0	0	0	0	114
615 ACCESS MIDSTREAM PAR 4 00434NA43	00434NA43	X				10/18/2013	3/7/2017	3,098	2,974	0	0	0	0	124
616 ADVANCED ENERGY INDS INC 007973100	007973100	X				9/23/2016	6/16/2017	36,827	23,706	0	0	0	0	13,121
617 AIR PRODS & CHEMS INC CC 009158106	009158106	X				6/23/2017	9/5/2017	44,222	44,112	0	0	0	0	110
618 NEW ALBERTSONS INC 8 000	013104AL8	X				2/13/2017	7/13/2017	950	990	0	0	0	0	-40
619 NEW ALBERTSONS INC 8 000	013104AL8	X				2/13/2017	7/13/2017	951	990	0	0	0	0	-39
620 ALEXANDRIA REAL ESTATE 015271109	015271109	X				8/3/2016	10/25/2017	2,440	2,206	0	0	0	0	234
621 FHLIC POOL #G08669 4 000	3128MJW71	X				1/19/2015	4/15/2017	23	26	0	0	0	0	-3
622 FHLIC POOL #G08669 4 000	3128MJW71	X				8/8/2016	4/15/2017	2	28	0	0	0	0	-3
623 FHLIC POOL #G08669 4 000	3128MJW71	X				8/8/2016	4/15/2017	2	2	0	0	0	0	0
624 FHLIC POOL #G08669 4 000	3128MJW71	X				8/8/2016	4/15/2017	1	1	0	0	0	0	0
625 FHLIC POOL #G08669 4 000	3128MJW71	X				8/8/2016	4/15/2017	1	1	0	0	0	0	0
626 FHLIC POOL #G08669 4 000	3128MJW71	X				1/2/1900	4/15/2017	1	1	0	0	0	0	0
627 AMERICAN EXPRESS CRE 2 0258M0EB1	0258M0EB1	X				7/6/2016	9/21/2017	50,006	51,136	0	0	0	0	-1,130
628 AMERICAN OUTDOOR BRAND 02874P103	02874P103	X				3/9/2016	5/5/2017	16,592	22,041	0	0	0	0	-5,449
629 ANTRUST FINANCIAL SERVICE 032359309	032359309	X				6/19/2014	3/23/2017	13,341	16,178	0	0	0	0	-2,837
630 ANTERO RESOURCES FIN 5 03674PAL7	03674PAL7	X				8/18/2014	4/27/2017	1,030	1,035	0	0	0	0	-5
631 ANTERO RESOURCES FIN 5 03674PAL7	03674PAL7	X				9/4/2014	4/27/2017	2,060	2,070	0	0	0	0	-10
632 ANTERO RESOURCES FIN 5 03674PAL7	03674PAL7	X				1/2/2014	5/1/2017	2,060	1,950	0	0	0	0	110
633 APPLE INC 037833100	037833100	X				1/24/2014	9/5/2017	63,456	46,178	0	0	0	0	17,278
634 APPLE INC 037833100	037833100	X				10/21/2016	9/5/2017	4,884	3,487	0	0	0	0	1,397
635 APPLE INC 037833100	037833100	X				1/4/2015	9/5/2017	72,591	48,562	0	0	0	0	24,029
636 APPLE INC 037833100	037833100	X				10/31/2014	11/17/2017	24,011	15,184	0	0	0	0	8,827
637 APPLE INC 037833100	037833100	X				1/14/2015	11/17/2017	14,475	9,276	0	0	0	0	5,199
638 FHLIC POOL #G08669 4 000	3128MJW71	X				2/9/2017	5/15/2017	12	13	0	0	0	0	-1
639 FHLIC POOL #G08669 4 000	3128MJW71	X				2/9/2017	5/15/2017	0	0	0	0	0	0	0
640 FHLIC POOL #G08669 4 000	3128MJW71	X				2/9/2017	5/15/2017	0	0	0	0	0	0	0
641 FHLIC POOL #G08669 4 000	3128MJW71	X				1/2/1900	5/15/2017	0	0	0	0	0	0	0
642 FHLIC POOL #G08669 4 000	3128MJW71	X				1/3/1900	5/15/2017	0	0	0	0	0	0	0
643 FHLIC POOL #G08669 4 000	3128MJW71	X				1/2/1900	5/15/2017	0	0	0	0	0	0	0
644 FHLIC POOL #G08669 4 000	3128MJW71	X				2/9/2017	5/15/2017	1	1	0	0	0	0	0
645 FHLIC POOL #G08669 4 000	3128MJW71	X				2/9/2017	5/15/2017	0	0	0	0	0	0	0
646 FHLIC POOL #G08669 4 000	3128MJW71	X				2/9/2017	5/15/2017	0	1	0	0	0	0	-1
647 FHLIC POOL #G08669 4 000	3128MJW71	X				1/3/1900	5/15/2017	0	0	0	0	0	0	0
648 FHLIC POOL #G08669 4 000	3128MJW71	X				2/9/2017	5/15/2017	0	0	0	0	0	0	0

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

Long Term CG Distributions		Amount		Totals													Net Gain or Loss			
Short Term CG Distributions		305,172		Capital Gains/Losses													15,131,169		-1,246,513	
		0		Other sales													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						
649 FHLMC POOL #G08669 4.00	3128MJW71	X				12/5/1900	5/15/2017	0	0					0						
650 FHLMC POOL #G08669 4.00	3128MJW71	X				12/5/1900	5/15/2017	0	0					0						
651 FHLMC POOL #G08669 4.00	3128MJW71	X				8/31/2016	5/15/2017	0	0					0						
652 FHLMC POOL #G08669 4.00	3128MJW71	X				8/31/2016	5/15/2017	0	0					0						
653 FHLMC POOL #G08669 4.00	3128MJW71	X				8/5/2016	5/15/2017	1	1					0						
654 FHLMC POOL #G08669 4.00	3128MJW71	X				1/4/1900	5/15/2017	0	0					0						
655 FHLMC POOL #G08669 4.00	3128MJW71	X				3/4/2017	5/15/2017	0	0					0						
656 FHLMC POOL #G08669 4.00	3128MJW71	X				1/4/1900	7/15/2017	0	0					0						
657 FHLMC POOL #G08669 4.00	3128MJW71	X				3/4/2017	7/15/2017	0	0					0						
658 FHLMC POOL #G08669 4.00	3128MJW71	X				2/15/2017	8/15/2017	0	0					0						
659 FHLMC POOL #G08669 4.00	3128MJW71	X				2/15/2017	8/15/2017	54	58					-4						
660 FHLMC POOL #G08669 4.00	3128MJW71	X				2/9/2017	8/15/2017	0	0					0						
661 FHLMC POOL #G08669 4.00	3128MJW71	X				1/3/1900	8/15/2017	0	0					0						
662 FHLMC POOL #G08669 4.00	3128MJW71	X				12/1/1900	8/15/2017	1	1					0						
663 FHLMC POOL #G08669 4.00	3128MJW71	X				2/9/2017	8/15/2017	0	0					0						
664 FHLMC POOL #G08669 4.00	3128MJW71	X				2/9/2017	8/15/2017	1	1					0						
665 FHLMC POOL #G08669 4.00	3128MJW71	X				2/9/2017	8/15/2017	16	16					0						
666 FHLMC POOL #G08669 4.00	3128MJW71	X				2/9/2017	8/15/2017	0	0					0						
667 FHLMC POOL #G08669 4.00	3128MJW71	X				2/9/2017	8/15/2017	0	0					0						
668 FHLMC POOL #G08669 4.00	3128MJW71	X				12/1/1900	8/15/2017	0	0					0						
669 FHLMC POOL #G08669 4.00	3128MJW71	X				1/3/1900	8/15/2017	1	1					0						
670 FHLMC POOL #G08669 4.00	3128MJW71	X				12/1/1900	8/15/2017	1	1					0						
671 FHLMC POOL #G08669 4.00	3128MJW71	X				2/9/2017	8/15/2017	1	1					0						
672 FHLMC POOL #G08669 4.00	3128MJW71	X				2/9/2017	8/15/2017	1	1					0						
673 FHLMC POOL #G08669 4.00	3128MJW71	X				12/1/2016	4/15/2017	1	1					0						
674 FHLMC POOL #G08669 4.00	3128MJW71	X				11/15/2016	4/15/2017	60	64					-4						
675 FHLMC POOL #G08669 4.00	3128MJW71	X				12/1/2016	4/15/2017	1	1					0						
676 FHLMC POOL #G08669 4.00	3128MJW71	X				12/1/2016	4/15/2017	0	0					0						
677 FHLMC POOL #G08669 4.00	3128MJW71	X				12/1/2016	4/15/2017	1	2					-1						
678 FHLMC POOL #G08669 4.00	3128MJW71	X				1/3/1900	4/15/2017	0	0					0						
679 FHLMC POOL #G08669 4.00	3128MJW71	X				1/3/1900	4/15/2017	1	1					0						
680 FHLMC POOL #G08669 4.00	3128MJW71	X				12/1/2016	4/15/2017	0	0					0						
681 FHLMC POOL #G08669 4.00	3128MJW71	X				12/1/2016	4/15/2017	1	1					0						
682 FHLMC POOL #G08669 4.00	3128MJW71	X				12/1/2016	4/15/2017	0	0					0						
683 FHLMC POOL #G08669 4.00	3128MJW71	X				12/1/2016	4/15/2017	35	39					-4						
684 FHLMC POOL #G08669 4.00	3128MJW71	X				1/3/1900	4/15/2017	0	0					0						
685 FHLMC POOL #G08669 4.00	3128MJW71	X				2/9/2017	4/15/2017	0	0					0						
686 FHLMC POOL #G08669 4.00	3128MJW71	X				2/15/2017	4/15/2017	47	50					-3						
687 FHLMC POOL #G08669 4.00	3128MJW71	X				2/9/2017	4/15/2017	0	0					0						
688 FHLMC POOL #G08669 4.00	3128MJW71	X				1/3/1900	4/15/2017	0	0					0						
689 FHLMC POOL #G08669 4.00	3128MJW71	X				12/1/2016	4/15/2017	0	1					-1						
690 FHLMC POOL #G08669 4.00	3128MJW71	X				12/30/2016	6/15/2017	1	1					0						
691 FHLMC POOL #G08669 4.00	3128MJW71	X				12/2/2015	6/15/2017	16	18					-2						
692 FHLMC POOL #G08669 4.00	3128MJW71	X				3/10/2017	6/15/2017	1	1					0						
693 FHLMC POOL #G08669 4.00	3128MJW71	X				1/19/2015	7/15/2017	1,413	1,499					-86						
694 FHLMC POOL #G08669 4.00	3128MJW71	X				4/11/2016	7/15/2017	50	54					-4						
695 FHLMC POOL #G08669 4.00	3128MJW71	X				6/8/2016	7/15/2017	50	54					-4						
696 FHLMC POOL #G08669 4.00	3128MJW71	X				12/1/2016	2/15/2017	0	0					0						
697 FHLMC POOL #G08669 4.00	3128MJW71	X				12/1/2016	2/15/2017	0	0					0						
698 FHLMC POOL #G08669 4.00	3128MJW71	X				12/1/2016	2/15/2017	1	1					0						
699 FHLMC POOL #G08669 4.00	3128MJW71	X				12/1/2016	2/15/2017	0	0					0						
700 FHLMC POOL #G08669 4.00	3128MJW71	X				12/1/2016	2/15/2017	35	39					-4						
701 FHLMC POOL #G08669 4.00	3128MJW71	X				1/3/1900	2/15/2017	0	0					0						
702 FHLMC POOL #G08669 4.00	3128MJW71	X				1/19/2015	3/15/2017	869	922					-53						
703 FHLMC POOL #G08669 4.00	3128MJW71	X				4/11/2016	3/15/2017	31	33					-2						
704 FHLMC POOL #G08669 4.00	3128MJW71	X				6/8/2016	3/15/2017	31	33					-2						
705 SUN STRYKER CORP	863667101	X				9/5/2017	9/5/2017	48,922	30,257					16,665						
706 SUN CMNTYS INC COM	866674104	X				4/14/2016	10/25/2017	1,434	1,090					344						
707 SUN CMNTYS INC COM	866674104	X				9/7/2016	10/25/2017	2,957	2,514					443						
708 SUNOCO ENERGY INC	86722A103	X				12/6/2016	6/16/2017	18,750	25,388					-6,638						
709 SUNOCO LP FINANCE CO 5.5	867651AC1	X				11/9/2016	12/14/2017	2,060	2,040					20						
710 SUNOCO LP FINANCE CO 5.5	867651AC1	X				11/10/2016	12/14/2017	3,060	3,060					0						
711 SUNSTONE HOTEL INVS INC	867892101	X				9/4/2012	10/25/2017	5,901	3,829					2,072						
712 SUNSTONE HOTEL INVS INC	867892101	X				9/12/2012	10/25/2017	1,609	1,131					478						
713 SUNSTONE HOTEL INVS INC	867892101	X				10/30/2013	10/25/2017	3,462	2,901					561						
714 SUNSTONE HOTEL INVS INC	867892101	X				4/24/2014	10/25/2017	520	446					74						
715 SUNSTONE HOTEL INVS INC	867892101	X				2/1/2016	10/25/2017	95	62					33						
716 SUNSTONE HOTEL INVS INC	867892101	X				2/1/2016	10/25/2017	250	184					66						
717 SUNSTONE HOTEL INVS INC	867892101	X				2/1/2016	10/25/2017	108	71					37						
718 SUNSTONE HOTEL INVS INC	867892101	X				2/1/2016	10/25/2017	2	1					1						
719 SUNSTONE HOTEL INVS INC	867892101	X				9/7/2016	10/25/2017	6,860	5,557					1,303						
720 SUPERNU PHARMACEUTIC	868459108	X				12/10/2014	5/5/2017	8,735	2,384					6,351						

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

Long Term CG Distributions Short Term CG Distributions	Amount		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	Totals			Net Gain or Loss	
	Capital Gains/Losses													Cost or Other Basis Expenses, Depreciation and Adjustments	Depreciation	Adjustments		Net Gain or Loss
	Other sales	Other sales																
	305,172	0																
721 SUPERNUS PHARMACEUTIC	868459108								12/10/2014	6/16/2017	38,604	8,717						29,887
722 SYNAPTICS INC	871570109								8/27/2013	1/25/2017	14,930	9,782						5,148
723 TJA COMPANIES INC	872540109								8/29/2017	9/5/2017	31,148	30,670						478
724 TJA COMPANIES INC	872540109								11/24/2014	9/5/2017	21,970	19,310						2,660
725 T-MOBILE USA INC 6 542%	87254AA2								10/15/2013	4/28/2017	4,085	4,175						-110
726 TAIWAN SEMICONDUCTOR	874039100								8/29/2017	9/5/2017	37,573	37,316						257
727 TANGER FACTORY OUTLET	875465106								9/1/2016	1/23/2017	420	489						-69
728 TANGER FACTORY OUTLET	875465106								4/14/2016	1/23/2017	1,156	1,208						-52
729 TANGER FACTORY OUTLET	875465106								10/24/2016	3/22/2017	18,312	21,077						-2,765
730 TANGER FACTORY OUTLET	875465106								2/8/2016	10/25/2017	1,787	2,285						-478
731 TANGER FACTORY OUTLET	875465106								4/14/2016	10/25/2017	318	474						-156
732 TANGER FACTORY OUTLET	875465106								9/6/2017	10/25/2017	1,102	1,632						-530
733 TANGER FACTORY OUTLET	875465106								9/6/2017	10/25/2017	2,203	2,173						30
734 TEGNA INC	87901J105								2/16/2017	8/18/2017	21,479	27,016						-5,537
735 FILMCO POOL #G08669 4 00%	3128MJW71								3/4/2017	9/15/2017	0	0						0
736 FILMCO POOL #G08669 4 00%	3128MJW71								12/30/2016	9/15/2017	1	1						0
737 FILMCO POOL #G08669 4 00%	3128MJW71								12/2/2015	9/15/2017	26	30						-4
738 FILMCO POOL #G08669 4 00%	3128MJW71								3/10/2017	9/15/2017	1	1						0
739 FILMCO POOL #G08669 4 00%	3128MJW71								8/10/2017	9/15/2017	68	72						-4
740 FILMCO POOL #G08669 4 00%	3128MJW71								8/23/2017	9/15/2017	1,910	2,030						-120
741 FILMCO POOL #G08669 4 00%	3128MJW71								11/9/2015	10/15/2017	1,604	1,701						-97
742 FILMCO POOL #G08669 4 00%	3128MJW71								4/11/2016	10/15/2017	57	61						-4
743 FILMCO POOL #G08669 4 00%	3128MJW71								6/8/2016	10/15/2017	57	61						-4
744 UNITED RENTAL INC COM	911363109								2/19/2016	1/13/2017	22,685	8,525						14,160
745 UNITED RENTAL INC COM	911363109								2/19/2016	6/9/2017	7,207	3,161						4,046
746 UNITED RENTALS NORTH 5	911365B89								4/24/2014	3/15/2017	2,070	2,085						-15
747 UNITED RENTALS NORTH 5	911365B89								4/24/2014	3/15/2017	1,038	1,042						-6
748 UNITED RENT																		

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

Long Term CG Distributions		Amount	Totals													Net Gain or Loss			
Short Term CG Distributions		305,172	Capital Gains/Losses													15,131,169		1,246,513	
		0	Other sales													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					
793 FHLIC POOL #G60440 3.50	31335AP25	X				10/15/2016	10/15/2017	29	31				0	-2					
794 FHLIC POOL #G60440 3.50	31335AP25	X				3/8/2017	10/15/2017	0	0				0	0					
795 FHLIC POOL #G60440 3.50	31335AP25	X				4/7/2017	10/15/2017	25	25				0	0					
796 FHLIC POOL #G60440 3.50	31335AP25	X				3/8/2017	10/15/2017	0	0				0	0					
797 FHLIC POOL #G60440 3.50	31335AP25	X				3/8/2017	10/15/2017	0	0				0	0					
798 FHLIC POOL #G60440 3.50	31335AP25	X				2/15/2017	10/15/2017	23	24				0	-1					
799 FHLIC POOL #G60440 3.50	31335AP25	X				3/8/2017	10/15/2017	0	0				0	0					
800 FHLIC POOL #G60440 3.50	31335AP25	X				3/8/2017	10/15/2017	9	9				0	0					
801 FHLIC POOL #G60440 3.50	31335AP25	X				5/9/2016	10/25/2017	924	1,010				0	-86					
802 FHLIC POOL #G60440 3.50	31335AP25	X				11/8/2016	10/25/2017	1,242	1,361				0	-119					
803 FHLIC POOL #G60440 3.50	31335AP25	X				11/8/2016	10/25/2017	9	11				0	-2					
804 FHLIC POOL #G60440 3.50	31335AP25	X				11/8/2016	10/25/2017	25	27				0	-2					
805 FHLIC POOL #G60440 3.50	31335AP25	X				10/15/2016	10/25/2017	3,042	3,155				0	-113					
806 FHLIC POOL #G60440 3.50	31335AP25	X				5/9/2016	10/25/2017	29,305	30,361				0	-1,056					
807 FHLIC POOL #G60440 3.50	31335AP25	X				5/9/2016	11/15/2017	980	1,039				0	-59					
808 FHLIC POOL #G60440 3.50	31335AP25	X				6/7/2016	11/15/2017	26	27				0	-1					
809 FHLIC POOL #G60440 3.50	31335AP25	X				3/8/2017	11/15/2017	0	0				0	0					
810 FHLIC POOL #G60440 3.50	31335AP25	X				4/7/2017	11/15/2017	0	0				0	0					
811 FHLIC POOL #G60440 3.50	31335AP25	X				3/8/2017	11/15/2017	26	27				0	-1					
812 TEMPLETON EMER MKT SC	8801R690	X				12/14/2016	11/15/2017	0	0				0	0					
813 TEMPUR SEALY INTL IN 5.50	88023UAG6	X				10/25/2016	12/8/2017	175,000	139,356				0	35,644					
814 TEMPUR SEALY INTL IN 5.50	88023UAG6	X				10/25/2016	2/13/2017	1,955	2,070				0	-115					
815 TENET HEALTHCARE COR 4	88033GBU3	X				10/22/2013	2/13/2017	2,918	3,098				0	-180					
816 TENET HEALTHCARE COR 8	88033GCE8	X				10/22/2013	8/21/2017	1,032	1,002				0	30					
817 TENET HEALTHCARE COR 4	88033GBU3	X				3/2/2017	5/4/2017	3,098	3,176				0	-78					
818 TENET HEALTHCARE COR 4	88033GBU3	X				10/16/2013	8/21/2017	1,032	985				0	47					
819 TENET HEALTHCARE COR 8	88033GCE8	X				10/16/2013	9/6/2017	3,090	2,954				0	136					
820 TERRENO REALTY CORP	88146M101	X				2/28/2017	5/5/2017	2,078	2,105				0	-27					
821 TERRENO REALTY CORP	88146M101	X				6/8/2016	10/25/2017	4,832	3,239				0	1,593					
822 TESORO LOGISTICS LP 6.12	88160QAD5	X				9/7/2016	10/25/2017	721	538				0	183					
823 THERMO FISHER SCIENTIFIC	883556102	X				11/3/2015	12/1/2017	2,061	2,090				0	-29					
824 THERMO FISHER SCIENTIFIC	883556102	X				10/21/2016	9/5/2017	12,089	9,794				0	2,295					
825 3M CO	88579Y101	X				2/9/2016	9/5/2017	45,568	30,379				0	15,189					
826 3M CO	88579Y101	X				6/23/2017	9/5/2017	24,389	25,770				0	-1,381					
827 3M CO	88579Y101	X				8/29/2017	9/5/2017	31,847	32,044				0	-197					
828 TIME WARNER INC	887317303	X				11/9/2017	9/5/2017	2,016	1,786				0	230					
829 TIME WARNER INC	887317303	X				11/24/2014	8/29/2017	69,304	55,576				0	13,728					
830 TOWER INTERNATIONAL INC	891826109	X				6/19/2014	9/5/2017	39,080	31,327				0	7,733					
831 TRANSDIGM INC 5.500%	893647AR8	X				8/7/2014	9/20/2017	13,560	21,865				0	-8,109					
832 TRAVELERS COMPANIES, IN	894717E109	X				8/31/2016	9/5/2017	32,506	32,876				0	97					
833 TREX COMPANY INC	89531P105	X				4/18/2016	10/10/2017	7,869	4,622				0	-370					
834 US BANCORP	902973304	X				3/3/2015	9/5/2017	63,098	55,200				0	3,247					
835 UNIFIRST CORP MASS	904708104	X				6/19/2014	6/16/2017	30,094	22,066				0	7,898					
836 UNITED INSURANCE HOLDIN	910710102	X				5/16/2016	2/12/2017	2,235	2,935				0	8,028					
837 UNITED INSURANCE HOLDIN	910710102	X				5/17/2016	2/12/2017	1,146	14,303				0	-700					
838 UNITED INSURANCE HOLDIN	910710102	X				4/30/2016	2/12/2017	3,208	4,181				0	-131					
839 UNITED MEXICAN STATE 3.5	91086Q809	X				10/15/2015	10/25/2017	17,765	17,586				0	-973					
840 UNITED PARCEL SERVICE-C	911312106	X				8/2/2013	6/23/2017	41,353	32,893				0	179					
841 UNITED PARCEL SERVICE-C	911312106	X				10/31/2014	6/23/2017	3,639	3,459				0	8,470					
842 WELLTOWER INC	95040Q104	X				10/10/2012	10/25/2017	2,908	2,467				0	180					
843 WELLTOWER INC	95040Q104	X				13/0/2014	10/25/2017	1,983	1,691				0	441					
844 WELLTOWER INC	95040Q104	X				2/5/2014	10/25/2017	1,124	952				0	292					
845 WELLTOWER INC	95040Q104	X				11/32/2016	10/25/2017	4,295	4,295				0	172					
846 WELLTOWER INC	95040Q104	X				2/8/2016	10/25/2017	1,454	1,333				0	-131					
847 WELLTOWER INC	95040Q104	X				2/17/2016	10/25/2017	7,687	6,534				0	121					
848 WESCO AIRCRAFT HOLDING	950814103	X				12/9/2016	4/27/2017	19,216	23,893				0	1,133					
849 WESTMORELAND COAL CO	960878106	X				2/1/2017	6/16/2017	7,107	28,200				0	-4,677					
850 WEYERHAEUSER CO	962166104	X				10/17/2016	10/25/2017	10,306	10,426				0	-120					
851 WILLIAMS SONOMA INC	969904101	X				7/21/2016	12/22/2017	35,274	36,312				0	-1,038					
852 XENCOR INC	98401F105	X				9/23/2016	6/16/2017	10,569	13,192				0	-2,623					
853 XENCOR INC	98401F105	X				9/23/2016	6/16/2017	1,271	1,377				0	-306					
854 XENCOR INC	98401F105	X				9/27/2016	6/16/2017	7,422	9,552				0	-2,130					
855 XPERI CORP	98421B100	X				12/10/2014	9/5/2017	19,494	22,204				0	-2,710					
856 ACCENTURE PLC	G1151C101	X				11/24/2014	9/5/2017	72,935	47,775				0	25,160					
857 EATON CORP PLC	G29183103	X				6/23/2017	9/5/2017	53,661	57,601				2,455	-1,485					
858 MAIDEN HOLDINGS LTD	G5753U112	X				6/19/2014	6/16/2017	21,197	22,041				0	844					
859 TRINSEO SA	L9340P101	X				6/23/2015	6/16/2017	29,550	12,867				0	16,683					
860 INTERXION HOLDING NV	N47279109	X				10/25/2016	10/25/2017	6,406	3,624				0	2,782					
861 INTERXION HOLDING NV	N47279109	X				3/22/2016	10/25/2017	6,194	3,983				0	2,211					
862 INTERXION HOLDING NV	N47279109	X				5/11/2016	10/25/2017	2,541	1,673				0	868					
863 INTERXION HOLDING NV	N47279109	X				9/7/2016	10/25/2017	1,906	1,365				0	541					
864 INTERXION HOLDING NV	N47279109	X				8/13/2016	10/25/2017	2,435	1,746				0	689					

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		305,172	Capital Gains/Losses		16,377,682		15,131,169		1,246,513					
		0	Other sales		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
937 FHLMC POOL #G08669 4.00	3128MJW71	X				1/4/1900	10/25/2017	1	1				0	0
938 FHLMC POOL #G08669 4.00	3128MJW71	X				3/4/2017	10/25/2017	1	1				0	0
939 FHLMC POOL #G08669 4.00	3128MJW71	X				1/4/1900	10/25/2017	1	1				0	0
940 FHLMC POOL #G08669 4.00	3128MJW71	X				3/4/2017	10/25/2017	0	0				0	0
941 FHLMC POOL #G08669 4.00	3128MJW71	X				12/30/2016	10/25/2017	1	1				0	0
942 FHLMC POOL #G08669 4.00	3128MJW71	X				1/4/1900	10/25/2017	0	0				0	0
943 FHLMC POOL #G08669 4.00	3128MJW71	X				12/8/1900	10/25/2017	1	1				0	0
944 FHLMC POOL #G08669 4.00	3128MJW71	X				1/4/1900	10/25/2017	0	0				0	0
945 FHLMC POOL #G08737 3.00	3128MJZB9	X				12/8/2016	7/15/2017	766	765				0	1
946 FHLMC POOL #G08737 3.00	3128MJZB9	X				12/8/2016	8/15/2017	651	650				0	1
947 FHLMC POOL #G08737 3.00	3128MJZB9	X				7/10/2017	8/15/2017	46	46				0	0
948 FHLMC POOL #G08737 3.00	3128MJZB9	X				12/8/2016	9/15/2017	795	793				0	2
949 FHLMC POOL #G08737 3.00	3128MJZB9	X				7/10/2017	9/15/2017	56	56				0	0
950 FHLMC POOL #G08737 3.00	3128MJZB9	X				8/23/2017	9/15/2017	607	613				0	-6
951 FHLMC POOL #G08737 3.00	3128MJZB9	X				12/8/2016	10/15/2017	769	767				0	2
952 FHLMC POOL #G08737 3.00	3128MJZB9	X				7/10/2017	10/15/2017	54	54				0	0
953 FHLMC POOL #G08737 3.00	3128MJZB9	X				8/23/2017	10/15/2017	597	593				0	-4
954 FHLMC POOL #G08737 3.00	3128MJZB9	X				8/23/2017	10/15/2017	55,611	56,485				0	-874
955 FHLMC POOL #G08737 3.00	3128MJZB9	X				12/8/2016	11/15/2017	760	759				0	1
956 FHLMC POOL #G08737 3.00	3128MJZB9	X				7/10/2017	11/15/2017	53	53				0	0
957 FHLMC POOL #G08737 3.00	3128MJZB9	X				8/23/2017	11/15/2017	187	189				0	-2
958 FHLMC POOL #G08737 3.00	3128MJZB9	X				12/8/2016	12/15/2017	757	755				0	2
959 FHLMC POOL #G08737 3.00	3128MJZB9	X				7/10/2017	12/15/2017	53	53				0	0
960 FHLMC POOL #G08737 3.00	3128MJZB9	X				8/23/2017	12/15/2017	186	188				0	-2
961 FHLMC POOL #G08737 3.00	3133APZ5	X				10/15/2016	9/15/2017	35	37				0	-2
962 FHLMC POOL #G08737 3.00	3133APZ5	X				3/8/2017	9/15/2017	0	0				0	-1
963 FHLMC POOL #G08737 3.00	3133APZ5	X				4/7/2017	9/15/2017	28	30				0	-1
964 FHLMC POOL #G08737 3.00	3133APZ5	X				3/8/2017	9/15/2017	0	0				0	0
965 FHLMC POOL #G08737 3.00	3133APZ5	X				3/8/2017	9/15/2017	0	0				0	0
966 FHLMC POOL #G08737 3.00	3133APZ5	X				2/15/2017	9/15/2017	28	28				0	0
967 FHLMC POOL #G08737 3.00	3133APZ5	X				3/8/2017	9/15/2017	0	0				0	0
968 FHLMC POOL #G08737 3.00	3133APZ5	X				3/8/2017	9/15/2017	11	11				0	0
969 FHLMC POOL #G08737 3.00	3133APZ5	X				5/9/2016	10/15/2017	1,195	1,267				0	-72
970 FHLMC POOL #G08737 3.00	3133APZ5	X				6/7/2016	10/15/2017	24	25				0	-1
971 FHLMC POOL #G08737 3.00	3133APZ5	X				5/9/2016	10/15/2017	9	10				0	-1
972 FHLMC POOL #G08737 3.00	3133APZ5	X				11/8/2016	10/15/2017	12	13				0	-1
973 FHLMC POOL #G08737 3.00	3133APZ5	X				11/8/2016	10/15/2017	0	0				0	0
974 FHLMC POOL #G08737 3.00	3138ET5W2	X				11/3/2017	3/25/2017	6	7				0	-1
975 FHLMC POOL #G08737 3.00	3138ET5W2	X				12/5/2017	3/25/2017	53	63				0	-10
976 FHLMC POOL #G08737 3.00	3138ET5W2	X				12/5/2017	3/25/2017	42	46				0	-4
977 FHLMC POOL #G08737 3.00	3138ET5W2	X				2/9/2017	3/25/2017	2	3				0	-1
978 FHLMC POOL #G08737 3.00	3138ET5W2	X				2/9/2017	3/25/2017	15	17				0	-2
979 FHLMC POOL #G08737 3.00	3138ET5W2	X				8/16/2016	4/25/2017	1,494	1,641				0	-147
980 FHLMC POOL #G08737 3.00	3138ET5W2	X				12/7/2016	4/25/2017	48	57				0	-9
981 FHLMC POOL #G08737 3.00	3138ET5W2	X				11/3/2017	4/25/2017	5	6				0	-1
982 FHLMC POOL #G08737 3.00	3138ET5W2	X				11/3/2017	4/25/2017	43	51				0	-8
983 FHLMC POOL #G08737 3.00	3138ET5W2	X				12/5/2017	4/25/2017	34	37				0	-3
984 FHLMC POOL #G08737 3.00	3138ET5W2	X				2/9/2017	4/25/2017	2	3				0	-1
985 FHLMC POOL #G08737 3.00	3138ET5W2	X				2/9/2017	4/25/2017	12	14				0	-2
986 FHLMC POOL #G08737 3.00	3138ET5W2	X				8/16/2016	5/18/2017	77,563	79,010				0	-1,447
987 FHLMC POOL #G08737 3.00	3138ET5W2	X				12/7/2016	5/18/2017	2,502	2,758				0	-256
988 FHLMC POOL #G08737 3.00	3138ET5W2	X				11/3/2017	5/18/2017	258	285				0	-27
989 FHLMC POOL #G08737 3.00	3138ET5W2	X				11/3/2017	5/18/2017	2,244	2,471				0	-227
990 FHLMC POOL #G08737 3.00	3128MJZB9	X				12/8/2016	1/15/2018	683	681				0	2
991 FHLMC POOL #G08737 3.00	3128MJZB9	X				7/10/2017	1/15/2018	48	48				0	0
992 FHLMC POOL #G08737 3.00	3128MJZB9	X				8/23/2017	1/15/2018	169	169				0	-1
993 FHLMC POOL #G08737 3.00	3133APZ5	X				5/9/2016	2/15/2017	1,004	1,084				0	-80
994 FHLMC POOL #G08737 3.00	3133APZ5	X				6/7/2016	2/15/2017	20	21				0	-1
995 FHLMC POOL #G08737 3.00	3133APZ5	X				5/9/2016	2/15/2017	7	8				0	-1
996 FHLMC POOL #G08737 3.00	3133APZ5	X				11/8/2016	2/15/2017	10	11				0	-1
997 FHLMC POOL #G08737 3.00	3133APZ5	X				2/15/2017	12/15/2017	25	26				0	-1
998 FHLMC POOL #G08737 3.00	3133APZ5	X				3/8/2017	12/15/2017	0	0				0	0
999 FHLMC POOL #G08737 3.00	3133APZ5	X				3/8/2017	12/15/2017	10	10				0	0
1000 FHLMC POOL #G08737 3.00	3133APZ5	X				5/9/2016	1/15/2018	938	994				0	-56
1001 FHLMC POOL #G08737 3.00	3133APZ5	X				6/7/2016	1/15/2018	25	26				0	-1
1002 FHLMC POOL #G08737 3.00	3133APZ5	X				3/8/2017	1/15/2018	0	0				0	0
1003 FHLMC POOL #G08737 3.00	3133APZ5	X				4/7/2017	1/15/2018	25	26				0	-1
1004 FHLMC POOL #G08737 3.00	3133APZ5	X				3/8/2017	1/15/2018	0	0				0	0
1005 FHLMC POOL #G08737 3.00	3133APZ5	X				3/8/2017	1/15/2018	0	0				0	0
1006 FHLMC POOL #G08737 3.00	3133APZ5	X				2/15/2017	1/15/2018	24	24				0	0
1007 FHLMC POOL #G08737 3.00	3133APZ5	X				3/8/2017	1/15/2018	0	0				0	0
1008 FHLMC POOL #G08669 4.00	3128MJW71	X				8/8/2016	10/25/2017	1,645	1,785				0	-140

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

Long Term CG Distributions		Amount		Capital Gains/Losses										Gross Sales		Cost or Other Basis, Expenses, Depreciation and Adjustments		Net Gain or Loss	
Short Term CG Distributions		305,172		Other sales										16,377,682		15,131,169		1,246,513	
		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					
1225 FHLMC POOL #G08669 4 000	3128MJW71	X				1/4/1900	10/25/2017	1	1				0	0					
1226 FHLMC POOL #G08669 4 000	3128MJW71	X				1/4/1900	10/25/2017	1	1				0	0					
1227 FHLMC POOL #G08669 4 000	3128MJW71	X				12/2/2015	10/25/2017	22	25				0	0					
1228 FHLMC POOL #G08669 4 000	3128MJW71	X				12/2/2015	10/25/2017	0	0				0	0					
1229 FHLMC POOL #G08669 4 000	3128MJW71	X				12/5/1900	10/25/2017	1	1				0	0					
1230 FHLMC POOL #G08669 4 000	3128MJW71	X				12/5/1900	10/25/2017	0	0				0	0					
1231 FHLMC POOL #G08669 4 000	3128MJW71	X				7/1/2016	10/25/2017	1	1				0	0					
1232 FHLMC POOL #G08669 4 000	3128MJW71	X				1/5/1900	10/25/2017	1	1				0	0					
1233 FNMA POOL #BM1285 4 500	3140J5N81	X				5/18/2017	1/25/2018	1,820	1,972				0	-152					
1234 FNMA POOL #BM1285 4 500	3140J5N81	X				6/25/2017	1/25/2018	62	67				0	-5					
1235 FNMA POOL #BM1285 4 500	3140J5N81	X				5/3/2017	1/25/2018	62	68				0	-6					
1236 FNMA POOL #BM1285 4 500	3140J5N81	X				4/16/2017	1/25/2018	37	44				0	0					
1237 FNMA POOL #BM2000 3 500	3140J6GJ0	X				8/23/2017	9/25/2017	643	667				0	0					
1238 FNMA POOL #BM2000 3 500	3140J6GJ0	X				8/23/2017	10/25/2017	768	796				0	0					
1239 FNMA POOL #BM1285 4 500	3140J5N81	X				5/1/2017	10/25/2017	27	32				0	-5					
1240 FNMA POOL #BM1285 4 500	3140J5N81	X				6/25/2017	10/25/2017	46	50				0	-4					
1241 MAXIMUS INC	577933104	X				7/19/2016	6/14/2017	10,497	9,434				0	1,063					
1242 THE MEN'S WEARHOUSE 7 C	587118AE0	X				7/19/2016	6/14/2017	2,711	2,640				0	71					
1243 MCDONALD'S CORP 2 750	58013MEX8	X				2/29/2016	10/25/2017	17,328	17,521				0	-193					
1244 MERCK & CO INC NEW	58933Y105	X				10/21/2016	9/5/2017	4,780	4,586				0	184					
1245 MERCK & CO INC NEW	58933Y105	X				5/16/2015	9/5/2017	41,670	37,650				0	4,020					
1246 MERCK & CO INC NEW	58933Y105	X				8/16/2015	12/14/2017	63,139	67,001				0	-1,862					
1247 FHLMC POOL #G08669 4 000	3128MJW71	X				7/13/2016	10/15/2017	62	67				0	-5					
1248 FHLMC POOL #G08669 4 000	3128MJW71	X				6/8/2016	10/15/2017	17	18				0	-1					
1249 FHLMC POOL #G08669 4 000	3128MJW71	X				4/11/2016	10/15/2017	23	25				0	-2					
1250 FHLMC POOL #G08669 4 000	3128MJW71	X				11/9/2015	10/15/2017	36	41				0	-5					
1251 FHLMC POOL #G08669 4 000	3128MJW71	X				8/8/2016	10/15/2017	38	41				0	-3					
1252 FHLMC POOL #G08669 4 000	3128MJW71	X				8/8/2016	10/15/2017	3	3				0	0					
1253 FHLMC POOL #G08669 4 000	3128MJW71	X				8/8/2016	10/15/2017	1	2				0	-1					
1254 FHLMC POOL #G08669 4 000	3128MJW71	X				8/8/2016	10/15/2017	1	1				0	0					
1255 FHLMC POOL #G08669 4 000	3128MJW71	X				12/19/200	10/15/2017	2	2				0	0					
1256 FHLMC POOL #G08669 4 000	3128MJW71	X				12/17/2016	10/15/2017	2	2				0	0					
1257 FHLMC POOL #G08669 4 000	3128MJW71	X				11/15/2016	10/15/2017	93	99				0	0					
1258 FHLMC POOL #G08669 4 000	3128MJW71	X				12/19/200	10/15/2017	0	0				0	-6					
1259 FHLMC POOL #G08669 4 000	3128MJW71	X				12/17/2016	10/15/2017	2	2				0	0					
1260 FHLMC POOL #G08669 4 000	3128MJW71	X				1/3/1900	10/15/2017	0	0				0	0					
1261 FHLMC POOL #G08669 4 000	3128MJW71	X				1/3/1900	10/15/2017	2	2				0	0					
1262 FHLMC POOL #G08669 4 000	3128MJW71	X				12/17/2016	10/15/2017	1	1				0	0					
1263 FHLMC POOL #G08669 4 000	3128MJW71	X				12/17/2016	10/15/2017	1	1				0	0					
1264 FHLMC POOL #G08669 4 000	3128MJW71	X				12/17/2016	10/15/2017	1	1				0	0					
1265 FHLMC POOL #G08669 4 000	3128MJW71	X				12/17/2016	10/15/2017	1	1				0	0					
1266 FHLMC POOL #G08669 4 000	3128MJW71	X				12/19/200	10/15/2017	0	0				0	0					
1267 FHLMC POOL #G08669 4 000	3128MJW71	X				12/17/2016	10/15/2017	54	61				0	-7					
1268 FHLMC POOL #G08669 4 000	3128MJW71	X				1/3/1900	10/15/2017	0	0				0	0					
1269 FHLMC POOL #G08669 4 000	3128MJW71	X				8/23/2017	10/15/2017	0	0				0	0					
1270 FNMA POOL #BM2000 3 500	3140J6GJ0	X				8/23/2017	12/25/2017	837	868				0	-31					
1271 FNMA POOL #BM2000 3 500	3140J6GJ0	X				8/23/2017	12/25/2017	731	758				0	-27					
1272 FNMA POOL #BM2000 3 500	3140J6GJ0	X				12/11/2017	1/25/2018	649	673				0	-24					
1273 FNMA POOL #BM2000 3 500	3140J6GJ0	X				12/11/2017	1/25/2018	190	196				0	-6					
1274 FEDERATED INVESTORS INC	314211103	X				9/16/2016	3/17/2017	25,119	29,620				0	-4,501					
1275 FEDERATED NATIONAL HOL	31422T101	X				8/25/2014	6/16/2017	15,114	23,054				0	-7,940					
1276 FEDERATED NATIONAL HOL	31422T101	X				5/17/2015	6/16/2017	3,644	5,814				0	-2,170					
1277 F5 NETWORKS INC	315616102	X				6/22/2011	5/26/2017	5,717	4,851				0	866					
1278 F5 NETWORKS INC	315616102	X				11/2/2011	5/26/2017	2,287	1,871				0	416					
1279 F5 NETWORKS INC	315616102	X				12/21/2011	5/26/2017	1,652	1,303				0	349					
1280 F5 NETWORKS INC	315616102	X				9/6/2012	5/26/2017	2,160	1,788				0	372					
1281 F5 NETWORKS INC	315616102	X				11/2/2012	5/26/2017	8,385	6,318				0	2,067					
1282 F5 NETWORKS INC	315616102	X				1/30/2013	5/26/2017	1,018	720				0	296					
1283 F5 NETWORKS INC	315616102	X				3/25/2014	5/26/2017	6,607	5,441				0	1,166					
1284 F5 NETWORKS INC	315616102	X				7/23/2014	11/9/2017	74,631	77,885				0	1,846					
1285 FID ADV EMER MKTS INC-CL	315920702	X				2/6/2015	10/25/2017	42,399	43,633				0	-3,094					
1286 VERIZON COMMUNICATIONS	97343V104	X				9/5/2017	10/25/2017	16,769	16,800				0	-1,434					
1287 VERIZON COMMUNICATIONS	97343V104	X				11/9/2017	9/5/2017	50,170	39,820				0	10,350					
1288 VISA INC-CLASS A SHRS	92826C839	X				6/16/2015	9/5/2017	24,828	16,619				0	8,209					
1289 VISA INC-CLASS A SHRS	92826C839	X				12/21/2012	10/25/2017	3,713	2,977				0	736					
1290 VORNADO REALTY TRUST	929042109	X				12/28/2012	10/25/2017	4,441	3,540				0	891					
1291 VORNADO REALTY TRUST	929042109	X				9/7/2016	10/25/2017	1,092	1,253				0	-161					
1292 VORNADO REALTY TRUST	929042109	X				6/16/2016	11/9/2017	210,901	200,000				0	10,901					
1293 FID ADV EMER MKTS INC-CL	315920702	X				8/30/2016	11/9/2017	768,928	775,000				0	-6,072					
1294 FID ADV EMER MKTS INC-CL	315920702	X				10/29/2015	9/5/2017	22,397	17,132				0	5,265					
1295 GIGAMON INC	375188102	X				10/31/2014	9/5/2017	3,222	4,336				0	-1,114					

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		305,172		Capital Gains/Losses Other sales										16,377,682		15,131,169		1,246,513	
		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					
1297 GILEAD SCIENCES INC	317558103	X				11/20/2014	9/9/2017	34,952	43,193				0	-8,241					
1298 GILEAD SCIENCES INC	317558804	X				10/25/2016	3/30/2017	46,712	51,228				0	-4,516					
1299 GOLDMAN SACHS GROUP	38141GVN3	X				10/15/2015	10/25/2017	12,592	12,469				0	123					
1300 GOODYEAR TIRE & RUBB	382550BC4	X				9/24/2015	5/15/2017	2,070	2,135				0	-65					
1301 GOODYEAR TIRE & RUBB	382550BC4	X				9/25/2015	5/15/2017	1,035	1,068				0	-33					
1302 GOODYEAR TIRE & RUBB	382550BC4	X				9/29/2015	5/15/2017	1,035	1,068				0	-33					
1303 GRAPHIC PACKAGING HLDG	386889101	X				7/11/2014	6/16/2017	24,613	21,862				0	2,751					
1304 FULMC POOL #G08669	3128MJW71	X				12/30/2016	10/25/2017	1	1				0	0					
1305 FULMC POOL #G08669	3128MJW71	X				8/31/2016	10/25/2017	1	2				0	-1					
1306 FULMC POOL #G08669	3128MJW71	X				12/51/1900	10/25/2017	0	0				0	0					
1307 FULMC POOL #G08669	3128MJW71	X				12/51/1900	10/25/2017	0	0				0	0					
1308 FULMC POOL #G08669	3128MJW71	X				12/30/2016	10/25/2017	0	0				0	0					
1309 FULMC POOL #G08669	3128MJW71	X				7/11/2016	10/25/2017	36	39				0	-3					
1310 FULMC POOL #G08669	3128MJW71	X				3/4/2017	10/25/2017	0	0				0	0					
1311 FULMC POOL #G08669	3128MJW71	X				8/31/2016	10/25/2017	22	25				0	-3					
1312 FULMC POOL #G08669	3128MJW71	X				1/51/1900	10/25/2017	1	1				0	0					
1313 FULMC POOL #G08669	3128MJW71	X				3/4/2017	10/25/2017	0	0				0	0					
1314 FULMC POOL #G08669	3128MJW71	X				12/30/2016	10/25/2017	13	14				0	-1					
1315 FULMC POOL #G08669	3128MJW71	X				12/30/2016	10/25/2017	34	38				0	-4					
1316 FULMC POOL #G08669	3128MJW71	X				12/2/2015	10/25/2017	1,003	1,072				0	-69					
1317 FULMC POOL #G08669	3128MJW71	X				3/10/2017	10/25/2017	46	49				0	-3					
1318 FULMC POOL #G08669	3128MJW71	X				2/15/2017	10/15/2017	73	78				0	-5					
1319 FULMC POOL #G08669	3128MJW71	X				2/9/2017	10/15/2017	0	0				0	0					
1320 FULMC POOL #G08669	3128MJW71	X				1/31/1900	10/15/2017	0	0				0	0					
1321 FULMC POOL #G08669	3128MJW71	X				12/1/1900	10/15/2017	1	1				0	0					
1322 FULMC POOL #G08669	3128MJW71	X				2/9/2017	10/15/2017	0	0				0	0					
1323 FULMC POOL #G08669	3128MJW71	X				2/9/2017	10/15/2017	1	1				0	-1					
1324 FULMC POOL #G08669	3128MJW71	X				2/9/2017	10/15/2017	21	22				0	-1					
1325 FULMC POOL #G08669	3128MJW71	X				2/9/2017	10/15/2017	0	0				0	0					
1326 FULMC POOL #G08669	3128MJW71	X				2/9/2017	10/15/2017	0	0				0	0					
1327 FULMC POOL #G08669	3128MJW71	X				12/1/1900	10/15/2017	1	1				0	0					
1328 FULMC POOL #G08669	3128MJW71	X				12/1/1900	10/15/2017	1	1				0	0					
1329 FULMC POOL #G08669	3128MJW71	X				6/7/2016	10/15/2017	1	1				0	0					
1330 FULMC POOL #G0440	31335AP25	X				5/6/2016	5/15/2017	20	21				0	-1					
1331 FULMC POOL #G0440	31335AP25	X				5/6/2016	5/15/2017	7	8				0	-1					
1332 FULMC POOL #G0440	31335AP25	X				11/8/2016	5/15/2017	10	11				0	-1					
1333 FULMC POOL #G0440	31335AP25	X				11/8/2016	5/15/2017	0	0				0	0					
1334 FULMC POOL #G0440	31335AP25	X				11/8/2016	5/15/2017	0	0				0	0					
1335 FULMC POOL #G0440	31335AP25	X				10/15/2016	5/15/2017	24	26				0	-2					
1336 FULMC POOL #G0440	31335AP25	X				3/8/2017	5/15/2017	0	0				0	0					
1337 FULMC POOL #G0440	31335AP25	X				4/7/2017	5/15/2017	21	21				0	0					
1338 FULMC POOL #G0440	31335AP25	X				3/8/2017	5/15/2017	0	0				0	0					
1339 FULMC POOL #G0440	31335AP25	X				3/8/2017	5/15/2017	0	0				0	0					
1340 FULMC POOL #G0440	31335AP25	X				2/15/2017	5/15/2017	20	20				0	0					
1341 FULMC POOL #G0440	31335AP25	X				3/8/2017	5/15/2017	0	0				0	0					
1342 FULMC POOL #G0440	31335AP25	X				3/8/2017	5/15/2017	8	8				0	0					
1343 FULMC POOL #G0440	31335AP25	X				5/9/2016	6/15/2017	1,301	1,379				0	-78					
1344 FULMC POOL #G08669	3128MJW71	X				12/30/2016	10/15/2017	0	0				0	0					
1345 FULMC POOL #G08669	3128MJW71	X				8/31/2016	10/15/2017	0	0				0	0					
1346 FULMC POOL #G08669	3128MJW71	X				12/30/2016	10/15/2017	0	0				0	0					
1347 FULMC POOL #G08669	3128MJW71	X				7/11/2016	10/15/2017	1	1				0	0					
1348 POLARIS INDS INC COM	731068102	X				6/18/2017	9/28/2017	24,737	20,460				0	4,277					
1349 POLARIS INDS INC COM	731068102	X				6/15/2017	10/10/2017	21,251	22,272				0	-1,021					
1350 POLYONE CORP	73179P106	X				2/17/2017	5/26/2017	52,852	48,570				0	4,282					
1351 PRAXAIR INC COM	74005P104	X				11/24/2014	6/23/2017	100,463	97,765				0	2,698					
1352 T ROWE PRICE INST EM MKT	74144Q203	X				11/27/2017	12/6/2017	105,009	109,207				0	-4,207					
1353 PRIMERICA INC	74164M108	X				10/12/2016	7/17/2017	42,622	30,367				0	12,255					
1354 PROLOGIS INC	74340W103	X				12/12/2012	3/6/2017	810	565				0	245					
1355 PROLOGIS INC	74340W103	X				10/2/2012	3/6/2017	1,164	801				0	363					
1356 PUBLIC STORAGE INC COM	74460D109	X				9/7/2016	7/17/2017	1,460	1,575				0	-115					
1357 PUBLIC STORAGE INC COM	74460D109	X				12/17/2010	7/17/2017	1,251	587				0	664					
1358 FULMC POOL #G08669	3128MJW71	X				1/31/1900	10/25/2017	3	4				0	-1					
1359 FULMC POOL #G08669	3128MJW71	X				2/9/2017	10/25/2017	0	0				0	0					
1360 FULMC POOL #G08669	3128MJW71	X				2/15/2017	10/25/2017	3,310	3,362				0	-52					
1361 FULMC POOL #G08669	3128MJW71	X				2/9/2017	10/25/2017	2	2				0	0					
1362 FULMC POOL #G08669	3128MJW71	X				1/31/1900	10/25/2017	1	1				0	0					
1363 FULMC POOL #G08669	3128MJW71	X				12/1/1900	10/25/2017	35	38				0	-3					
1364 FULMC POOL #G08669	3128MJW71	X				2/9/2017	10/25/2017	0	0				0	0					
1365 FULMC POOL #G08669	3128MJW71	X				2/9/2017	10/25/2017	47	48				0	-1					
1366 FULMC POOL #G08669	3128MJW71	X				2/9/2017	10/25/2017	945	960				0	-15					
1367 FULMC POOL #G08669	3128MJW71	X				1/51/1900	10/25/2017	0	0				0	0					
1368 FULMC POOL #G08669	3128MJW71	X				2/9/2017	10/25/2017	10	10				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		305,172		Capital Gains/Losses		16,377,682		15,131,169		1,246,513					
		0		Other sales		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
1441	RUTH'S HOSPITALITY GROUP	783332109	X				6/19/2014	6/16/2017	39,135	21,896					17,239
1442	SL GREEN REALTY CORP CC	78440X101	X				8/24/2016	1/25/2017	2,058	2,143					-85
1443	SL GREEN REALTY CORP CC	78440X101	X				8/24/2016	2/9/2017	1,951	1,784					167
1444	SL GREEN REALTY CORP CC	78440X101	X				8/24/2016	2/9/2017	759	789					-30
1445	SL GREEN REALTY CORP CC	78440X101	X				2/27/2013	2/9/2017	2,276	1,711					565
1446	SL GREEN REALTY CORP CC	78440X101	X				12/17/2010	10/25/2017	20,234	13,462					6,772
1447	SL GREEN REALTY CORP CC	78440X101	X				2/27/2013	10/25/2017	863	733					130
1448	SLM CORP	7 750% 1/2	X				5/18/2017	12/18/2017	2,140	2,145					-5
1449	SLM CORP	7 750% 1/2	X				7/12/2017	12/18/2017	2,140	2,199					-59
1450	FHLMC POOL #G60440	3 500	X				6/7/2016	7/15/2017	30	30					-2
1451	FHLMC POOL #G60440	3 500	X				5/9/2016	7/15/2017	10	12					-2
1452	FHLMC POOL #G60440	3 500	X				3/8/2017	6/15/2017	0	0					0
1453	FHLMC POOL #G60440	3 500	X				1/18/2016	7/15/2017	14	16					-2
1454	FHLMC POOL #G60440	3 500	X				3/8/2017	6/15/2017	10	10					0
1455	FHLMC POOL #G60440	3 500	X				5/9/2016	7/15/2017	1,410	1,494					-84
1456	FHLMC POOL #G60440	3 500	X				1/18/2016	7/15/2017	0	0					0
1457	FHLMC POOL #G60440	3 500	X				1/18/2016	7/15/2017	0	0					0
1458	FHLMC POOL #G60440	3 500	X				10/15/2016	7/15/2017	34	36					-2
1459	FHLMC POOL #G60440	3 500	X				3/8/2017	7/15/2017	0	0					0
1460	FHLMC POOL #G60440	3 500	X				4/7/2017	7/15/2017	29	30					-1
1461	FHLMC POOL #G60440	3 500	X				3/8/2017	7/15/2017	0	0					0
1462	FHLMC POOL #G60440	3 500	X				2/15/2017	7/15/2017	27	28					-1
1463	FHLMC POOL #G60440	3 500	X				3/8/2017	7/15/2017	0	0					0
1464	FHLMC POOL #G60440	3 500	X				3/8/2017	7/15/2017	0	0					0
1465	FHLMC POOL #G60440	3 500	X				3/8/2017	7/15/2017	11	11					0
1466	FHLMC POOL #G60440	3 500	X				5/9/2016	8/15/2017	1,372	1,455					-83
1467	FHLMC POOL #G60440	3 500	X				6/7/2016	8/15/2017	28	29					-1
1468	GRAPHIC PACKAGING HLDG	388689101	X				7/17/2017	7/17/2017	46,209	45,621					588
1469	THE GREENBRIER COMPANY	393657101	X				8/25/2014	6/16/2017	14,432	21,722					-7,290
1470	THE GREENBRIER COMPANY	393657101	X				8/23/2016	6/16/2017	12,002	8,783					3,219
1471	THE GREENBRIER COMPANY	393657101	X				8/24/2016	6/16/2017	4,191	3,047					1,144
1472	THE GREENBRIER COMPANY	393657101	X				8/25/2016	6/16/2017	1,953	1,414					539
1473	HCA INC	5 875% 2/15	X				10/5/2016	10/17/2017	5,250	5,338					-88
1474	HACKETT GROUP INC	404609109	X				5/27/2015	6/16/2017	21,102	16,329					4,773
1475	HACKETT GROUP INC	404609109	X				5/28/2015	6/16/2017	3,873	2,873					850
1476	HEALTHSOUTH REHABILITATION	421924309	X				6/19/2014	6/16/2017	28,869	22,016					6,853
1477	HEALTHCARE TRUST OF AM	42225P501	X				5/12/2017	10/25/2017	9,537	9,834					-297
1478	GENERAL MILLS INC	370334104	X				11/13/2014	9/5/2017	11,588	11,018					570
1479	GENERAL MILLS INC	370334104	X				11/13/2014	11/17/2017	63,712	60,393					3,319
1480	HEALTHCARE TRUST OF AM	42225P501	X				7/17/2017	10/25/2017	2,014	2,051					-37
1481	HERITAGE INSURANCE HOLDINGS	42721J102	X				8/4/2016	6/16/2017	10,852	20,390					-9,538
1482	HERITAGE INSURANCE HOLDINGS	42721J102	X				4/22/2016	6/16/2017	10,069	10,576					-507
1483	HERTZ CORP	6 750% 4	X				12/1/2016	2/13/2017	1,995	2,130					-135
1484	HILTON GRAND VACATIONS	43283X105	X				5/11/2016	10/25/2017	5	5					0
1485	HILTON GRAND VACATIONS	43283X105	X				9/7/2016	10/25/2017	371	194					177
1486	HILTON GRAND VACATIONS	43283X105	X				10/25/2017	10/25/2017	423	232					191
1487	HILTON GRAND VACATIONS	43283X105	X				2/8/2016	10/25/2017	1,217	496					721
1488	HILTON GRAND VACATIONS	43283X105	X				12/21/2016	10/25/2017	351	351					192
1489	HILTON GRAND VACATIONS	43283X105	X				7/17/2017	10/25/2017	3,831	3,488					343
1490	HILTON WORLDWIDE HOLDINGS	43300A203	X				2/8/2016	10/25/2017	3,712	3,712					0
1491	HILTON WORLDWIDE HOLDINGS	43300A203	X				5/11/2016	10/25/2017	2,210	1,448					3,536
1492	HILTON WORLDWIDE HOLDINGS	43300A203	X				9/7/2016	10/25/2017	2,519	1,738					781
1493	HILTON WORLDWIDE HOLDINGS	43300A203	X				12/21/2016	10/25/2017	3,278	2,664					615
1494	HILTON WORLDWIDE HOLDINGS	43300A203	X				12/4/2017	10/25/2017	0	0					0
1495	SABINE PASS LIQUEFAC 5 62	785592AM8	X				10/12/2016	2/23/2017	2,158	2,160					-2
1496	SABINE PASS LIQUEFAC 5 62	785592AM8	X				10/12/2016	2/23/2017	2,168	2,160					8
1497	SALLY HOLDINGS/SALLY 5 74	79546VAJ5	X				10/5/2012	7/6/2017	1,029	1,068					-39
1498	SALLY HOLDINGS/SALLY 5 74	79546VAJ5	X				10/10/2012	7/6/2017	3,086	3,202					-118
1499	SANDERSON FARMS INC	800013104	X				12/6/2016	6/16/2017	36,576	25,112					11,464
1500	SANMINA CORP	801056102	X				6/19/2014	2/1/2017	6,243	3,544					2,699
1501	SANMINA CORP	801056102	X				6/19/2014	6/16/2017	31,158	16,322					12,836
1502	SAUL CTRS INC COM	804395101	X				2/10/2012	10/25/2017	996	570					426
1503	SAUL CTRS INC COM	804395101	X				2/16/2012	10/25/2017	1,993	1,193					-798
1504	SAUL CTRS INC COM	804395101	X				8/8/2012	10/25/2017	1,993	1,267					800
1505	SAUL CTRS INC COM	804395101	X				8/15/2012	10/25/2017	934	619					726
1506	SAUL CTRS INC COM	804395101	X				9/4/2012	10/25/2017	2,366	1,598					315
1507	SAUL CTRS INC COM	804395101	X				10/10/2012	10/25/2017	1,432	1,006					768
1508	SAUL CTRS INC COM	804395101	X				9/7/2016	10/25/2017	1,432	1,632					-426
1509	SCHLUMBERGER LTD	806857108	X				6/1/2016	9/5/2017	41,197	52,380					-1,138
1510	SELECT COMFORT CORP	81616X103	X				10/19/2015	1/18/2017	20,452	20,452					-7,001
1511	SELECT COMFORT CORP	81616X103	X				5/5/2016	1/18/2017	6,911	7,709					-798
1512	SELECT COMFORT CORP	81616X103	X				5/5/2016	1/18/2017	6,127	7,291					-1,164

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

Long Term CG Distributions		Amount		Totals												Net Gain or Loss	
Short Term CG Distributions		305,172		Capital Gains/Losses												Other sales	
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			
1585 SPRINT CORP 7.250%	85207UA65	X				1/10/2017	6/6/2017	2,275	2,145					130			
1586 SPRINT CORP 7.250%	85207UA65	X				1/10/2017	6/19/2017	3,351	3,218					133			
1587 STAG INDUSTRIAL INC	85254J102	X				9/7/2016	1/23/2017	919	951					-32			
1588 STAG INDUSTRIAL INC	85254J102	X				8/3/2016	1/23/2017	1,452	1,485					-33			
1589 STAG INDUSTRIAL INC	85254J102	X				8/3/2016	1/25/2017	2,031	2,079					-48			
1590 STAG INDUSTRIAL INC	85254J102	X				8/3/2016	2/17/2017	2,754	2,842					-88			
1591 STORE CAPITAL CORP	862121100	X				1/20/2014	10/25/2017	4,756	3,840					916			
1592 STORE CAPITAL CORP	862121100	X				8/3/2015	10/25/2017	1,471	1,285					186			
1593 STORE CAPITAL CORP	862121100	X				12/8/2015	10/25/2017	1,250	1,166					84			
1594 STORE CAPITAL CORP	862121100	X				3/22/2016	10/25/2017	4,535	4,769					-254			
1595 STORE CAPITAL CORP	862121100	X				4/14/2016	10/25/2017	1,324	1,431					-107			
1596 STORE CAPITAL CORP	862121100	X				5/11/2016	10/25/2017	2,427	2,609					-182			
1597 STORE CAPITAL CORP	862121100	X				6/8/2016	10/25/2017	1,103	1,197					-94			
1598 STORE CAPITAL CORP	862121100	X				9/7/2016	10/25/2017	1,790	2,192					-402			
1599 STORE CAPITAL CORP	862121100	X				10/25/2016	10/25/2017	1,912	2,199					-287			
1600 STORE CAPITAL CORP	862121100	X				8/13/2016	10/25/2017	2,770	3,288					-518			
1601 STORE CAPITAL CORP	862121100	X				2/17/2017	10/25/2017	2,035	2,002					33			
1602 STORE CAPITAL CORP	862121100	X				5/12/2017	10/25/2017	2,206	1,810					396			
1603 STRYKER CORP	863667101	X				1/24/2014	4/13/2017	56,191	39,489					16,702			
1604 FLMC POOL #G08669 4.00%	3128MJW71	X				1/5/1900	9/15/2017	0	0					0			
1605 FLMC POOL #G08669 4.00%	3128MJW71	X				12/30/2016	9/15/2017	0	0					0			
1606 FLMC POOL #G08669 4.00%	3128MJW71	X				8/31/2016	9/15/2017	0	0					0			
1607 FLMC POOL #G08669 4.00%	3128MJW71	X				12/30/2016	9/15/2017	0	0					0			
1608 FLMC POOL #G08669 4.00%	3128MJW71	X				7/12/2016	9/15/2017	1	1					0			
1609 FLMC POOL #G08669 4.00%	3128MJW71	X				3/4/2017	9/15/2017	0	0					0			
1610 FLMC POOL #G08669 4.00%	3128MJW71	X				8/31/2016	9/15/2017	1	1					0			
1611 FLMC POOL #G08669 4.00%	3128MJW71	X				4/15/2017	9/15/2017	65	69					-4			
1612 FLMC POOL #G08669 4.00%	3128MJW71	X				1/4/1900	9/15/2017	1	1					0			
1613 FLMC POOL #G08669 4.00%	3128MJW71	X				1/5/1900	9/15/2017	0	0					0			
1614 FLMC POOL #G08669 4.00%	3128MJW71	X				3/4/2017	9/15/2017	0	0					0			
1615 FLMC POOL #G08669 4.00%	3128MJW71	X				3/4/2017	9/15/2017	0	0					0			
1616 FLMC POOL #G08669 4.00%	3128MJW71	X				12/8/2016	9/15/2017	2	2					0			
1617 FLMC POOL #G08669 4.00%	3128MJW71	X				1/4/1900	9/15/2017	0	0					0			
1618 FLMC POOL #G08669 4.00%	3128MJW71	X				3/4/2017	9/15/2017	0	0					0			
1619 FLMC POOL #G08669 4.00%	3128MJW71	X				1/4/1900	9/15/2017	0	0					0			
1620 FLMC POOL #G08669 4.00%	3128MJW71	X				3/4/2017	9/15/2017	0	0					0			
1621 FLMC POOL #G08669 4.00%	3128MJW71	X				12/30/2016	9/15/2017	0	0					0			
1622 FLMC POOL #G08669 4.00%	3128MJW71	X				1/4/1900	9/15/2017	0	0					0			
1623 FLMC POOL #G08669 4.00%	3128MJW71	X				12/6/1900	9/15/2017	0	0					0			
1624 FLMC POOL #G08669 4.00%	3128MJW71	X				1/4/1900	9/15/2017	0	0					0			
1625 UNRECAPTURED SECTION 1	000000000	X				7/12/2015	12/1/2017	552	0					552			
1626 SECTION 1231 GAIN	000000000	X				7/12/2015	12/1/2017	9,633	0					9,633			
1627 ST GAIN FROM SALES	000000000	X				7/12/2017	12/1/2017	0	1,098					-1,098			
1628 LT GAIN FROM SALES	000000000	X				7/12/2015	12/1/2017	6,222	0					6,222			
1629 PARTNERSHIP UBI ADJUSTM	000000000	X				7/12/2015	12/1/2017	0	0					0			

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

		4,658	4,658	0
Description		Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income
1	OTHER TAXABLE INCOME	8,159	8,159	
2	METRO REAL ESTATE PARTNERS EXPENSE	-3,501	-3,501	

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

		1,400	0	0	1,400
Description		Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes (Cash Basis Only)
1	TAX PREP FEES	1,400			1,400

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

		63,690	0	0	63,690
Description		Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes (Cash Basis Only)
1	GRANT ADMIN FEES	63,690			63,690

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

		47,094	14,246	0	0
Description		Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
1	FOREIGN TAX WITHHELD	14,246	14,246		
2	PY EXCISE TAX DUE	10,147			
3	ESTIMATED EXCISE PAYMENTS	22,701			

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

		29,822	29,822	0	0
Description		Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
1	ADR FEES	191	191		
2	INVESTMENT MANAGEMENT FEES	23,601	23,601		
3	METRO REAL ESTATE PARTNERS EXPESNES	3,069	3,069		
4	FHLMC POOLED INCOME EXPENSE	2,961	2,961		

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				0	34,008,340
2	NATIONSTAR MORT/CAP 9.625% 5/01/19		0	4,152	4,115
3	STANDARD PACIFIC COR 8.375% 5/15/18		0	2,202	2,040
4	SABINE PASS LIQUEFAC 5.625% 3/01/25		0	4,741	5,515
5	LEVEL 3 FINANCING IN 5.375% 5/01/25		0	3,065	2,996
6	PULTEGROUP INC 5.500% 3/01/26		0	5,161	5,438
7	ANTERO RESOURCES COR 5.625% 6/01/2		0	5,140	5,200
8	RADIAN GROUP INC 7.000% 3/15/21		0	3,086	3,364
9	CENTURYLINK INC 7.500% 4/01/24		0	4,470	3,990
10	ISTAR INC 6.500% 7/01/21		0	3,938	4,155
11	ARAMARK SERVICES INC 5.125% 1/15/24		0	2,060	2,099
12	SPRINGLEAF FINANCE 8.250% 12/15/20		0	5,506	5,500
13	RANGE RESOURCES CORP 4.875% 5/15/2		0	4,708	4,825
14	UNITED RENTALS NORTH 5.875% 9/15/26		0	5,458	5,350
15	TRIBUNE MEDIA CO 5.875% 7/15/22		0	5,053	5,138
16	CHEMOURS CO 6.625% 5/15/23		0	3,868	4,230
17	VEREIT OPERATING PAR 4.875% 6/01/26		0	5,144	5,291
18	AMERIGAS PART/FIN CO 5.875% 8/20/26		0	5,202	5,150
19	MGIC INVESTMENT CORP 5.750% 8/15/23		0	6,242	6,562
20	MURPHY OIL CORP 6.875% 8/15/24		0	4,254	4,270
21	INTL LEASE FINANCE 8.250% 12/15/20		0	4,350	4,595
22	ALLY FINANCIAL INC		0	8,798	8,820
23	BLUE CUBE SPINCO IN 10.000% 10/15/25		0	4,808	4,800
24	CONCHO RESOURCES INC 4.375% 1/15/2		0	5,275	5,200
25	WESTERN DIGITAL COR 10.500% 4/01/24		0	4,755	4,635
26	NRG ENERGY INC 7.250% 5/15/26		0	4,410	4,355
27	GOODYEAR TIRE & RUBB 4.875% 3/15/27		0	5,000	5,119
28	T-MOBILE USA INC 5.375% 4/15/27		0	4,298	4,265
29	STARWOOD PROPERTY TR 5.000% 12/15/		0	4,185	4,150
30	AMC NETWORKS INC 4.750% 8/01/25		0	5,029	4,956
31	DIAMONDBACK ENERGY 5.375% 5/31/25		0	2,080	2,058
32	DIAMOND OFFSHORE DRI 7.875% 8/15/25		0	4,215	4,185
33	SOUTHWESTERN ENERGY 7.750% 10/01/		0	5,354	5,338
34	ISTAR INC 5.250% 9/15/22		0	5,098	5,031
35	MASCO CORP 5.950% 3/15/22		0	3,985	4,429
36	ROWAN COMPANIES INC 4.875% 6/01/22		0	9,552	9,425
37	SPRINT NEXTEL CORP 11.500% 11/15/21		0	4,650	4,830
38	IRON MOUNTAIN INC 5.750% 8/15/24		0	5,122	5,062
39	SESI LLC 7.125% 12/15/21		0	5,150	5,125
40	DAVITA INC 5.750% 8/15/22		0	4,295	4,115
41	AMERICAN AXLE & MFG 6.625% 10/15/22		0	3,109	3,112
42	HCA INC 5.875% 5/01/23		0	5,372	5,338
43	ROYAL CARIBBEAN CRUI 5.250% 11/15/22		0	6,435	6,589
44	PVH CORP 4.500% 12/15/22		0	4,948	5,112
45	CSC HOLDINGS LLC 6.750% 11/15/31		0	5,335	5,362
46	LAMAR MEDIA CORP 5.000% 5/01/23		0	6,020	6,180

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
47	GRAPHIC PACKAGING IN 4.750% 4/15/21		0	4,942	5,225
48	CCO HLDGS LLC/CAP CO 5.750% 1/15/24		0	4,738	5,138
49	TRANSOCEAN INC 6.800% 3/15/38		0	4,978	4,815
50	MGM RESORTS INTL 6.750% 10/01/20		0	5,450	5,400
51	CF INDUSTRIES INC 3.450% 6/01/23		0	3,975	3,945
52	EMC CORP 3.375% 6/01/23		0	4,840	4,821
53	NATIONSTAR MORT/CAP 6.500% 7/01/21		0	4,712	5,069
54	CLEAR CHANNEL WORLDW 6.500% 11/15/		0	4,628	5,075
55	NATIONSTAR MORT/CAP 6.500% 8/01/18		0	5,016	5,005
56	CNH CAPITAL LLC 3.625% 4/15/18		0	1,975	2,010
57	SLM CORP 5.500% 1/15/19		0	4,750	5,088
58	VERISIGN INC 4.625% 5/01/23		0	4,968	5,131
59	RITE AID CORP 6.750% 6/15/21		0	5,312	4,975
60	LEUCADIA NATIONAL CO 5.500% 10/18/23		0	4,012	4,305
61	STEEL DYNAMICS INC 5.250% 4/15/23		0	4,892	5,150
62	T-MOBILE USA INC 6.500% 1/15/24		0	5,380	5,300
63	T-MOBILE USA INC 6.125% 1/15/22		0	6,260	6,189
64	CROWN AMER/CAP CORP 4.500% 1/15/23		0	5,065	5,075
65	ALEXANDRIA REAL ESTATE		0	13,496	19,327
66	APARTMENT INVT & MGMT CO CL A		0	35,676	44,191
67	BOSTON PROPERTIES INC COM		0	13,111	20,545
68	CORPORATE OFFICE PROPERTIES COM		0	20,385	19,097
69	FIRST INDL RLTY TR INC COM		0	17,488	23,351
70	KILROY REALTY CORP COM		0	15,541	19,409
71	KIMCO RLTY CORP		0	15,602	15,300
72	MID AMERICA APARTMENT COM		0	47,763	46,157
73	PUBLIC STORAGE INC COM		0	6,062	12,958
74	VENTAS INC COM		0	22,490	21,964
75	SIMON PROPERTY GROUP INC		0	39,385	75,566
76	AVALONBAY CMNTYS INC		0	12,477	19,268
77	"HOST HOTELS & RESORTS, INC "		0	21,057	22,232
78	CROWN CASTLE INTL CORP		0	50,069	55,283
79	EQUINIX INC		0	37,982	58,012
80	CHESAPEAKE LODGING TRUST		0	13,409	13,084
81	PIEDMONT OFFICE REALTY TRU-A		0	18,432	18,767
82	CORESITE REALTY CORP		0	50,469	50,572
83	EXTRA SPACE STORAGE INC		0	39,403	47,748
84	AMERICAN CAMPUS CMNTYS INC		0	17,180	16,617
85	AMERICAN ASSETS TRUST INC		0	29,142	28,451
86	DIGITAL RLTY TR INC		0	20,980	19,477
87	GGP INC		0	29,776	36,792
88	RLJ LODGING TRUST		0	26,499	26,891
89	INVITATION HOMES INC		0	30,736	35,261
90	PROLOGIS INC		0	45,747	70,316
91	MEDICAL PPTYS TR INC		0	17,040	17,735
92	AMERICAN TOWER REIT		0	56,662	64,344

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	NATIONAL RETAIL PPTYS INC		0	24,914	26,396
94	EPR PROPERTIES		0	21,726	25,988
95	HCP INC		0	22,493	21,594
96	PHYSICIANS REALTY TRUST		0	12,412	12,305
97	UNITED MEXICAN STATE 3 500% 1/21/21		0	35,195	35,156
98	BANK OF AMERICA CORP 4 125% 1/22/24		0	33,544	34,034
99	GOLDMAN SACHS GROUP 4 000% 3/03/24		0	24,937	25,179
100	US TREASURY BOND 3 375% 5/15/44		0	53,128	53,863
101	US TREASURY NOTE 1 625% 7/31/19		0	58,162	56,791
102	US TREASURY NOTE 2 125% 9/30/21		0	69,308	67,042
103	US TREASURY BOND 3 000% 5/15/45		0	35,031	35,707
104	MCDONALD'S CORP 2 750% 12/09/20		0	32,981	32,332
105	TREAS INFL IND BD 1 000% 2/15/46		0	16,609	17,794
106	JPMORGAN CHASE & CO 4 400% 7/22/20		0	33,697	32,567
107	MICROSOFT CORP 4 250% 2/06/47		0	30,168	30,868
108	BP CAPITAL MARKETS 3 588% 4/14/27		0	33,217	34,151
109	ENTERPRISE PRODUCTS 5 700% 2/15/42		0	14,579	16,931
110	VR CITIGROUP INC 3 668% 7/24/28		0	25,215	25,364
111	VR MORGAN STANLEY 3 591% 7/22/28		0	17,040	17,156
112	GENERAL ELEC CAP COR 5 875% 1/14/38		0	23,492	24,571
113	VERIZON COMMUNICATIO 5 150% 9/15/23		0	34,720	34,492
114	FHLMC POOL #G08669 4 000% 9/01/45		0	93,947	92,596
115	FHLMC POOL #G60440 3 500% 3/01/46		0	106,704	104,193
116	FHLMC POOL #G08737 3 000% 11/01/46		0	140,103	140,242
117	FNMA POOL #BM2000 3 500% 5/01/47		0	94,011	93,265
118	FNMA POOL #BM1285 4 500% 5/01/47		0	73,826	72,382
119	LEGG MASON PART SMASH-C 937		0	232,091	237,466
120	LEGG MASON PART SMASH-M 936		0	422,531	424,566
121	AIR PRODUCTS AND CHEMICALS INC CO		0	72,315	82,040
122	APPLE COMPUTER INC COM		0	73,199	188,184
123	CISCO SYSTEMS INC		0	70,763	96,056
124	OUTFRONT MEDIA INC		0	18,384	18,235
125	FID ADV EMER MKTS INC- CL I 607		0	642,253	689,475
126	ISHARES RUSSELL 1000 VALUE		0	1,850,279	1,972,157
127	EATON VANCE GLOBAL MACRO - I		0	743,114	742,634
128	DODGE & COX INTL STOCK FD 1048		0	1,370,811	1,421,125
129	T ROWE PRICE INST EM MKT EQ 146		0	1,467,514	2,126,041
130	MFS VALUE FUND-CLASS I 893		0	1,371,000	1,428,980
131	GRAHAM ALT INV FD II BLEND CL 0 (RF)		0	546,213	576,558
132	T ROWE PR REAL ESTATE-I #432		0	1,076,328	1,074,206
133	T ROWE PRICE BLUE CHIP-I #429		0	900,000	1,198,129
134	PRINCIPAL MIDCAP BLEND FD-IN 4749		0	1,685,935	2,009,711
135	TEMPLETON EMER MKT S/C-ADV 626		0	541,001	762,343
136	COHEN & STEERS PR SEC&INC-I 2118		0	900,000	892,442
137	WF ADV SHORT-TERM BOND FUND-I3102		0	71,454	71,372
138	PARTNERS GROUP PRIVATE EQTY FD CL		0	957,009	1,930,603

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	T ROWE PRICE INST FLOAT RATE 170		0	28,697,608	34,008,340
140	ASGI CORBIN FUND 5% HOLDBACK		0	256,270	252,531
141	OAKMARK INTL SM CAP - INST #2888		0	29,188	29,188
142	ROBECO BP LNG/SHRT RES-INS		0	395,192	404,799
143	SKYBRIDGE MULTI-ADVISER HF LLC (RF)		0	427,876	505,532
144	NEUBERGER BERMAN LONG SH-INS #183		0	551,938	530,564
145	METRO REAL ESTATE PART IV-T LP \$250		0	1,176,178	1,282,823
146	JOHCM INTERNATIONAL SEL-I #180		0	136,625	127,344
147	GAI AGILITY INCOME FUND		0	1,372,520	1,686,380
148	CLOROX CO		0	884,458	897,201
149	COLGATE PALMOLIVE CO		0	64,414	71,693
150	CUMMINS INC		0	66,745	73,866
151	DANAHER CORP		0	57,774	75,779
152	WALT DISNEY CO		0	54,432	80,568
153	GILEAD SCIENCES INC		0	67,846	102,457
154	HOME DEPOT INC		0	50,509	47,139
155	ILLINOIS TOOL WORKS INC		0	74,833	144,232
156	INTEL CORP		0	51,818	94,437
157	JOHNSON & JOHNSON		0	42,540	57,100
158	KIMBERLY CLARK CORP COM		0	67,283	87,884
159	MICROSOFT CORP		0	63,686	67,932
160	NOVARTIS AG - ADR		0	84,989	197,683
161	OCCIDENTAL PETE CORP		0	90,070	89,417
162	PNC FINANCIAL SERVICES GROUP		0	49,017	55,613
163	ROCHE HOLDINGS LTD - ADR		0	77,626	127,552
164	SCHLUMBERGER LTD		0	62,371	52,707
165	STRYKER CORP		0	105,924	92,729
166	TJX COS INC NEW		0	49,087	83,149
167	TAIWAN SEMICONDUCTOR MANUFACTU		0	70,164	92,975
168	THERMO FISHER SCIENTIFIC INC		0	61,738	66,255
169	NEWELL RUBBERMAID INC		0	62,618	95,889
170	COSTCO WHOLESALE CORP		0	77,840	58,648
171	EOG RESOURCES, INC		0	62,872	103,297
172	UNITEDHEALTH GROUP INC		0	72,069	83,522
173	LABORATORY CRP OF AMER HLDGS		0	69,618	92,814
174	BLACKROCK INC		0	64,877	68,589
175	TIME WARNER INC		0	68,402	105,311
176	VERIZON COMMUNICATIONS		0	51,833	58,266
177	JPMORGAN CHASE & CO		0	67,836	73,149
178	US BANCORP DEL NEW		0	75,639	179,873
179	MEDTRONIC PLC		0	75,208	90,229
180	ACCENTURE PLC		0	65,897	69,687
181	3M CO		0	72,937	131,351
182	ALPHABET INC/CA		0	106,894	134,632
183	BIOGEN IDEC INC		0	98,010	188,559
184	FORTIVE CORP		0	47,239	60,210
			0	46,889	82,262

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	O'REILLY AUTOMOTIVE INC		0	28,697,608	34,008,340
186	TECHNIPFMC LTD		0	90,248	79,859
187	TRAVELERS COS INC		0	75,288	66,346
188	EATON CORP PLC		0	55,545	63,480
189	DISCOVER FINANCIAL SERVICES		0	116,059	120,174
190	VISA INC-CLASS A SHRS		0	105,967	137,148
191	AFFILIATED MANAGERS GROUP INC		0	63,785	162,935
192	ARROW ELECTRONICS INC		0	44,621	51,312
193	CIRRUS LOGIC INC		0	50,419	55,724
194	DST SYS INC COM		0	34,785	40,451
195	DRIL-QUIP INC COM		0	58,215	58,222
196	LITHIA MOTORS INC CL A COM		0	22,193	16,600
197	MANHATTAN ASSOCIATES, INC COM		0	40,824	49,866
198	METTLER-TOLEDO INTL INC		0	57,394	60,835
199	MINERALS TECHNOLOGIES INC COM		0	14,275	26,639
200	NVR INC COM		0	43,452	40,208
201	OXFORD INDS INC		0	28,688	59,640
202	REGAL BELOIT CORP		0	25,943	31,580
203	ROBERT HALF INTL INC		0	34,015	33,244
204	SNAP ON INC		0	28,266	31,824
205	TUPPERWARE BRANDS CORPORATION		0	16,457	19,347
206	UNITED RENTAL INC COM		0	35,950	36,115
207	WABASH NATL CORP		0	18,535	66,529
208	TREX COMPANY INC		0	38,789	40,102
209	PAYCOM SOFTWARE INC		0	12,625	27,531
210	UNITED THERAPEUTICS CORP DEL		0	41,875	47,314
211	LENNOX INTERNATIONAL INC		0	32,573	45,569
212	TENNECO INC		0	17,179	31,864
213	SERVISFIRST BANCSHARES INC COM		0	40,069	39,222
214	EURONET WORLDWIDE INC		0	13,757	23,489
215	ALIGN TECHNOLOGY INC		0	58,410	50,983
216	KLX INC		0	29,452	63,102
217	BIG LOTS INC		0	39,697	54,941
218	AMERISOURCEBERGEN CORP		0	26,465	40,428
219	FOOT LOCKER INC		0	15,543	37,646
220	INTER PARFUMS INC		0	29,639	21,377
221	HAWAIIAN HOLDINGS INC		0	39,223	48,751
222	AMERICAN EQUITY INVT LIFE HLDG		0	44,291	35,347
223	WALKER & DUNLOP INC		0	43,001	47,908
224	ILG INC		0	28,068	31,730
225	ORMAT TECHNOLOGIES INC		0	27,748	52,318
226	NUTRI SYS INC		0	31,113	32,108
227	ATLAS AIR INC		0	36,398	36,241
228	UBIQUITI NETWORKS INC		0	34,172	33,430
229	INNOSPEC INC		0	48,790	61,716
230	EMERGENT BIOSOLUTIONS INC		0	46,889	51,467
			0	36,240	35,782

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	IPG PHOTONICS CORP		0	24,490	34,008,340
232	GLOBUS MEDICAL INC - A		0	37,818	51,177
233	DISCOVERY COMMUNICATIONS INC		0	21,090	64,116
234	MEDICAL PPTYS TR INC		0	37,210	20,769
235	POTLATCH HLDGS INC		0	20,210	41,616
236	CORE LABORATORIES N V COM		0	25,570	19,261
237	ABAXIS INC		0	60,178	26,511
238	APTARGROUP INC		0	29,395	58,780
239	ASPEN TECHNOLOGY INC COM		0	59,183	29,594
240	COPART INC COM		0	78,244	71,430
241	FACTSET RESH SYS INC COM		0	53,771	108,061
242	GRACO INC		0	61,107	61,298
243	HENRY JACK & ASSOC INC COM		0	41,167	73,528
244	MANHATTAN ASSOCIATES, INC COM		0	24,633	46,199
245	RLI CORP COM		0	22,963	26,108
246	TORO CO		0	40,060	24,446
247	TELEDYNE TECHNOLOGIES INC		0	77,197	36,137
248	OLD DOMINION FREIGHT LINES INC		0	71,818	107,060
249	PRICESMART INC		0	40,551	100,241
250	PRIMERICA INC		0	84,725	40,984
251	RIGHTMOVE PLC-UNSP ADR		0	78,044	114,853
252	MARKETAXESS HLDGS INC		0	65,450	89,062
253	RBC BEARINGS INC		0	46,935	63,955
254	POOL CORPORATION		0	63,521	56,754
255	HFF INC		0	60,240	68,455
256	WABCO HOLDINGS INC		0	74,470	88,865
257	ARTISAN PARTNERS ASSET MANAGEM		0	42,588	88,396
258	CDW CORP/DE		0	88,994	57,038
259	FOX FACTORY HOLDING CORP		0	47,027	99,996
260	AUTOHOME INC-ADR		0	111,561	56,799
261	ICAHN ENTERPRISES/FI 6.000% 8/01/20		0	6,389	165,103
262	LENNAR CORP 4.500% 6/15/19		0	4,110	6,171
263	TELEFLEX INC 4.625% 11/15/27		0	5,106	4,090
264	HCA INC 3.750% 3/15/19		0	5,069	5,043
265	CSC HOLDINGS INC 7.625% 7/15/18		0	5,390	5,044
266	KENNEDY-WILSON INC 5.875% 4/01/24		0	5,225	5,112
267	CENTENE CORP 4.750% 5/15/22		0	5,162	5,162
268	LKQ CORP 4.750% 5/15/23		0	4,092	5,188
269	ANTERO RESOURCES FIN 5.375% 11/01/2		0	4,832	4,090
270	DAVITA HEALTHCARE PA 5.125% 7/15/24		0	5,040	5,125
271	ISTAR FINANCIAL INC 5.000% 7/01/19		0	4,765	5,050
272	ENSCO PLC 5.750% 10/01/44		0	4,635	5,025
273	AES CORPORATION 8.000% 6/01/20		0	2,331	4,110
274	EQUINIX INC 5.750% 1/01/25		0	6,262	2,240
275	CDW LLC/DW FINANCE 5.500% 12/01/24		0	5,438	6,368
276	CONSOL ENERGY INC 5.875% 4/15/22		0	4,350	5,438
276	CONSOL ENERGY INC 5.875% 4/15/22		0	4,350	6,128

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	CBS OUTDOOR AMERS CA 5 625% 2/15/2		0	5,234	5,288
278	LEVEL 3 COMMUNICATIO 5 750% 12/01/22		0	5,144	5,020
279	AMSURG CORP 5 625% 7/15/22		0	5,105	5,050
280	AES CORP/VA 5 500% 4/15/25		0	5,252	5,250
281	PRECISION DRILLING 5 250% 11/15/24		0	4,735	4,712
282	LENNAR CORP 4 750% 5/30/25		0	4,901	5,194
283	DISH DBS CORP 7 875% 9/01/19		0	4,290	4,280
284	BOYD GAMING CORP 6 875% 5/15/23		0	5,150	5,300
285	BERRY PLASTICS CORP 5 125% 7/15/23		0	4,635	5,200
286	TRI POINTE HOLDINGS 5 875% 6/15/24		0	4,160	4,270
287	SBA COMMUNICATIONS 4 875% 7/15/22		0	1,995	2,055
288	SEAGATE HDD CAYMAN 4 750% 1/01/25		0	4,802	4,910
289	NRG YIELD OPERATING 5 375% 8/15/24		0	5,122	5,175
290	SUMMIT MATERIALS LLC 6.125% 7/15/23		0	5,120	5,200
291	AECOM 5 875% 10/15/24		0	5,452	5,416
292	ZAYO GROUP LLC/ZAYO 6 000% 4/01/23		0	4,130	4,166
293	BALL CORP 4 375% 12/15/20		0	5,119	5,175
294	DONALDSON CO INC		0	40,681	42,440
295	DRIL-QUIP INC COM		0	67,073	66,875

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

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

1	MUTUAL FUND TIMING DIFFERENCE ADDITION	1	55,986
2	COST BASIS ADJUSTMENT	2	1,678
3	Total	3	57,664

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

1	MUTUAL FUND TIMING SUBTRACTION	1	89,707
2	Total	2	89,707

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

Long Term CG Distributions		Short Term CG Distributions		Amount		305,172		0		16,072,510		0		15,096		15,152,223		935,383		0		Excess of FMV Over Adjusted Basis		0		935,383		0		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 12/31/16	Adjusted Basis as of 12/31/16	Excess of FMV Over Adjusted Basis	Gains Minus Excess FMV Over Adj. Basis or Losses																		
70 FHLIC POOL #G08659 4 000	3128MJW71		8/8/2016	6/15/2017	1		0	1	0	0	0	0	0																		
71 FHLIC POOL #G08659 4 000	3128MJW71		8/8/2016	6/15/2017	1		0	1	0	0	0	0	0																		
72 FHLIC POOL #G08659 4 000	3128MJW71		12/1/2016	6/15/2017	1		0	2	-1	0	0	0	-1																		
73 FHLIC POOL #G08659 4 000	3128MJW71		12/1/2016	6/15/2017	1		0	1	0	0	0	0	0																		
74 FHLIC POOL #G08659 4 000	3128MJW71		11/15/2016	6/15/2017	69		0	74	-5	0	0	0	-5																		
75 FHLIC POOL #G08659 4 000	3128MJW71		12/1/2016	6/15/2017	2		0	2	0	0	0	0	0																		
76 FHLIC POOL #G08659 4 000	3128MJW71		12/1/2016	6/15/2017	2		0	2	0	0	0	0	0																		
77 FHLIC POOL #G08659 4 000	3128MJW71		1/31/2017	6/15/2017	0		0	0	0	0	0	0	0																		
78 FHLIC POOL #G08659 4 000	3128MJW71		1/31/2017	6/15/2017	1		0	2	-1	0	0	0	-1																		
79 FHLIC POOL #G08659 4 000	3128MJW71		12/1/2016	6/15/2017	0		0	0	0	0	0	0	0																		
80 FHLIC POOL #G08659 4 000	3128MJW71		12/1/2016	6/15/2017	1		0	1	0	0	0	0	0																		
81 FHLIC POOL #G08659 4 000	3128MJW71		12/1/2016	6/15/2017	0		0	0	0	0	0	0	0																		
82 FHLIC POOL #G08659 4 000	3128MJW71		1/21/2017	6/15/2017	0		0	0	0	0	0	0	0																		
83 FHLIC POOL #G08659 4 000	3128MJW71		12/1/2016	6/15/2017	40		0	45	-5	0	0	0	-5																		
84 FHLIC POOL #G08659 4 000	3128MJW71		1/31/2017	6/15/2017	0		0	0	0	0	0	0	0																		
85 FHLIC POOL #G08659 4 000	3128MJW71		2/9/2017	6/15/2017	0		0	0	0	0	0	0	0																		
86 FHLIC POOL #G08659 4 000	3128MJW71		2/15/2017	6/15/2017	54		0	58	-4	0	0	0	-4																		
87 FHLIC POOL #G08659 4 000	3128MJW71		2/9/2017	6/15/2017	0		0	0	0	0	0	0	0																		
88 FHLIC POOL #G08659 4 000	3128MJW71		1/31/2017	6/15/2017	0		0	0	0	0	0	0	0																		
89 FHLIC POOL #G08659 4 000	3128MJW71		1/21/2017	6/15/2017	1		0	1	0	0	0	0	0																		
90 FHLIC POOL #G08659 4 000	3128MJW71		2/9/2017	6/15/2017	1		0	1	0	0	0	0	0																		
91 FHLIC POOL #G08659 4 000	3128MJW71		2/9/2017	6/15/2017	15		0	16	-1	0	0	0	-1																		
92 FHLIC POOL #G08659 4 000	3128MJW71		2/9/2017	6/15/2017	0		0	0	0	0	0	0	0																		
93 FHLIC POOL #G08659 4 000	3128MJW71		2/9/2017	6/15/2017	0		0	0	0	0	0	0	0																		
94 FHLIC POOL #G08659 4 000	3128MJW71		2/9/2017	6/15/2017	0		0	0	0	0	0	0	0																		
95 FHLIC POOL #G08659 4 000	3128MJW71		1/21/2017	6/15/2017	1		0	1	0	0	0	0	0																		
96 FHLIC POOL #G08659 4 000	3128MJW71		1/31/2017	6/15/2017	27		0	31	-4	0	0	0	-4																		
97 FHLIC POOL #G08659 4 000	3128MJW71		8/8/2016	6/15/2017	2		0	3	-1	0	0	0	-1																		
98 FHLIC POOL #G08659 4 000	3128MJW71		8/8/2016	6/15/2017	1		0	1	0	0	0	0	0																		
99 FHLIC POOL #G08659 4 000	3128MJW71		8/8/2016	6/15/2017	1		0	1	0	0	0	0	0																		
100 FHLIC POOL #G08659 4 000	3128MJW71		1/21/2017	6/15/2017	1		0	1	0	0	0	0	0																		
101 FHLIC POOL #G08659 4 000	3128MJW71		1/21/2017	6/15/2017	1		0	1	0	0	0	0	0																		
102 FHLIC POOL #G08659 4 000	3128MJW71		1/21/2017	6/15/2017	1		0	1	0	0	0	0	0																		
103 FHLIC POOL #G08659 4 000	3128MJW71		11/15/2016	6/15/2017	69		0	74	-5	0	0	0	-5																		
104 FHLIC POOL #G08659 4 000	3128MJW71		1/21/2017	6/15/2017	0		0	0	0	0	0	0	0																		
105 FHLIC POOL #G08659 4 000	3128MJW71		1/21/2017	6/15/2017	2		0	2	0	0	0	0	0																		
106 FHLIC POOL #G08659 4 000	3128MJW71		1/31/2017	6/15/2017	0		0	0	0	0	0	0	0																		
107 FHLIC POOL #G08659 4 000	3128MJW71		1/31/2017	6/15/2017	1		0	2	-1	0	0	0	-1																		
108 DDR CORP	23317H102		3/31/2017	10/25/2017	2,514		0	3,883	-1,369	0	0	0	-1,369																		
109 D R HORTON INC 4 000%	2331ABK4		3/4/2015	12/25/2017	5,181		0	5,082	119	0	0	0	119																		
110 CUBESMART	229663109		3/23/2012	10/25/2017	2,067		0	932	1,135	0	0	0	1,135																		
111 CUBESMART	229663109		4/9/2012	10/25/2017	2,145		0	972	1,173	0	0	0	1,173																		
112 CUBESMART	229663109		4/10/2012	10/25/2017	2,377		0	1,048	1,329	0	0	0	1,329																		
113 CUBESMART	229663109		6/21/2012	10/25/2017	2,222		0	954	1,268	0	0	0	1,268																		
114 CUBESMART	229663109		8/8/2012	10/25/2017	1,499		0	695	804	0	0	0	804																		
115 CUBESMART	229663109		9/12/2012	10/25/2017	1,705		0	856	849	0	0	0	849																		
116 CUBESMART	229663109		10/5/2016	10/25/2017	672		0	728	-56	0	0	0	-56																		
117 CUMMINS INC	231021106		6/19/2014	9/52/2017	802		0	699	103	0	0	0	103																		
118 DISH DBS CORP 5 8 5%	25470XAJ4		3/6/2014	10/19/2017	1,036		0	1,061	-25	0	0	0	-25																		
119 DISH DBS CORP 5 8 5%	25470XAJ4		3/6/2014	10/24/2017	3,082		0	3,184	-102	0	0	0	-102																		
120 DORMAN PRODUCTS INC	258278100		3/2/2017	7/12/2017	39,662		0	42,373	-2,711	0	0	0	-2,711																		
121 DUKE REALTY CORPORATIO	264411505		4/10/2013	10/25/2017	17,256		0	10,479	6,777	0	0	0	6,777																		
122 DUKE REALTY CORPORATIO	264411505		5/11/2016	10/25/2017	2,039		0	1,649	390	0	0	0	390																		
123 DUKE REALTY CORPORATIO	264411505		7/6/2016	10/25/2017	2,440		0	2,262	178	0	0	0	178																		
124 DUKE REALTY CORPORATIO	264411505		10/5/2016	10/25/2017	4,450		0	4,009	441	0	0	0	441																		
125 DUKE REALTY CORPORATIO	264411505		10/25/2016	10/25/2017	2,383		0	2,166	217	0	0	0	217																		
126 EOG RESOURCES INC	26875P101		11/24/2014	11/9/2017	9,901		0	9,361	540	0	0	0	540																		
127 EOG RESOURCES INC	26875P101		11/24/2014	9/52/2017	9,121		0	10,557	-1,436	0	0	0	-1,436																		
128 EOG RESOURCES INC	26875P101		11/24/2014	9/52/2017	31,925		0	35,156	-3,231	0	0	0	-3,231																		
129 EPR PROPERTIES	26884U109		3/22/2012	11/28/2017	19,110		0	20,531	-1,421	0	0	0	-1,421																		
130 EATON VANCE GLCEAL MAC	27923728		9/1/2017	10/20/2017	250,000		0	248,908	1,092	0	0	0	1,092																		
131 EDGEWELL PERSONAL CARE	28035Q102		8/18/2017	12/21/2017	34,147		0	41,902	-7,755	0	0	0	-7,755																		
132 EDUCATION REALTY TRUST	28140H203		9/7/2016	6/22/2017	1,409		0	1,564	-175	0	0	0	-175																		
133 EDUCATION REALTY TRUST	28140H203		4/10/2016	6/22/2017	2,658		0	2,653	5	0	0	0	5																		
134 EDUCATION REALTY TRUST	28140H203		9/10/2014	7/17/2017	2,133		0	1,743	390	0	0	0	390																		
135 FHLIC POOL #G08659 4 000	3128MJW71		4/11/2016	9/15/2017	68		0	73	-5	0	0	0	-5																		
136 FHLIC POOL #G08659 4 000	3128MJW71		6/8/2016	9/15/2017	68		0	73	-5	0	0	0	-5																		
137 FHLIC POOL #G08659 4 000	3128MJW71		7/13/2016	9/15/2017	74		0	80	-6	0	0	0	-6																		
138 FHLIC POOL #G08659 4 000	3128MJW71		8/9/2016	9/15/2017	20		0	21	-1	0	0	0	-1																		

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

Long Term CG Distributions						Amount		Short Term CG Distributions						
						305,172	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	
139 CUMMINS INC	231021106		10/31/2014	9/6/2017	4,970			0	4,923	0	447	0	447	
140 CUMMINS INC	231021106		11/24/2014	9/6/2017	33,350			0	30,807	0	2,543	0	2,543	
141 CUMMINS INC	231021106		9/6/2014	9/6/2017	1,603			0	1,502	0	101	0	101	
142 CUMMINS INC	231021106		8/6/2014	9/6/2017	4,329			0	3,772	0	557	0	557	
143 DCT INDUSTRIAL TRUST INC	233153204		10/17/2017	10/25/2017	6,009			0	6,125	-116	-1,808	0	-1,808	
144 DDR CORP	23317H102		3/15/2017	10/25/2017	2,940			0	4,748	-1,808	-3	0	-3	
145 FHLMC POOL #G08669	4 000		7/13/2016	8/15/2017	46			0	49	0	0	0	0	
146 FHLMC POOL #G08669	4 000		8/8/2016	8/15/2017	12			0	13	-1	0	0	-1	
147 FHLMC POOL #G08669	4 000		6/8/2016	8/15/2017	1			0	1	0	0	0	0	
148 FHLMC POOL #G08669	4 000		4/11/2016	8/15/2017	17			0	19	-2	0	0	-2	
149 FHLMC POOL #G08669	4 000		11/9/2015	8/15/2017	27			0	30	-3	0	0	-3	
150 DST SYS INC COM	233326107		5/9/2016	12/5/2017	34,566			0	36,614	-2,048	0	0	-2,048	
151 DANAEHR CORP	235851102		11/24/2014	9/6/2017	3,737			0	2,867	870	0	0	870	
152 DANAEHR CORP	235851102		11/13/2014	9/6/2017	42,931			0	32,421	10,510	0	0	10,510	
153 DEAN FOODS CO	242370203		7/21/2015	6/16/2017	23,546			0	23,672	-126	0	0	-126	
154 DELUXE CORP	248019101		3/30/2015	2/16/2017	24,553			0	22,498	2,055	0	0	2,055	
155 DELUXE CORP	248019101		4/23/2015	2/16/2017	973			0	880	93	0	0	93	
156 DELUXE CORP	248019101		6/19/2014	3/17/2017	28,560			0	21,860	6,700	0	0	6,700	
157 DELUXE CORP	248019101		4/23/2015	4/13/2017	9,031			0	9,005	46	0	0	46	
158 DENNY'S CORP	248019101		5/21/2015	4/13/2017	9,732			0	9,500	232	0	0	232	
159 DENNY'S CORP	24869P104		4/15/2015	6/16/2017	22,594			0	23,286	-692	0	0	-692	
160 WALT DISNEY CO	254687106		10/31/2014	9/6/2017	8,268			0	7,373	895	0	0	895	
161 WALT DISNEY CO	254687106		11/24/2014	9/6/2017	59,818			0	53,127	6,691	0	0	6,691	
162 DISCOVER FINANCIAL SERV	254709108		6/3/2016	1/20/2017	67,079			0	53,503	13,576	0	0	13,576	
163 DISCOVER FINANCIAL SERV	254709108		6/3/2016	9/6/2017	40,960			0	39,176	1,784	0	0	1,784	
164 DISH DBS CORP	25470XAJ4		4/24/2014	5/23/2017	1,060			0	1,082	-22	0	0	-22	
165 DISH DBS CORP	25470XAJ4		4/23/2014	5/23/2017	1,060			0	1,082	-20	0	0	-20	
166 DISH DBS CORP	25470XAJ4		4/23/2014	5/23/2017	3,180			0	3,240	-60	0	0	-60	
167 DISH DBS CORP	25470XAJ4		4/23/2014	10/19/2017	1,036			0	1,080	-44	0	0	-44	
168 FHLMC POOL #G08669	4 000		11/9/2015	8/15/2017	1,193			0	1,266	-73	0	0	-73	
169 FHLMC POOL #G08669	4 000		4/11/2016	8/15/2017	42			0	45	-3	0	0		

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

Long Term CG Distributions										Amount				
Short Term CG Distributions										305,172	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	Excess FMV Over Adj Basis or Losses
208	FHLMC POOL #G08669 4 000	3128MJW71		1/5/1900	7/15/2017	0		0	0	0	0	0	0	0
209	FHLMC POOL #G08669 4 000	3128MJW71		12/30/2016	7/15/2017	0		0	0	0	0	0	0	0
210	FHLMC POOL #G08669 4 000	3128MJW71		8/31/2016	7/15/2017	0		0	0	0	0	0	0	0
211	FHLMC POOL #G08669 4 000	3128MJW71		12/30/2016	7/15/2017	0		0	0	0	0	0	0	0
212	FHLMC POOL #G08669 4 000	3128MJW71		7/1/2016	7/15/2017	1		0	1	0	0	0	0	0
213	AVALONBAY CMNTYS INC	053484101		10/25/2016	10/25/2017	1,623		0	1,504	119	0	0	0	119
214	AVALONBAY CMNTYS INC	053484101		10/17/2017	10/25/2017	2,704		0	2,690	14	0	0	0	14
215	AVALONBAY CMNTYS INC	053484101		5/29/2013	10/25/2017	9,195		0	6,780	2,415	0	0	0	2,415
216	BP CAPITAL MARKETS 3 588	055650DM7		3/30/2017	10/25/2017	17,494		0	17,112	382	0	0	0	382
217	BANK OF AMERICA CORP 4 1	06051GFB0		9/21/2017	10/25/2017	11,682		0	11,738	-56	0	0	0	-56
218	BANK OF AMERICA CORP 4 1	06051GFB0		10/15/2015	10/25/2017	4,248		0	4,193	55	0	0	0	55
219	BIODEN INC	09062X103		5/9/2016	9/5/2017	39,840		0	31,492	8,348	0	0	0	8,348
220	BIOTELEMETRY INC	090672106		5/28/2015	2/12/2017	3,178		0	1,342	1,836	0	0	0	1,836
221	BIOTELEMETRY INC	090672106		5/28/2015	3/23/2017	2,871		0	1,070	1,801	0	0	0	1,801
222	BIOTELEMETRY INC	090672106		5/27/2015	3/23/2017	418		0	155	263	0	0	0	263
223	BIOTELEMETRY INC	090672106		5/27/2015	6/16/2017	35,293		0	12,046	23,247	0	0	0	23,247
224	BIOERATIV INC	09075E100		5/9/2016	2/23/2017	25		0	21	4	0	0	0	4
225	FHLMC POOL #G08669 4 000	3128MJW71		2/9/2017	8/15/2017	1		0	1	0	0	0	0	0
226	FHLMC POOL #G08669 4 000	3128MJW71		1/3/1900	8/15/2017	0		0	0	0	0	0	0	0
227	FHLMC POOL #G08669 4 000	3128MJW71		2/9/2017	8/15/2017	0		0	0	0	0	0	0	0
228	FHLMC POOL #G08669 4 000	3128MJW71		12/5/1900	8/15/2017	0		0	0	0	0	0	0	0
229	FHLMC POOL #G08669 4 000	3128MJW71		12/5/1900	8/15/2017	0		0	0	0	0	0	0	0
230	FHLMC POOL #G08669 4 000	3128MJW71		8/31/2016	8/15/2017	0		0	0	0	0	0	0	0
231	FHLMC POOL #G08669 4 000	3128MJW71		8/31/2016	8/15/2017	0		0	0	0	0	0	0	0
232	FHLMC POOL #G08669 4 000	3128MJW71		8/5/2016	8/15/2017	1		0	1	0	0	0	0	0
233	FHLMC POOL #G08669 4 000	3128MJW71		1/4/1900	8/15/2017	0		0	0	0	0	0	0	0
234	FHLMC POOL #G08669 4 000	3128MJW71		3/4/2017	8/15/2017	0		0	0	0	0	0	0	0
235	FHLMC POOL #G08669 4 000	3128MJW71		12/2/2015	8/15/2017	0		0	0	0	0	0	0	0
236	FHLMC POOL #G08669 4 000	3128MJW71		12/6/1900	8/15/2017	0		0	0	0	0	0	0	0
237	FHLMC POOL #G08669 4 000	3128MJW71		12/5/1900	8/15/2017	0		0	0	0	0	0	0	0
238	FHLMC POOL #G08669 4 000	3128MJW71		7/1/2016	8/15/2017	0		0	0	0	0	0	0	0
239	FHLMC POOL #G08669 4 000	3128MJW71		1/5/1900	8/15/2017	0		0	0	0	0	0	0	0
240	FHLMC POOL #G08669 4 000	3128MJW71		12/30/2016	8/15/2017	0		0	0	0	0	0	0	0
241	FHLMC POOL #G08669 4 000	3128MJW71		8/31/2016	8/15/2017	0		0	0	0	0	0	0	0
242	FHLMC POOL #G08669 4 000	3128MJW71		12/30/2016	8/15/2017	0		0	0	0	0	0	0	0
243	FHLMC POOL #G08669 4 000	3128MJW71		7/1/2016	8/15/2017	1		0	1	0	0	0	0	0
244	FHLMC POOL #G08669 4 000	3128MJW71		8/31/2016	8/15/2017	0		0	0	0	0	0	0	0
245	FHLMC POOL #G08669 4 000	3128MJW71		4/15/2017	8/15/2017	41		0	43	-2	0	0	0	-2
246	FHLMC POOL #G08669 4 000	3128MJW71		1/4/1900	8/15/2017	1		0	1	0	0	0	0	0
247	FHLMC POOL #G08669 4 000	3128MJW71		1/5/1900	8/15/2017	0		0	0	0	0	0	0	0
248	FHLMC POOL #G08669 4 000	3128MJW71		3/4/2017	8/15/2017	0		0	0	0	0	0	0	0
249	FHLMC POOL #G08669 4 000	3128MJW71		3/4/2017	8/15/2017	0		0	0	0	0	0	0	0
250	FHLMC POOL #G08669 4 000	3128MJW71		12/8/2016	8/15/2017	1		0	1	0	0	0	0	0
251	FHLMC POOL #G08669 4 000	3128MJW71		1/4/1900	8/15/2017	0		0	0	0	0	0	0	0
252	FHLMC POOL #G08669 4 000	3128MJW71		3/4/2017	8/15/2017	0		0	0	0	0	0	0	0
253	FHLMC POOL #G08669 4 000	3128MJW71		7/13/2016	7/15/2017	54		0	59	-5	0	0	0	-5
254	FHLMC POOL #G08669 4 000	3128MJW71		8/8/2016	7/15/2017	15		0	16	-1	0	0	0	-1
255	FHLMC POOL #G08669 4 000	3128MJW71		6/8/2016	7/15/2017	21		0	22	-1	0	0	0	-1
256	FHLMC POOL #G08669 4 000	3128MJW71		4/11/2016	7/15/2017	32		0	36	-4	0	0	0	-4
257	FHLMC POOL #G08669 4 000	3128MJW71		1/9/2015	7/15/2017	32		0	36	-4	0	0	0	-4
258	FHLMC POOL #G08669 4 000	3128MJW71		8/8/2016	7/15/2017	32		0	36	-4	0	0	0	-4
259	FHLMC POOL #G08669 4 000	3128MJW71		8/8/2016	7/15/2017	3		0	3	0	0	0	0	0
260	FHLMC POOL #G08669 4 000	3128MJW71		8/8/2016	7/15/2017	1		0	2	-1	0	0	0	-1
261	FHLMC POOL #G08669 4 000	3128MJW71		8/8/2016	7/15/2017	1		0	1	0	0	0	0	0
262	FHLMC POOL #G08669 4 000	3128MJW71		12/7/2016	7/15/2017	2		0	2	0	0	0	0	0
263	FHLMC POOL #G08669 4 000	3128MJW71		11/15/2016	7/15/2017	82		0	87	-5	0	0	0	-5
264	FHLMC POOL #G08669 4 000	3128MJW71		9/7/2016	10/25/2017	3,172		0	2,912	260	0	0	0	260
265	ALEXANDRIA REAL ESTATE 5 1527/1109	015271109		8/13/2016	10/25/2017	3,050		0	2,654	396	0	0	0	396
266	ALEXANDRIA REAL ESTATE 5 1527/1109	015271109		7/17/2017	10/25/2017	1,098		0	1,082	16	0	0	0	16
267	ALEXANDRIA REAL ESTATE 5 1527/1109	015271109		8/10/2017	10/25/2017	5,002		0	4,916	86	0	0	0	86
268	ALEXANDRIA REAL ESTATE 5 1527/1109	015271109		10/17/2017	10/25/2017	2,806		0	2,846	-40	0	0	0	-40
269	ALEXANDRIA REAL ESTATE 5 1527/1109	015271109		7/6/2016	10/25/2017	1,464		0	1,254	210	0	0	0	210
270	ALEXANDRIA REAL ESTATE 5 1527/1109	015271109		3/1/2017	9/12/2017	21,039		0	11,926	9,113	0	0	0	9,113
271	ALLY FINANCIAL INC 5 1259	02005NAV2		1/8/2015	3/30/2017	2,055		0	2,050	5	0	0	0	5
272	ALLY FINANCIAL INC 5 1259	02005NAV2		3/4/2017	5/15/2017	0		0	0	0	0	0	0	0
273	FHLMC POOL #G08669 4 000	3128MJW71		1/4/1900	5/15/2017	0		0	0	0	0	0	0	0
274	FHLMC POOL #G08669 4 000	3128MJW71		3/4/2017	5/15/2017	0		0	0	0	0	0	0	0
275	FHLMC POOL #G08669 4 000	3128MJW71		12/30/2016	5/15/2017	0		0	0	0	0	0	0	0
276	FHLMC POOL #G08669 4 000	3128MJW71		12/30/2016	5/15/2017	0		0	0	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	
																				305,172	
																				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								
277 FHLMC POOL #G08669 4 000	3128MJW71		1/26/1900	5/15/2017	0		0	0	0	0	0	0	935,383								
278 FHLMC POOL #G08669 4 000	3128MJW71		1/4/1900	5/15/2017	0		0	0	0	0	0	0	0								
279 FHLMC POOL #G08669 4 000	3128MJW71		3/4/2017	5/15/2017	0		0	0	0	0	0	0	0								
280 FHLMC POOL #G08669 4 000	3128MJW71		12/30/2016	5/15/2017	0		0	0	-1	0	0	0	0								
281 FHLMC POOL #G08669 4 000	3128MJW71		12/2/2015	5/15/2017	13		0	15	-2	0	0	0	-2								
282 FHLMC POOL #G08669 4 000	3128MJW71		3/10/2017	5/15/2017	1		0	1	0	0	0	0	0								
283 FHLMC POOL #G08669 4 000	3128MJW71		1/9/2015	6/15/2017	1,192		0	1,265	-73	0	0	0	-73								
284 FHLMC POOL #G08669 4 000	3128MJW71		4/11/2016	6/15/2017	42		0	45	-3	0	0	0	-3								
285 FHLMC POOL #G08669 4 000	3128MJW71		6/8/2016	6/15/2017	42		0	46	-4	0	0	0	-4								
286 FHLMC POOL #G08669 4 000	3128MJW71		7/13/2016	6/15/2017	46		0	49	-3	0	0	0	-3								
287 FHLMC POOL #G08669 4 000	3128MJW71		2/9/2017	10/15/2017	1		0	1	0	0	0	0	0								
288 FHLMC POOL #G08669 4 000	3128MJW71		2/9/2017	10/15/2017	1		0	1	0	0	0	0	0								
289 FHLMC POOL #G08669 4 000	3128MJW71		2/9/2017	10/15/2017	1		0	1	0	0	0	0	0								
290 FHLMC POOL #G08669 4 000	3128MJW71		1/3/1900	10/15/2017	0		0	0	0	0	0	0	0								
291 FHLMC POOL #G08669 4 000	3128MJW71		2/9/2017	10/15/2017	0		0	0	0	0	0	0	0								
292 FHLMC POOL #G08669 4 000	3128MJW71		1/25/1900	10/15/2017	0		0	0	0	0	0	0	0								
293 FHLMC POOL #G08669 4 000	3128MJW71		1/25/1900	10/15/2017	0		0	0	0	0	0	0	0								
294 FHLMC POOL #G08669 4 000	3128MJW71		8/31/2016	10/15/2017	0		0	0	0	0	0	0	0								
295 FHLMC POOL #G08669 4 000	3128MJW71		8/31/2016	10/15/2017	0		0	0	0	0	0	0	0								
296 FHLMC POOL #G08669 4 000	3128MJW71		8/5/2016	10/15/2017	1		0	1	0	0	0	0	0								
297 FHLMC POOL #G08669 4 000	3128MJW71		1/4/1900	10/15/2017	0		0	0	0	0	0	0	0								
298 FHLMC POOL #G08669 4 000	3128MJW71		3/4/2017	10/15/2017	0		0	0	0	0	0	0	0								
299 FHLMC POOL #G08669 4 000	3128MJW71		12/2/2015	10/15/2017	0		0	1	-1	0	0	0	-1								
300 FHLMC POOL #G08669 4 000	3128MJW71		1/26/1900	10/15/2017	0		0	0	0	0	0	0	0								
301 FHLMC POOL #G08669 4 000	3128MJW71		1/25/1900	10/15/2017	0		0	0	0	0	0	0	0								
302 FHLMC POOL #G08669 4 000	3128MJW71		7/1/2016	10/15/2017	0		0	0	0	0	0	0	0								
303 FHLMC POOL #G08669 4 000	3128MJW71		1/5/1900	10/15/2017	0		0	0	0	0	0	0	0								
304 FHLMC POOL #G08669 4 000	3128MJW71		6/8/2016	9/15/2017	2		0	2	0	0	0	0	0								
305 FHLMC POOL #G08669 4 000	3128MJW71		4/11/2016	9/15/2017	28		0	30	-2	0	0	0	-2								
306 FHLMC POOL #G08669 4 000	3128MJW71		1/9/2015	9/15/2017	43		0	49	-6	0	0	0	-6								
307 FHLMC POOL #G08669 4 000	3128MJW71		8/8/2016	9/15/2017	43		0	49	-6	0	0	0	-6								
308 FHLMC POOL #G08669 4 000	3128MJW71		8/8/2016	9/15/2017	4		0	4	0	0	0	0	0								
309 FHLMC POOL #G08669 4 000	3128MJW71		8/8/2016	9/15/2017	2		0	2	0	0	0	0	0								
310 FHLMC POOL #G08669 4 000	3128MJW71		8/8/2016	9/15/2017	2		0	2	0	0	0	0	0								
311 FHLMC POOL #G08669 4 000	3128MJW71		1/2/1900	9/15/2017	2		0	3	-1	0	0	0	-1								
312 FHLMC POOL #G08669 4 000	3128MJW71		12/7/2016	9/15/2017	2		0	2	0	0	0	0	0								
313 FHLMC POOL #G08669 4 000	3128MJW71		11/15/2016	9/15/2017	112		0	119	-7	0	0	0	-7								
314 FHLMC POOL #G08669 4 000	3128MJW71		1/2/1900	9/15/2017	0		0	0	0	0	0	0	0								
315 FHLMC POOL #G08669 4 000	3128MJW71		12/7/2016	9/15/2017	3		0	3	0	0	0	0	0								
316 EDUCATION REALTY TRUST	28140H203		4/14/2016	7/17/2017	116		0	121	-5	0	0	0	-5								
317 FHLMC POOL #G08669 4 000	3128MJW71		1/4/1900	8/15/2017	0		0	0	0	0	0	0	0								
318 FHLMC POOL #G08669 4 000	3128MJW71		3/4/2017	8/15/2017	0		0	0	0	0	0	0	0								
319 FHLMC POOL #G08669 4 000	3128MJW71		12/30/2016	8/15/2017	0		0	0	0	0	0	0	0								
320 FHLMC POOL #G08669 4 000	3128MJW71		1/26/1900	8/15/2017	0		0	0	0	0	0	0	0								
321 FHLMC POOL #G08669 4 000	3128MJW71		1/4/1900	8/15/2017	0		0	0	0	0	0	0	0								
322 FHLMC POOL #G08669 4 000	3128MJW71		3/4/2017	8/15/2017	0		0	0	0	0	0	0	0								
323 FHLMC POOL #G08669 4 000	3128MJW71		12/30/2016	8/15/2017	1		0	1	0	0	0	0	0								
324 FHLMC POOL #G08669 4 000	3128MJW71		12/2/2015	8/15/2017	16		0	18	-2	0	0	0	-2								
325 FHLMC POOL #G08669 4 000	3128MJW71		3/10/2017	8/15/2017	1		0	1	0	0	0	0	0								
326 FHLMC POOL #G08669 4 000	3128MJW71		8/10/2017	8/15/2017	42		0	45	-3	0	0	0	-3								
327 FHLMC POOL #G08669 4 000	3128MJW71		11/9/2015	9/15/2017	1,921		0	2,037	-116	0	0	0	-116								
328 FHLMC POOL #G08669 4 000	3128MJW71		2/9/2017	6/15/2017	1		0	1	0	0	0	0	0								
329 FHLMC POOL #G08669 4 000	3128MJW71		2/9/2017	6/15/2017	1		0	1	0	0	0	0	0								
330 ALLY FINANCIAL INC 51259	02005NAV2		1/22/2015	3/30/2017	2,065		0	2,065	-10	0	0	0	-10								
331 ALLY FINANCIAL INC 51259	02005NAV2		1/12/2015	4/3/2017	2,058		0	2,050	8	0	0	0	8								
332 ALPHABET INC CL A	02079K305		11/24/2014	9/5/2017	112,480		0	65,157	47,323	0	0	0	47,323								
333 AMERICAN CAMPUS CMNTY	024835100		9/7/2016	12/3/2017	1,560		0	1,592	-32	0	0	0	-32								
334 AMERICAN CAMPUS CMNTY	024835100		5/11/2016	2/17/2017	1,330		0	1,268	62	0	0	0	62								
335 AMERICAN CAMPUS CMNTY	024835100		9/7/2016	2/17/2017	49		0	51	-2	0	0	0	-2								
336 AMERICAN CAMPUS CMNTY	024835100		3/22/2016	2/17/2017	1,332		0	1,144	88	0	0	0	88								
337 AMERICAN CAMPUS CMNTY	024835100		3/22/2016	6/15/2017	577		0	546	31	0	0	0	31								
338 ESSEX PPTY TR COM	297178105		5/30/2017	10/25/2017	1,028		0	1,023	5	0	0	0	5								
339 EVERCORE PARTNERS INC	29977A105		9/24/2015	6/16/2017	31,267		0	23,165	8,102	0	0	0	8,102								
340 EXLSERVICE HOLDINGS INC	302081104		5/26/2017	10/24/2017	48,022		0	40,924	7,098	0	0	0	7,098								
341 EXTENDED STAY AMERICA I	30224P200		9/21/2017	10/25/2017	1,545		0	1,567	-12	0	0	0	-12								
342 EXTENDED STAY AMERICA I	30224P200		10/17/2017	10/25/2017	3,882		0	4,096	-214	0	0	0	-214								
343 EXTRA SPACE STORAGE INC	302251102		3/22/2016	3/15/2017	1,115		0	1,330	-215	0	0	0	-215								
344 EXTRA SPACE STORAGE INC	302251102		1/10/2016	3/15/2017	2,081		0	2,509	-428	0	0	0	-428								
345 EXTRA SPACE STORAGE INC	302251102		4/3/2016	3/15/2017	1,710		0	2,032	-322	0	0	0	-322								

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

Long Term CG Distributions		Short Term CG Distributions		Amount		305,172		0		15,072,510		15,096		15,152,223		935,383		0		Excess of FMV Over Adjusted Basis		Gains Minus Excess's 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 12/31/16	Adjusted Basis as of 12/31/16	Excess of FMV Over Adjusted Basis	Gains Minus Excess's FMV Over Adj. Basis or Losses										
346 BIOERATV INC	09075E100		5/9/2016	3/3/2017	8,158		0	6,602	1,556	0	0	0	1,556										
347 BLACKROCK INC	09247X101		11/24/2014	9/5/2017	54,200		0	46,255	7,945	0	0	0	7,945										
348 BORG WARNER INC	099724106		4/17/2016	3/2/2017	42,062		0	36,776	5,286	0	0	0	5,286										
349 BORG WARNER INC	099724106		5/25/2016	3/2/2017	4,750		0	3,697	1,053	0	0	0	1,053										
350 BOSTON PROPERTIES INC C	101121101		9/7/2016	1/23/2017	1,938		0	2,132	-194	0	0	0	-194										
351 BOSTON PROPERTIES INC C	101121101		12/29/2015	2/9/2017	1,585		0	1,553	32	0	0	0	32										
352 BOSTON PROPERTIES INC C	101121101		9/7/2016	2/9/2017	1,189		0	1,279	-90	0	0	0	-90										
353 BOSTON PROPERTIES INC C	101121101		12/8/2015	2/9/2017	792		0	746	46	0	0	0	46										
354 BOSTON PROPERTIES INC C	101121101		12/8/2015	7/28/2017	1,095		0	1,119	-24	0	0	0	-24										
355 BOSTON PROPERTIES INC C	101121101		12/17/2010	7/28/2017	5,474		0	3,734	1,740	0	0	0	1,740										
356 BOSTON PROPERTIES INC C	101121101		12/17/2010	8/10/2017	3,023		0	2,074	949	0	0	0	949										
357 BOSTON PROPERTIES INC C	101121101		12/17/2010	10/17/2017	3,202		0	2,074	1,128	0	0	0	1,128										
358 BRANDYWINE RLTY TR BD	105368203		11/25/2016	1/23/2017	2,557		0	2,389	168	0	0	0	168										
359 CBRE GROUP INC	125041109		3/22/2016	3/6/2017	2,037		0	1,683	354	0	0	0	354										
360 CBRE GROUP INC	125041109		9/7/2016	3/6/2017	1,000		0	838	162	0	0	0	162										
361 FILMC POOL #G08669 4 000	3128MJW71		12/2/2015	5/15/2017	0		0	0	0	0	0	0	0										
362 FILMC POOL #G08669 4 000	3128MJW71		1/26/1900	5/15/2017	0		0	0	0	0	0	0	0										
363 FILMC POOL #G08669 4 000	3128MJW71		1/25/1900	5/15/2017	0		0	0	0	0	0	0	0										
364 FILMC POOL #G08669 4 000	3128MJW71		7/1/2016	5/15/2017	0		0	0	0	0	0	0	0										
365 EDUCATION REALTY TRUST	28140H203		9/17/2014	7/17/2017	2,289		0	1,840	449	0	0	0	449										
366 EDUCATION REALTY TRUST	28140H203		9/17/2014	8/10/2017	427		0	351	76	0	0	0	76										
367 EDUCATION REALTY TRUST	28140H203		9/24/2014	8/10/2017	980		0	771	209	0	0	0	209										
368 EDUCATION REALTY TRUST	28140H203		10/1/2014	8/10/2017	1,080		0	855	225	0	0	0	225										
369 EDUCATION REALTY TRUST	28140H203		12/17/2014	8/10/2017	1		0	0	1	0	0	0	1										
370 EL PASO CORPORATION 7 0	28336LBQ1		12/28/2010	2/22/2017	4,065		0	4,250	-185	0	0	0	-185										
371 EL PASO PIPELINE PAR 5 000	283707AE9		4/26/2016	4/20/2017	3,240		0	3,097	143	0	0	0	143										
372 EMCOR GROUP INC COM	29084Q100		6/19/2014	6/16/2017	31,523		0	21,971	9,552	0	0	0	9,552										
373 EMPLOYERS HOLDINGS INC	29221B104		6/19/2014	3/17/2017	38,322		0	21,789	16,533	0	0	0	16,533										
374 ENBRIDGE INC	29250N105		11/13/2014	3/3/2017	95,651		0	89,619	6,032	0	0	0	6,032										
375 ENBRIDGE INC	29250N105		11/24/2014	3/3/2017	20,943		0	20,400	543	0	0	0	543										
376 ENBRIDGE INC	29250N105		2/27/2015	3/3/2017	17,490		0	15,373	2,117	0	0	0	2,117										
377 ENBRIDGE INC	29250N105		2/27/2015	3/8/2017	30		0	26	4	0	0	0	4										
378 ENTERPRISE PRODUCTS 5	29379VAV5		4/7/2016	10/25/2017	1,196		0	1,068	128	0	0	0	128										
379 ENTERPRISE PRODUCTS 5	29379VAV5		10/15/2015	10/25/2017	11,960		0	10,414	1,546	0	0	0	1,546										
380 ENVISION HEALTHCARE COR	29414D100		6/19/2014	2/1/2017	23,485		0	17,352	6,133	0	0	0	6,133										
381 EQUINIX INC	29444U700		9/7/2016	10/25/2017	8,696		0	7,175	1,521	0	0	0	1,521										
382 EQUINIX INC	29444U700		8/13/2016	10/25/2017	1,831		0	1,409	422	0	0	0	422										
383 EQUINIX INC	29444U700		5/30/2017	10/25/2017	3,204		0	3,088	116	0	0	0	116										
384 EXTRA SPACE STORAGE INC	30225T102		2/17/2016	3/15/2017	149		0	170	-21	0	0	0	-21										
385 EXTRA SPACE STORAGE INC	30225T102		2/17/2016	7/28/2017	2,630		0	2,887	-257	0	0	0	-257										
386 FMC TECHNOLOGIES INC	30249U101		11/3/2015	1/16/2017	87,226		0	86,927	299	0	0	0	299										
387 FMC TECHNOLOGIES INC	30249U101		8/31/2016	1/16/2017	27,891		0	22,136	5,755	0	0	0	5,755										
388 FCB FINANCIAL HOLDINGS, I	30285G103		1/29/2015	6/16/2017	35,940		0	17,443	18,497	0	0	0	18,497										
389 FILMC POOL #G08669 4 000	3128MJW71		11/9/2015	2/15/2017	1,038		0	1,101	-63	0	0	0	-63										
390 FILMC POOL #G08669 4 000	3128MJW71		2/9/2017	4/15/2017	0		0	0	0	0	0	0	0										
391 FILMC POOL #G08669 4 000	3128MJW71		2/9/2017	4/15/2017	1		0	1	0	0	0	0	0										
392 FILMC POOL #G08669 4 000	3128MJW71		2/9/2017	4/15/2017	13		0	14	-1	0	0	0	-1										
393 FILMC POOL #G08669 4 000	3128MJW71		2/9/2017	4/15/2017	0		0	0	0	0	0	0	0										
394 FILMC POOL #G08669 4 000	3128MJW71		2/9/2017	4/15/2017	0		0	0	0	0	0	0	0										
395 FILMC POOL #G08669 4 000	3128MJW71		1/21/2016	4/15/2017	0		0	0	0	0	0	0	0										
396 FILMC POOL #G08669 4 000	3128MJW71		1/31/2016	4/15/2017	0		0	1	-1	0	0	0	-1										
397 FILMC POOL #G08669 4 000	3128MJW71		1/21/2016	4/15/2017	0		0	1	-1	0	0	0	-1										
398 FILMC POOL #G08669 4 000	3128MJW71		2/9/2017	4/15/2017	1		0	1	0	0	0	0	0										
399 FILMC POOL #G08669 4 000	3128MJW71		2/9/2017	4/15/2017	1		0	1	0	0	0	0	0										
400 FILMC POOL #G08669 4 000	3128MJW71		2/9/2017	4/15/2017	1		0	1	0	0	0	0	0										
401 FILMC POOL #G08669 4 000	3128MJW71		1/31/2016	4/15/2017	0		0	0	0	0	0	0	0										
402 FILMC POOL #G08669 4 000	3128MJW71		2/9/2017	4/15/2017	0		0	0	0	0	0	0	0										
403 FILMC POOL #G08669 4 000	3128MJW71		1/25/1900	4/15/2017	0		0	0	0	0	0	0	0										
404 FILMC POOL #G08669 4 000	3128MJW71		1/25/1900	4/15/2017	0		0	0	0	0	0	0	0										
405 FILMC POOL #G08669 4 000	3128MJW71		8/31/2016	4/15/2017	0		0	0	0	0	0	0	0										
406 FILMC POOL #G08669 4 000	3128MJW71		8/31/2016	4/15/2017	0		0	0	0	0	0	0	0										
407 FILMC POOL #G08669 4 000	3128MJW71		8/5/2016	4/15/2017	1		0	1	0	0	0	0	0										
408 FILMC POOL #G08669 4 000	3128MJW71		1/4/1900	4/15/2017	0		0	0	0	0	0	0	0										
409 FILMC POOL #G08669 4 000	3128MJW71		1/21/2016	7/15/2017	2		0	2	0	0	0	0	0										
410 FILMC POOL #G08669 4 000	3128MJW71		1/27/2016	7/15/2017	0		0	0	0	0	0	0	0										
411 FILMC POOL #G08669 4 000	3128MJW71		1/31/2016	7/15/2017	0		0	0	0	0	0	0	0										
412 FILMC POOL #G08669 4 000	3128MJW71		1/31/2016	7/15/2017	2		0	2	0	0	0	0	0										
413 FILMC POOL #G08669 4 000	3128MJW71		1/5/1900	5/15/2017	0		0	0	0	0	0	0	0										
414 FILMC POOL #G08669 4 000	3128MJW71		12/30/2016	5/15/2017	0		0	0	0	0	0	0	0										

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Long Term CG Distributions										Amount		Short Term CG Distributions									
										305,172	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								
415 FHLMC POOL #G08669 4 000	3128MJW71		8/31/2016	5/15/2017	0		0	0	0	0	0	0	935,383								
416 FHLMC POOL #G08669 4 000	3128MJW71		7/1/2017	5/15/2017	0		0	1	-1	0	0	0	935,383								
417 FHLMC POOL #G08669 4 000	3128MJW71		8/31/2016	5/15/2017	0		0	0	0	0	0	0	935,383								
418 FHLMC POOL #G08669 4 000	3128MJW71		4/15/2017	5/15/2017	33		0	34	-1	0	0	0	935,383								
419 FHLMC POOL #G08669 4 000	3128MJW71		1/4/1900	5/15/2017	0		0	0	0	0	0	0	935,383								
420 FHLMC POOL #G08669 4 000	3128MJW71		1/5/1900	5/15/2017	0		0	0	0	0	0	0	935,383								
421 FHLMC POOL #G08669 4 000	3128MJW71		3/4/2017	5/15/2017	0		0	0	0	0	0	0	935,383								
422 FHLMC POOL #G08669 4 000	3128MJW71		3/4/2017	5/15/2017	0		0	0	0	0	0	0	935,383								
423 FHLMC POOL #G08669 4 000	3128MJW71		12/8/2016	5/15/2017	1		0	1	0	0	0	0	935,383								
424 FHLMC POOL #G08669 4 000	3128MJW71		1/4/1900	5/15/2017	0		0	0	0	0	0	0	935,383								
425 FHLMC POOL #G08669 4 000	3128MJW71		7/1/2016	4/15/2017	0		0	1	-1	0	0	0	935,383								
426 FHLMC POOL #G08669 4 000	3128MJW71		8/31/2016	4/15/2017	0		0	0	0	0	0	0	935,383								
427 FHLMC POOL #G08669 4 000	3128MJW71		4/15/2017	4/15/2017	35		0	37	-2	0	0	0	935,383								
428 FHLMC POOL #G08669 4 000	3128MJW71		1/4/1900	4/15/2017	0		0	1	-1	0	0	0	935,383								
429 FHLMC POOL #G08669 4 000	3128MJW71		1/5/1900	4/15/2017	0		0	0	0	0	0	0	935,383								
430 FHLMC POOL #G08669 4 000	3128MJW71		3/4/2017	4/15/2017	0		0	0	0	0	0	0	935,383								
431 FHLMC POOL #G08669 4 000	3128MJW71		3/4/2017	4/15/2017	0		0	0	0	0	0	0	935,383								
432 FHLMC POOL #G08669 4 000	3128MJW71		12/8/2016	4/15/2017	1		0	1	0	0	0	0	935,383								
433 FHLMC POOL #G08669 4 000	3128MJW71		1/4/1900	4/15/2017	0		0	0	0	0	0	0	935,383								
434 FHLMC POOL #G08669 4 000	3128MJW71		3/4/2017	4/15/2017	0		0	0	0	0	0	0	935,383								
435 FHLMC POOL #G08669 4 000	3128MJW71		1/4/1900	4/15/2017	0		0	0	0	0	0	0	935,383								
436 FHLMC POOL #G08669 4 000	3128MJW71		1/3/1900	2/15/2017	1		0	1	0	0	0	0	935,383								
437 EQUINIX INC	29444U700		5/11/2016	10/25/2017	1,373		0	1,025	348	0	0	0	935,383								
438 EQUITY LIFESTYLE PTYYS IN	29472R108		11/25/2016	10/25/2017	12,141		0	9,590	2,551	0	0	0	935,383								
439 EQUITY LIFESTYLE PTYYS IN	29472R108		9/21/2017	10/25/2017	2,271		0	2,268	3	0	0	0	935,383								
440 EQUITY RESIDENTIAL PTYYS	29476L107		12/17/2010	10/25/2017	12,365		0	9,209	3,156	0	0	0	935,383								
441 ESSEX PTY TR COM	291718105		12/17/2010	10/25/2017	8,223		0	3,470	4,753	0	0	0	935,383								
442 ESSEX PTY TR COM	291718105		5/4/2011	10/25/2017	4,368		0	2,244	2,124	0	0	0	935,383								
443 ESSEX PTY TR COM	291718105		6/2/2011	10/25/2017	3,598		0	1,846	1,752	0	0	0	935,383								
444 FHLMC POOL #G08669 4 000	3128MJW71		12/30/2016	4/15/2017	0		0	0	-1	0	0	0	935,383								
445 FHLMC POOL #G08669 4 000	3128MJW71		12/2/2015	4/15/2017	14		0	16	-2	0	0	0	935,383								
446 FHLMC POOL #G08669 4 000	3128MJW71		3/10/2017	4/15/2017	1		0	1	0	0	0	0	935,383								
447 FHLMC POOL #G08669 4 000	3128MJW71		11/9/2015	5/15/2017	955		0	1,013	-58	0	0	0	935,383								
448 FHLMC POOL #G08669 4 000	3128MJW71		4/11/2016	5/15/2017	34		0	36	-2	0	0	0	935,383								
449 FHLMC POOL #G08669 4 000	3128MJW71		6/8/2016	5/15/2017	34		0	36	-2	0	0	0	935,383								
450 FHLMC POOL #G08669 4 000	3128MJW71		7/13/2016	5/15/2017	37		0	40	-3	0	0	0	935,383								
451 FHLMC POOL #G08669 4 000	3128MJW71		8/6/2016	5/15/2017	10		0	11	-1	0	0	0	935,383								
452 FHLMC POOL #G08669 4 000	3128MJW71		6/8/2016	5/15/2017	1		0	1	0	0	0	0	935,383								
453 FHLMC POOL #G08669 4 000	3128MJW71		4/11/2016	5/15/2017	14		0	15	-1	0	0	0	935,383								
454 ESSEX PTY TR COM	291718105		7/8/2011	10/25/2017	1,542		0	838	704	0	0	0	935,383								
455 ESSEX PTY TR COM	291718105		3/13/2012	10/25/2017	2,313		0	1,319	994	0	0	0	935,383								
456 ESSEX PTY TR COM	291718105		5/29/2013	10/25/2017	2,827		0	1,748	1,079	0	0	0	935,383								
457 ESSEX PTY TR COM	291718105		6/12/2013	10/25/2017	2,313		0	1,377	936	0	0	0	935,383								
458 ESSEX PTY TR COM	291718105		7/24/2013	10/25/2017	7,709		0	4,922	2,787	0	0	0	935,383								
459 ESSEX PTY TR COM	291718105		6/12/2013	10/25/2017	1,452		0	897	555	0	0	0	935,383								
460 ESSEX PTY TR COM	291718105		6/17/2013	10/25/2017	3,741		0	2,375	1,366	0	0	0	935,383								
461 ESSEX PTY TR COM	291718105		6/2/2012	10/25/2017	5,345		0	3,468	1,877	0	0	0	935,383								
462 ESSEX PTY TR COM	291718105		9/7/2016	10/25/2017	7,452		0	6,602	850	0	0	0	935,383								
463 FHLMC POOL #G08669 4 000	3128MJW71		1/31/1900	6/15/2017	0		0	0	0	0	0	0	935,383								
464 FHLMC POOL #G08669 4 000	3128MJW71		2/9/2017	6/15/2017	0		0	0	0	0	0	0	935,383								
465 FHLMC POOL #G08669 4 000	3128MJW71		1/25/1900	6/15/2017	0		0	0	0	0	0	0	935,383								
466 FHLMC POOL #G08669 4 000	3128MJW71		1/25/1900	6/15/2017	0		0	0	0	0	0	0	935,383								
467 FHLMC POOL #G08669 4 000	3128MJW71		8/31/2016	6/15/2017	0		0	0	0	0	0	0	935,383								
468 FHLMC POOL #G08669 4 000	3128MJW71		8/31/2016	6/15/2017	0		0	0	0	0	0	0	935,383								
469 FHLMC POOL #G08669 4 000	3128MJW71		8/5/2016	6/15/2017	1		0	1	0	0	0	0	935,383								
470 FHLMC POOL #G08669 4 000	3128MJW71		1/4/1900	6/15/2017	0		0	0	0	0	0	0	935,383								
471 FHLMC POOL #G08669 4 000	3128MJW71		3/4/2017	6/15/2017	0		0	0	0	0	0	0	935,383								
472 FHLMC POOL #G08669 4 000	3128MJW71		12/2/2015	6/15/2017	0		0	0	0	0	0	0	935,383								
473 FHLMC POOL #G08669 4 000	3128MJW71		1/26/1900	6/15/2017	0		0	0	0	0	0	0	935,383								
474 FHLMC POOL #G08669 4 000	3128MJW71		1/25/1900	6/15/2017	0		0	0	0	0	0	0	935,383								
475 FHLMC POOL #G08669 4 000	3128MJW71		12/7/2016	7/15/2017	1		0	1	0	0	0	0	935,383								
476 FHLMC POOL #G08669 4 000	3128MJW71		12/7/2016	7/15/2017	1		0	1	0	0	0	0	935,383								
477 FHLMC POOL #G08669 4 000	3128MJW71		12/7/2016	7/15/2017	1		0	1	0	0	0	0	935,383								
478 FHLMC POOL #G08669 4 000	3128MJW71		12/1900	7/15/2017	0		0	0	0	0	0	0	935,383								
479 FHLMC POOL #G08669 4 000	3128MJW71		12/7/2016	7/15/2017	48		0	54	-6	0	0	0	935,383								
480 FHLMC POOL #G08669 4 000	3128MJW71		1/31/1900	7/15/2017	0		0	0	0	0	0	0	935,383								
481 FHLMC POOL #G08669 4 000	3128MJW71		2/9/2017	7/15/2017	0		0	0	0	0	0	0	935,383								
482 FHLMC POOL #G08669 4 000	3128MJW71		11/9/2015	5/15/2017	21		0	24	-3	0	0	0	935,383								
483 FHLMC POOL #G08669 4 000	3128MJW71		8/8/2016	5/15/2017	22		0	25	-3	0	0	0	935,383								

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	15,096	15,152,223	935,383	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		305,172	0													
484	FHLMC POOL #G08669 4 000	3128MJW71			8/8/2016	5/15/2017	2		0	0	0	0	0	0	0	0
485	FHLMC POOL #G08669 4 000	3128MJW71			8/8/2016	5/15/2017	1		0	0	0	0	0	0	0	0
486	FHLMC POOL #G08669 4 000	3128MJW71			8/8/2016	3/15/2017	1		0	0	0	0	0	0	0	0
487	FHLMC POOL #G08669 4 000	3128MJW71			8/8/2016	3/15/2017	1		0	0	0	0	0	0	0	0
488	FHLMC POOL #G08669 4 000	3128MJW71			8/8/2016	3/15/2017	1		0	0	0	0	0	0	0	0
489	FHLMC POOL #G08669 4 000	3128MJW71			12/1/2016	3/15/2017	1		0	0	0	0	0	0	0	0
490	FHLMC POOL #G08669 4 000	3128MJW71			12/1/2016	3/15/2017	1		0	0	0	0	0	0	0	0
491	FHLMC POOL #G08669 4 000	3128MJW71			11/15/2016	3/15/2017	50		0	0	0	0	0	0	0	0
492	FHLMC POOL #G08669 4 000	3128MJW71			12/1/2016	3/15/2017	0		0	0	0	0	0	0	0	0
493	FHLMC POOL #G08669 4 000	3128MJW71			7/11/2016	6/15/2017	0		0	0	0	0	0	0	0	0
494	FHLMC POOL #G08669 4 000	3128MJW71			15/1/2016	6/15/2017	0		0	0	0	0	0	0	0	0
495	FHLMC POOL #G08669 4 000	3128MJW71			12/30/2016	6/15/2017	0		0	0	0	0	0	0	0	0
496	FHLMC POOL #G08669 4 000	3128MJW71			8/31/2016	6/15/2017	0		0	0	0	0	0	0	0	0
497	FHLMC POOL #G08669 4 000	3128MJW71			11/9/2015	4/15/2017	1,031		0	0	0	0	0	0	0	0
498	FHLMC POOL #G08669 4 000	3128MJW71			4/11/2016	4/15/2017	37		0	0	0	0	0	0	0	0
499	FHLMC POOL #G08669 4 000	3128MJW71			6/8/2016	4/15/2017	37		0	0	0	0	0	0	0	0
500	FHLMC POOL #G08669 4 000	3128MJW71			7/13/2016	4/15/2017	40		0	0	0	0	0	0	0	0
501	FHLMC POOL #G08669 4 000	3128MJW71			8/8/2016	4/15/2017	11		0	0	0	0	0	0	0	0
502	FHLMC POOL #G08669 4 000	3128MJW71			4/11/2016	4/15/2017	1		0	0	0	0	0	0	0	0
503	FHLMC POOL #G08669 4 000	3128MJW71			12/30/2016	6/15/2017	15		0	0	0	0	0	0	0	0
504	FHLMC POOL #G08669 4 000	3128MJW71			7/12/2016	6/15/2017	1		0	0	0	0	0	0	0	0
505	FHLMC POOL #G08669 4 000	3128MJW71			8/31/2016	6/15/2017	0		0	0	0	0	0	0	0	0
506	FHLMC POOL #G08669 4 000	3128MJW71			4/15/2017	6/15/2017	41		0	0	0	0	0	0	0	0
507	FHLMC POOL #G08669 4 000	3128MJW71			1/1/2017	6/15/2017	1		0	0	0	0	0	0	0	0
508	FHLMC POOL #G08669 4 000	3128MJW71			1/1/2017	6/15/2017	64		0	0	0	0	0	0	0	0
509	FHLMC POOL #G08669 4 000	3128MJW71			2/15/2017	7/15/2017	0		0	0	0	0	0	0	0	0
510	FHLMC POOL #G08669 4 000	3128MJW71			2/9/2017	7/15/2017	0		0	0	0	0	0	0	0	0
511	FHLMC POOL #G08669 4 000	3128MJW71			2/9/2017	7/15/2017	0		0	0	0	0	0	0	0	0
512	FHLMC POOL #G08669 4 000	3128MJW71			1/31/2016	7/15/2017	0		0	0	0	0	0	0	0	0
513	FHLMC POOL #G08669 4 000	3128MJW71			12/1/2016	7/15/2017	1		0	0	0	0	0	0	0	0
514	FHLMC POOL #G08669 4 000	3128MJW71			6/8/2016	2/15/2017	37		0	0	0	0	0	0	0	0
515	FHLMC POOL #G08669 4 000	3128MJW71			7/13/2016	2/15/2017	40		0	0	0	0	0	0	0	0
516	FHLMC POOL #G08669 4 000	3128MJW71			8/8/2016	2/15/2017	37		0	0	0	0	0	0	0	0
517	FHLMC POOL #G08669 4 000	3128MJW71			8/8/2016	2/15/2017	40		0	0	0	0	0	0	0	0
518	FHLMC POOL #G08669 4 000	3128MJW71			6/8/2016	2/15/2017	11		0	0	0	0	0	0	0	0
519	FHLMC POOL #G08669 4 000	3128MJW71			4/11/2016	2/15/2017	1		0	0	0	0	0	0	0	0
520	FHLMC POOL #G08669 4 000	3128MJW71			11/9/2015	2/15/2017	23		0	0	0	0	0	0	0	0
521	FHLMC POOL #G08669 4 000	3128MJW71			8/8/2016	2/15/2017	23		0	0	0	0	0	0	0	0
522	FHLMC POOL #G08669 4 000	3128MJW71			8/8/2016	2/15/2017	1		0	0	0	0	0	0	0	0
523	FHLMC POOL #G08669 4 000	3128MJW71			8/8/2016	2/15/2017	1		0	0	0	0	0	0	0	0
524	FHLMC POOL #G08669 4 000	3128MJW71			8/8/2016	2/15/2017	1		0	0	0	0	0	0	0	0
525	FHLMC POOL #G08669 4 000	3128MJW71			12/1/2016	2/15/2017	1		0	0	0	0	0	0	0	0
526	FHLMC POOL #G08669 4 000	3128MJW71			12/1/2016	2/15/2017	1		0	0	0	0	0	0	0	0
527	FHLMC POOL #G08669 4 000	3128MJW71			11/15/2016	2/15/2017	60		0	0	0	0	0	0	0	0
528	FHLMC POOL #G08669 4 000	3128MJW71			12/1/2016	2/15/2017	0		0	0	0	0	0	0	0	0
529	FHLMC POOL #G08669 4 000	3128MJW71			12/1/2016	2/15/2017	1		0	0	0	0	0	0	0	0
530	FHLMC POOL #G08669 4 000	3128MJW71			1/31/2016	2/15/2017	0		0	0	0	0	0	0	0	0
531	FHLMC POOL #G08669 4 000	3128MJW71			3/4/2017	4/15/2017	0		0	0	0	0	0	0	0	0
532	FHLMC POOL #G08669 4 000	3128MJW71			12/2/2015	4/15/2017	0		0	0	0	0	0	0	0	0
533	FHLMC POOL #G08669 4 000	3128MJW71			12/5/1900	4/15/2017	0		0	0	0	0	0	0	0	0
534	FHLMC POOL #G08669 4 000	3128MJW71			12/5/1900	4/15/2017	0		0	0	0	0	0	0	0	0
535	FHLMC POOL #G08669 4 000	3128MJW71			7/11/2016	4/15/2017	0		0	0	0	0	0	0	0	0
536	FHLMC POOL #G08669 4 000	3128MJW71			15/1/2016	4/15/2017	0		0	0	0	0	0	0	0	0
537	FHLMC POOL #G08669 4 000	3128MJW71			12/30/2016	4/15/2017	0		0	0	0	0	0	0	0	0
538	FHLMC POOL #G08669 4 000	3128MJW71			8/31/2016	4/15/2017	0		0	0	0	0	0	0	0	0
539	FHLMC POOL #G08669 4 000	3128MJW71			12/1/2016	3/15/2017	1		0	0	0	0	0	0	0	0
540	FHLMC POOL #G08669 4 000	3128MJW71			1/31/2016	3/15/2017	0		0	0	0	0	0	0	0	0
541	FHLMC POOL #G08669 4 000	3128MJW71			12/1/2016	3/15/2017	1		0	0	0	0	0	0	0	0
542	FHLMC POOL #G08669 4 000	3128MJW71			12/1/2016	3/15/2017	0		0	0	0	0	0	0	0	0
543	FHLMC POOL #G08669 4 000	3128MJW71			12/1/2016	3/15/2017	0		0	0	0	0	0	0	0	0
544	FHLMC POOL #G08669 4 000	3128MJW71			12/1/2016	3/15/2017	1		0	0	0	0	0	0	0	0
545	FHLMC POOL #G08669 4 000	3128MJW71			12/1/2016	3/15/2017	0		0	0	0	0	0	0	0	0
546	FHLMC POOL #G08669 4 000	3128MJW71			12/1/2016	3/15/2017	29		0	0	0	0	0	0	0	0
547	FHLMC POOL #G08669 4 000	3128MJW71			1/31/2016	3/15/2017	0		0	0	0	0	0	0	0	0
548	FHLMC POOL #G08669 4 000	3128MJW71			2/9/2017	3/15/2017	54		0	0	0	0	0	0	0	0
549	FHLMC POOL #G08669 4 000	3128MJW71			8/8/2016	5/15/2017	1		0	0	0	0	0	0	0	0
550	ESSEX PPTY TR COM	29/178105			10/5/2016	10/25/2017	4,111		0	0	0	670	0	0	0	670
551	FHLMC POOL #G08669 4 000	3128MJW71			12/1/2016	8/15/2017	0		0	0	0	0	0	0	0	0
552	FHLMC POOL #G08669 4 000	3128MJW71			12/1/2016	8/15/2017	1		0	0	0	0	0	0	0	0

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

Long Term CG Distributions		Amount		16,072,510		0		15,096		15,152,223		935,383		0		0		935,383		0		0		935,383	
Short Term CG Distributions		305,172		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 12/31/169	Adjusted Basis as of 12/31/169	Excess of FMV Over Adjusted Basis	Excess of FMV Over Adjusted Basis	Excess of FMV Over Adjusted Basis	Excess of FMV Over Adjusted Basis	Excess of FMV Over Adjusted Basis	Excess of FMV Over Adjusted Basis	Excess of FMV Over Adjusted Basis	Excess of FMV Over Adjusted Basis	Excess of FMV Over Adjusted Basis	Excess of FMV Over Adjusted Basis	Excess of FMV Over Adjusted Basis	Excess of FMV Over Adjusted Basis	Excess of FMV Over Adjusted Basis	
553 FHLMC POOL #G08669 4 000	3128MJW71		12/7/2016	8/15/2017	1		0	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
554 FHLMC POOL #G08669 4 000	3128MJW71		1/2/1900	8/15/2017	0		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
555 FHLMC POOL #G08669 4 000	3128MJW71		12/7/2016	8/15/2017	40		45	0	-5	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
556 FHLMC POOL #G08669 4 000	3128MJW71		1/3/1900	8/15/2017	0		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
557 FHLMC POOL #G08669 4 000	3128MJW71		1/5/1900	8/15/2017	0		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
558 FHLMC POOL #G08669 4 000	3128MJW71		3/4/2017	6/15/2017	0		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
559 FHLMC POOL #G08669 4 000	3128MJW71		12/8/2016	6/15/2017	1		1	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
560 FHLMC POOL #G08669 4 000	3128MJW71		1/4/1900	6/15/2017	0		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
561 FHLMC POOL #G08669 4 000	3128MJW71		3/4/2017	6/15/2017	0		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
562 FHLMC POOL #G08669 4 000	3128MJW71		1/4/1900	6/15/2017	0		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
563 FHLMC POOL #G08669 4 000	3128MJW71		3/4/2017	6/15/2017	0		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
564 FHLMC POOL #G08669 4 000	3128MJW71		1/2/1900	5/15/2017	1		1	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
565 FHLMC POOL #G08669 4 000	3128MJW71		12/7/2016	5/15/2017	1		1	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
566 FHLMC POOL #G08669 4 000	3128MJW71		11/15/2016	5/15/2017	56		59	-3	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
567 FHLMC POOL #G08669 4 000	3128MJW71		12/7/2016	5/15/2017	0		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
568 FHLMC POOL #G08669 4 000	3128MJW71		1/2/1900	5/15/2017	1		1	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
569 FHLMC POOL #G08669 4 000	3128MJW71		12/7/2016	5/15/2017	1		1	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
570 FHLMC POOL #G08669 4 000	3128MJW71		1/3/1900	5/15/2017	0		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
571 FHLMC POOL #G08669 4 000	3128MJW71	</																							

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

Long Term CG Distributions		Amount													
Short Term CG Distributions		305,172													
		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		
622	FHLMC POOL #G08669 4 000	3128MJW71	8/8/2016	4/15/2017	23		0	26	-3	0	0	0	935,383		
623	FHLMC POOL #G08669 4 000	3128MJW71	8/8/2016	4/15/2017	2		0	2	-	0	0	0	935,383		
624	FHLMC POOL #G08669 4 000	3128MJW71	8/8/2016	4/15/2017	1		0	1	-	0	0	0	935,383		
625	FHLMC POOL #G08669 4 000	3128MJW71	8/8/2016	4/15/2017	1		0	1	-	0	0	0	935,383		
626	FHLMC POOL #G08669 4 000	3128MJW71	1/21/1900	4/15/2017	1		0	1	0	0	0	0	935,383		
627	AMERICAN EXPRESS CRE 2	0258MOEB1	7/6/2016	9/21/2017	50,006		0	51,136	-1,130	0	0	0	-1,130		
628	AMERICAN OUTDOOR BRANI	02874P103	3/9/2016	5/5/2017	16,592		0	22,041	-5,449	0	0	0	-5,449		
629	AMTRUST FINANCIAL SERVICE	032359309	6/19/2014	3/23/2017	13,341		0	16,178	-2,837	0	0	0	-2,837		
630	ANTERO RESOURCES FIN 5	03674PAL7	8/18/2014	4/21/2017	1,030		0	1,035	-5	0	0	0	-5		
631	ANTERO RESOURCES FIN 5	03674PAL7	9/4/2014	4/21/2017	2,060		0	2,070	-10	0	0	0	-10		
632	ANTERO RESOURCES FIN 5	03674PAL7	12/24/2014	5/1/2017	2,060		0	2,070	-10	0	0	0	-10		
633	APPLE INC	037833100	11/24/2014	9/5/2017	63,486		0	46,178	17,278	0	0	0	17,278		
634	APPLE INC	037833100	10/21/2016	9/5/2017	4,884		0	3,497	1,397	0	0	0	1,397		
635	APPLE INC	037833100	1/14/2015	9/5/2017	72,591		0	48,562	24,029	0	0	0	24,029		
636	APPLE INC	037833100	10/31/2014	11/17/2017	24,011		0	15,184	8,827	0	0	0	8,827		
637	APPLE INC	037833100	1/14/2015	11/17/2017	14,475		0	9,276	5,199	0	0	0	5,199		
638	FHLMC POOL #G08669 4 000	3128MJW71	2/9/2017	5/15/2017	12		0	13	-1	0	0	0	-1		
639	FHLMC POOL #G08669 4 000	3128MJW71	2/9/2017	5/15/2017	0		0	0	0	0	0	0	0		
640	FHLMC POOL #G08669 4 000	3128MJW71	2/9/2017	5/15/2017	0		0	0	0	0	0	0	0		
641	FHLMC POOL #G08669 4 000	3128MJW71	12/1/1900	5/15/2017	0		0	0	0	0	0	0	0		
642	FHLMC POOL #G08669 4 000	3128MJW71	12/1/1900	5/15/2017	0		0	0	0	0	0	0	0		
643	FHLMC POOL #G08669 4 000	3128MJW71	12/1/1900	5/15/2017	0		0	0	0	0	0	0	0		
644	FHLMC POOL #G08669 4 000	3128MJW71	2/9/2017	5/15/2017	1		0	1	0	0	0	0	0		
645	FHLMC POOL #G08669 4 000	3128MJW71	2/9/2017	5/15/2017	0		0	0	0	0	0	0	0		
646	FHLMC POOL #G08669 4 000	3128MJW71	2/9/2017	5/15/2017	0		0	0	0	0	0	0	0		
647	FHLMC POOL #G08669 4 000	3128MJW71	12/1/1900	5/15/2017	0		0	0	0	0	0	0	0		
648	FHLMC POOL #G08669 4 000	3128MJW71	2/9/2017	5/15/2017	0		0	0	0	0	0	0	0		
649	FHLMC POOL #G08669 4 000	3128MJW71	12/25/1900	5/15/2017	0		0	0	0	0	0	0	0		
650	FHLMC POOL #G08669 4 000	3128MJW71	1/25/1900	5/15/2017	0		0	0	0	0	0	0	0		
651	FHLMC POOL #G08669 4 000	3128MJW71	8/31/2016	5/15/2017	0		0	0	0	0	0				

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

Long Term CG Distributions													Amount		Short Term CG Distributions												
													305,172	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														
691 FHLMC POOL #G08669 4 000	3128MJW71		12/22/2015	6/15/2017	16		0	18	-2	0	0	0	-2														
692 FHLMC POOL #G08669 4 000	3128MJW71		3/10/2017	6/15/2017	1		0	1		0	0	0	0														
693 FHLMC POOL #G08669 4 000	3128MJW71		11/9/2015	7/15/2017	1,413		0	1,499	-86	0	0	0	-86														
694 FHLMC POOL #G08669 4 000	3128MJW71		4/11/2016	7/15/2017	50		0	54	-4	0	0	0	-4														
695 FHLMC POOL #G08669 4 000	3128MJW71		6/8/2016	7/15/2017	50		0	54	-4	0	0	0	-4														
696 FHLMC POOL #G08669 4 000	3128MJW71		12/7/2016	2/15/2017	0		0	0	0	0	0	0	0														
697 FHLMC POOL #G08669 4 000	3128MJW71		12/7/2016	2/15/2017	0		0	0	0	0	0	0	0														
698 FHLMC POOL #G08669 4 000	3128MJW71		12/7/2016	2/15/2017	1		0	1	0	0	0	0	0														
699 FHLMC POOL #G08669 4 000	3128MJW71		12/19/2000	2/15/2017	35		0	39	-4	0	0	0	-4														
700 FHLMC POOL #G08669 4 000	3128MJW71		12/7/2016	2/15/2017	869		0	922	-53	0	0	0	-53														
701 FHLMC POOL #G08669 4 000	3128MJW71		1/3/1900	2/15/2017	31		0	33	-2	0	0	0	-2														
702 FHLMC POOL #G08669 4 000	3128MJW71		4/11/2016	3/15/2017	31		0	33	-2	0	0	0	-2														
703 FHLMC POOL #G08669 4 000	3128MJW71		6/8/2016	3/15/2017	31		0	33	-2	0	0	0	-2														
705 STRYKER CORP	863667101		11/24/2014	9/5/2017	46,922		0	30,257	16,665	0	0	0	16,665														
706 SUN CMNTYS INC COM	866674104		4/14/2016	10/25/2017	1,434		0	1,090	344	0	0	0	344														
707 SUN CMNTYS INC COM	866674104		9/7/2016	10/25/2017	2,957		0	2,514	443	0	0	0	443														
708 SUNCORE ENERGY INC	86722A103		12/6/2016	6/16/2017	18,750		0	25,398	-6,648	0	0	0	-6,648														
709 SUNCORE LP/FINANCE CO 5	86765LAC1		11/9/2016	12/14/2017	2,060		0	2,040	20	0	0	0	20														
710 SUNCORE LP/FINANCE CO 5	86765LAC1		11/10/2016	12/14/2017	3,090		0	3,060	30	0	0	0	30														
711 SUNSTONE HOTEL INVS INC	867892101		9/4/2012	10/25/2017	5,901		0	3,829	2,072	0	0	0	2,072														
712 SUNSTONE HOTEL INVS INC	867892101		9/12/2012	10/25/2017	1,609		0	1,131	478	0	0	0	478														
713 SUNSTONE HOTEL INVS INC	867892101		10/30/2013	10/25/2017	3,462		0	2,901	561	0	0	0	561														
714 SUNSTONE HOTEL INVS INC	867892101		4/24/2014	10/25/2017	520		0	446	74	0	0	0	74														
715 SUNSTONE HOTEL INVS INC	867892101		2/1/2016	10/25/2017	95		0	62	33	0	0	0	33														
716 SUNSTONE HOTEL INVS INC	867892101		2/1/2016	10/25/2017	250		0	164	86	0	0	0	86														
717 SUNSTONE HOTEL INVS INC	867892101		2/1/2016	10/25/2017	108		0	71	37	0	0	0	37														
718 SUNSTONE HOTEL INVS INC	867892101		2/1/2016	10/25/2017	2		0	1	1	0	0	0	1														
719 SUNSTONE HOTEL INVS INC	867892101		9/7/2016	10/25/2017	6,860		0	5,557	1,303	0	0	0	1,303														
720 SUPERNUS PHARMACEUTIC	868459108		12/10/2014	5/5/2017	8,735		0	2,384	6,351	0	0	0	6,351														
721 SUPERNUS PHARMACEUTIC	868459108		12/10/2014	6/16/2017	38,604		0	8,717	29,887	0	0	0	29,887														
722 SYNAPTICS INC	87157D109		8/27/2013	12/5/2017	14,930		0	9,782	5,148	0	0	0	5,148														
723 TUX COMPANIES INC	872540109		8/29/2017	9/5/2017	31,148		0	30,670	478	0	0	0	478														
724 TUX COMPANIES INC	872540109		11/24/2014	9/5/2017	21,970		0	19,310	2,660	0	0	0	2,660														
725 T-MOBILE USA INC 6.542%	87264AA2		10/15/2013	4/28/2017	4,065		0	4,175	-110	0	0	0	-110														
726 TAIWAN SEMICONDUCTOR N	874039100		8/29/2017	9/5/2017	37,573		0	37,316	257	0	0	0	257														
727 TANGER FACTORY OUTLET	875465106		9/7/2016	12/3/2017	420		0	489	-69	0	0	0	-69														
728 TANGER FACTORY OUTLET	875465106		4/14/2016	12/3/2017	1,156		0	1,208	-52	0	0	0	-52														
729 TANGER FACTORY OUTLET	875465106		10/24/2016	3/22/2017	18,312		0	21,077	-2,765	0	0	0	-2,765														
730 TANGER FACTORY OUTLET	875465106		2/6/2016	10/25/2017	1,787		0	2,265	-478	0	0	0	-478														
731 TANGER FACTORY OUTLET	875465106		4/14/2016	10/25/2017	318		0	474	-156	0	0	0	-156														
732 TANGER FACTORY OUTLET	875465106		10/25/2016	10/25/2017	1,102		0	1,632	-530	0	0	0	-530														
733 TANGER FACTORY OUTLET	875465106		9/6/2017	10/25/2017	2,203		0	2,173	30	0	0	0	30														
734 TEGNA INC	87901J105		2/16/2017	8/16/2017	21,479		0	27,016	-5,537	0	0	0	-5,537														
735 FHLMC POOL #G08669 4 000	3128MJW71		3/4/2017	9/15/2017	0		0	0	0	0	0	0	0														
736 FHLMC POOL #G08669 4 000	3128MJW71		12/30/2016	9/15/2017	1		0	1	0	0	0	0	0														
737 FHLMC POOL #G08669 4 000	3128MJW71		12/22/2015	9/15/2017	26		0	30	-4	0	0	0	-4														
738 FHLMC POOL #G08669 4 000	3128MJW71		3/10/2017	9/15/2017	1		0	1	0	0	0	0	0														
739 FHLMC POOL #G08669 4 000	3128MJW71		8/10/2017	9/15/2017	68		0	72	-4	0	0	0	-4														
740 FHLMC POOL #G08669 4 000	3128MJW71		8/23/2017	9/15/2017	1,910		0	2,030	-120	0	0	0	-120														
741 FHLMC POOL #G08669 4 000	3128MJW71		11/9/2015	10/15/2017	1,604		0	1,701	-97	0	0	0	-97														
742 FHLMC POOL #G08669 4 000	3128MJW71		4/11/2016	10/15/2017	57		0	61	-4	0	0	0	-4														
743 FHLMC POOL #G08669 4 000	3128MJW71		6/8/2016	10/15/2017	57		0	61	-4	0	0	0	-4														
744 UNITED RENTAL INC COM	911363109		2/19/2016	2/13/2017	22,685		0	8,525	14,160	0	0	0	14,160														
745 UNITED RENTAL INC COM	911363109		2/19/2016	6/9/2017	7,207		0	3,161	4,046	0	0	0	4,046														
746 UNITED RENTALS NORTH 5	9113658B9		4/24/2014	3/15/2017	2,070		0	2,085	-15	0	0	0	-15														
747 UNITED RENTALS NORTH 5	9113658B9		4/24/2014	3/12/2017	1,038		0	1,042	-6	0	0	0	-6														
748 UNITED RENTALS NORTH 5	9113658B9		4/25/2014	3/21/2017	2,060		0	2,085	-25	0	0	0	-25														
749 UNITED RENTALS NORTH 5	9113658B9		4/25/2014	3/28/2017	2,060		0	2,085	-25	0	0	0	-25														
750 US TREASURY BOND 3.374	912810RG5		10/14/2015	10/25/2017	27,107		0	27,671	-564	0	0	0	-564														
751 US TREASURY BOND 3.000	912810RM2		10/14/2015	10/25/2017	15,185		0	15,455	-270	0	0	0	-270														
752 TREAS INF IND BD 1.000%	912810RR1		4/18/2016	10/25/2017	9,325		0	9,481	-156	0	0	0	-156														
753 US TREASURY NOTE 2.125	912828BF21		10/14/2015	8/23/2017	24,447		0	24,827	-380	0	0	0	-380														
754 US TREASURY NOTE 1.625	912828WW6		10/14/2015	10/25/2017	32,245		0	33,102	-857	0	0	0	-857														
755 US TREASURY NOTE 1.625	912828WW6		10/14/2015	10/25/2017	25,028		0	25,510	-482	0	0	0	-482														
756 UNITEDHEALTH GROUP INC	91324P102		4/13/2017	9/5/2017	52,039		0	42,995	9,044	0	0	0	9,044														
757 UNIVERSAL INSURANCE HOI	91359V107		8/23/2016	6/16/2017	14,004		0	12,819	1,185	0	0	0	1,185														
758 UNIVERSAL INSURANCE HOI	91359V107		8/24/2016	6/16/2017	4,194		0	3,866	328	0	0	0	328														
759 UNIVERSAL INSURANCE HOI	91359V107		8/25/2016	6/16/2017	7,239		0	6,793	446	0	0	0	446														

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Long Term CG Distributions										Short Term CG Distributions									
Amount										305,172									
Description of Property Sold										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	Excess Minus FMV Over Adj Basis of Losses								
760 V F CORP	11/13/2014	3/15/2017	21,308		0	28,520	-7,212	0	0	0	935,383								
761 V F CORP	11/24/2014	3/15/2017	72,980		0	101,325	-28,345	0	0	0	935,383								
762 FHLIC POOL #G08669 4 000	8/23/2017	12/11/2017	15,576		0	18,135	-2,559	0	0	0	-28,345								
763 FHLIC POOL #G08669 4 000	8/23/2017	10/25/2017	17,866		0	18,135	-269	0	0	0	-242								
764 FHLIC POOL #G08669 4 000	1/19/2015	11/15/2017	1,527		0	1,519	-82	0	0	0	-265								
765 FHLIC POOL #G08669 4 000	4/15/2017	11/15/2017	53		0	56	-3	0	0	0	-97								
766 FHLIC POOL #G08669 4 000	1/4/1900	11/15/2017	1		0	1	0	0	0	0	0								
767 FHLIC POOL #G08669 4 000	8/10/2017	11/15/2017	54		0	57	-3	0	0	0	0								
768 FHLIC POOL #G08669 4 000	8/23/2017	11/15/2017	1,108		0	1,178	-70	0	0	0	-70								
769 FHLIC POOL #G08669 4 000	8/23/2017	12/11/2017	18,856		0	19,149	-293	0	0	0	-293								
770 FHLIC POOL #G08669 4 000	1/19/2015	12/15/2017	1,832		0	1,731	-99	0	0	0	-99								
771 FHLIC POOL #G08669 4 000	4/15/2017	12/15/2017	56		0	59	-3	0	0	0	-3								
772 FHLIC POOL #G08669 4 000	1/4/1900	12/15/2017	1		0	1	0	0	0	0	0								
773 FHLIC POOL #G08669 4 000	8/10/2017	12/15/2017	58		0	61	-3	0	0	0	-3								
774 FHLIC POOL #G08669 4 000	8/23/2017	12/15/2017	433		0	460	-27	0	0	0	-27								
775 FHLIC POOL #G08669 4 000	1/19/2015	11/15/2018	948		0	1,005	-58	0	0	0	-58								
776 FHLIC POOL #G08669 4 000	4/15/2017	1/15/2018	32		0	34	-2	0	0	0	-2								
777 FHLIC POOL #G08669 4 000	1/4/1900	1/15/2018	0		0	0	0	0	0	0	0								
778 FHLIC POOL #G08669 4 000	8/10/2017	1/15/2018	33		0	36	-3	0	0	0	-3								
779 FHLIC POOL #G08669 4 000	8/23/2017	1/15/2018	251		0	267	-16	0	0	0	-16								
780 FHLIC POOL #G08737 3 000	12/8/2016	2/15/2017	345		0	344	1	0	0	0	1								
781 FHLIC POOL #G08737 3 000	12/8/2016	3/15/2017	390		0	389	1	0	0	0	1								
782 FHLIC POOL #G08737 3 000	12/8/2016	4/15/2017	492		0	490	2	0	0	0	2								
783 FHLIC POOL #G08737 3 000	12/8/2016	5/15/2017	536		0	535	1	0	0	0	1								
784 FHLIC POOL #G08737 3 000	12/8/2016	6/15/2017	601		0	600	1	0	0	0	1								
785 FHLIC POOL #G60440 3 500	1/18/2016	8/15/2017	14		0	15	-1	0	0	0	-1								
786 FHLIC POOL #G60440 3 500	1/18/2016	8/15/2017	0		0	0	0	0	0	0	0								
787 FHLIC POOL #G60440 3 500	10/15/2016	8/15/2017	33		0	35	-2	0	0	0	-2								
788 FHLIC POOL #G60440 3 500	3/8/2017	8/15/2017	28		0	29	-1	0	0	0	-1								
789 FHLIC POOL #G60440 3 500	3/8/2017	8/15/2017	9		0	9	0	0	0	0	0								
790 FHLIC POOL #G60440 3 500	3/8/2017	8/15/2017	11		0	11	-1	0	0	0	-1								
791 FHLIC POOL #G60440 3 500	5/9/2016	8/15/2017	10		0	10	-86	0	0	0	-86								
792 FHLIC POOL #G60440 3 500	1/18/2016	10/15/2017	29		0	31	-2	0	0	0	-2								
793 FHLIC POOL #G60440 3 500	10/15/2016	10/15/2017	0		0	0	0	0	0	0	0								
794 FHLIC POOL #G60440 3 500	3/8/2017	10/15/2017	0		0	0	0	0	0	0	0								
795 FHLIC POOL #G60440 3 500	4/7/2017	10/15/2017	25		0	25	0	0	0	0	0								
796 FHLIC POOL #G60440 3 500	3/8/2017	10/15/2017	0		0	0	0	0	0	0	0								
797 FHLIC POOL #G60440 3 500	3/8/2017	10/15/2017	0		0	0	0	0	0	0	0								
798 FHLIC POOL #G60440 3 500	2/15/2017	10/15/2017	23		0	24	-1	0	0	0	-1								
799 FHLIC POOL #G60440 3 500	3/8/2017	10/15/2017	0		0	0	0	0	0	0	0								
800 FHLIC POOL #G60440 3 500	3/8/2017	10/15/2017	9		0	9	0	0	0	0	0								
801 FHLIC POOL #G60440 3 500	5/9/2016	10/25/2017	924		0	1,010	-86	0	0	0	-86								
802 FHLIC POOL #G60440 3 500	1/18/2016	10/25/2017	1,242		0	1,361	-119	0	0	0	-119								
803 FHLIC POOL #G60440 3 500	1/18/2016	10/25/2017	9		0	11	-2	0	0	0	-2								
804 FHLIC POOL #G60440 3 500	1/18/2016	10/25/2017	25		0	27	-2	0	0	0	-2								
805 FHLIC POOL #G60440 3 500	10/15/2016	10/25/2017	3,042		0	3,155	-113	0	0	0	-113								
806 FHLIC POOL #G60440 3 500	5/9/2016	10/25/2017	29,305		0	30,361	-1,056	0	0	0	-1,056								
807 FHLIC POOL #G60440 3 500	5/9/2016	11/15/2017	980		0	1,039	-59	0	0	0	-59								
808 FHLIC POOL #G60440 3 500	6/7/2016	11/15/2017	26		0	27	-1	0	0	0	-1								
809 FHLIC POOL #G60440 3 500	3/8/2017	11/15/2017	0		0	0	0	0	0	0	0								
810 FHLIC POOL #G60440 3 500	4/7/2017	11/15/2017	26		0	27	-1	0	0	0	-1								
811 FHLIC POOL #G60440 3 500	3/8/2017	11/15/2017	0		0	0	0	0	0	0	0								
812 TEMPLETON EMER MKT S/C	12/14/2016	12/6/2017	175,000		0	139,356	35,644	0	0	0	35,644								
813 TEMPUR SEALY INTL IN 5 500	10/25/2016	2/13/2017	1,955		0	2,070	-115	0	0	0	-115								
814 TEMPUR SEALY INTL IN 5 500	10/26/2016	2/21/2017	2,918		0	3,098	-180	0	0	0	-180								
815 TENET HEALTHCARE COR 4	10/16/2013	8/21/2017	1,032		0	1,002	30	0	0	0	30								
816 TENET HEALTHCARE COR 8	3/22/2017	5/4/2017	3,098		0	3,176	-78	0	0	0	-78								
817 TENET HEALTHCARE COR 4	10/16/2013	9/6/2017	3,090		0	2,954	136	0	0	0	136								
818 TENET HEALTHCARE COR 8	2/28/2017	5/5/2017	2,078		0	2,105	-27	0	0	0	-27								
819 TERRENO REALTY CORP	6/8/2016	10/25/2017	4,832		0	3,239	1,593	0	0	0	1,593								
821 TERRENO REALTY CORP	9/7/2016	10/25/2017	721		0	538	183	0	0	0	183								
822 TESORO LOGISTICS LP/1 6 12	11/3/2015	12/1/2017	2,061		0	2,090	-29	0	0	0	-29								
823 THERMO FISHER SCIENTIFIC	10/21/2016	9/5/2017	12,089		0	9,794	2,295	0	0	0	2,295								
824 THERMO FISHER SCIENTIFIC	2/9/2016	9/5/2017	45,568		0	30,378	15,189	0	0	0	15,189								
825 3M CO	6/23/2017	9/5/2017	24,389		0	25,770	-1,381	0	0	0	-1,381								
826 3M CO	8/29/2017	9/5/2017	31,847		0	32,044	-197	0	0	0	-197								
827 3M CO	11/24/2014	8/29/2017	2,016		0	1,785	230	0	0	0	230								
828 TIME WARNER INC	1/19/2017	8/29/2017	69,304		0	55,576	13,728	0	0	0	13,728								

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

Long Term CG Distributions		Amount													
Short Term CG Distributions		305,172													
				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 12/31/89	Adjusted Basis as of 12/31/89	Excess of FMV Over Adjusted Basis	Gains Minus Excess FMV Over Adj Basis or Losses
829	TIME WARNER INC	887317303			11/24/2014	9/5/2017	39,060			31,327	7,733				7,733
830	TOWER INTERNATIONAL INC	891826109			6/19/2014	6/16/2017	13,756			21,865	-8,109				-8,109
831	TRANSIGM INC 5 500%	893647AR8			8/7/2014	9/20/2017	6,082			5,985	97				97
832	TRAVELERS COMPANIES, IN	89417E109			8/31/2016	9/5/2017	32,506			32,876	-370				-370
833	TREX COMPANY INC	89531P105			4/18/2016	10/10/2017	7,869			4,522	3,247				3,247
834	US BANCORP	902973304			3/2/2015	9/5/2017	63,098			55,200	7,898				7,898
835	UNIFIRST CORP MASS	904708104			6/19/2014	6/16/2017	30,094			22,066	8,028				8,028
836	UNITED INSURANCE HOLDIN	910710102			5/16/2016	2/1/2017	2,235			2,935	-700				-700
837	UNITED INSURANCE HOLDIN	910710102			5/16/2016	2/1/2017	11,146			14,303	-3,157				-3,157
838	UNITED INSURANCE HOLDIN	910710102			4/30/2016	2/1/2017	3,208			4,181	-973				-973
839	UNITED MEXICAN STATE 3 S	910860BD9			10/15/2015	10/25/2017	17,765			17,586	179				179
840	UNITED PARCEL SERVICE-C	911321068			8/2/2013	6/23/2017	41,353			32,883	8,470				8,470
841	UNITED PARCEL SERVICE-C	913121068			10/31/2014	6/23/2017	3,639			3,459	180				180
842	UNITED TOWER INC	95040Q104			10/10/2012	10/25/2017	2,908			2,467	441				441
843	WELL TOWER INC	95040Q104			1/30/2014	10/25/2017	1,983			1,691	292				292
844	WELL TOWER INC	95040Q104			2/5/2014	10/25/2017	1,124			952	172				172
845	WELL TOWER INC	95040Q104			1/13/2016	10/25/2017	4,164			4,295	-131				-131
846	WELL TOWER INC	95040Q104			2/8/2016	10/25/2017	1,454			1,333	121				121
847	WELL TOWER INC	95040Q104			2/17/2016	10/25/2017	7,667			6,534	1,133				1,133
848	WESCO AIRCRAFT HOLDING	950814103			12/9/2016	4/27/2017	19,216			23,893	-4,677				-4,677
849	WESTMORELAND COAL CO	950878106			2/1/2017	6/16/2017	7,107			26,200	-19,093				-19,093
850	WEYERHAEUSER CO	962166104			10/17/2017	10/25/2017	10,306			10,426	-120				-120
851	WILLIAMS SONOMA INC	969904101			7/21/2016	12/22/2017	35,274			36,312	-1,038				-1,038
852	XENCOR INC	9923/2016			9/23/2016	6/16/2017	10,569			13,192	-2,623				-2,623
853	XENCOR INC	98401F105			9/26/2016	6/16/2017	1,271			1,577	-306				-306
854	XENCOR INC	98401F105			9/27/2016	6/16/2017	7,422			9,352	-2,130				-2,130
855	XPERI CORP	98421B100			12/10/2014	9/5/2017	19,484			22,204	-2,710				-2,710
856	ACCENTURE PLC	G1151C101			1/24/2014	9/5/2017	72,935			47,775	25,160				25,160
857	EATON CORP PLC	G29183103			6/23/2017	9/5/2017	53,661		2,455	57,601	-1,485				-1,485
858	MAIDEN HOLDINGS LTD	G5753U112													

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

Long Term CG Distributions		Short Term CG Distributions		Amount												16,072,510		0		15,096		15,152,223		935,383		0		0		935,383	
				305,172		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																		
898	FHLMC POOL #G60440 3 500	31335APZ5		2/15/2017	8/15/2017	27		0	27	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
899	FHLMC POOL #G60440 3 500	31335APZ5		3/8/2017	8/15/2017	0		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
900	FHLMC POOL #G60440 3 500	31335APZ5		3/8/2017	8/15/2017	10		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
901	FHLMC POOL #G60440 3 500	31335APZ5		5/9/2016	9/15/2017	1,432		0	1,517	-85	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
902	FHLMC POOL #G60440 3 500	31335APZ5		6/7/2016	9/15/2017	29		0	30	-1	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
903	FHLMC POOL #G60440 3 500	31335APZ5		5/9/2016	9/15/2017	10		0	12	-2	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
904	FHLMC POOL #G60440 3 500	31335APZ5		11/8/2016	9/15/2017	14		0	16	-2	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
905	FHLMC POOL #G60440 3 500	31335APZ5		11/8/2016	9/15/2017	0		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
906	FHLMC POOL #G60440 3 500	31335APZ5		11/8/2016	9/15/2017	0		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
907	INVITATION HOMES INC	46187W107		6/22/2017	10/25/2017	5,959		0	5,615	344	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
908	INVITATION HOMES INC	46187W107		9/21/2017	10/25/2017	2,911		0	2,875	36	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
909	INVITATION HOMES INC	46187W107		9/5/2017	11/28/2017	4		0	4	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
910	ISHARES CORE S&P SMALL-4	46428T804		9/12/06	1/31/2017	176,014		0	160,140	15,874	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
911	JBG SMITH PROPERTIES	46590V100		9/7/2016	7/27/2017	17		0	20	-3	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
912	JBG SMITH PROPERTIES	46590V100		12/21/2012	9/5/2017	825		0	714	111	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
913	JBG SMITH PROPERTIES	46590V100		12/28/2012	9/5/2017	987		0	849	138	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
914	JBG SMITH PROPERTIES	46590V100		9/7/2016	9/5/2017	226		0	281	-55	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
915	MINERALS TECHNOLOGIES I	603158106		4/20/2016	2/17/2017	11,159		0	8,465	2,694	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
916	JPMORGAN CHASE & CO	46625H100		11/13/2014	9/5/2017	97,005		0	65,294	31,711	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
917	JPMORGAN CHASE & CO 4 4	46625H100		10/15/2015	10/25/2017	4,234		0	4,348	-114	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
918	JOHNSON & JOHNSON	478160104		11/24/2014	4/13/2017	29,786		0	25,458	4,328	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
919	JOHNSON & JOHNSON	478160104		11/24/2014	9/5/2017	50,594		0	41,504	9,090	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
920	VR MORGAN STANLEY 3 55	61744YAK4		9/21/2017	10/25/2017	8,008		0	8,019	-11	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
921	J2 GLOBAL INC	48123V102		6/19/2014	6/16/2017	38,220		0	21,911	16,309	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
922	JPMORGAN HIGH YIELD-H#3	4812C0803		5/23/2016	11/10/2017	313,540		0	300,000	13,540	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
923	JPMORGAN HIGH YIELD-H#3	4812C0803		9/9/2016	11/10/2017	201,907		0	200,000	1,907	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
924	METHODE ELECTRON INC C	581520200		3/2/2015	6/16/2017	24,146		0	23,138	1,008	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
925	MICROSOFT CORP	594918104		11/24/2014	9/5/2017	111,813		0	72,393	39,420	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
926	MICROSTRATEGY INC CLA A	594972408		12/21/2016	5/9/2017	25,155		0	26,814	-1,659	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
927	MICROSTRATEGY INC CLA	594972408		12/21/2016	5/24/2017	19,638		0	21,975	-2,337	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
928	MINERALS TECHNOLOGIES I	603158106		3/14/2016	2/17/2017	38,779		0	26,073	12,706	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
929	NMI HOLDINGS INC	629209305		5/5/2017	6/16/2017	25,226		0	25,628	-402	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
930	NRG ENERGY INC 6 625%	629377B05		1/15/2014	12/13/2017	4,145		0	4,130	15	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
931	NRG ENERGY INC 6 625%	629377B05		1/24/2014	12/13/2017	2,072		0	2,045	27	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
932	UNITED PARCEL SERVICE-C	911312106		11/24/2014	6/23/2017	92,300		0	89,827	2,473	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
933	FHLMC POOL #G08669 4 000	3128MJW71		3/4/2017	10/25/2017	1		0	1	-1	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
934	FHLMC POOL #G08669 4 000	3128MJW71		3/4/2017	10/25/2017	1		0	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
935	FHLMC POOL #G08669 4 000	3128MJW71		12/8/2016	10/25/2017	58		0	62	-4	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
936	FHLMC POOL #G08669 4 000	3128MJW71		12/30/2016	10/25/2017	1		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
937	FHLMC POOL #G08669 4 000	3128MJW71		1/4/1900	10/25/2017	1		0	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
938	FHLMC POOL #G08669 4 000	3128MJW71		3/4/2017	10/25/2017	1		0	1	0	0	0	0																		

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

Long Term CG Distributions										Amount		Short Term CG Distributions									
										305,172	0										
CUSIP #	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Adjustments	15,096	15,152,223	935,383	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adjusted Basis	Gain/Loss	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		
967 FHL MC POOL #G60440 3 500	3133SAP25	3/8/2017	9/15/2017	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
968 FHL MC POOL #G60440 3 500	3133SAP25	3/8/2017	9/15/2017	11	11	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
969 FHL MC POOL #G60440 3 500	3133SAP25	6/7/2016	10/15/2017	1,195	0	0	0	1,267	-72	0	0	0	-72	0	0	0	0	0	-72	0	
970 FHL MC POOL #G60440 3 500	3133SAP25	6/7/2016	10/15/2017	24	0	0	0	25	-1	0	0	0	-1	0	0	0	0	0	-1	0	
971 FHL MC POOL #G60440 3 500	3133SAP25	5/9/2016	10/15/2017	9	0	0	0	10	-1	0	0	0	-1	0	0	0	0	0	-1	0	
972 FHL MC POOL #G60440 3 500	3133SAP25	11/8/2016	10/15/2017	12	0	0	0	13	-1	0	0	0	-1	0	0	0	0	0	-1	0	
973 FHL MC POOL #G60440 3 500	3133SAP25	11/8/2016	10/15/2017	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
974 FHL MC POOL #G60440 3 500	3138ET5W2	11/13/2017	3/25/2017	6	0	0	0	7	-1	0	0	0	-1	0	0	0	0	0	-1	0	
975 FHL MC POOL #G60440 3 500	3138ET5W2	11/13/2017	3/25/2017	53	0	0	0	63	-10	0	0	0	-10	0	0	0	0	0	-10	0	
976 FHL MC POOL #G60440 3 500	3138ET5W2	12/5/2017	3/25/2017	42	0	0	0	46	-4	0	0	0	-4	0	0	0	0	0	-4	0	
977 FHL MC POOL #G60440 3 500	3138ET5W2	2/9/2017	3/25/2017	2	0	0	0	3	-1	0	0	0	-1	0	0	0	0	0	-1	0	
978 FHL MC POOL #G60440 3 500	3138ET5W2	2/9/2017	3/25/2017	15	0	0	0	17	-2	0	0	0	-2	0	0	0	0	0	-2	0	
979 FHL MC POOL #G60440 3 500	3138ET5W2	8/16/2016	4/25/2017	1,494	0	0	0	1,641	-147	0	0	0	-147	0	0	0	0	0	-147	0	
980 FHL MC POOL #G60440 3 500	3138ET5W2	12/7/2016	4/25/2017	48	0	0	0	57	-9	0	0	0	-9	0	0	0	0	0	-9	0	
981 FHL MC POOL #G60440 3 500	3138ET5W2	11/13/2017	4/25/2017	5	0	0	0	6	-1	0	0	0	-1	0	0	0	0	0	-1	0	
982 FHL MC POOL #G60440 3 500	3138ET5W2	11/13/2017	4/25/2017	43	0	0	0	51	-8	0	0	0	-8	0	0	0	0	0	-8	0	
983 FHL MC POOL #G60440 3 500	3138ET5W2	12/5/2017	4/25/2017	34	0	0	0	37	-3	0	0	0	-3	0	0	0	0	0	-3	0	
984 FHL MC POOL #G60440 3 500	3138ET5W2	2/9/2017	4/25/2017	2	0	0	0	3	-1	0	0	0	-1	0	0	0	0	0	-1	0	
985 FHL MC POOL #G60440 3 500	3138ET5W2	2/9/2017	4/25/2017	12	0	0	0	14	-2	0	0	0	-2	0	0	0	0	0	-2	0	
986 FHL MC POOL #G60440 3 500	3138ET5W2	8/16/2016	5/18/2017	77,563	0	0	0	79,010	-1,447	0	0	0	-1,447	0	0	0	0	0	-1,447	0	
987 FHL MC POOL #G60440 3 500	3138ET5W2	12/7/2016	5/18/2017	2,502	0	0	0	2,758	-256	0	0	0	-256	0	0	0	0	0	-256	0	
988 FHL MC POOL #G60440 3 500	3138ET5W2	11/13/2017</																			

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

Long Term CG Distributions		Amount		305,172		0		16,072,510		0		15,096		15,152,223		935,383		0		935,383		0		Excess of FMV Over Adjusted Basis		F M V as of 12/31/69		Adjusted Basis as of 12/31/69		Gain or Loss		Cost or Other Basis Plus Expense of Sale		Excess of FMV Over Adjusted Basis		F M V as of 12/31/69		Adjusted Basis as of 12/31/69		Gain or Loss		Cost or Other Basis Plus Expense of Sale		Excess of FMV Over Adjusted Basis		F M V as of 12/31/69		Adjusted Basis as of 12/31/69		Gain or Loss		Cost or Other Basis Plus Expense of Sale		Excess of FMV Over Adjusted Basis		F M V as of 12/31/69		Adjusted Basis as of 12/31/69		Gain or Loss		Cost or Other Basis Plus Expense of Sale		Excess of FMV Over Adjusted Basis		F M V as of 12/31/69		Adjusted Basis as of 12/31/69		Gain or Loss		Cost or Other Basis Plus Expense of Sale		Excess of FMV Over Adjusted Basis		F M V as of 12/31/69		Adjusted Basis as of 12/31/69		Gain or Loss		Cost or Other Basis Plus Expense of Sale		Excess of FMV Over Adjusted Basis		F M V as of 12/31/69		Adjusted Basis as of 12/31/69		Gain or Loss		Cost or Other Basis Plus Expense of Sale		Excess of FMV Over Adjusted Basis		F M V as of 12/31/69		Adjusted Basis as of 12/31/69		Gain or Loss		Cost or Other Basis Plus Expense of Sale		Excess of FMV Over Adjusted Basis		F M V as of 12/31/69		Adjusted Basis as of 12/31/69		Gain or Loss		Cost or Other Basis Plus Expense of Sale		Excess of FMV Over Adjusted Basis		F M V as of 12/31/69		Adjusted Basis as of 12/31/69		Gain or Loss		Cost or Other Basis Plus Expense of Sale		Excess of FMV Over Adjusted Basis		F M V as of 12/31/69		Adjusted Basis as of 12/31/69		Gain or Loss		Cost or Other Basis Plus Expense of Sale		Excess of FMV Over Adjusted Basis		F M V as of 12/31/69		Adjusted Basis as of 12/31/69		Gain or Loss		Cost or Other Basis Plus Expense of Sale		Excess of FMV Over Adjusted Basis		F M V as of 12/31/69		Adjusted Basis as of 12/31/69		Gain or Loss		Cost or Other Basis Plus Expense of Sale		Excess of FMV Over Adjusted Basis		F M V as of 12/31/69		Adjusted Basis as of 12/31/69		Gain or Loss		Cost or Other Basis Plus Expense of Sale		Excess of FMV Over Adjusted Basis		F M V as of 12/31/69		Adjusted Basis as of 12/31/69		Gain or Loss		Cost or Other Basis Plus Expense of Sale		Excess of FMV Over Adjusted Basis		F M V as of 12/31/69		Adjusted Basis as of 12/31/69		Gain or Loss		Cost or Other Basis Plus Expense of Sale		Excess of FMV Over Adjusted Basis		F M V as of 12/31/69		Adjusted Basis as of 12/31/69		Gain or Loss		Cost or Other Basis Plus Expense of Sale		Excess of FMV Over Adjusted Basis		F M V as of 12/31/69		Adjusted Basis as of 12/31/69		Gain or Loss		Cost or Other Basis Plus Expense of Sale		Excess of FMV Over Adjusted Basis		F M V as of 12/31/69		Adjusted Basis as of 12/31/69		Gain or Loss		Cost or Other Basis Plus Expense of Sale		Excess of FMV Over Adjusted Basis		F M V as of 12/31/69		Adjusted Basis as of 12/31/69		Gain or Loss		Cost or Other Basis Plus Expense of Sale		Excess of FMV Over Adjusted Basis		F M V as of 12/31/69		Adjusted Basis as of 12/31/69		Gain or Loss		Cost or Other Basis Plus Expense of Sale		Excess of FMV Over Adjusted Basis		F M V as of 12/31/69		Adjusted Basis as of 12/31/69		Gain or Loss		Cost or Other Basis Plus Expense of Sale		Excess of FMV Over Adjusted Basis		F M V as of 12/31/69		Adjusted Basis as of 12/31/69		Gain or Loss		Cost or Other Basis Plus Expense of Sale		Excess of FMV Over Adjusted Basis		F M V as of 12/31/69		Adjusted Basis as of 12/31/69		Gain or Loss		Cost or Other Basis Plus Expense of Sale		Excess of FMV Over Adjusted Basis		F M V as of 12/31/69		Adjusted Basis as of 12/31/69		Gain or Loss		Cost or Other Basis Plus Expense of Sale		Excess of FMV Over Adjusted Basis		F M V as of 12/31/69		Adjusted Basis as of 12/31/69		Gain or Loss		Cost or Other Basis Plus Expense of Sale		Excess of FMV Over Adjusted Basis		F M V as of 12/31/69		Adjusted Basis as of 12/31/69		Gain or Loss		Cost or Other Basis Plus Expense of Sale		Excess of FMV Over Adjusted Basis		F M V as of 12/31/69		Adjusted Basis as of 12/31/69		Gain or Loss		Cost or Other Basis Plus Expense of Sale		Excess of FMV Over Adjusted Basis		F M V as of 12/31/69		Adjusted Basis as of 12/31/69		Gain or Loss		Cost or Other Basis Plus Expense of Sale		Excess of FMV Over Adjusted Basis		F M V as of 12/31/69		Adjusted Basis as of 12/31/69		Gain or Loss		Cost or Other Basis Plus Expense of Sale		Excess of FMV Over Adjusted Basis		F M V as of 12/31/69		Adjusted Basis as of 12/31/69		Gain or Loss		Cost or Other Basis Plus Expense of Sale		Excess of FMV Over Adjusted Basis		F M V as of 12/31/69		Adjusted Basis as of 12/31/69		Gain or Loss		Cost or Other Basis Plus Expense of Sale		Excess of FMV Over Adjusted Basis		F M V as of 12/31/69		Adjusted Basis as of 12/31/69		Gain or Loss		Cost or Other Basis Plus Expense of Sale		Excess of FMV Over Adjusted Basis		F M V as of 12/31/69		Adjusted Basis as of 12/31/69		Gain or Loss		Cost or Other Basis Plus Expense of Sale		Excess of FMV Over Adjusted Basis		F M V as of 12/31/69		Adjusted Basis as of 12/31/69		Gain or Loss		Cost or Other Basis Plus Expense of Sale		Excess of FMV Over Adjusted Basis		F M V as of 12/31/69		Adjusted Basis as of 12/31/69		Gain or Loss		Cost or Other Basis Plus Expense of Sale		Excess of FMV Over Adjusted Basis		F M V as of 12/31/69		Adjusted Basis as of 12/31/69		Gain or Loss		Cost or Other Basis Plus Expense of Sale		Excess of FMV Over Adjusted Basis		F M V as of 12/31/69		Adjusted Basis as of 12/31/69		Gain or Loss		Cost or Other Basis Plus Expense of Sale		Excess of FMV Over Adjusted Basis		F M V as of 12/31/69		Adjusted Basis as of 12/31/69		Gain or Loss		Cost or Other Basis Plus Expense of Sale		Excess of FMV Over Adjusted Basis		F M V as of 12/31/69		Adjusted Basis as of 12/31/69		Gain or Loss		Cost or Other Basis Plus Expense of Sale		Excess of FMV Over Adjusted Basis		F M V as of 12/31/69		Adjusted Basis as of 12/31/69		Gain or Loss		Cost or Other Basis Plus Expense of Sale		Excess of FMV Over Adjusted Basis		F M V as of 12/31/69		Adjusted Basis as of 12/31/69		Gain or Loss		Cost or Other Basis Plus Expense of Sale		Excess of FMV Over Adjusted Basis		F M V as of 12/31/69		Adjusted Basis as of 12/31/69		Gain or Loss		Cost or Other Basis Plus Expense of Sale		Excess of FMV Over Adjusted Basis		F M V as of 12/31/69		Adjusted Basis as of 12/31/69		Gain or Loss		Cost or Other Basis Plus Expense of Sale		Excess of FMV Over Adjusted Basis		F M V as of 12/31/69		Adjusted Basis as of 12/31/69		Gain or Loss		Cost or Other Basis Plus Expense of Sale		Excess of FMV Over Adjusted Basis		F M V as of 12/31/69		Adjusted Basis as of 12/31/69		Gain or Loss		Cost or Other Basis Plus Expense of Sale		Excess of FMV Over Adjusted Basis		F M V as of 12/31/69		Adjusted Basis as of 12/31/69		Gain or Loss		Cost or Other Basis Plus Expense of Sale		Excess of FMV Over Adjusted Basis		F M V as of 12/31/69		Adjusted Basis as of 12/31/69		Gain or Loss		Cost or Other Basis Plus Expense of Sale		Excess of FMV Over Adjusted Basis		F M V as of 12/31/69		Adjusted Basis as of 12/31/69		Gain or Loss		Cost or Other Basis Plus Expense of Sale		Excess of FMV Over Adjusted Basis		F M V as of 12/31/69		Adjusted Basis as of 12/31/69		Gain or Loss		Cost or Other Basis Plus Expense of Sale		Excess of FMV Over Adjusted Basis		F M V as of 12/31/69		Adjusted Basis as of 12/31/69		Gain or Loss		Cost or Other Basis Plus Expense of Sale		Excess of FMV Over Adjusted Basis		F M V as of 12/31/69		Adjusted Basis as of 12/31/69		Gain or Loss		Cost or Other Basis Plus Expense of Sale		Excess of FMV Over Adjusted Basis		F M V as of 12/31/69		Adjusted Basis as of 12/31/69		Gain or Loss		Cost or Other Basis Plus Expense of Sale		Excess of FMV Over Adjusted Basis		F M V as of 12/31/69		Adjusted Basis as of 12/31/69		Gain or Loss		Cost or Other Basis Plus Expense of Sale		Excess of FMV Over Adjusted Basis		F M V as of 12/31/69		Adjusted Basis as of 12/31/69		Gain or Loss		Cost or Other Basis Plus Expense of Sale		Excess of FMV Over Adjusted Basis		F M V as of 12/31/69		Adjusted Basis as of 12/31/69		Gain or Loss		Cost or Other Basis Plus Expense of Sale		Excess of FMV Over Adjusted Basis		F M V as of 12/31/69		Adjusted Basis as of 12/31/69		Gain or Loss		Cost or Other Basis Plus Expense of Sale		Excess of FMV Over Adjusted Basis		F M V as of 12/31/69		Adjusted Basis as of 12/31/69		Gain or Loss		Cost or Other Basis Plus Expense of Sale		Excess of FMV Over Adjusted Basis		F M V as of 12/31/69		Adjusted Basis as of 12/31/69		Gain or Loss		Cost or Other Basis Plus Expense of Sale		Excess of FMV Over Adjusted Basis		F M V as of 12/31/69		Adjusted Basis as of 12/31/69		Gain or Loss		Cost or Other Basis Plus Expense of Sale		Excess of FMV Over Adjusted Basis		F M V as of 12/31/69		Adjusted Basis as of 12/31/69		Gain or Loss		Cost or Other Basis Plus Expense of Sale		Excess of FMV Over Adjusted Basis		F M V as of 12/31/69		Adjusted Basis as of 12/31/69		Gain or Loss		Cost or Other Basis Plus Expense of Sale		Excess of FMV Over Adjusted Basis		F M V as of 12/31/69		Adjusted Basis as of 12/31/69		Gain or Loss		Cost or Other Basis Plus Expense of Sale		Excess of FMV Over Adjusted Basis		F M V as of 12/31/69		Adjusted Basis as of 12/31/69		Gain or Loss		Cost or Other Basis Plus Expense of Sale		Excess of FMV Over Adjusted Basis		F M V as of 12/31/69		Adjusted Basis as of 12/31/69		Gain or Loss		Cost or Other Basis Plus Expense of Sale		Excess of FMV Over Adjusted Basis		F M V as of 12/31/69		Adjusted Basis as of 12/31/69		Gain or Loss		Cost or Other Basis Plus Expense of Sale		Excess of FMV Over Adjusted Basis		F M V as of 12/31/69		Adjusted Basis as of 12/31/69		Gain or Loss		Cost or Other Basis Plus Expense of Sale		Excess of FMV Over Adjusted Basis		F M V as of 12/31/69		Adjusted Basis as of 12/31/69		Gain or Loss		Cost or Other Basis Plus Expense of Sale		Excess of FMV Over Adjusted Basis		F M V as of 12/31/69		Adjusted Basis as of 12/31/69		Gain or Loss		Cost or Other Basis Plus Expense of Sale		Excess of FMV Over Adjusted Basis		F M V as of 12/31/69		Adjusted Basis as of 12/31/69		Gain or Loss		Cost or Other Basis Plus Expense of Sale		Excess of FMV Over Adjusted Basis		F M V as of 12/31/69		Adjusted Basis as of 12/31/69		Gain or Loss		Cost or Other Basis Plus Expense of Sale		Excess of FMV Over Adjusted Basis		F M V as of 12/31/69		Adjusted Basis as of 12/31/69		Gain or Loss		Cost or Other Basis Plus Expense of Sale		Excess of FMV Over Adjusted Basis		F M V as of 12/31/69		Adjusted Basis as of 12/31/69		Gain or Loss		Cost or Other Basis Plus Expense of Sale		Excess of FMV Over Adjusted Basis		F M V as of 12/31/69		Adjusted Basis as of 12/31/69		Gain or Loss		Cost or Other Basis Plus Expense of Sale		Excess of FMV Over Adjusted Basis		F M V as of 12/31/69		Adjusted Basis as of 12/31/69		Gain or Loss		Cost or Other Basis Plus Expense of Sale		Excess of FMV Over Adjusted Basis		F M V as of 12/31/69		Adjusted Basis as of 12/31/69		Gain or Loss		Cost or Other Basis Plus Expense of Sale		Excess of FMV Over Adjusted Basis		F M V as of 12/31/69		Adjusted Basis as of 12/31/69		Gain or Loss		Cost or Other Basis Plus Expense of Sale		Excess of FMV Over Adjusted Basis		F M V as of 12/31/69		Adjusted Basis as of 12/31/69		Gain or Loss		Cost or Other Basis Plus Expense of Sale		Excess of FMV Over Adjusted Basis		F M V as of 12/31	
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Part IV (990-PF) - Capital Gains and Losses for Tax on Investment Income

Long Term CG Distributions										Short Term CG Distributions										Amount	
305,172										0										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's FMV Over Adj Basis or Losses								
1105 FHLIC POOL #G08669 4 000	3128MJW71		12/7/2016	9/15/2017	1			0	1	0	0	0	935,383								
1106 FHLIC POOL #G08669 4 000	3128MJW71		12/7/2016	9/15/2017	2			0	2	0	0	0	0								
1107 FHLIC POOL #G08669 4 000	3128MJW71		12/7/2016	9/15/2017	1			0	2	-1	0	0	-1								
1108 FHLIC POOL #G08669 4 000	3128MJW71		12/7/2016	9/15/2017	65			0	73	-8	0	0	-8								
1109 FHLIC POOL #G08669 4 000	3128MJW71		12/7/2016	9/15/2017	0			0	0	0	0	0	0								
1110 FHLIC POOL #G08669 4 000	3128MJW71		12/7/2016	9/15/2017	0			0	0	0	0	0	0								
1111 FHLIC POOL #G08669 4 000	3128MJW71		2/9/2017	9/15/2017	87			0	93	-6	0	0	-6								
1112 FHLIC POOL #G08669 4 000	3128MJW71		2/9/2017	9/15/2017	0			0	0	0	0	0	0								
1113 FHLIC POOL #G08669 4 000	3128MJW71		2/9/2017	9/15/2017	0			0	0	0	0	0	0								
1114 FHLIC POOL #G08669 4 000	3128MJW71		1/31/1900	9/15/2017	0			0	0	0	0	0	0								
1115 FHLIC POOL #G08669 4 000	3128MJW71		12/7/1900	9/15/2017	1			0	1	0	0	0	0								
1116 FHLIC POOL #G08669 4 000	3128MJW71		2/9/2017	9/15/2017	1			0	0	0	0	0	0								
1117 FHLIC POOL #G08669 4 000	3128MJW71		2/9/2017	9/15/2017	1			0	1	0	0	0	0								
1118 FHLIC POOL #G08669 4 000	3128MJW71		2/9/2017	9/15/2017	25			0	27	-2	0	0	-2								
1119 FHLIC POOL #G08669 4 000	3128MJW71		2/9/2017	9/15/2017	0			0	0	0	0	0	0								
1120 FHLIC POOL #G08669 4 000	3128MJW71		2/9/2017	9/15/2017	1			0	1	0	0	0	0								
1121 FHLIC POOL #G08669 4 000	3128MJW71		2/9/2017	9/15/2017	1			0	0	0	0	0	0								
1122 FHLIC POOL #G08669 4 000	3128MJW71		1/31/1900	9/15/2017	1			0	1	0	0	0	0								
1123 FHLIC POOL #G08669 4 000	3128MJW71		12/7/1900	9/15/2017	1			0	1	0	0	0	0								
1124 FHLIC POOL #G08669 4 000	3128MJW71		2/9/2017	9/15/2017	1			0	2	-1	0	0	-1								
1125 FHLIC POOL #G08669 4 000	3128MJW71		2/9/2017	9/15/2017	1			0	1	0	0	0	0								
1126 FHLIC POOL #G08669 4 000	3128MJW71		2/9/2017	9/15/2017	1			0	1	0	0	0	0								
1127 KILROY REALTY CORP COM	4942ZF108		11/25/2016	10/25/2017	7,894			0	8,137	-243	0	0	-243								
1128 KIMBERLY CLARK CORP COM	49436H103		11/24/2014	9/5/2017	43,725			0	40,384	3,341	0	0	3,341								
1129 KINDRED HEALTHCARE 87	494580AFO		4/21/2016	8/29/2017	1,940			0	1,970	-30	0	0	-30								
1130 KINDRED HEALTHCARE 87	494580AFO		6/28/2016	9/18/2017	2,888			0	2,955	-67	0	0	-67								
1131 KITE REALTY GROUP TRUST	498031300		1/30/2017	9/6/2017	1,708			0	1,939	-231	0	0	-231								
1132 KITE REALTY GROUP TRUST	498031300		1/30/2017	10/25/2017	3,933			0	4,796	-863	0	0	-863								
1133 LCI INDUSTRIES	50189K103		8/23/2016	6/16/2017	11,585			0	11,801	-216	0	0	-216								
1134 LCI INDUSTRIES	50189K103		8/24/2016	6/16/2017	5,694			0	5,762	-68	0	0	-68								
1135 LCI INDUSTRIES	50189K103		8/25/2016	6/16/2017	2,847			0	2,903	-56	0	0	-56								
1136 LABORATORY CRP OF AMER	50540R409		7/17/2014	3/1/2017	21,148			0	15,806	5,342	0	0	5,342								
1137 LABORATORY CRP OF AMER	50540R409		9/10/2014	3/1/2017	16,719			0	12,544	4,175	0	0	4,175								
1138 WESTERN ASSET SMASH SE	52470G742		10/14/2015	10/25/2017	119,471			0	116,693	2,778	0	0	2,778								
1139 WESTERN ASSET SMASH SE	52470G742		10/14/2015	10/25/2017	194,029			0	194,747	-718	0	0	-718								
1140 LULULEMON ATHLETICA INC	550021109		3/3/2017	9/26/2017	26,370			0	29,182	-2,812	0	0	-2,812								
1141 MGM RESORTS INTL 6 750	552958Y6		7/23/2014	10/5/2017	2,200			0	2,202	-2	0	0	-2								
1142 MGM RESORTS INTL 6 750	552958Y6		7/23/2014	10/6/2017	2,202			0	2,202	0	0	0	0								
1143 MSG NETWORKS INC	553573106		8/8/2016	2/16/2017	47,635			0	34,376	13,259	0	0	13,259								
1144 MANHATTAN ASSOCIATES, II	562750109		5/17/2016	1/19/2017	17,284			0	21,167	-3,883	0	0	-3,883								
1145 MANPOWERGROUP INC	56418H100		8/5/2016	1/5/2017	28,933			0	22,409	6,524	0	0	6,524								
1146 MARKWEST ENERGY PART 5	570506AQ8		11/12/2013	2/10/2017	1,018			0	1,028	-10	0	0	-10								
1147 MARKWEST ENERGY PART 5	570506AQ8		10/9/2013	2/10/2017	2,035			0	2,035	0	0	0	0								
1148 MARKWEST ENERGY PART 5	570506AQ8		10/3/2013	8/3/2017	2,042			0	2,030	12	0	0	12								
1149 MARKWEST ENERGY PART 5	570506AQ8		10/9/2013	8/3/2017	1,021			0	1,018	3	0	0	3								
1150 MASCO CORP 5 950%	574599BH8		3/23/2012	6/23/2017	1,152			0	999	153	0	0	153								
1151 MATRIX SVC CO	576853105		6/19/2014	5/5/2017	5,210			0	17,725	-12,515	0	0	-12,515								
1152 MATRIX SVC CO	576853105		1/29/2015	5/5/2017	7,157			0	12,929	-5,772	0	0	-5,772								
1153 MAXLINEAR INC	57776J100		6/6/2016	6/16/2017	11,733			0	8,681	3,052	0	0	3,052								
1154 MAXLINEAR INC	57776J100		6/7/2016	6/16/2017	19,555			0	14,588	4,967	0	0	4,967								
1155 MAXLINEAR INC	57776J100		6/8/2016	6/16/2017	4,470			0	3,293	1,177	0	0	1,177								
1156 MAXIMUS INC	577933104		1/25/2017	11/30/2017	38,625			0	32,202	6,423	0	0	6,423								
1157 MAXIMUS INC	577933104		4/17/2017	11/30/2017	8,987			0	7,637	1,350	0	0	1,350								
1158 NVR YIELD INC	62942X306		3/17/2017	6/16/2017	27,682			0	26,676	1,006	0	0	1,006								
1159 NVR INC COM	62944T105		1/18/2017	7/7/2017	17,609			0	11,813	5,796	0	0	5,796								
1160 NVR INC COM	62944T105		6/16/2017	11/17/2017	75,461			0	56,115	19,346	0	0	19,346								
1161 NATIONAL GENERAL HOLDIN	636220303		3/2/2015	6/16/2017	27,134			0	23,190	3,944	0	0	3,944								
1162 NEWELL BRANDS, INC	651229106		10/21/2016	9/5/2017	6,314			0	6,848	-534	0	0	-534								
1163 NEWELL BRANDS, INC	651229106		8/29/2017	9/5/2017	33,223			0	32,560	663	0	0	663								
1164 NEWELL BRANDS, INC	651229106		6/16/2015	9/5/2017	16,126			0	13,616	2,510	0	0	2,510								
1165 NUTRI SYS INC	67069D108		11/18/2014	3/20/2017	11,748			0	4,121	7,627	0	0	7,627								
1166 NUTRI SYS INC	67069D108		11/18/2014	5/5/2017	5,408			0	2,078	3,329	0	0	3,329								
1167 NUTRI SYS INC	67069D108		11/18/2014	6/16/2017	32,879			0	12,363	20,516	0	0	20,516								
1168 NUVASIVE INC	670704105		6/19/2014	6/16/2017	32,694			0	14,199	18,495	0	0	18,495								
1169 OGE ENERGY CORP COM	670837103		10/14/2016	10/10/2017	31,254			0	26,352	4,902	0	0	4,902								
1170 O'REILLY AUTOMOTIVE INC	67103H107		3/15/2017	9/5/2017	40,017			12,457	54,672	-2,198	0	0	-2,198								
1171 OCCIDENTAL PETE CORP	674599105		3/3/2017	9/5/2017	40,575			0	43,433	-2,858	0	0	-2,858								
1172 OCCIDENTAL PETE CORP	674599105		3/3/2017	11/17/2017	22,130			0	21,035	1,095	0	0	1,095								
1173 PNC FINANCIAL SERVICES G	693475105		11/13/2014	9/5/2017	73,081			0	51,458	21,623	0	0	21,623								

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

Long Term CG Distributions										Amount					
Short Term CG Distributions										305,122	0				
Description of Property Sold	CUSIP #	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Adjustments	15,096	15,152,223	935,383	0	0	Excess of FMV Over Adjusted Basis	Excess of FMV Over Adjusted Basis	Gains Minus Excess of FMV Over Adjusted Basis
12431 MCDONALD'S CORP 2.750	58013MEX#8		2/29/2016	10/25/2017	17,328			0	17,521	-193	0	0	0	0	-193
12441 MERCK & CO INC NEW	58933Y105		10/21/2016	9/5/2017	4,780			0	4,596	184	0	0	0	0	184
12451 MERCK & CO INC NEW	58933Y105		6/16/2015	9/5/2017	41,870			0	37,850	4,020	0	0	0	0	4,020
12461 MERCK & CO INC NEW	58933Y105		6/16/2015	12/14/2017	65,139			0	67,001	-1,862	0	0	0	0	-1,862
12471 FHLMC POOL #G08669 4.000	3128M JW71		7/13/2016	10/15/2017	62			0	67	-5	0	0	0	0	-5
12481 FHLMC POOL #G08669 4.000	3128M JW71		8/8/2016	10/15/2017	17			0	18	-1	0	0	0	0	-1
12491 FHLMC POOL #G08669 4.000	3128M JW71		6/8/2016	10/15/2017	1			0	1	0	0	0	0	0	0
12501 FHLMC POOL #G08669 4.000	3128M JW71		4/11/2016	10/15/2017	23			0	25	-2	0	0	0	0	-2
12511 FHLMC POOL #G08669 4.000	3128M JW71		11/9/2015	10/15/2017	36			0	41	-5	0	0	0	0	-5
12521 FHLMC POOL #G08669 4.000	3128M JW71		8/8/2016	10/15/2017	36			0	41	-5	0	0	0	0	-5
12531 FHLMC POOL #G08669 4.000	3128M JW71		8/8/2016	10/15/2017	3			0	3	0	0	0	0	0	0
12541 FHLMC POOL #G08669 4.000	3128M JW71		8/8/2016	10/15/2017	1			0	2	-1	0	0	0	0	-1
12551 FHLMC POOL #G08669 4.000	3128M JW71		8/8/2016	10/15/2017	1			0	1	0	0	0	0	0	0
12561 FHLMC POOL #G08669 4.000	3128M JW71		1/21/2016	10/15/2017	2			0	2	0	0	0	0	0	0
12571 FHLMC POOL #G08669 4.000	3128M JW71		12/7/2016	10/15/2017	2			0	2	0	0	0	0	0	0
12581 FHLMC POOL #G08669 4.000	3128M JW71		11/15/2016	10/15/2017	93			0	99	-6	0	0	0	0	-6
12591 FHLMC POOL #G08669 4.000	3128M JW71		12/1/2016	10/15/2017	0			0	0	0	0	0	0	0	0
12601 FHLMC POOL #G08669 4.000	3128M JW71		12/7/2016	10/15/2017	2			0	2	0	0	0	0	0	0
12611 FHLMC POOL #G08669 4.000	3128M JW71		1/31/2016	10/15/2017	0			0	0	0	0	0	0	0	0
12621 FHLMC POOL #G08669 4.000	3128M JW71		1/31/2016	10/15/2017	2			0	2	0	0	0	0	0	0
12631 FHLMC POOL #G08669 4.000	3128M JW71		12/7/2016	10/15/2017	1			0	1	0	0	0	0	0	0
12641 FHLMC POOL #G08669 4.000	3128M JW71		12/7/2016	10/15/2017	1			0	1	0	0	0	0	0	0
12651 FHLMC POOL #G08669 4.000	3128M JW71		12/7/2016	10/15/2017	1			0	1	0	0	0	0	0	0
12661 FHLMC POOL #G08669 4.000	3128M JW71		1/21/2016	10/15/2017	0			0	0	0	0	0	0	0	0
12671 FHLMC POOL #G08669 4.000	3128M JW71		12/7/2016	10/15/2017	54			0	61	-7	0	0	0	0	-7
12681 FHLMC POOL #G08669 4.000	3128M JW71		1/31/2016	10/15/2017	0			0	0	0	0	0	0	0	0
12691 FHLMC POOL #G08669 4.000	3128M JW71		2/9/2017	10/15/2017	0			0	0	0	0	0	0	0	0
12701 FHLMC POOL #G08669 4.000	3128M JW71		8/23/2017	11/25/2017	837			0	868	-31	0	0	0	0	-31
12711 FHLMC POOL #G08669 4.000	3128M JW71		8/23/2017	12/25/2017	758			0	758	-27	0	0	0	0	-27
12721 FHLMC POOL #G08669 4.000	3128M JW71		8/23/2017	12/25/2017	673			0	673	-24	0	0	0	0	-24
12731 FHLMC POOL #G08669 4.000	3128M JW71		12/11/2017	1/25/2018	190			0	196	-6	0	0	0	0	-6
12741 FEDERATED INVESTORS INC	314211103		9/16/2016	3/1/2017	25,119			0	29,620	-4,501	0	0	0	0	-4,501
12751 FEDERATED NATIONAL HOLDINGS INC	314221101		8/25/2014	6/16/2017	15,114			0	23,054	-7,940	0	0	0	0	-7,940
12761 FEDERATED NATIONAL HOLDINGS INC	314221101		5/27/2015	6/16/2017	3,644			0	5,814	-2,170	0	0	0	0	-2,170
12771 F5 NETWORKS INC	315616102		6/22/2011	5/26/2017	5,717			0	4,851	866	0	0	0	0	866
12781 F5 NETWORKS INC	315616102		11/3/2011	5/26/2017	2,287			0	1,871	416	0	0	0	0	416
12791 F5 NETWORKS INC	315616102		12/21/2011	5/26/2017	1,652			0	1,303	349	0	0	0	0	349
12801 F5 NETWORKS INC	315616102		12/23/2011	5/26/2017	2,160			0	1,788	372	0	0	0	0	372
12811 F5 NETWORKS INC	315616102		9/6/2012	5/26/2017	8,385			0	6,318	2,067	0	0	0	0	2,067
12821 F5 NETWORKS INC	315616102		11/21/2012	5/26/2017	1,016			0	720	296	0	0	0	0	296
12831 F5 NETWORKS INC	315616102		1/30/2013	5/26/2017	6,607			0	5,441	1,166	0	0	0	0	1,166
12841 F5 NETWORKS INC	315616102		3/25/2014	5/26/2017	12,197			0	10,351	1,846	0	0	0	0	1,846
12851 FID ADV EMER MKTS INC-CL	315920702		7/23/2014	11/9/2017	74,631			0	77,695	-3,054	0	0	0	0	-3,054
12861 VERIZON COMMUNICATIONS INC	92343V104		2/6/2015	9/5/2017	42,399			0	43,833	-1,434	0	0	0	0	-1,434
12871 VERIZON COMMUNICATIONS INC	92343VBR4		10/15/2015	10/25/2017	16,769			0	16,800	-31	0	0	0	0	-31
12881 VISA INC-CLASS A SHRS	92826C839		1/19/2017	9/5/2017	50,170			0	39,820	10,350	0	0	0	0	10,350
12891 VISA INC-CLASS A SHRS	92826C839		6/16/2015	9/5/2017	24,828			0	16,619	8,209	0	0	0	0	8,209
12901 VORNADO REALTY TRUST	929042109		12/21/2012	10/25/2017	3,713			0	2,977	736	0	0	0	0	736
12911 VORNADO REALTY TRUST	929042109		12/28/2012	10/25/2017	4,441			0	3,540	901	0	0	0	0	901
12921 VORNADO REALTY TRUST	929042109		9/7/2016	10/25/2017	1,092			0	1,253	-161	0	0	0	0	-161
12931 FID ADV EMER MKTS INC-CL	315920702		6/16/2016	11/9/2017	210,901			0	200,000	10,901	0	0	0	0	10,901
12941 FID ADV EMER MKTS INC-CL	315920702		8/30/2016	11/9/2017	768,928			0	775,000	-6,072	0	0	0	0	-6,072
12951 GIGAMON INC	315188103		10/29/2015	7/1/2017	22,397			0	17,132	5,265	0	0	0	0	5,265
12961 GILEAD SCIENCES INC	315558103		10/31/2014	9/5/2017	3,222			0	4,336	-1,114	0	0	0	0	-1,114
12971 GILEAD SCIENCES INC	315558103		11/20/2014	9/5/2017	34,952			0	43,193	-8,241	0	0	0	0	-8,241
12981 GILEAD SCIENCES INC	315558B04		10/25/2016	3/30/2017	46,712			0	51,228	-4,516	0	0	0	0	-4,516
12991 GOLDMAN SACHS GROUP 4	38141GV3		10/15/2015	10/25/2017	12,592			0	12,469	123	0	0	0	0	123
13001 GOODYEAR TIRE & RUBBER CO	382508B4		9/24/2015	5/15/2017	2,070			0	2,135	-65	0	0	0	0	-65
13011 GOODYEAR TIRE & RUBBER CO	382508B4		9/25/2015	5/15/2017	1,035			0	1,068	-33	0	0	0	0	-33
13021 GOODYEAR TIRE & RUBBER CO	382508B4		9/29/2015	5/15/2017	1,035			0	1,060	-25	0	0	0	0	-25
13031 GRAPHIC PACKAGING HLDG	38689101		7/11/2014	6/16/2017	24,613			0	21,862	2,751	0	0	0	0	2,751
13041 FHLMC POOL #G08669 4.000	3128M JW71		12/30/2016	10/25/2017	1			0	1	0	0	0	0	0	0
13051 FHLMC POOL #G08669 4.000	3128M JW71		8/31/2016	10/25/2017	1			0	2	-1	0	0	0	0	-1
13061 FHLMC POOL #G08669 4.000	3128M JW71		12/5/1900	10/25/2017	0			0	0	0	0	0	0	0	0
13071 FHLMC POOL #G08669 4.000	3128M JW71		12/5/1900	10/25/2017	0			0	0	0	0	0	0	0	0
13081 FHLMC POOL #G08669 4.000	3128M JW71		12/30/2016	10/25/2017	0			0	0	0	0	0	0	0	0
13091 FHLMC POOL #G08669 4.000	3128M JW71		7/1/2016	10/25/2017	36			0	39	-3	0	0	0	0	-3
13101 FHLMC POOL #G08669 4.000	3128M JW71		3/4/2017	10/25/2017	0			0	0	0	0	0	0	0	0
13111 FHLMC POOL #G08669 4.000	3128M JW71		8/31/2016	10/25/2017	22			0	25	-3	0	0	0	0	-3

Amount

305,172

Long Term CG Distributions	305,172
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Long Term CG Distributions	305,172
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Part IV (990-PF) - Capital Gains and Losses for Tax on Investment Income

Long Term CG Distributions										Amount	
Short Term CG Distributions										305,172	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	FMV as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adjusted Basis	Gains Minus Excess of FMV Over Adjusted Basis
1450 FHL MC POOL #G60440 3 500	31335AP25	6/7/2016	7/15/2017	28			30	-2	0	0	935,383
1451 FHL MC POOL #G60440 3 500	31335AP25	5/9/2016	7/15/2017	10			12	-2	0	0	-2
1452 FHL MC POOL #G60440 3 500	31335AP25	3/8/2017	6/15/2017	0			0	0	0	0	0
1453 FHL MC POOL #G60440 3 500	31335AP25	11/8/2016	7/15/2017	14			16	-2	0	0	-2
1454 FHL MC POOL #G60440 3 500	31335AP25	3/8/2017	6/15/2017	10			10	0	0	0	0
1455 FHL MC POOL #G60440 3 500	31335AP25	5/9/2016	7/15/2017	1,410			1,494	-84	0	0	-84
1456 FHL MC POOL #G60440 3 500	31335AP25	11/8/2016	7/15/2017	0			0	0	0	0	0
1457 FHL MC POOL #G60440 3 500	31335AP25	11/8/2016	7/15/2017	0			0	0	0	0	0
1458 FHL MC POOL #G60440 3 500	31335AP25	10/15/2016	7/15/2017	34			36	-2	0	0	-2
1459 FHL MC POOL #G60440 3 500	31335AP25	3/8/2017	7/15/2017	0			0	0	0	0	0
1460 FHL MC POOL #G60440 3 500	31335AP25	4/7/2017	7/15/2017	29			30	-1	0	0	-1
1461 FHL MC POOL #G60440 3 500	31335AP25	3/8/2017	7/15/2017	0			0	0	0	0	0
1462 FHL MC POOL #G60440 3 500	31335AP25	3/8/2017	7/15/2017	0			0	0	0	0	0
1463 FHL MC POOL #G60440 3 500	31335AP25	2/15/2017	7/15/2017	27			28	-1	0	0	-1
1464 FHL MC POOL #G60440 3 500	31335AP25	3/8/2017	7/15/2017	0			0	0	0	0	0
1465 FHL MC POOL #G60440 3 500	31335AP25	3/8/2017	7/15/2017	11			11	0	0	0	0
1466 FHL MC POOL #G60440 3 500	31335AP25	5/9/2016	8/15/2017	1,372			1,455	-83	0	0	-83
1467 FHL MC POOL #G60440 3 500	31335AP25	6/7/2016	8/15/2017	28			29	-1	0	0	-1
1468 GRAPHIC PACKAGING HLDG	386869101	2/17/2017	7/17/2017	46,209			48,621	588	0	0	588
1469 THE GREENBRIER COMPANY	393657101	8/25/2014	6/16/2017	14,432			21,722	-7,290	0	0	-7,290
1470 THE GREENBRIER COMPANY	393657101	8/25/2016	6/16/2017	12,002			8,783	3,219	0	0	3,219
1471 THE GREENBRIER COMPANY	393657101	8/25/2016	6/16/2017	4,191			3,047	1,144	0	0	1,144
1472 THE GREENBRIER COMPANY	393657101	8/25/2016	6/16/2017	1,953			1,414	539	0	0	539
1473 HCA INC	5875% 2/15	10/5/2016	10/17/2017	5,250			5,338	-88	0	0	-88
1474 HACKETT GROUP INC	404609109	5/27/2015	6/16/2017	21,102			18,328	4,773	0	0	4,773
1475 HACKETT GROUP INC	404609109	5/28/2015	6/16/2017	3,823			2,973	850	0	0	850
1476 HEALTHSOUTH REHABILITA	427271102	6/19/2014	6/16/2017	28,869			22,016	6,853	0	0	6,853
1477 HEALTHCARE TRUST OF AM	42225P501	5/12/2017	10/25/2017	9,537			9,834	-297	0	0	-297
1478 GENERAL MILLS INC	370334104	11/13/2014	9/5/2017	11,588			11,018	570	0	0	570
1479 GENERAL MILLS INC	370334104	11/13/2014	11/17/2017	63,712			60,393	3,319	0	0	3,319
1480 HEALTHCARE TRUST OF AM	42225P501	7/17/2017	10/25/2017	2,014			2,051	-37	0	0	-37
1481 HERITAGE INSURANCE HOL	427271102	8/4/2015	6/16/2017	10,852			20,390	-9,538	0	0	-9,538
1482 HERITAGE INSURANCE HOL	427271102	6/16/2017	6/16/2017	10,959			10,576	-507	0	0	-507
1483 HERTZ CORP	6750% 4	11/15/2012	2/13/2017	1,995			2,130	-135	0	0	-135
1484 HILTON GRAND VACATIONS	43283X105	12/21/2016	1/10/2017	5			5	0	0	0	0
1485 HILTON GRAND VACATIONS	43283X105	5/11/2016	10/25/2017	371			194	177	0	0	177
1486 HILTON GRAND VACATIONS	43283X105	9/7/2016	10/25/2017	423			232	191	0	0	191
1487 HILTON GRAND VACATIONS	43283X105	2/8/2016	10/25/2017	1,217			496	721	0	0	721
1488 HILTON GRAND VACATIONS	43283X105	12/21/2016	10/25/2017	543			351	192	0	0	192
1489 HILTON GRAND VACATIONS	43283X105	7/17/2017	10/25/2017	3,831			3,488	343	0	0	343
1490 HILTON WORLDWIDE HOLDIN	43300A203	2/8/2016	10/25/2017	7,248			3,712	3,536	0	0	3,536
1491 HILTON WORLDWIDE HOLDIN	43300A203	5/11/2016	10/25/2017	2,210			1,448	762	0	0	762
1492 HILTON WORLDWIDE HOLDIN	43300A203	9/7/2016	10/25/2017	2,519			1,738	781	0	0	781
1493 HILTON WORLDWIDE HOLDIN	43300A203	12/21/2016	10/25/2017	3,279			2,684	615	0	0	615
1494 HILTON WORLDWIDE HOLDIN	43300A203	1/24/2017	10/25/2017	0			0	0	0	0	0
1495 SABINE PASS LIQUEFAC 5 62	785592AM8	10/12/2016	2/22/2017	2,158			2,160	-2	0	0	-2
1496 SABINE PASS LIQUEFAC 5 62	785592AM8	10/12/2016	2/23/2017	2,168			2,160	8	0	0	8
1497 SALLY HOLDINGS/SALLY 5 78	79546VAJ5	10/5/2012	7/6/2017	1,029			1,068	-39	0	0	-39
1498 SALLY HOLDINGS/SALLY 5 78	79546VAJ5	10/10/2012	7/6/2017	3,086			3,202	-116	0	0	-116
1499 SANDERSON FARMS INC	800013104	12/6/2016	6/16/2017	36,576			25,112	11,464	0	0	11,464
1500 SANMINA CORP	801056102	6/19/2014	2/17/2017	6,243			3,544	2,699	0	0	2,699
1501 SANMINA CORP	801056102	6/19/2014	6/16/2017	31,156			18,522	12,636	0	0	12,636
1502 SAUL CTRS INC COM	804395101	2/10/2012	10/25/2017	996			570	426	0	0	426
1503 SAUL CTRS INC COM	804395101	2/16/2012	10/25/2017	1,993			1,193	800	0	0	800
1504 SAUL CTRS INC COM	804395101	8/8/2012	10/25/2017	1,993			1,267	726	0	0	726
1505 SAUL CTRS INC COM	804395101	8/8/2012	10/25/2017	934			619	315	0	0	315
1506 SAUL CTRS INC COM	804395101	9/4/2012	10/25/2017	2,366			1,598	768	0	0	768
1507 SAUL CTRS INC COM	804395101	10/10/2012	10/25/2017	1,432			1,006	426	0	0	426
1508 SAUL CTRS INC COM	804395101	9/7/2016	10/25/2017	1,494			1,632	-138	0	0	-138
1509 SCHLUMBERGER LTD	808685108	8/11/2016	9/5/2017	14,197			52,380	-11,183	0	0	-11,183
1510 SELECT COMFORT CORP	81616X103	6/11/2015	1/18/2017	13,451			20,452	-7,001	0	0	-7,001
1511 SELECT COMFORT CORP	81616X103	10/19/2015	1/18/2017	6,911			7,709	-798	0	0	-798
1512 SELECT COMFORT CORP	81616X103	5/5/2016	1/18/2017	6,127			7,291	-1,164	0	0	-1,164
1513 SELECT COMFORT CORP	81616X103	7/20/2016	1/18/2017	5,859			6,617	-758	0	0	-758
1514 SELECT MEDICAL HOLDINGS	81619Q105	6/19/2014	2/17/2017	17,471			22,089	-4,618	0	0	-4,618
1515 SELECT MEDICAL HOLDINGS	81619Q105	7/25/2016	2/7/2017	23,051			21,691	1,360	0	0	1,360
1516 SENIOR HOUSING PROP TR	81721M109	10/5/2016	1/25/2017	1,600			1,808	-208	0	0	-208
1517 SENIOR HOUSING PROP TR	81721M109	10/5/2016	3/6/2017	984			1,055	-71	0	0	-71
1518 SENIOR HOUSING PROP TR	81721M109	10/25/2016	3/6/2017	1,707			1,819	-112	0	0	-112

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

Long Term CG Distributions										Amount			
Short Term CG Distributions										305,172	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	Excess of FMV Over Adjusted Basis	Gains ^{12/31/69} Over Adj. Basis or Losses
1519 SENIOR HOUSING PROP TR	8152J1#109	7/6/2016	3/6/2017	361		0	385	-24	0	0	0	0	-24
1520 SENIOR HOUSING PROP TR	81721M109	6/8/2016	10/25/2017	7,275		0	7,557	282	0	0	0	0	-282
1521 SENIOR HOUSING PROP TR	81721M109	7/6/2016	10/25/2017	2,394		0	2,781	-387	0	0	0	0	-387
1522 SIMON PROPERTY GROUP II	828806109	9/13/2016	2/9/2017	5,628		0	6,738	-1,110	0	0	0	0	-1,110
1523 SIMON PROPERTY GROUP II	828806109	9/13/2016	8/10/2017	3,402		0	4,565	-1,163	0	0	0	0	-1,163
1524 SIMON PROPERTY GROUP II	828806109	9/13/2016	9/21/2017	319		0	435	-118	0	0	0	0	-118
1525 SIMON PROPERTY GROUP II	828806109	5/30/2017	9/21/2017	1,437		0	1,405	32	0	0	0	0	32
1526 SIMON PROPERTY GROUP II	828806109	2/19/2014	10/25/2017	653		0	602	51	0	0	0	0	51
1527 SIMON PROPERTY GROUP II	828806109	5/30/2017	10/25/2017	327		0	312	15	0	0	0	0	15
1528 SIMON PROPERTY GROUP II	828806109	12/17/2010	10/25/2017	5,391		0	2,954	2,437	0	0	0	0	2,437
1529 SKETCHERS U.S.A. INC	830566105	6/19/2014	6/16/2017	14,871		0	8,123	6,748	0	0	0	0	6,748
1530 SKYWEST INC	830879102	5/16/2016	6/16/2017	23,764		0	15,062	8,702	0	0	0	0	8,702
1531 SKYWEST INC	830879102	5/17/2016	6/16/2017	10,541		0	6,720	3,821	0	0	0	0	3,821
1532 SNAP ON INC	833034101	11/13/2014	1/19/2017	31,831		0	24,667	7,164	0	0	0	0	7,164
1533 SNAP ON INC	833034101	11/13/2014	9/5/2017	36,332		0	33,884	2,448	0	0	0	0	2,448
1534 SNAP ON INC	833034101	11/13/2014	11/17/2017	63,270		0	54,620	8,650	0	0	0	0	8,650
1535 SOUTHWESTERN ENERGY	845467AK5	1/15/2016	9/22/2017	3,210		0	1,811	1,399	0	0	0	0	1,399
1536 VOYA INTL RL EST FD CL-I #2	92914A810	9/14/2016	1/5/2017	554,117		0	635,000	-80,883	0	0	0	0	-80,883
1537 WABCO HOLDINGS INC	92927K102	5/26/2016	3/16/2017	40,195		0	36,131	4,064	0	0	0	0	4,064
1538 WABASH NATL CORP	929566107	10/29/2015	5/5/2017	13,123		0	7,126	5,997	0	0	0	0	5,997
1539 MEDTRONIC PLC	G5960L103	1/28/2015	4/13/2017	33,657		0	32,071	1,586	0	0	0	0	1,586
1540 MEDTRONIC PLC	G5960L103	1/28/2015	9/5/2017	42,597		0	40,623	1,974	0	0	0	0	1,974
1541 OM ASSET MANAGEMENT PL	G67506108	3/23/2017	6/16/2017	27,459		0	26,499	960	0	0	0	0	960
1542 TECHNIPFMC LTD	G87110105	1/17/2017	1/20/2017	20,526		0	21,318	-792	0	0	0	0	-792
1543 GAI CORBIN MULTI STRATEG	G93970004	5/29/2012	6/30/2017	29,786		0	39,829	-10,043	0	0	0	0	-10,043
1544 WABASH NATL CORP	929566107	10/29/2015	6/16/2017	583,770		0	561,246	22,524	0	0	0	0	22,524
1545 WALKER & DUNLOP INC	93148P102	9/12/2017	10/24/2017	30,467		0	17,376	13,091	0	0	0	0	13,091
1546 WALKER & DUNLOP INC	93148P102	3/1/2017	10/24/2017	12,863		0	11,267	1,596	0	0	0	0	1,596
1547 WEB.COM GROUP INC	94733A104	4/22/2016	6/16/2017	2,117		0	1,639	478	0				

	Amount
Long Term CG Distributions	305,172
Short Term CG Distributions	0

	Amount
Long Term CG Distributions	305,172
Short Term CG Distributions	0

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

	Date		Amount
1 Credit from prior year return		1	0
2 First quarter estimated tax payment	5/10/2017	2	5,500
3 Second quarter estimated tax payment	6/12/2017	3	3,265
4 Third quarter estimated tax payment	9/12/2017	4	5,870
5 Fourth quarter estimated tax payment	12/12/2017	5	8,066
6 Other payments		6	0
7 Total		7	22,701

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	1,460,035
2		2	
3		3	
4		4	
5		5	
6		6	
7		7	
8		8	
9		9	
10	Total	10	1,460,035

Supplemental Information:

Part VIII: Information About Officers, Directors, Trustees, Foundation Managers, Highly Paid Employees, and Contractors.

Wells Fargo Bank N.A
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Las Vegas, NV 89118

THE COMPENSATION REPORTED IN COLUMN (C) IS CALCULATED BASED ON PERIODIC MARKET VALUES AND/OR THE APPLICABLE FEE AGREEMENT. IT IS NOT DETERMINED ON AN HOURLY BASIS AND THE REFERENCE TO ONE HOUR PER WEEK IS AN ESTIMATE ONLY. CORPORATE TRUSTEE SERVICES INCLUDE, BUT ARE NOT LIMITED TO, ADMINISTRATIVE SERVICES SUCH AS FIDUCIARY ACCOUNTING, CUSTODY OF ASSETS, COMPLYING WITH TAX FILING REQUIREMENTS, COMPLYING WITH DISTRIBUTION PROVISIONS, AND COMPLYING WITH FEDERAL AND STATE LAWS APPLICABLE TO PRIVATE FOUNDATIONS, PLUS ASSET MANAGEMENT SERVICES SUCH AS CREATING ASSET ALLOCATION STRATEGIES, INVESTMENTS REPORTING AND REALLOCATING AND REBALANCING OF PORTFOLIOS AS NECESSARY.