

Return of Private Foundation

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

▶ 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 MORGAN FAMILY FOUNDATION		A Employer identification number 30-0205024
Number and street (or P.O. box number if mail is not delivered to street address) 506 S HIGH ST. SUITE B	Room/suite	B Telephone number 937-767-9208
City or town, state or province, country, and ZIP or foreign postal code YELLOW SPRINGS, OH 45387		C If exemption application is pending, check here ... <input type="checkbox"/>
G Check all that apply: <input type="checkbox"/> Initial return <input type="checkbox"/> Initial return of a former public charity <input type="checkbox"/> Final return <input type="checkbox"/> Amended return <input type="checkbox"/> Address change <input type="checkbox"/> Name change		D 1. Foreign organizations, check here ... <input type="checkbox"/> 2. Foreign organizations meeting the 85% test, check here and attach computation ... <input type="checkbox"/>
H Check type of organization: <input checked="" type="checkbox"/> Section 501(c)(3) exempt private foundation <input type="checkbox"/> Section 4947(a)(1) nonexempt charitable trust <input type="checkbox"/> Other taxable private foundation		E If private foundation status was terminated under section 507(b)(1)(A), check here ... <input type="checkbox"/>
I Fair market value of all assets at end of year (from Part II, col. (c), line 16) ▶ \$ 49,595,259.	J Accounting method: <input type="checkbox"/> Cash <input type="checkbox"/> Accrual <input checked="" type="checkbox"/> Other (specify) MODIFIED CASH (Part I, column (d) must be on cash basis.)	F If the foundation is in a 60-month termination under section 507(b)(1)(B), check here ... <input type="checkbox"/>

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).)		(a) Revenue and expenses per books	(b) Net investment income	(c) Adjusted net income	(d) Disbursements for charitable purposes (cash basis only)
Revenue				N/A	
1	Contributions, gifts, grants, etc., received				
2	Check <input checked="" type="checkbox"/> if the foundation is not required to attach Sch. B				
3	Interest on savings and temporary cash investments	447.	447.		STATEMENT 1
4	Dividends and interest from securities	943,017.	943,017.		STATEMENT 2
5a	Gross rents				
b	Net rental income or (loss)				
6a	Net gain or (loss) from sale of assets not on line 10	1,224,693.			
b	Gross sales price for all assets on line 6a	5,340,747.			
7	Capital gain net income (from Part IV, line 2)		1,224,693.		
8	Net short-term capital gain				
9	Income modifications				
10a	Gross sales less returns and allowances				
b	Less: Cost of goods sold				
c	Gross profit or (loss)				
11	Other income	2,451.	2,451.		STATEMENT 3
12	Total. Add lines 1 through 11	2,170,608.	2,170,608.		
Operating and Administrative Expenses					
13	Compensation of officers, directors, trustees, etc.	244,140.	81,196.		97,909.
14	Other employee salaries and wages	42,481.	0.		31,261.
15	Pension plans, employee benefits	116,640.	39,108.		50,589.
16a	Legal fees	2,310.	0.		0.
b	Accounting fees	14,435.	3,435.		0.
c	Other professional fees	109,955.	85,313.		18,138.
17	Interest				
18	Taxes	15,222.	22.		0.
19	Depreciation and depletion	9,818.	0.		
20	Occupancy	12,513.	0.		0.
21	Travel, conferences, and meetings	49,471.	9,745.		16,844.
22	Printing and publications				
23	Other expenses	66,499.	0.		17,590.
24	Total operating and administrative expenses. Add lines 13 through 23	683,484.	218,819.		232,331.
25	Contributions, gifts, grants paid	2,009,415.			2,009,415.
26	Total expenses and disbursements. Add lines 24 and 25	2,692,899.	218,819.		2,241,746.
27	Subtract line 26 from line 12:				
a	Excess of revenue over expenses and disbursements ..	<522,291.>			
b	Net investment income (if negative, enter -0-)		1,951,789.		
c	Adjusted net income (if negative, enter -0-)			N/A	

Part II Balance Sheets		Attached schedules and amounts in the description column should be for end-of-year amounts only.		
		Beginning of year	End of year	
		(a) Book Value	(b) Book Value	(c) Fair Market Value
Assets	1 Cash - non-interest-bearing			
	2 Savings and temporary cash investments	512,069.	254,068.	254,068.
	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			
	7 Other notes and loans receivable			
	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			
	b Investments - corporate stock	STMT 10 1,442,688.	1,629,762.	1,629,762.
	c Investments - corporate bonds			
	11 Investments - land, buildings, and equipment: basis			
Less: accumulated depreciation				
12 Investments - mortgage loans				
13 Investments - other	STMT 11 42,988,354.	47,630,198.	47,630,198.	
14 Land, buildings, and equipment: basis	98,181.			
Less: accumulated depreciation	STMT 12 23,727.	84,272.	74,454.	
15 Other assets (describe SOFTWARE)	11,096.	6,777.	6,777.	
16 Total assets (to be completed by all filers - see the instructions. Also, see page 1, item I)	45,038,479.	49,595,259.	49,595,259.	
Liabilities	17 Accounts payable and accrued expenses			
	18 Grants payable	3,921,400.	2,373,460.	
	19 Deferred revenue			
	20 Loans from officers, directors, trustees, and other disqualified persons			
	21 Mortgages and other notes payable			
	22 Other liabilities (describe STATEMENT 13)	<215.>	<300.>	
23 Total liabilities (add lines 17 through 22)	3,921,185.	2,373,160.		
Net Assets or Fund Balances	Foundations that follow SFAS 117, check here	<input type="checkbox"/>		
	and complete lines 24 through 26, and lines 30 and 31.			
	24 Unrestricted			
	25 Temporarily restricted			
	26 Permanently restricted			
	Foundations that do not follow SFAS 117, check here	<input checked="" type="checkbox"/>		
	and complete lines 27 through 31.			
	27 Capital stock, trust principal, or current funds	0.	0.	
28 Paid-in or capital surplus, or land, bldg., and equipment fund	0.	0.		
29 Retained earnings, accumulated income, endowment, or other funds	41,117,294.	47,222,099.		
30 Total net assets or fund balances	41,117,294.	47,222,099.		
31 Total liabilities and net assets/fund balances	45,038,479.	49,595,259.		

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	41,117,294.
2 Enter amount from Part I, line 27a	2	<522,291.>
3 Other increases not included in line 2 (itemize) SEE STATEMENT 9	3	8,175,036.
4 Add lines 1, 2, and 3	4	48,770,039.
5 Decreases not included in line 2 (itemize) CHANGE IN RESERVES FOR GRANTS PAYABLE	5	1,547,940.
6 Total net assets or fund balances at end of year (line 4 minus line 5) - Part II, column (b), line 30	6	47,222,099.

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			
b	SEE ATTACHED STATEMENT		
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			
	5,340,747.	4,116,054.	1,224,693.

(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			
			1,224,693.

Complete only for assets showing gain in column (h) and owned by the foundation on 12/31/69.			
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 1,224,693.
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). If (loss), enter -0- in Part I, line 8			3 N/A

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.

1 Enter the appropriate amount in each column for each year; see the instructions before making any entries.

(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	2,828,783.	44,075,751.	.064180
2015	2,970,151.	48,181,302.	.061645
2014	2,736,903.	49,877,441.	.054873
2013	2,412,670.	47,280,059.	.051029
2012	2,321,577.	43,180,612.	.053764

2 Total of line 1, column (d)	2	.285491
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	.057098
4 Enter the net value of noncharitable-use assets for 2017 from Part X, line 5	4	46,247,891.
5 Multiply line 4 by line 3	5	2,640,662.
6 Enter 1% of net investment income (1% of Part I, line 27b)	6	19,518.
7 Add lines 5 and 6	7	2,660,180.
8 Enter qualifying distributions from Part XII, line 4	8	2,241,746.

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.

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 <input type="checkbox"/> 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 <input type="checkbox"/> and enter 1% of Part I, line 27b		1	39,036.
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-)		2	0.
3 Add lines 1 and 2		3	39,036.
4 Subtitle A (income) tax (domestic section 4947(a)(1) trusts and taxable foundations only; others, enter -0-)		4	0.
5 Tax based on investment income. Subtract line 4 from line 3. If zero or less, enter -0-		5	39,036.
6 Credits/Payments:			
a 2017 estimated tax payments and 2016 overpayment credited to 2017	6a	16,953.	
b Exempt foreign organizations - tax withheld at source	6b	0.	
c Tax paid with application for extension of time to file (Form 8868)	6c	0.	
d Backup withholding erroneously withheld	6d	0.	
7 Total credits and payments. Add lines 6a through 6d	7	16,953.	
8 Enter any penalty for underpayment of estimated tax. Check here <input checked="" type="checkbox"/> if Form 2220 is attached	8	439.	
9 Tax due. If the total of lines 5 and 8 is more than line 7, enter amount owed	9	22,522.	
10 Overpayment. If line 7 is more than the total of lines 5 and 8, enter the amount overpaid	10		
11 Enter the amount of line 10 to be: Credited to 2018 estimated tax <input type="checkbox"/> Refunded <input type="checkbox"/>	11		

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. <input type="checkbox"/> \$ 0. (2) On foundation managers. <input type="checkbox"/> \$ 0.		
e Enter the reimbursement (if any) paid by the foundation during the year for political expenditure tax imposed on foundation managers. <input type="checkbox"/> \$ 0.		
2 Has the foundation engaged in any activities that have not previously been reported to the IRS? If "Yes," attach a detailed description of the activities.		X
3 Has the foundation made any changes, not previously reported to the IRS, in its governing instrument, articles of incorporation, or bylaws, or other similar instruments? If "Yes," attach a conformed copy of the changes		X
4a Did the foundation have unrelated business gross income of \$1,000 or more during the year?		X
b If "Yes," has it filed a tax return on Form 990-T for this year? N/A		
5 Was there a liquidation, termination, dissolution, or substantial contraction during the year? If "Yes," attach the statement required by <i>General Instruction T</i> .		X
6 Are the requirements of section 508(e) (relating to sections 4941 through 4945) satisfied either: • By language in the governing instrument, or • By state legislation that effectively amends the governing instrument so that no mandatory directions that conflict with the state law remain in the governing instrument?	X	
7 Did the foundation have at least \$5,000 in assets at any time during the year? If "Yes," complete Part II, col. (c), and Part XV	X	
8a Enter the states to which the foundation reports or with which it is registered. See instructions. <input type="checkbox"/> <u>OH</u>		
b If the answer is "Yes" to line 7, has the foundation furnished a copy of Form 990-PF to the Attorney General (or designate) of each state as required by <i>General Instruction G</i> ? If "No," attach explanation	X	
9 Is the foundation claiming status as a private operating foundation within the meaning of section 4942(j)(3) or 4942(j)(5) for calendar year 2017 or the tax year beginning in 2017? See the instructions for Part XIV. If "Yes," complete Part XIV		X
10 Did any persons become substantial contributors during the tax year? If "Yes," attach a schedule listing their names and addresses		X

Part VII-A Statements Regarding Activities (continued)

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
12 Did the foundation make a distribution to a donor advised fund over which the foundation or a disqualified person had advisory privileges?
13 Did the foundation comply with the public inspection requirements for its annual returns and exemption application?
Website address WWW.MORGANFAMILYFDN.ORG
14 The books are in care of THE FOUNDATION Telephone no. 937-767-9208
Located at 506 S HIGH ST., SUITE B, YELLOW SPRINGS, OH ZIP+4 45387
15 Section 4947(a)(1) nonexempt charitable trusts filing Form 990-PF in lieu of Form 1041 - check here and enter the amount of tax-exempt interest received or accrued during the year 15 N/A
16 At any time during calendar year 2017, did the foundation have an interest in or a signature or other authority over a bank, securities, or other financial account in a foreign country? 16 Yes No 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):
(1) Engage in the sale or exchange, or leasing of property with a disqualified person? Yes No X
(2) Borrow money from, lend money to, or otherwise extend credit to (or accept it from) a disqualified person? Yes No X
(3) Furnish goods, services, or facilities to (or accept them from) a disqualified person? Yes No X
(4) Pay compensation to, or pay or reimburse the expenses of, a disqualified person? X 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 X
(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 X
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
c Did the foundation engage in a prior year in any of the acts described in 1a, other than excepted acts, that were not corrected before the first day of the tax year beginning in 2017? 1c X
2 Taxes on failure to distribute income (section 4942) (does not apply for years the foundation was a private operating foundation defined in section 4942(j)(3) or 4942(j)(5)):
a At the end of tax year 2017, did the foundation have any undistributed income (lines 6d and 6e, Part XIII) for tax year(s) beginning before 2017? Yes No X
If "Yes," list the years
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.) N/A 2b
c If the provisions of section 4942(a)(2) are being applied to any of the years listed in 2a, list the years here.
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 X
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.) N/A 3b
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)

		Yes	No
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))?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No		
(2) Influence the outcome of any specific public election (see section 4955); or to carry on, directly or indirectly, any voter registration drive?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No		
(3) Provide a grant to an individual for travel, study, or other similar purposes?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No		
(4) Provide a grant to an organization other than a charitable, etc., organization described in section 4945(d)(4)(A)? See instructions	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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	N/A	5b	
Organizations relying on a current notice regarding disaster assistance, check here	<input type="checkbox"/>		
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?	N/A	<input type="checkbox"/> Yes <input type="checkbox"/> No	
If "Yes," attach the statement required by Regulations section 53.4945-5(d).			
6a Did the foundation, during the year, receive any funds, directly or indirectly, to pay premiums on a personal benefit contract?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No		
b Did the foundation, during the year, pay premiums, directly or indirectly, on a personal benefit contract?		6b	X
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?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No		
b If "Yes," did the foundation receive any proceeds or have any net income attributable to the transaction?	N/A	7b	

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.

(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
SEE STATEMENT 14		244,140.	82,479.	0.

2 Compensation of five highest-paid employees (other than those included on line 1). 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. 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 0

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 N/A	
2	
3	
4	

Part IX-B Summary of Program-Related Investments

Describe the two largest program-related investments made by the foundation during the tax year on lines 1 and 2.	Amount
1 N/A	
2	
3 All other program-related investments. See instructions.	

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	46,275,122.
b	Average of monthly cash balances	1b	595,821.
c	Fair market value of all other assets	1c	81,231.
d	Total (add lines 1a, b, and c)	1d	46,952,174.
e	Reduction claimed for blockage or other factors reported on lines 1a and 1c (attach detailed explanation)	1e	0.
2	Acquisition indebtedness applicable to line 1 assets	2	0.
3	Subtract line 2 from line 1d	3	46,952,174.
4	Cash deemed held for charitable activities. Enter 1 1/2% of line 3 (for greater amount, see instructions)	4	704,283.
5	Net value of noncharitable-use assets. Subtract line 4 from line 3. Enter here and on Part V, line 4	5	46,247,891.
6	Minimum investment return. Enter 5% of line 5	6	2,312,395.

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	2,312,395.
2a	Tax on investment income for 2017 from Part VI, line 5	2a	39,036.
b	Income tax for 2017. (This does not include the tax from Part VI.)	2b	
c	Add lines 2a and 2b	2c	39,036.
3	Distributable amount before adjustments. Subtract line 2c from line 1	3	2,273,359.
4	Recoveries of amounts treated as qualifying distributions	4	0.
5	Add lines 3 and 4	5	2,273,359.
6	Deduction from distributable amount (see instructions)	6	0.
7	Distributable amount as adjusted. Subtract line 6 from line 5. Enter here and on Part XIII, line 1	7	2,273,359.

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	2,241,746.
b	Program-related investments - total from Part IX-B	1b	0.
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	2,241,746.
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	5	0.
6	Adjusted qualifying distributions. Subtract line 5 from line 4	6	2,241,746.

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				2,273,359.
2 Undistributed income, if any, as of the end of 2017:				
a Enter amount for 2016 only			0.	
b Total for prior years:		0.		
3 Excess distributions carryover, if any, to 2017:				
a From 2012	250,612.			
b From 2013	104,024.			
c From 2014	258,375.			
d From 2015	668,212.			
e From 2016	633,819.			
f Total of lines 3a through e	1,915,042.			
4 Qualifying distributions for 2017 from Part XII, line 4: ▶ \$	2,241,746.			
a Applied to 2016, but not more than line 2a			0.	
b Applied to undistributed income of prior years (Election required - see instructions)		0.		
c Treated as distributions out of corpus (Election required - see instructions)	0.			
d Applied to 2017 distributable amount				2,241,746.
e Remaining amount distributed out of corpus	0.			
5 Excess distributions carryover applied to 2017 (If an amount appears in column (d), the same amount must be shown in column (a).)	31,613.			31,613.
6 Enter the net total of each column as indicated below:				
a Corpus. Add lines 3f, 4c, and 4e. Subtract line 5	1,883,429.			
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		0.		
d Subtract line 6c from line 6b. Taxable amount - see instructions		0.		
e Undistributed income for 2016. Subtract line 4a from line 2a. Taxable amount - see instr.			0.	
f Undistributed income for 2017. Subtract lines 4d and 5 from line 1. This amount must be distributed in 2018				0.
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)	0.			
8 Excess distributions carryover from 2012 not applied on line 5 or line 7	218,999.			
9 Excess distributions carryover to 2018. Subtract lines 7 and 8 from line 6a	1,664,430.			
10 Analysis of line 9:				
a Excess from 2013	104,024.			
b Excess from 2014	258,375.			
c Excess from 2015	668,212.			
d Excess from 2016	633,819.			
e Excess from 2017				

Part XIV Private Operating Foundations (see instructions and Part VII-A, question 9) N/A

1 a If the foundation has received a ruling or determination letter that it is a private operating foundation, and the ruling is effective for 2017, enter the date of the ruling ▶

b Check box to indicate whether the foundation is a private operating foundation described in section 4942(j)(3) or 4942(j)(5)

	Tax year				(e) Total
	(a) 2017	(b) 2016	(c) 2015	(d) 2014	
2 a Enter the lesser of the adjusted net income from Part I or the minimum investment return from Part X for each year listed					
b 85% of line 2a					
c Qualifying distributions from Part XII, line 4 for each year listed					
d Amounts included in line 2c not used directly for active conduct of exempt activities					
e Qualifying distributions made directly for active conduct of exempt activities. Subtract line 2d from line 2c					
3 Complete 3a, b, or c for the alternative test relied upon:					
a "Assets" alternative test - enter:					
(1) Value of all assets					
(2) Value of assets qualifying under section 4942(j)(3)(B)(i)					
b "Endowment" alternative test - enter 2/3 of minimum investment return shown in Part X, line 6 for each year listed					
c "Support" alternative test - enter:					
(1) Total support other than gross investment income (interest, dividends, rents, payments on securities loans (section 512(a)(5)), or royalties)					
(2) Support from general public and 5 or more exempt organizations as provided in section 4942(j)(3)(B)(iii)					
(3) Largest amount of support from an exempt organization					
(4) Gross investment income					

Part XV Supplementary Information (Complete this part only if the foundation had \$5,000 or more in assets at any time during the year-see instructions.)

1 Information Regarding Foundation Managers:
a List any managers of the foundation who have contributed more than 2% of the total contributions received by the foundation before the close of any tax year (but only if they have contributed more than \$5,000). (See section 507(d)(2).)

SEE STATEMENT 15

b List any managers of the foundation who own 10% or more of the stock of a corporation (or an equally large portion of the ownership of a partnership or other entity) of which the foundation has a 10% or greater interest.

NONE

2 Information Regarding Contribution, Grant, Gift, Loan, Scholarship, etc., Programs:
 Check here if the foundation only makes contributions to preselected charitable organizations and does not accept unsolicited requests for funds. If the foundation makes gifts, grants, etc., to individuals or organizations under other conditions, complete items 2a, b, c, and d.

a The name, address, and telephone number or email address of the person to whom applications should be addressed:

SEE STATEMENT 16

b The form in which applications should be submitted and information and materials they should include:

c Any submission deadlines:

d Any restrictions or limitations on awards, such as by geographical areas, charitable fields, kinds of institutions, or other factors:

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 Paid during the year				
12 COMPETITIVE GRANTS - SEE ATTACHED STATEMENT				1,906,165.
51 MATCHING GRANTS - SEE ATTACHED STATEMENT				90,000.
31 REUNION GRANTS - SEE ATTACHED STATEMENT				11,500.
6 OTHER GRANTS - SEE ATTACHED STATEMENT				1,750.
Total				▶ 3a 2,009,415.
b Approved for future payment				
6 GRANTS APPROVED FOR FUTURE PAYMENT				173,460.
Total				▶ 3b 173,460.

Part XVI-A Analysis of Income-Producing Activities

	Unrelated business income		Excluded by section 512, 513, or 514		(e) Related or exempt function income
	(a) Business code	(b) Amount	(c) Exclu- sion code	(d) Amount	
Enter gross amounts unless otherwise indicated.					
1 Program service revenue:					
a _____					
b _____					
c _____					
d _____					
e _____					
f _____					
g Fees and contracts from government agencies					
2 Membership dues and assessments					
3 Interest on savings and temporary cash investments			14	447.	
4 Dividends and interest from securities			14	943,017.	
5 Net rental income or (loss) from real estate:					
a Debt-financed property					
b Not debt-financed property					
6 Net rental income or (loss) from personal property					
7 Other investment income			14	2,451.	
8 Gain or (loss) from sales of assets other than inventory			18	1,224,693.	
9 Net income or (loss) from special events					
10 Gross profit or (loss) from sales of inventory					
11 Other revenue:					
a _____					
b _____					
c _____					
d _____					
e _____					
12 Subtotal. Add columns (b), (d), and (e)		0.		2,170,608.	0.
13 Total. Add line 12, columns (b), (d), and (e)			13	2,170,608.	

(See worksheet in line 13 instructions to verify calculations.)

Part XVI-B Relationship of Activities to the Accomplishment of Exempt Purposes

Line No. ▼	Explain below how each activity for which income is reported in column (e) of Part XVI-A contributed importantly to the accomplishment of the foundation's exempt purposes (other than by providing funds for such purposes).

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?

	Yes	No
a Transfers from the reporting foundation to a noncharitable exempt organization of:		
(1) Cash	X	
(2) Other assets		X
b Other transactions:		
(1) Sales of assets to a noncharitable exempt organization		X
(2) Purchases of assets from a noncharitable exempt organization		X
(3) Rental of facilities, equipment, or other assets		X
(4) Reimbursement arrangements		X
(5) Loans or loan guarantees		X
(6) Performance of services or membership or fundraising solicitations		X
c Sharing of facilities, equipment, mailing lists, other assets, or paid employees		X
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.		

(a) Line no.	(b) Amount involved	(c) Name of noncharitable exempt organization	(d) Description of transfers, transactions, and sharing arrangements
A1	90	YELLOW SPRINGS CHAMBER OF COMMERCE	SEE STATEMENT 17

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
N/A		

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.

Sign Here	Signature of officer or trustee	Date	Title	May the IRS discuss this return with the preparer shown below? See instr. <input checked="" type="checkbox"/> Yes <input type="checkbox"/> No
			EXECUTIVE DIRECTOR & SECR	

Paid Preparer Use Only	Print/Type preparer's name	Preparer's signature	Date	Check <input type="checkbox"/> if self-employed	PTIN
	KAREN O. CRIM				P00368385
	Firm's name ▶ RSM US LLP	Firm's address ▶ 2000 W DOROTHY LN DAYTON, OH 45439		Firm's EIN ▶ 42-0714325	Phone no. 937 298-0201

MORGAN FAMILY FOUNDATION

Part IV Capital Gains and Losses for Tax on Investment Income

	(a) List and describe the kind(s) of property sold, e.g., 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	PUBLICLY TRADED SECURITIES - SEE ATTACHED SCHEDULE			
b	PUBLICLY TRADED SECURITIES - SEE ATTACHED SCHEDULE			
c	PUBLICLY TRADED SECURITIES - SEE ATTACHED SCHEDULE			
d	CAPITAL GAINS DIVIDENDS			
e				
f				
g				
h				
i				
j				
k				
l				
m				
n				
o				

	(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	700,000.		579,888.	120,112.
b	3,400,000.		2,849,115.	550,885.
c	857,849.		687,051.	170,798.
d	382,898.			382,898.
e				
f				
g				
h				
i				
j				
k				
l				
m				
n				
o				

Complete only for assets showing gain in column (h) and owned by the foundation on 12/31/69			(l) Losses (from col. (h)) Gains (excess of col. (h) gain over col. (k), but not less than "-0-")
(i) F.M.V. as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col. (i) over col. (j), if any	
a			120,112.
b			550,885.
c			170,798.
d			382,898.
e			
f			
g			
h			
i			
j			
k			
l			
m			
n			
o			

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	1,224,693.
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). If (loss), enter "-0-" in Part I, line 8	3	N/A

723591
04-01-17

Underpayment of Estimated Tax by Corporations

Department of the Treasury
Internal Revenue Service

▶ Attach to the corporation's tax return. **FORM 990-PF**

2017

▶ Go to www.irs.gov/Form2220 for instructions and the latest information.

Name MORGAN FAMILY FOUNDATION	Employer identification number 30-0205024
---	---

Note: Generally, the corporation isn't required to file Form 2220 (see Part II below for exceptions) because the IRS will figure any penalty owed and bill the corporation. However, the corporation may still use Form 2220 to figure the penalty. If so, enter the amount from page 2, line 38 on the estimated tax penalty line of the corporation's income tax return, but **do not** attach Form 2220.

Part I Required Annual Payment			
1 Total tax (see instructions)		1	39,036.
2 a Personal holding company tax (Schedule PH (Form 1120), line 26) included on line 1	2a		
b Look-back interest included on line 1 under section 460(b)(2) for completed long-term contracts or section 167(g) for depreciation under the income forecast method	2b		
c Credit for federal tax paid on fuels (see instructions)	2c		
d Total. Add lines 2a through 2c		2d	
3 Subtract line 2d from line 1. If the result is less than \$500, do not complete or file this form. The corporation doesn't owe the penalty		3	39,036.
4 Enter the tax shown on the corporation's 2016 income tax return. See instructions. Caution: If the tax is zero or the tax year was for less than 12 months, skip this line and enter the amount from line 3 on line 5		4	11,662.
5 Required annual payment. Enter the smaller of line 3 or line 4. If the corporation is required to skip line 4, enter the amount from line 3		5	11,662.

Part II Reasons for Filing - Check the boxes below that apply. If any boxes are checked, the corporation **must** file Form 2220 even if it doesn't owe a penalty. See instructions.

6	<input type="checkbox"/>	The corporation is using the adjusted seasonal installment method.
7	<input checked="" type="checkbox"/>	The corporation is using the annualized income installment method.
8	<input checked="" type="checkbox"/>	The corporation is a "large corporation" figuring its first required installment based on the prior year's tax.

Part III Figuring the Underpayment					
		(a)	(b)	(c)	(d)
9 Installment due dates. Enter in columns (a) through (d) the 15th day of the 4th (Form 990-PF filers: Use 5th month), 6th, 9th, and 12th months of the corporation's tax year	9	05/15/17	06/15/17	09/15/17	12/15/17
10 Required installments. If the box on line 6 and/or line 7 above is checked, enter the amounts from Sch A, line 38. If the box on line 8 (but not 6 or 7) is checked, see instructions for the amounts to enter. If none of these boxes are checked, enter 25% (0.25) of line 5 above in each column	10		14,353.	10,573.	5,743.
11 Estimated tax paid or credited for each period. For column (a) only, enter the amount from line 11 on line 15. See instructions	11	3,053.	4,200.	5,300.	4,400.
Complete lines 12 through 18 of one column before going to the next column.					
12 Enter amount, if any, from line 18 of the preceding column	12		3,053.		
13 Add lines 11 and 12	13		7,253.	5,300.	4,400.
14 Add amounts on lines 16 and 17 of the preceding column	14			7,100.	12,373.
15 Subtract line 14 from line 13. If zero or less, enter -0-	15	3,053.	7,253.	0.	0.
16 If the amount on line 15 is zero, subtract line 13 from line 14. Otherwise, enter -0-	16		0.	1,800.	
17 Underpayment. If line 15 is less than or equal to line 10, subtract line 15 from line 10. Then go to line 12 of the next column. Otherwise, go to line 18	17		7,100.	10,573.	5,743.
18 Overpayment. If line 10 is less than line 15, subtract line 10 from line 15. Then go to line 12 of the next column	18	3,053.			

Go to Part IV on page 2 to figure the penalty. Do not go to Part IV if there are no entries on line 17 - no penalty is owed.

LHA For Paperwork Reduction Act Notice, see separate instructions. Form 2220 (2017)

Part IV Figuring the Penalty

	(a)	(b)	(c)	(d)
19 Enter the date of payment or the 15th day of the 4th month after the close of the tax year, whichever is earlier. (C Corporations with tax years ending June 30 and S corporations: Use 3rd month instead of 4th month. Form 990-PF and Form 990-T filers: Use 5th month instead of 4th month.) See instructions	19			
20 Number of days from due date of installment on line 9 to the date shown on line 19	20			
21 Number of days on line 20 after 4/15/2017 and before 7/1/2017	21			
22 Underpayment on line 17 x $\frac{\text{Number of days on line 21} \times 4\% (0.04)}{365}$	22	\$	\$	\$
23 Number of days on line 20 after 06/30/2017 and before 10/1/2017	23			
24 Underpayment on line 17 x $\frac{\text{Number of days on line 23} \times 4\% (0.04)}{365}$	24	\$	\$	\$
25 Number of days on line 20 after 9/30/2017 and before 1/1/2018	25			
26 Underpayment on line 17 x $\frac{\text{Number of days on line 25} \times 4\% (0.04)}{365}$	26	\$	\$	\$
27 Number of days on line 20 after 12/31/2017 and before 4/1/2018	27	SEE ATTACHED WORKSHEET		
28 Underpayment on line 17 x $\frac{\text{Number of days on line 27} \times 4\% (0.04)}{365}$	28	\$	\$	\$
29 Number of days on line 20 after 3/31/2018 and before 7/1/2018	29			
30 Underpayment on line 17 x $\frac{\text{Number of days on line 29} \times \%}{365}$	30	\$	\$	\$
31 Number of days on line 20 after 6/30/2018 and before 10/1/2018	31			
32 Underpayment on line 17 x $\frac{\text{Number of days on line 31} \times \%}{365}$	32	\$	\$	\$
33 Number of days on line 20 after 9/30/2018 and before 1/1/2019	33			
34 Underpayment on line 17 x $\frac{\text{Number of days on line 33} \times \%}{365}$	34	\$	\$	\$
35 Number of days on line 20 after 12/31/2018 and before 3/16/2019	35			
36 Underpayment on line 17 x $\frac{\text{Number of days on line 35} \times \%}{365}$	36	\$	\$	\$
37 Add lines 22, 24, 26, 28, 30, 32, 34, and 36	37	\$	\$	\$
38 Penalty. Add columns (a) through (d) of line 37. Enter the total here and on Form 1120, line 33; or the comparable line for other income tax returns	38			\$ 439.

* Use the penalty interest rate for each calendar quarter, which the IRS will determine during the first month in the preceding quarter. These rates are published quarterly in an IRS News Release and in a revenue ruling in the Internal Revenue Bulletin. To obtain this information on the Internet, access the IRS website at www.irs.gov. You can also call 1-800-829-4933 to get interest rate information.

Schedule A Adjusted Seasonal Installment Method and Annualized Income Installment Method

See instructions.

Form 1120S filers: For lines 1, 2, 3, and 21, below, "taxable income" refers to excess net passive income or the amount on which tax is imposed under section 1374(a), whichever applies.

Part I Adjusted Seasonal Installment Method

Caution: Use this method only if the base period percentage for any 6 consecutive months is at least 70%.
See instructions.

		(a)	(b)	(c)	(d)
		First 3 months	First 5 months	First 8 months	First 11 months
1	Enter taxable income for the following periods.				
a	Tax year beginning in 2014	1a			
b	Tax year beginning in 2015	1b			
c	Tax year beginning in 2016	1c			
2	Enter taxable income for each period for the tax year beginning in 2017. See the instructions for the treatment of extraordinary items	2			
3	Enter taxable income for the following periods.		First 4 months	First 6 months	First 9 months
a	Tax year beginning in 2014	3a			Entire year
b	Tax year beginning in 2015	3b			
c	Tax year beginning in 2016	3c			
4	Divide the amount in each column on line 1a by the amount in column (d) on line 3a	4			
5	Divide the amount in each column on line 1b by the amount in column (d) on line 3b	5			
6	Divide the amount in each column on line 1c by the amount in column (d) on line 3c	6			
7	Add lines 4 through 6	7			
8	Divide line 7 by 3.0	8			
9a	Divide line 2 by line 8	9a			
b	Extraordinary items (see instructions)	9b			
c	Add lines 9a and 9b	9c			
10	Figure the tax on the amt on ln 9c using the instr for Form 1120, Sch J, line 2 or comparable line of corp's return	10			
11a	Divide the amount in columns (a) through (c) on line 3a by the amount in column (d) on line 3a	11a			
b	Divide the amount in columns (a) through (c) on line 3b by the amount in column (d) on line 3b	11b			
c	Divide the amount in columns (a) through (c) on line 3c by the amount in column (d) on line 3c	11c			
12	Add lines 11a through 11c	12			
13	Divide line 12 by 3.0	13			
14	Multiply the amount in columns (a) through (c) of line 10 by columns (a) through (c) of line 13. In column (d), enter the amount from line 10, column (d)	14			
15	Enter any alternative minimum tax for each payment period. See instructions	15			
16	Enter any other taxes for each payment period. See instr.	16			
17	Add lines 14 through 16	17			
18	For each period, enter the same type of credits as allowed on Form 2220, lines 1 and 2c. See instructions	18			
19	Total tax after credits. Subtract line 18 from line 17. If zero or less, enter -0-	19			

Part II Annualized Income Installment Method

		(a)	(b)	(c)	(d)
		First <u>2</u> months	First <u>3</u> months	First <u>6</u> months	First <u>9</u> months
20	Annualization periods (see instructions)				
21	Enter taxable income for each annualization period. See instructions for the treatment of extraordinary items		358,831.	830,887.	1,150,097.
22	Annualization amounts (see instructions)	6.000000	4.000000	2.000000	1.333330
23a	Annualized taxable income. Multiply line 21 by line 22		1,435,324.	1,661,774.	1,533,459.
23b	Extraordinary items (see instructions)				
23c	Add lines 23a and 23b		1,435,324.	1,661,774.	1,533,459.
24	Figure the tax on the amount on line 23c using the instructions for Form 1120, Schedule J, line 2, or comparable line of corporation's return		28,706.	33,235.	30,669.
25	Enter any alternative minimum tax for each payment period (see instructions)				
26	Enter any other taxes for each payment period. See instr.				
27	Total tax. Add lines 24 through 26		28,706.	33,235.	30,669.
28	For each period, enter the same type of credits as allowed on Form 2220, lines 1 and 2c. See instructions				
29	Total tax after credits. Subtract line 28 from line 27. If zero or less, enter -0-		28,706.	33,235.	30,669.
30	Applicable percentage	25%	50%	75%	100%
31	Multiply line 29 by line 30		14,353.	24,926.	30,669.

Part III Required Installments

		1st installment	2nd installment	3rd installment	4th installment
		Note: Complete lines 32 through 38 of one column before completing the next column.			
32	If only Part I or Part II is completed, enter the amount in each column from line 19 or line 31. If both parts are completed, enter the smaller of the amounts in each column from line 19 or line 31	0.	14,353.	24,926.	30,669.
33	Add the amounts in all preceding columns of line 32. See instructions			14,353.	24,926.
34	Adjusted seasonal or annualized income installments. Subtract line 33 from line 32. If zero or less, enter -0-		14,353.	10,573.	5,743.
35	Enter 25% (0.25) of line 5 on page 1 of Form 2220 in each column. Note: "Large corporations," see the instructions for line 10 for the amounts to enter	2,916.	16,603.	9,759.	9,759.
36	Subtract line 38 of the preceding column from line 37 of the preceding column		2,916.	5,166.	4,352.
37	Add lines 35 and 36	2,916.	19,519.	14,925.	14,111.
38	Required installments. Enter the smaller of line 34 or line 37 here and on page 1 of Form 2220, line 10. See instructions	0.	14,353.	10,573.	5,743.

Form 2220 (2017)

**** ANNUALIZED INCOME INSTALLMENT METHOD USING STANDARD OPTION**

FORM 990-PF
UNDERPAYMENT OF ESTIMATED TAX WORKSHEET

Name(s) MORGAN FAMILY FOUNDATION					Identifying Number 30-0205024
(A) *Date	(B) Amount	(C) Adjusted Balance Due	(D) Number Days Balance Due	(E) Daily Penalty Rate	(F) Penalty
		-0-			
05/15/17	<1,100.>	<1,100.>			
05/15/17	<1,953.>	<3,053.>			
06/15/17	14,353.	11,300.			
06/15/17	<4,200.>	7,100.	92	.000109589	72.
09/15/17	10,573.	17,673.			
09/15/17	<5,300.>	12,373.	91	.000109589	123.
12/15/17	5,743.	18,116.			
12/15/17	<4,400.>	13,716.	106	.000109589	159.
03/31/18	0.	13,716.	45	.000136986	85.
Penalty Due (Sum of Column F)					439.

* Date of estimated tax payment, withholding credit date or installment due date.

FORM 990-PF INTEREST ON SAVINGS AND TEMPORARY CASH INVESTMENTS STATEMENT 1

SOURCE	(A) REVENUE PER BOOKS	(B) NET INVESTMENT INCOME	(C) ADJUSTED NET INCOME
CHECKING ACCOUNT	6.	6.	
SAVINGS ACCOUNT	441.	441.	
TOTAL TO PART I, LINE 3	447.	447.	

FORM 990-PF DIVIDENDS AND INTEREST FROM SECURITIES STATEMENT 2

SOURCE	GROSS AMOUNT	CAPITAL GAINS DIVIDENDS	(A) REVENUE PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME
HUNTINGTON	1,325,915.	382,898.	943,017.	943,017.	
TO PART I, LINE 4	1,325,915.	382,898.	943,017.	943,017.	

FORM 990-PF OTHER INCOME STATEMENT 3

DESCRIPTION	(A) REVENUE PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME
OTHER INCOME	142.	142.	
CLASS ACTION SETTLEMENTS	2,309.	2,309.	
TOTAL TO FORM 990-PF, PART I, LINE 11	2,451.	2,451.	

FORM 990-PF LEGAL FEES STATEMENT 4

DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES
LEGAL FEES	2,310.	0.		0.
TO FM 990-PF, PG 1, LN 16A	2,310.	0.		0.

FORM 990-PF	ACCOUNTING FEES			STATEMENT 5
DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES
ACCOUNTING FEES	14,435.	3,435.		0.
TO FORM 990-PF, PG 1, LN 16B	14,435.	3,435.		0.

FORM 990-PF	OTHER PROFESSIONAL FEES			STATEMENT 6
DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES
PAYROLL SERVICE	2,530.	0.		0.
CONTRACT LABOR	17,356.	0.		17,356.
INVESTMENT MANAGEMENT & CUSTODIAN FEES	29,498.	29,498.		0.
INVESTMENT CONSULTANT FEES	40,191.	40,191.		0.
OTHER CONSULTING FEES	17,650.	15,000.		0.
DESIGN COMMUNICATION CONSULTANT FEES	730.	0.		0.
NONBOARD COMMITTEE COMP	2,000.	624.		782.
TO FORM 990-PF, PG 1, LN 16C	109,955.	85,313.		18,138.

FORM 990-PF	TAXES			STATEMENT 7
DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES
FOREIGN TAXES	22.	22.		0.
FEDERAL EXCISE TAXES	15,000.	0.		0.
OHIO FILING FEES	200.	0.		0.
TO FORM 990-PF, PG 1, LN 18	15,222.	22.		0.

FORM 990-PF	OTHER EXPENSES			STATEMENT 8
DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES
INSURANCE	7,640.	0.		0.
DUES AND SUBSCRIPTIONS	25,833.	0.		0.
OFFICE EQUIPMENT, SOFTWARE & SUPPLIES	14,468.	0.		12,590.
INTERNET & TECHNOLOGY SERVICES	17,895.	0.		5,000.
POSTAGE & DELIVERY	399.	0.		0.
POST OFFICE BOX	194.	0.		0.
BANK FEES	70.	0.		0.
TO FORM 990-PF, PG 1, LN 23	66,499.	0.		17,590.

FORM 990-PF	OTHER INCREASES IN NET ASSETS OR FUND BALANCES	STATEMENT 9
DESCRIPTION		AMOUNT
UNREALIZED GAINS/LOSSES ON INVESTMENTS		8,175,036.
TOTAL TO FORM 990-PF, PART III, LINE 3		8,175,036.

FORM 990-PF	CORPORATE STOCK	STATEMENT 10
DESCRIPTION	BOOK VALUE	FAIR MARKET VALUE
CORPORATE STOCKS - SEE ATTACHED STATEMENT	1,629,762.	1,629,762.
TOTAL TO FORM 990-PF, PART II, LINE 10B	1,629,762.	1,629,762.

FORM 990-PF	OTHER INVESTMENTS	STATEMENT	11
DESCRIPTION	VALUATION METHOD	BOOK VALUE	FAIR MARKET VALUE
MUTUAL FUNDS EQUITIES - SEE ATTACHED STATEMENT	COST	40,288,450.	40,288,450.
MUTUAL FUNDS FIXED - SEE ATTACHED STATEMENT	COST	7,341,748.	7,341,748.
TOTAL TO FORM 990-PF, PART II, LINE 13		47,630,198.	47,630,198.

FORM 990-PF	DEPRECIATION OF ASSETS NOT HELD FOR INVESTMENT	STATEMENT	12
DESCRIPTION	COST OR OTHER BASIS	ACCUMULATED DEPRECIATION	BOOK VALUE
LEASEHOLD IMPROVEMENT	98,181.	23,727.	74,454.
TOTAL TO FM 990-PF, PART II, LN 14	98,181.	23,727.	74,454.

FORM 990-PF	OTHER LIABILITIES	STATEMENT	13
DESCRIPTION	BOY AMOUNT	EOY AMOUNT	
DENTAL & VISION EMPLOYEE WITHHOLDING	<215.>	<300.>	
TOTAL TO FORM 990-PF, PART II, LINE 22	<215.>	<300.>	

FORM 990-PF PART VIII - LIST OF OFFICERS, DIRECTORS STATEMENT 14
 TRUSTEES AND FOUNDATION MANAGERS

NAME AND ADDRESS	TITLE AND AVRG HRS/WK	COMPEN- SATION	EMPLOYEE BEN PLAN CONTRIB	EXPENSE ACCOUNT
LEE M. MORGAN 506 S HIGH ST., SUITE B YELLOW SPRINGS, OH 45387	PRESIDENT 1.25	3,100.	0.	0.
VICTORIA A. MORGAN 506 S HIGH ST., SUITE B YELLOW SPRINGS, OH 45387	VICE PRESIDENT 1.00	2,700.	0.	0.
MATTHEW MORGAN 506 S HIGH ST., SUITE B YELLOW SPRINGS, OH 45387	TREASURER 1.00	0.	0.	0.
ASHA MORGAN MORAN 506 S HIGH ST., SUITE B YELLOW SPRINGS, OH 45387	DIRECTOR 1.00	2,700.	0.	0.
BARCLAY CARRIAR 506 S HIGH ST., SUITE B YELLOW SPRINGS, OH 45387	DIRECTOR 1.00	2,700.	0.	0.
JUDITH THOMPSON 506 S HIGH ST., SUITE B YELLOW SPRINGS, OH 45387	DIRECTOR 1.00	2,700.	0.	0.
KARLA MORGAN 506 S HIGH ST., SUITE B YELLOW SPRINGS, OH 45387	DIRECTOR 1.00	1,300.	0.	0.
MARTY MORAN 506 S HIGH ST., SUITE B YELLOW SPRINGS, OH 45387	DIRECTOR 1.00	2,700.	0.	0.
RONALD BRANDENBURG 506 S HIGH ST., SUITE B YELLOW SPRINGS, OH 45387	DIRECTOR 1.00	2,700.	0.	0.
LORI M. KUHN 506 S HIGH ST., SUITE B YELLOW SPRINGS, OH 45387	EXEC. DIRECTOR/SECRETARY 32.00	143,200.	43,947.	0.
STEPHEN T. WILLIAMS 506 S HIGH ST., SUITE B YELLOW SPRINGS, OH 45387	CFO/ASSISTANT TREASURER 30.00	80,340.	38,532.	0.
TOTALS INCLUDED ON 990-PF, PAGE 6, PART VIII		244,140.	82,479.	0.

FORM 990-PF

PART XV - LINE 1A
LIST OF FOUNDATION MANAGERS

STATEMENT 15

NAME OF MANAGER

LEE M. MORGAN
VICTORIA A. MORGAN

FORM 990-PF GRANT APPLICATION SUBMISSION INFORMATION STATEMENT 16
PART XV, LINES 2A THROUGH 2D

NAME AND ADDRESS OF PERSON TO WHOM APPLICATIONS SHOULD BE SUBMITTED

PLEASE VISIT WWW.MORGANFAMILYFDN.ORG FOR MORE INFORMATION.
506 S HIGH ST. SUITE B
YELLOW SPRINGS, OH 45387

TELEPHONE NUMBER

937-767-9208

EMAIL ADDRESS

INFO@MORGANFAMILYFDN.ORG

FORM AND CONTENT OF APPLICATIONS

IN 2018 THE FOUNDATION WILL RECONSIDER ITS GRANT PARAMETERS AND PROCESSES. DECISIONS ABOUT THE FORM AND CONTENT OF APPLICATIONS, AND ANY SPECIFIC GRANTMAKING INTERESTS OR RESTRICTIONS, WILL BE POSTED ON THE FOUNDATION'S WEBSITE WWW.MORGANFAMILYFDN.ORG NO LATER THAN THE FOURTH QUARTER OF 2018.

ANY SUBMISSION DEADLINES

NO DEADLINES WERE SET FOR 2018. UPDATED INFORMATION WILL BE POSTED ON WWW.MORGANFAMILYFDN.ORG.

RESTRICTIONS AND LIMITATIONS ON AWARDS

MOST FOUNDATION GRANTS ARE AWARDED TO 501(C)(3) PUBLIC CHARITIES THAT SERVE THE COMMUNITIES OF YELLOW SPRINGS, OHIO AND ST. CLOUD, MINNESOTA. FOR 2017 THE FOUNDATION CONSIDERED UNSOLICITED GRANT REQUESTS ONLY FROM THE ST. CLOUD, MINNESOTA AREA THAT ADDRESSED THE FOUNDATION'S STATED PRIORITIES IN THE FIELD OF EARLY CHILD CARE AND LEARNING (BIRTH THROUGH TWO YEARS OLD) AS PART OF ITS ST. CLOUD EARLY CHILDHOOD INITIATIVE. ALL OF THESE AWARDS WERE FOR TWO-YEAR GRANTS. RESTRICTIONS ON FUTURE GRANTMAKING WILL BE ANNOUNCED ON THE FOUNDATION'S WEBSITE, WWW.MORGANFAMILYFDN.ORG, NO LATER THAN THE FOURTH QUARTER OF 2018. THE FOUNDATION DOES NOT MAKE GRANTS TO INDIVIDUALS OR FOR LOBBYING LEGISLATION OR INFLUENCING PUBLIC ELECTIONS. THE FOUNDATION ALSO AWARDS GRANTS TO PRE-SELECTED PUBLIC CHARITIES IN OTHER LOCALITIES AND/OR FOR OTHER PURPOSES.

	Recipient ----- Name and address (home or business)	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose	Amount
	Competitive Grants:				
1	Antioch College Corporation One Morgan Place Yellow Springs, OH 45387	N/A	PC	Third year of 5-year grant for Fast-Track for Antioch: Supporting the College's quest for accreditation	\$1,500,000
2	CentraCare Health Foundation 1406 6th Ave. N. St. Cloud, MN 56303-1901	N/A	PC	First payment of a 2-year grant: Parental Capacity Building in Primary Care Settings	\$32,555
3	CommunityGiving 101 7th Avenue South # 100 St. Cloud, MN 56301	N/A	PC	Support of the 2017 Community Pillars Forum "Better Together"	\$4,100
4	Give2Asia 600 California Street, 11th Floor San Francisco, CA 94108	N/A	PC	Mitraniketan Fund	\$21,400
5	Milestones 314 10th Ave South, Suite 180 P.O. Box 548 Waite Park, MN 56387	N/A	PC	First payment of a 2-year grant: Improving Child Care Programs Birth through Two Years of Age	\$32,000
6	Minnesota Council on Foundations 800 Washington Avenue N., Suite 703 Minneapolis, MN 55401-1167	N/A	PC	for General Operating Support	\$3,000
7	Philanthropy Ohio 500 S. Front Street, Suite 900 Columbus, OH 43215-7628	N/A	PC	for unrestricted support	\$3,000
8	Promise Neighborhood of Central Minnesota 1114 9th Avenue PO Box 6082 St. Cloud, MN 56302-6082	N/A	PC	First payment of a 2-year grant: Great Beginnings-A Neighborhood Approach	\$26,000
9	Reach-Up Inc. 350 Hwy 10 S. Ste 100 St. Cloud, MN 56304-1376	N/A	PC	First payment of a 2-year grant: Strengthening Parent/Child Attachment through Circle of Security-Parenting	\$18,110
10	Sauk Rapids-Rice School District 1833 Osauka Road Northeast Sauk Rapids, MN 56379-4530	N/A	PC	First payment of a 2-year grant: Thrive Collaborative: Addressing the Social/Emotional Development of Children	\$24,000
11	St. Cloud Area Family YMCA 2001 Stockinger Dr. St. Cloud, MN 56303	N/A	PC	Fourth payment on a 5-year grant for the Community Aquatic Center	\$200,000
12	St. Cloud Area School District #742 - Early Childhood 1000 N 44th Ave, Suite 100 St. Cloud, MN 56303-2034	N/A	PC	First payment of a 2-year grant: Enhanced home visits in collaboration with Benton Stearns Education District for high needs children in the Greater St. Cloud Area	\$42,000
				Total Competitive Grants	\$1,906,165

		Matching Grants:			
1	Annandale Area Community Food Shelf P.O. Box 94 390 Annandale Blvd Annandale, MN 55302	N/A	PC	Unrestricted use	\$600
2	Antioch College Corporation One Morgan Place Yellow Springs, OH 45387	N/A	PC	WYSO	\$500
3	Antioch College Corporation One Morgan Place Yellow Springs, OH 45387	N/A	PC	WYSO 91.3	\$500
4	Antioch College Corporation One Morgan Place Yellow Springs, OH 45387	N/A	PC	Unrestricted use	\$3,250
5	Augustana University 2001 S. Summit Ave Sioux Falls, SD 57197	N/A	PC	Students based on need	\$1,500
6	Books for Africa, Inc. 26 East Exchange St Suite 411 St. Paul, MN 55101	N/A	PC	Unrestricted use	\$400
7	Carolina Day School Inc. 1345 Hendersonville Rd. Asheville, NC 28803	N/A	PC	Annual Fund 2017-2018 - for Key School tuition assistance	\$4,000
8	Catholic Charities of Oregon 2740 S.E. Powell Blvd. Portland, OR 97202	N/A	PC	Unrestricted use	\$5,000
9	Central Minnesota Community Foundation 101 South 7th Avenue, Suite #100 St. Cloud, MN 56301-4275	N/A	PC	the Annual Campaign for Philanthropy for CMCF	\$625
10	Central Minnesota Task Force on Battered Women P.O. Box 367 St. Cloud, MN 56302	N/A	PC	Unrestricted use	\$1,000
11	Central Minnesota Youth Soccer Association P.O. Box 651 St. Cloud, MN 56302-0651	N/A	PC	Unrestricted use	\$4,000
12	Community Foundation of Mount Vernon & Knox County 1 South Main Street Mt. Vernon, OH 43050	N/A	PC	Mary Hendrickson New Directions Fund	\$3,000
13	CommunityGiving 101 7th Avenue South # 100 St. Cloud, MN 56301	N/A	PC	Campaign for Philanthropy	\$2,000
14	Dayton Area League of Women Voters Education Fund 131 N. Ludlow St., Suite 1208 Dayton, OH 45402	N/A	PC	Educational Programs	\$3,000
15	District 742 Local Education & Activities Foundation PO Box 1132 St. Cloud, MN 56302-1132	N/A	PC	Immersion Program	\$1,500
16	District 742 Local Education & Activities Foundation PO Box 1132 St. Cloud, MN 56302-1132	N/A	PC	50/50 Split	\$2,000
17	Families USA Foundation, Inc. 1225 New York Ave. NW, Suite 800 Washington, DC 20005	N/A	PC	Ron Pollack Event	\$2,000

18	Give2Asia 600 California Street, 11th Floor San Francisco, CA 94108	N/A	PC	For Mitraniketan		\$1,000
19	Glen Helen Association 405 Corry Street Yellow Springs, OH 45387	N/A	PC	Unrestricted use		\$500
20	Great River Educational Arts Theatre 710 Sundial Drive Waite Park, MN 56387	N/A	PC	Capital Campaign		\$2,500
21	Greater Dayton Public Television, Inc. 110 S. Jefferson Street Dayton, OH 45402-2415	N/A	PC	Unrestricted use		\$250
22	Greater St. Cloud Development Corporation 501 West St. Germain Street, Suite 100 St. Cloud, MN 56301	N/A	PC	Micro-Finance Study		\$1,500
23	Greater St. Cloud Development Corporation 501 West St. Germain Street, Suite 100 St. Cloud, MN 56301	N/A	PC	Greater St. Cloud regional marketing and resource portal		\$2,000
24	House of Bread 9 Orth Avenue P.O. Box 60277 Dayton, OH 45406	N/A	PC	Unrestricted use		\$250
25	Light The Legacy 619 West St. Germain, Suite 216 St. Cloud, MN 56301	N/A	PC	Unrestricted use		\$4,000
26	Little Art Theatre Association 247 Xenia Avenue Yellow Springs, OH 45387	N/A	PC	Unrestricted use		\$250
27	Minnesota Public Radio 480 Cedar Street St. Paul, MN 55101-2217	N/A	PC	Annual Fall Fund Raising Event		\$2,500
28	Mountain BizWorks 153 South Lexington Ave. Asheville, NC 28801	N/A	PC	Unrestricted use		\$625
29	Northwestern University Office of Advancement, Donald P. Jacobs Center 2001 Sheridan Road Evanston, IL 60208-2001	N/A	PC	Kellogg School of Management		\$2,000
30	Quiet Oaks P.O. Box 1241 St. Cloud, MN 56302-1241	N/A	PC	Hoedown for Hospice		\$750
31	Riding Centre Association 1117 E. Hyde Road Yellow Springs, OH 45387	N/A	PC	Unrestricted use		\$750
32	St. Cloud Area Family YMCA 2001 Stockinger Dr. St. Cloud, MN 56303	N/A	PC	Unrestricted use		\$750
33	St. Cloud Area Family YMCA 2001 Stockinger Dr. St. Cloud, MN 56303	N/A	PC	Capital Campaign		\$5,600

34	St. Cloud Area Family YMCA 2001 Stockinger Dr. St. Cloud, MN 56303	N/A	PC	Annual Campaign	\$900
35	St. Cloud Area Family YMCA 2001 Stockinger Dr. St. Cloud, MN 56303	N/A	PC	Unrestricted use	\$1,000
36	St. Cloud State University 720 4th Ave South, AS210 St. Cloud, MN 56301-4498	N/A	PC	School of Public Affairs	\$2,500
37	St. Cloud State University Foundation Inc. 720 Fourth Avenue South St. Cloud, MN 56301-4442	N/A	PC	Husky Fund (Men's Swimming and Diving)	\$1,500
38	Street Roots 211 NW Davis St Portland, OR 97209-3922	N/A	PC	Unrestricted use	\$5,000
39	The Asheville School 360 Asheville School Rd. Asheville, NC 28806	N/A	PC	the 2017 Cody Fund	\$750
40	Trustees of Grinnell College 733 Broad Street Grinnell, IA 50112	N/A	PC	\$1000 for Women's Soccer Team, \$1000 for General Operating Fund	\$2,000
41	United Way of Central Minnesota 921 1st Street North, Suite 200 St. Cloud, MN 56303	N/A	PC	District 742 School Navigator Program	\$3,000
42	United Way of Central Minnesota 921 1st Street North, Suite 200 St. Cloud, MN 56303	N/A	PC	District 742 School Navigator Program	\$2,000
43	United Way of the Greater Dayton Area 33 West First Street, Suite 500 Dayton, OH 45402	N/A	PC	Live United Fund	\$5,000
44	University of Michigan 3003 South State Street, Suite 9000 Ann Arbor, MI 48109-1288	N/A	PC	Jon Urbancek Swimming Scholarship (Men's Swimming and Diving)	\$2,500
45	WACOSA 310 Sundial Drive P.O. Box 757 Waite Park, MN 56387-0757	N/A	PC	Unrestricted use	\$1,000
46	We Care Arts 3035 Wilmington Pike Kettering, OH 45429	N/A	PC	Unrestricted use	\$250
47	Wright State University Foundation 3640 Colonel Glenn Highway Dayton, OH 45435-001	N/A	PC	Leadership Scholarship COLA	\$1,000
48	Yellow Springs Community Children's Center 320 Corry Street P.O. Box 42 Yellow Springs, OH 45387	N/A	PC	Unrestricted use	\$250
49	Yellow Springs Community Foundation P.O. Box 55 Yellow Springs, OH 45387	N/A	PC	Yellow Springs Public Schools Fund	\$500
50	Yellow Springs Community Foundation P.O. Box 55 Yellow Springs, OH 45387	N/A	PC	YSCF's Administrative Expenses	\$250
51	Yellow Springs Kids Playhouse 115 Brookside Dr P.O Box 478 Yellow Springs, OH 45387	N/A	PC	Unrestricted use	\$500
				Total Matching Grants	\$90,000

		Reunion Grants:				
..	1	American Whitewater P.O. Box 1540 Cullowhee, NC 28723	N/A	PC	Unrestricted use	\$500
..	2	Arthur Morgan School 60 AMS Circle Burnsville, NC 28714	N/A	PC	Unrestricted use	\$500
..	3	Arthur Morgan School 60 AMS Circle Burnsville, NC 28714	N/A	PC	Unrestricted use	\$250
..	4	City of Monticello 227 N. Main Street Monticello, IN 47960	N/A	PC	New sidewalks in Altherr Nature Center Park	\$500
..	5	Citizens Climate Education Corp. 1330 Orange Ave., Suite 309 Coronado, CA 92118	N/A	PC	Unrestricted use	\$250
..	6	Consortium For Independent Journalism 2200 Wilson Blvd., Suite 102 #231 Arlington, VA 22201	N/A	PC	Unrestricted use	\$200
..	7	Edmunds Middle School PTO 275 Main St. Burlington, VT 05401	N/A	PC	New Tuba for Music Program	\$250
..	8	Edmunds Middle School PTO 275 Main St. Burlington, VT 05401	N/A	PC	New Tuba for Music Program	\$500
..	9	Edmunds Middle School PTO 275 Main St. Burlington, VT 05401	N/A	PC	New Tuba for Music Program	\$500
..	10	Edmunds Middle School PTO 275 Main St. Burlington, VT 05401	N/A	PC	new Tuba for the Music Program	\$300
..	11	Friends of Monticello-Union Township Public Library, Inc. 321 W. Broadway Monticello, IN 47960	N/A	PC	Unrestricted use	\$500
..	12	Friends Music Institute, Inc. P.O. Box 427 Yellow Springs, OH 45387	N/A	PC	Friends Music Camp	\$250
..	13	Friends of Willow Springs Open Space P.O Box 1128 Morrison, CO 80465	N/A	PC	Unrestricted use	\$500
..	14	Give2Asia 600 California Street, 11th Floor San Francisco, CA 94108	N/A	PC	Mitraniketan Fund	\$250
..	15	Global Fund for Women, Inc 800 Market St., 7th Floor San Francisco, CA 94102	N/A	PC	Unrestricted use	\$500
..	16	Independent World Television Inc 231 Holiday St. Baltimore, MD 21202	N/A	PC	Unrestricted use - Real News Network	\$100
..	17	Laboratory to Combat Human Trafficking 1031 33rd St., Suite #237 Denver, CO 80205	N/A	PC	For The Colorado Project Action Plan	\$500

18	Light The Legacy 619 West St. Germain, Suite 216 St. Cloud, MN 56301	N/A	PC	Unrestricted use	\$500
19	Ohio Valley Peace P.O Box 163 Barnesville, OH 43713	N/A	PC	For WEJP Radio Project	\$100
20	Paws and Stripes 115 Montclair Dr. SE Albuquerque, NM 87108	N/A	PC	Unrestricted use	\$500
21	Pisgah Legal Services P.O. Box 2276 Asheville, NC 28802	N/A	PC	Aid to Undocumented Immigrants	\$200
22	Planned Parenthood Minnesota, N. Dakota, S. Dakota 671 Vandalia St. St. Paul, MN 55114-1312	N/A	PC	Unrestricted use	\$500
23	Southern Center for Human Rights 83 Poplar St. NW Atlanta, GA 30303	N/A	PC	Unrestricted use	\$100
24	Saint John's Preparatory School 2280 Water Tower Rd., P.O. Box 4000 Collegeville, MN 56321	N/A	PC	For Scholarships	\$500
25	The Wild Animal Sanctuary 1946 County Road 53 Keenesburg, CO 80643	N/A	PC	Unrestricted use	\$500
26	UNICEF 125 Maiden Lane New York, NY 10038	N/A	PC	Unrestricted use	\$250
27	UNICEF 125 Maiden Lane New York, NY 10038	N/A	PC	Unrestricted use	\$500
28	Wags Inn Canine Charities 3190 Cortsville Rd. South Charleston, OH 45368	N/A	PC	Unrestricted use	\$250
29	Wright State University Foundation 3640 Colonel Glenn Highway Dayton, OH 45435-001	N/A	PC	Men's & Women's Swimming/Diving Teams	\$500
30	Yellow Springs Dharma Center 502 Livermore St Yellow Springs, OH 45387	N/A	PC	Unrestricted use	\$500
31	Yellow Springs Friends Meeting P.O. Box 45 Yellow Springs, OH 45387	N/A	PC	Unrestricted Use	\$250
				Total Reunion Grants	\$11,500

		Other Grants:			
	1	Aid Still Required P. O. Box 7353 Santa Monica, CA 90406	N/A	PC	Unrestricted use \$500
	2	Dayton Christian Center, Inc. 1352 W. Riverview Avenue Dayton, OH 45402	N/A	PC	Unrestricted use \$250
	3	Planned Parenthood Federation of America 123 William Street, 10th Floor New York, New York 10038	N/A	PC	Unrestricted use \$250
	4	Planned Parenthood of Southwest Ohio Region 2314 Auburn Avenue Cincinnati, OH 45219	N/A	PC	Unrestricted use \$250
	5	The Peace Project 3830 Main St. Culver City, CA 90232	N/A	PC	Unrestricted use \$250
	6	YWCA of Greater Cincinnati, Inc 898 Walnut St Cincinnati, OH 45202	N/A	PC	Rosie's Girls \$250
					Total Other Grants \$1,750
	100				Total Grants Paid \$2,009,415

990-PF Part XV Line 3b

	Recipient ----- Name and address (home or business)	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose	Amount
1	CentraCare Health Foundation 1406 6th Ave. N. St. Cloud, MN 56303-1901	N/A	PC	Second payment of a 2-year grant: Parental Capacity Building in Primary Care Settings	\$32,555.00
2	Milestones 314 10th Ave South, Suite 180 P.O. Box 548 Waite Park, MN 56387	N/A	PC	Second payment of a 2-year grant: Improving Child Care Programs Birth through Two Years of Age	\$32,000.00
3	Promise Neighborhood 1114 9th Avenue PO Box 6082 St. Cloud, MN 56302-6082	N/A	PC	Second payment of a 2-year grant: Great Beginnings - A Neighborhood Approach	\$26,000.00
4	Reach-Up Inc. 350 Hwy 10 S. Ste 100 St. Cloud, MN 56304-1376	N/A	PC	Second payment of a 2-year grant: Strengthening Parent/Child Attachment through Circle of Security-Parenting	\$16,905.00
5	Sauk Rapids-Rice School District 1833 Osauka Road Northeast Sauk Rapids, MN 56379-4530	N/A	PC	Second payment of a 2-year grant: Thrive Collaborative: Addressing the Social/Emotional Development of Children	\$24,000.00
6	St. Cloud Area School District #742 - Early Childhood 1000 N 44th Ave, Suite 100 St. Cloud , MN 56303-2034	N/A	PC	Second payment of a 2-year grant: Enhanced home visits in collaboration with Benton Stearns Education District for high needs children in the Greater St. Cloud Area	\$42,000.00
	Total				\$173,460.00

DECEMBER 01, 2017 TO DECEMBER 31, 2017

ACCOUNT NAME: MORGAN FAM COLL

ACCOUNT NUMBER:

PORTFOLIO DETAIL

QUANTITY	DESCRIPTION	MARKET VALUE	YIELD TO MKT	COST BASIS
CASH AND EQUIVALENTS				
10,337.620	60934N104 FEDERATED GOVERNMENT OBLIGATIONS FUND - INSTITUTIONAL SHARES	10,337.62	1.15	10,337.62
TOTAL	CASH AND EQUIVALENTS	10,337.62	1.15	10,337.62
MUTUAL FUNDS-EQUITIES MISCELLANEOUS				
15,998.497	922908645 VANGUARD MID CAP INDEX FUND - ADMIRAL SHARES	3,064,512.10	1.35	1,683,308.86
TOTAL	MISCELLANEOUS	3,064,512.10	1.35	1,683,308.86
TOTAL	MUTUAL FUNDS-EQUITIES	3,064,512.10	1.35	1,683,308.86
MUTUAL FUNDS-FIXED TAXABLE				
264,733.899	31428Q101 FEDERATED TOTAL RETURN BOND FUND - INSTITUTIONAL SHARES	2,885,599.50	3.20	2,924,190.52
188,391.914	4812C0381 JP MORGAN CORE BOND FUND-CLASS I	2,181,578.36	2.61	2,268,948.16
TOTAL	MUTUAL FUNDS-FIXED TAXABLE	5,067,177.86	2.95	5,193,138.68
GRAND TOTAL ASSETS		8,142,027.58	2.34	6,886,785.16

TRANSACTION DETAIL

DATE	QUANTITY	DESCRIPTION	TRANSACTION TYPE	CASH	COST BASIS
12/01/17		BEGINNING BALANCE		0.00	6,856,302.69
12/01/17		60934N104 DIVIDEND ON FEDERATED GOVERNMENT OBLIGATIONS FUND - INSTITUTIONAL SHARES PAYABLE 12/01/2017	DIVIDEND	8.27	
12/05/17		31428Q101 DIVIDEND ON FEDERATED TOTAL RETURN BOND FUND - INSTITUTIONAL SHARES PAYABLE 12/01/2017 EFFECTIVE 12/01/2017	DIVIDEND	8,129.00	
12/05/17	747.151	31428Q101 PURCHASED 747.151 SHS FEDERATED TOTAL RETURN BOND FUND - INSTITUTIONAL SHARES ON 12/01/2017 AT 10.88 FOR REINVESTMENT	BUY	8,129.00-	8,129.00

DECEMBER 01, 2017 TO DECEMBER 31, 2017

ACCOUNT NAME: MORGAN VICTORY
ACCOUNT NUMBER:

PORTFOLIO DETAIL

QUANTITY	DESCRIPTION	MARKET VALUE	YIELD TO MKT	COST BASIS
CASH AND EQUIVALENTS				
49,264.070	60934N104 FEDERATED GOVERNMENT OBLIGATIONS FUND - INSTITUTIONAL SHARES	49,264.07	1.15	49,264.07
TOTAL	CASH AND EQUIVALENTS	49,264.07	1.15	49,264.07
EQUITIES				
FINANCIALS				
479.000	025676206 AMERICAN EQUITY INVT LIFE	14,719.67	0.85	10,853.57
448.000	05971J102 BANCORPSOUTH BANK	14,089.60	1.78	11,806.57
559.000	05990K106 BANC OF CALIFORNIA INC	11,543.35	2.52	11,232.45
480.000	06652K103 BANKUNITED INC	19,545.60	2.06	15,659.33
221.000	06652V208 BANNER CORPORATION	12,181.52	1.81	8,608.32
478.000	12621E103 CNO FINANCIAL GROUP INC W/1 RT PER SHARE EXP 12-31-17	11,801.82	1.46	9,434.78
406.000	154760409 CENTRAL PACIFIC FINANCIAL CO	12,110.98	2.41	8,075.34
1,458.000	222795106 COUSINS PROPERTIES INC	13,486.50	2.59	10,717.16
1,554.000	23317H102 DDR CORP	13,923.84	8.48	16,320.95
953.000	252784301 DIAMONDROCK HOSPITALITY CO	10,759.37	4.43	8,626.81
602.000	319829107 FIRST COMWLTH FINL CORP	8,620.64	2.23	5,345.76
569.000	320209109 FIRST FINANCIAL BANCORP	14,993.15	2.58	10,134.58
1,077.000	320517105 FIRST HORIZON NATIONAL CORP COMMON STOCK	21,529.23	1.80	15,911.44
291.000	32051X108 FIRST HAWAIIAN INC	8,491.38	3.02	8,760.17
219.000	410120109 HANCOCK HOLDING CO	10,840.50	1.94	7,736.45
79.000	410867105 HANOVER INSURANCE GROUP COMMON	8,538.32	2.00	8,386.33
340.000	43785V102 HOMESTREET INC	9,843.00	0.38	9,337.70

DECEMBER 01, 2017 TO DECEMBER 31, 2017

ACCOUNT NAME: MORGAN VICTORY

ACCOUNT NUMBER:

PORTFOLIO DETAIL (CONTINUED)

QUANTITY	DESCRIPTION	MARKET VALUE	YIELD TO MKT	COST BASIS
FINANCIALS				
339.000	450828108 IBERIABANK CORP	26,272.50	1.91	25,694.83
357.000	459044103 INTL BANCSHARES CORP TX	14,172.90	1.66	8,232.00
182.000	488401100 KEMPER CORP 1 RT PER SHARE EXP 08-04-14	12,539.80	1.39	9,246.42
611.000	49803T300 KITE REALTY GROUP TRUST	11,975.60	6.48	15,148.93
246.000	50212V100 LPL FINANCIAL HOLDINGS INC	14,056.44	1.75	8,237.79
1,455.000	552848103 MGIC INVESTMENT CORP W/1 RT/SH EXPIRES 07/22/2009	20,530.05	0.71	10,210.97
657.000	680033107 OLD NATL BANCORP	11,464.65	2.98	7,767.89
273.000	69478X105 PACIFIC PREMIER BANCORP INC	10,920.00	0.00	9,720.71
367.000	695263103 PACWEST BANCORP	18,496.80	3.97	16,349.87
577.000	71943U104 PHYSICIANS REALTY TRUST	10,380.23	5.11	10,397.09
118.000	74164M108 PRIMERICA INC	11,982.90	0.79	7,271.13
153.000	749607107 RLI CORP	9,280.98	1.38	9,403.01
388.000	856190103 STATE BANK FINANCIAL CORP	11,577.92	1.88	8,183.54
553.000	85917A100 STERLING BANCORP	13,603.80	1.14	10,612.73
372.000	860630102 STIFEL FINANCIAL CORP	22,156.32	0.67	11,908.23
341.000	866082100 SUMMIT HOTEL PROPERTIES INC	5,193.43	4.46	5,222.14
790.000	867892101 SUNSTONE HOTEL INVESTORS	13,058.70	14.04	9,811.80
618.000	87161C501 SYNOVUS FINL CORP	29,626.92	1.25	17,099.48
651.000	90984P303 UNITED COMMUNITY BANK	18,319.14	1.42	11,484.18
197.000	957090103 WESTAMERICA BANCORPORATION	11,731.35	2.69	8,100.87

DECEMBER 01, 2017 TO DECEMBER 31, 2017

ACCOUNT NAME: MORGAN VICTORY

ACCOUNT NUMBER:

PORTFOLIO DETAIL (CONTINUED)

QUANTITY	DESCRIPTION	MARKET VALUE	YIELD TO MKT	COST BASIS
FINANCIALS				
390.000	957638109 WESTERN ALLIANCE BANCORP	22,081.80	0.00	12,176.25
TOTAL	FINANCIALS	536,440.70	2.39	409,227.57
TELECOMMUNICATIONS				
1,247.000	87901J105 TEGNA INC	17,557.76	1.99	18,064.17
TOTAL	TELECOMMUNICATIONS	17,557.76	1.99	18,064.17
HEALTHCARE				
125.000	159864107 CHARLES RIVER LABORATORIES COM	13,681.25	0.00	9,372.62
253.000	207410101 CONMED CORP	12,895.41	1.57	10,929.78
291.000	405024100 HAEMONETIC CORP W/1 RT/SH	16,901.28	0.00	10,778.39
100.000	431475102 HILL-ROM HOLDINGS INC	8,429.00	0.85	7,004.96
173.000	559079207 MAGELLAN HEALTH INC NEW COMMON	16,703.15	0.00	10,332.59
165.000	60855R100 MOLINA HEALTHCARE INC	12,652.20	0.00	8,996.68
334.000	703395103 PATTERSON CO INC	12,067.42	2.88	12,236.65
469.000	81619Q105 SELECT MEDICAL HOLDINGS CORP	8,277.85	2.27	6,476.37
TOTAL	HEALTHCARE	101,607.56	0.80	76,128.04
CONSUMER STAPLES				
48.000	100557107 BOSTON BEER COMPANY INC CL-A	9,172.80	0.00	8,521.55
68.000	147528103 CASEYS GENERAL STORES INC	7,611.92	0.93	7,475.06
772.000	22163N106 COTT CORP	12,861.52	1.44	9,175.04
689.000	44109J106 HOSTESS BRANDS INC	10,204.09	0.00	10,694.89
79.000	800013104 SANDERSON FARMS INC W/1 RT/SH	10,963.62	0.92	8,367.67
TOTAL	CONSUMER STAPLES	50,813.95	0.70	44,234.21

DECEMBER 01, 2017 TO DECEMBER 31, 2017

ACCOUNT NAME: MORGAN VICTORY

ACCOUNT NUMBER:

PORTFOLIO DETAIL (CONTINUED)

QUANTITY	DESCRIPTION	MARKET VALUE	YIELD TO MKT	COST BASIS
CONSUMER DISCRETIONARY				
678.000	00165C104 AMC ENTERTAINMENT HOLDINGS INC - CL A	10,237.80	5.30	10,476.43
278.000	00737L103 DEVRY EDUCATION GROUP INC	11,689.90	0.86	8,940.77
323.000	007800105 AEROJET ROCKETDYNE HOLDINGS INC	10,077.60	0.00	6,016.64
637.000	02553E106 AMERICAN EAGLE OUTFITTERS INC NEW	11,975.60	2.66	8,748.05
572.000	05591B109 BMC STOCK HOLDINGS INC	14,471.60	0.00	12,182.83
408.000	118440106 THE BUCKLE INC	9,690.00	4.21	6,599.64
628.000	129500104 CALERES INC	21,025.44	0.84	16,090.39
519.000	235825205 DANA INC	16,613.19	0.75	10,088.32
366.000	36237H101 G-III APPAREL GROUP LTD	13,501.74	0.00	9,081.01
208.000	371532102 GENESCO INC	6,760.00	0.00	7,094.00
889.000	389375106 GRAY TELEVISION INC	14,890.75	0.72	10,064.03
273.000	42806J106 HERTZ GLOBAL HOLDINGS INC	6,033.30	0.00	6,155.50
586.000	44967H101 ILG INC	16,689.28	2.11	10,746.59
195.000	482539103 KLX INC	13,308.75	0.00	11,839.60
660.000	59001K100 MERITOR INC	15,483.60	0.00	6,538.76
195.000	628877102 NCS MULTISTAGE HOLDINGS INC	2,874.30	0.00	4,079.86
542.000	707569109 PENN NATIONAL GAMING INC	16,980.86	1.09	7,462.54
405.000	758766109 REGAL ENTERTAINMENT GROUP-A	9,319.05	3.82	6,768.08
441.000	79546E104 SALLY BEAUTY CO INC	8,273.16	2.77	8,582.70
287.000	86614U100 SUMMIT MATERIALS INC - CL A	9,023.28	0.00	8,258.68

DECEMBER 01, 2017 TO DECEMBER 31, 2017

ACCOUNT NAME: MORGAN VICTORY

ACCOUNT NUMBER:

PORTFOLIO DETAIL (CONTINUED)

QUANTITY	DESCRIPTION	MARKET VALUE	YIELD TO MKT	COST BASIS
CONSUMER DISCRETIONARY				
213.000	G5005R107 JAMES RIVER GROUP HOLDINGS LTD	8,522.13	3.00	6,553.55
165.000	L9340P101 TRINSEO S.A.	11,979.00	1.98	9,547.27
TOTAL	CONSUMER DISCRETIONARY	259,420.33	1.31	191,915.24
TECHNOLOGY				
304.000	08160H101 BENCHMARK ELECTRONICS INC	8,846.40	0.00	6,650.91
127.000	127190304 CACI INTL INC CL A W/1 RIGHT PER SH	16,808.45	0.00	12,184.12
267.000	225447101 CREE INC	9,916.38	0.00	7,448.12
556.000	232806109 CYPRESS SEMICONDUCTOR CORP	8,473.44	2.89	6,098.53
432.000	254543101 DIODES INC	12,385.44	0.00	8,008.40
333.000	29286C107 ENGILITY HOLDINGS INC	9,447.21	0.00	6,630.21
267.000	29362U104 ENTEGRIS, INC	8,130.15	0.92	3,579.09
577.000	346375108 FORMFACTOR INC	9,030.05	0.00	7,014.84
868.000	45667G103 INFINERA CORP	5,494.44	0.00	9,271.77
703.000	67555N206 OCLARO INC	4,738.22	0.00	4,944.99
149.000	729132100 PLEXUS CORP	9,047.28	0.00	5,494.21
686.000	87305R109 TTM TECHNOLOGIES	10,749.62	0.00	8,963.24
199.000	878237106 TECH DATA CORP	19,496.03	0.00	16,221.20
299.000	88076W103 TERADATA CORP	11,499.54	0.00	9,235.42
404.000	928298108 VISHAY INTERTECHNOLOGY INC	8,383.00	1.30	4,725.93
TOTAL	TECHNOLOGY	152,445.65	0.28	116,470.98

DECEMBER 01, 2017 TO DECEMBER 31, 2017

ACCOUNT NAME: MORGAN VICTORY

ACCOUNT NUMBER:

PORTFOLIO DETAIL (CONTINUED)

QUANTITY	DESCRIPTION	MARKET VALUE	YIELD TO MKT	COST BASIS
INDUSTRIALS				
496.000	00922R105 AIR TRANSPORT SERVICES GROUP	11,477.44	0.00	11,476.06
255.000	29084Q100 EMCOR GROUP INC	20,846.25	0.39	14,281.47
129.000	297425100 ESTERLINE TECHNOLOGIES CORP	9,636.30	0.00	9,283.20
133.000	371559105 GENESSEE & WYOMING "A"	10,471.09	0.00	7,565.61
272.000	393657101 GREENBRIER COS INC COM W/1 RT/SH	14,497.60	1.73	10,354.32
223.000	415864107 HARSCO CORP W/1 RT/SH	4,158.95	1.10	4,109.93
134.000	419879101 HAWAIIAN HOLDINGS INC	5,339.90	1.20	6,098.73
250.000	45073V108 ITT INC	13,342.50	0.96	9,969.75
194.000	576323109 MASTEC INC	9,496.30	0.00	8,429.89
143.000	68235P108 ONE GAS INC	10,476.18	2.29	9,705.51
223.000	78709Y105 SAIA INC COMMON STOCK	15,777.25	0.00	6,628.45
289.000	830879102 SKYWEST INC	15,345.90	0.60	6,365.72
681.000	87265H109 TRI POINTE GROUP INC	12,203.52	0.00	8,889.19
244.000	887389104 TIMKEN CO	11,992.60	2.20	10,854.29
163.000	90333L201 US CONCRETE INC	13,634.95	0.00	13,097.09
405.000	91336L107 UNIVAR INC	12,538.80	0.00	7,909.35
611.000	929566107 WABASH NATIONAL CORP W/1 RT/SH	13,258.70	1.38	12,798.93
257.000	950755108 WERNER ENTERPRISE	9,933.05	0.72	9,220.33
	TOTAL INDUSTRIALS	214,427.28	0.66	167,037.82
ENERGY				
1,192.000	13123X102 CALLON PETROLEUM CORP	14,482.80	0.00	14,994.18

DECEMBER 01, 2017 TO DECEMBER 31, 2017

ACCOUNT NAME: MORGAN VICTORY

ACCOUNT NUMBER:

PORTFOLIO DETAIL (CONTINUED)

QUANTITY	DESCRIPTION	MARKET VALUE	YIELD TO MKT	COST BASIS
ENERGY				
830.000	402635304 GULFPORT ENERGY CORP	10,590.80	0.00	11,585.07
1,243.000	674215108 OASIS PETROLEUM INC	10,453.63	0.00	11,242.00
799.000	74347M108 PROPETRO HOLDING CORP	16,107.84	0.00	11,825.21
506.000	749660106 RPC ENERGY SERVICES INC	12,918.18	0.55	11,003.73
385.000	74978Q105 RSP PERMIAN INC	15,661.80	0.00	12,716.72
400.000	83418M103 SOLARIS OILFIELD INFRASTRUCTURE INC - A	8,564.00	0.00	6,368.82
1,234.000	G6359F103 NABORS INDUSTRIES LTD W/1 RT PER SHARE EXP 7/16/2016	8,428.22	3.51	10,771.39
TOTAL	ENERGY	97,207.27	0.38	90,507.12
MATERIALS				
610.000	01741R102 ALLEGHENY TECHNOLOGIES INC	14,725.40	1.33	10,228.36
121.000	128195104 CALATLANTIC GROUP INC	6,823.19	0.28	4,213.36
190.000	144285103 CARPENTER TECHNOLOGY	9,688.10	1.41	7,829.75
374.000	315405100 FERRO CORP	8,822.66	0.17	8,258.01
377.000	48562P103 KAPSTONE PAPER AND PACKAGING	8,554.13	1.76	8,606.23
1,321.000	83191H107 SMART SAND INC	11,439.86	0.00	15,701.37
390.000	90346E103 US SILICA HOLDINGS INC	12,698.40	0.77	15,057.00
912.000	903914208 ULTRA PETROLEUM CORP	8,262.72	0.00	8,395.26
498.000	G9329Z100 VENATOR MATERIALS PLC	11,013.27	0.00	10,386.63
TOTAL	MATERIALS	92,027.73	0.67	88,675.97
UTILITIES				
209.000	018522300 ALLETE INC NEW COMMON	15,541.24	2.88	11,300.88

DECEMBER 01, 2017 TO DECEMBER 31, 2017

ACCOUNT NAME: MORGAN VICTORY

ACCOUNT NUMBER:

PORTFOLIO DETAIL (CONTINUED)

QUANTITY	DESCRIPTION	MARKET VALUE	YIELD TO MKT	COST BASIS
UTILITIES				
164.000	092113109 BLACK HILLS CORP	9,858.04	3.16	9,323.31
230.000	646025106 NEW JERSEY RESOURCES	9,246.00	2.71	7,787.45
328.000	69349H107 PNM RESOURCES INC	13,267.60	2.62	10,796.32
187.000	844895102 SOUTHWEST GAS HOLDINGS INC	15,049.76	2.46	12,736.90
TOTAL	UTILITIES	62,962.64	2.74	51,944.86
MISCELLANEOUS				
287.000	28140H203 EDUCATION REALTY TRUST INC	10,022.04	4.47	9,442.63
455.000	32054K103 FIRST INDUSTRIAL REALTY TRUST W/1 RT/SH	14,318.85	2.67	11,229.79
475.000	554489104 MACK-CALI REALTY CORP	10,241.00	3.71	9,461.01
193.000	58463J304 MEDICAL PROPERTIES TRUST INC	2,659.54	6.97	2,556.63
640.000	709102107 PENNSYLVANIA REAL ESTATE INVESTMENT TRUST	7,609.60	7.06	10,255.82
TOTAL	MISCELLANEOUS	44,851.03	4.31	42,945.88
TOTAL	EQUITIES	1,629,761.90	1.49	1,297,151.86
GRAND TOTAL ASSETS		1,679,025.97	1.48	1,346,415.93

TRANSACTION DETAIL

DATE	QUANTITY	DESCRIPTION	TRANSACTION TYPE	CASH	COST BASIS
12/01/17		BEGINNING BALANCE		0.00	1,325,669.47
12/01/17		235825205 DIVIDEND ON 519 SHS DANA INC AT 0.06 PER SHARE PAYABLE 12/01/2017 EX DATE 11/09/2017	DIVIDEND	31.14	
12/01/17	134.000-	758766109 SOLD 134 SHS REGAL ENTERTAINMENT GROUP-A ON 11/29/2017 AT 20.7268 THRU CONVERGEX EXECUTION SOLUTIONS LLC COMMISSIONS PAID 5.36 EXPENSES PAID 0.07	SELL	2,771.96	2,085.83-

DECEMBER 01, 2017 TO DECEMBER 31, 2017

ACCOUNT NAME: MORGAN FAM MF

ACCOUNT NUMBER:

PORTFOLIO DETAIL

QUANTITY	DESCRIPTION	MARKET VALUE	YIELD TO MKT	COST BASIS
CASH AND EQUIVALENTS				
17,661.600	60934N104 FEDERATED GOVERNMENT OBLIGATIONS FUND - INSTITUTIONAL SHARES	17,661.60	1.15	17,661.60
TOTAL	CASH AND EQUIVALENTS	17,661.60	1.15	17,661.60
MUTUAL FUNDS-EQUITIES				
MISCELLANEOUS				
136,215.550	00203H446 AQR LONG-SHORT EQUITY FUND - I	1,890,671.83	1.75	1,858,139.25
55,362.364	25264S650 DIAMOND HILL LONG-SHORT FUND-Y	1,466,549.02	0.46	1,295,528.50
43,294.424	411512445 HARBOR INTERNATIONAL FUND - RET	2,921,507.73	1.78	2,616,516.58
226,045.072	47804M878 JOHN HANCOCK FUNDS II - GLOBAL ABSOLUTE RETURN STRATEGIES FUND - I	2,377,994.16	6.84	2,475,698.07
68,888.727	589619824 MERIDIAN SMALL CAP GROWTH FUND-RTR	1,104,975.18	0.00	722,581.85
33,308.973	641224654 NEUBERGER BERMAN SOC RESP-IS	1,267,739.51	0.77	1,183,929.46
69,556.981	683974604 OPPENHEIMER DEVELOPING MARKETS FUND-I	2,986,081.19	0.53	2,231,274.31
64,564.068	744336504 PRUDENTIAL GLOBAL REAL ESTATE FUND - CLASS Z	1,565,033.01	1.72	1,397,044.70
73,843.599	89154X385 TOUCHSTONE INTERNATIONAL SMALL CAP FUND - INST	1,401,551.51	1.21	1,213,023.07
165,799.932	893509224 TRANSAMERICA INTERNATIONAL EQUITY - I	3,236,414.67	1.38	2,913,648.49
59,665.948	922040100 VANGUARD INSTITUTIONAL INDEX FUND - INSTITUTIONAL SHARES	14,526,271.70	1.77	9,884,148.92
215,203.926	94987W737 WELLS FARGO ABSOLUTE RETURN FUND - CLASS INST	2,479,149.23	1.06	2,379,330.15
TOTAL	MISCELLANEOUS	37,223,938.74	1.75	30,170,863.35
TOTAL	MUTUAL FUNDS-EQUITIES	37,223,938.74	1.75	30,170,863.35

DECEMBER 01, 2017 TO DECEMBER 31, 2017

ACCOUNT NAME: MORGAN FAM MF

ACCOUNT NUMBER:

PORTFOLIO DETAIL (CONTINUED)

QUANTITY	DESCRIPTION	MARKET VALUE	YIELD TO MKT	COST BASIS
MUTUAL FUNDS-FIXED TAXABLE				
118,883.565	74439V800 PRUDENTIAL FLOATING RATE INCOME FUND CLASS Z	1,175,758.46	4.41	1,178,081.23
105,858.599	921937702 VANGUARD SHORT-TERM BOND INDEX FUND - ADMIRAL SHARES	1,098,812.26	1.58	1,113,877.80
TOTAL	MUTUAL FUNDS-FIXED TAXABLE	2,274,570.72	3.04	2,291,959.03
GRAND TOTAL ASSETS		39,516,171.06	1.83	32,480,483.98

TRANSACTION DETAIL

DATE	QUANTITY	DESCRIPTION	TRANSACTION TYPE	CASH	COST BASIS
12/01/17		BEGINNING BALANCE		0.00	31,650,901.39
12/01/17		60934N104 DIVIDEND ON FEDERATED GOVERNMENT OBLIGATIONS FUND - INSTITUTIONAL SHARES PAYABLE 12/01/2017	DIVIDEND	14.23	
12/01/17		74439V800 DIVIDEND ON PRUDENTIAL FLOATING RATE INCOME FUND CLASS Z PAYABLE 12/01/2017	DIVIDEND	4,737.01	
12/01/17	478.003	74439V800 PURCHASED 478.003 SHS PRUDENTIAL FLOATING RATE INCOME FUND CLASS Z ON 12/01/2017 AT 9.91 FOR REINVESTMENT	BUY	4,737.01-	4,737.01
12/01/17		921937702 DIVIDEND ON VANGUARD SHORT-TERM BOND INDEX FUND - ADMIRAL SHARES PAYABLE 12/01/2017	DIVIDEND	1,545.67	
12/01/17	148.765	921937702 PURCHASED 148.765 SHS VANGUARD SHORT-TERM BOND INDEX FUND - ADMIRAL SHARES ON 12/01/2017 AT 10.39 FOR REINVESTMENT	BUY	1,545.67-	1,545.67
12/06/17		683974604 DIVIDEND ON 69,040.117 SHS OPPENHEIMER DEVELOPING MARKETS FUND-I AT .31166 PER SHARE PAYABLE 12/04/2017 EX DATE 12/04/2017 EFFECTIVE 12/04/2017	DIVIDEND	21,517.04	
12/06/17	516.864	683974604 PURCHASED 516.864 SHS OPPENHEIMER DEVELOPING MARKETS FUND-I ON 12/04/2017 AT 41.63 FOR REINVESTMENT	BUY	21,517.04-	21,517.04

DECEMBER 01, 2017 TO DECEMBER 31, 2017

ACCOUNT NAME: MORGAN GRANITE

ACCOUNT NUMBER:

PORTFOLIO DETAIL

QUANTITY	DESCRIPTION	MARKET VALUE	YIELD TO MKT	COST BASIS
CASH AND EQUIVALENTS				
0.020	608993853 HUNTINGTON CONSERVATIVE DEPOSIT ACCOUNT	0.02	0.00	0.02
TOTAL	CASH AND EQUIVALENTS	0.02	0.00	0.02
GRAND TOTAL ASSETS		0.02	0.00	0.02

TRANSACTION DETAIL

DATE	QUANTITY	DESCRIPTION	TRANSACTION TYPE	CASH	COST BASIS
12/01/17		BEGINNING BALANCE		0.00	0.02
12/31/17		ENDING BALANCE		0.00	0.02

HUNTINGTON
Realized Gain/Loss Report
Year Ended: 12/31/2017

MORGAN FAMILY FOUNDATION COLLATERAL ACCOUNT

Description	Sold	Acquired	Proceeds	Cost	Gain/Loss	Covered
** LONG TERM CAPITAL GAIN (LOSS)						
17346.054 SHARES OF JP MORGAN CORE BOND FUND-CLASS I	2/9/2017	10/16/2012	200,000.00	210,234.17	-10,234.17	Covered
17271.157 SHARES OF JP MORGAN CORE BOND FUND-CLASS I	4/25/2017	10/16/2012	200,000.00	209,326.42	-9,326.42	Covered
1712.524 SHARES OF VANGUARD MID CAP INDEX FUND - ADMIRAL SHARES	4/25/2017	5/29/2012	300,000.00	160,326.93	139,673.07	Non Covered
** TOTAL LONG TERM CAPITAL GAIN (LOSS)			700,000.00	579,887.52	120,112.48	
** SHORT TERM CAPITAL GAINS DIVIDENDS						
187531.103 BASIS SHARES OF JP MORGAN CORE BOND FUND-CLASS I					101.27	
** TOTAL SHORT TERM CAPITAL GAINS DIVIDENDS			0.00	0.00	101.27	
** LONG TERM CAPITAL GAINS DIVIDENDS						
187531.103 BASIS SHARES OF JP MORGAN CORE BOND FUND-CLASS I					4,898.31	
** TOTAL LONG TERM CAPITAL GAINS DIVIDENDS			0.00	0.00	4,898.31	
			TOTAL	700,000.00	579,887.52	125,112.06

HUNTINGTON
Realized Gain/Loss Report
Year Ended: 12/31/2017

MORGAN FAMILY FOUNDATION MUTUAL FUND ACCOUNT

Description	Sold	Acquired	Proceeds	Cost	Gain/Loss	Covered
** LONG TERM CAPITAL GAIN (LOSS)						
4784.689 SHARES OF VANGUARD SHORT-TERM BOND INDEX FUND - ADMIRAL SHARES	02/09/2017	08/15/2013	50,000	50,239.23	-239.23	Covered
10373.444 SHARES OF MERIDIAN SMALL CAP GROWTH FUND-RTR	04/25/2017	02/22/2016	150,000	106,431.53	43,568.47	Covered
9168.704 SHARES OF TOUCHSTONE INTERNATIONAL SMALL CAP FUND - INST	04/25/2017	11/19/2015	150,000	150,183.37	-183.37	Covered
96805.421 SHARES OF JOHN HANCOCK FUNDS II - GLOBAL ABSOLUTE RETURN STRATEGIES FUND - I	05/24/2017	08/20/2015	1,000,000	1,072,604.07	-72,604.07	Covered
63463.282 SHARES OF WELLS FARGO ABSOLUTE RETURN FUND - CLASS INST	05/24/2017	08/15/2013	700,000	691,115.14	8,884.86	Covered
** TOTAL LONG TERM CAPITAL GAIN (LOSS)			2,050,000	2,070,573.34	-20,573.34	
** SALES WITH UNKNOWN COST/ACQUISITION DATE						
2375.071 SHARES OF VANGUARD INSTITUTIONAL INDEX FUND - INSTITUTIONAL SHARES	02/09/2017	01/01/1901	500,000	297,092.99	202,907.01	Covered
2296.633 SHARES OF VANGUARD INSTITUTIONAL INDEX FUND - INSTITUTIONAL SHARES	04/25/2017	01/01/1901	500,000	287,281.33	212,718.67	Covered
1552.244 SHARES OF VANGUARD INSTITUTIONAL INDEX FUND - INSTITUTIONAL SHARES	09/06/2017	01/01/1901	350,000	194,167.17	155,832.83	Covered
** TOTAL SALES WITH UNKNOWN COST/ACQUISITION DATE			1,350,000	778,541.49	571,458.51	
** SHORT TERM CAPITAL GAINS DIVIDENDS						
31304.069 BASIS SHARES OF NEUBERGER BERMAN SOC RESP-IS					7,603.76	
66124.539 BASIS SHARES OF MERIDIAN SMALL CAP GROWTH FUND-RTR					26,808.87	
125000 BASIS SHARES OF AQR LONG-SHORT EQUITY FUND - I					33,106.50	
118883.565 BASIS SHARES OF PRUDENTIAL FLOATING RATE INCOME FUND CLASS Z					1,587.10	
** TOTAL SHORT TERM CAPITAL GAINS DIVIDENDS			0	0.00	69,106.23	
** LONG TERM CAPITAL GAINS DIVIDENDS						
104542.982 BASIS SHARES OF VANGUARD SHORT-TERM BOND INDEX FUND - ADMIRAL SHARES					31.36	

31304.069 BASIS SHARES OF NEUBERGER BERMAN SOC RESP-IS	58,231.83
54223.485 BASIS SHARES OF DIAMOND HILL LONG-SHORT FUND-Y	29,963.90
40684.998 BASIS SHARES OF HARBOR INTERNATIONAL FUND - RET	121,958.98
62252.561 BASIS SHARES OF PRUDENTIAL GLOBAL REAL ESTATE FUND - CLASS Z	26,296.10
66124.539 BASIS SHARES OF MERIDIAN SMALL CAP GROWTH FUND-RTR	17,335.21
125000 BASIS SHARES OF AQR LONG-SHORT EQUITY FUND - I	54,975.00

** TOTAL LONG TERM CAPITAL GAINS DIVIDENDS	0	0.00	308,792.38
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TOTAL	3,400,000.00	2,849,114.83	928,783.78
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HUNTINGTON
Realized Gain/Loss Report
Year Ended: 12/31/2017

MORGAN FAMILY FOUNDATION VICTORY INTEGRITY

Description	Sold	Acquired	Proceeds	Cost	Gain/Loss	Covered
** SHORT TERM CAPITAL GAIN (LOSS)						
34 SHARES OF THE FINISH LINE	01/03/2017	05/05/2016	631.81	684.71	-52.90	Covered
7 SHARES OF THE FINISH LINE	01/03/2017	07/22/2016	130.08	152.24	-22.16	Covered
10 SHARES OF RLI CORP	01/03/2017	02/23/2016	615.15	630.40	-15.25	Covered
19 SHARES OF RLI CORP	01/04/2017	02/23/2016	1,165.16	1,197.76	-32.60	Covered
42 SHARES OF THE FINISH LINE	01/04/2017	07/22/2016	793.82	913.42	-119.60	Covered
12 SHARES OF THE FINISH LINE	01/04/2017	11/03/2016	226.80	234.08	-7.28	Covered
197 SHARES OF ADVANCED MICRO DEVICES	01/04/2017	09/16/2016	2,242.11	1,195.60	1,046.51	Covered
3 SHARES OF THE FINISH LINE	01/05/2017	11/03/2016	55.00	58.52	-3.52	Covered
10 SHARES OF THE FINISH LINE	01/05/2017	11/09/2016	183.35	203.50	-20.15	Covered
6 SHARES OF THE FINISH LINE	01/05/2017	11/09/2016	108.37	122.10	-13.73	Covered
25 SHARES OF THE FINISH LINE	01/05/2017	12/01/2016	451.54	566.67	-115.13	Covered
30 SHARES OF THE FINISH LINE	01/05/2017	12/01/2016	541.85	681.13	-139.28	Covered
6 SHARES OF THE FINISH LINE	01/05/2017	12/01/2016	109.46	136.22	-26.76	Covered
19 SHARES OF RLI CORP	01/05/2017	02/23/2016	1,141.46	1,197.76	-56.30	Covered
15 SHARES OF DELUXE CORP W/1 RT/SH	01/06/2017	02/23/2016	1,051.69	829.80	221.89	Covered
20 SHARES OF BROOKS AUTOMATION INC	01/06/2017	02/23/2016	337.21	188.20	149.01	Covered
7 SHARES OF DELUXE CORP W/1 RT/SH	01/06/2017	02/23/2016	493.69	387.24	106.45	Covered
16 SHARES OF ADVANCED MICRO DEVICES	01/09/2017	09/16/2016	184.32	97.10	87.22	Covered
57 SHARES OF ADVANCED MICRO DEVICES	01/09/2017	09/16/2016	656.66	347.85	308.81	Covered
60 SHARES OF ADVANCED MICRO DEVICES	01/09/2017	09/16/2016	689.78	366.16	323.62	Covered
50 SHARES OF BROOKS AUTOMATION INC	01/09/2017	02/23/2016	848.89	470.50	378.39	Covered
38 SHARES OF MODINE MFG CO	01/10/2017	02/23/2016	534.76	342.38	192.38	Covered
51 SHARES OF MODINE MFG CO	01/10/2017	02/23/2016	709.90	459.51	250.39	Covered
22 SHARES OF BROOKS AUTOMATION INC	01/10/2017	02/23/2016	376.57	207.02	169.55	Covered
7 SHARES OF LITTLEFUSE INC	01/10/2017	02/23/2016	1,050.32	797.51	252.81	Covered

14 SHARES OF RLI CORP	01/11/2017	02/23/2016	840.94	882.56	-41.62	Covered
38 SHARES OF MODINE MFG CO	01/11/2017	02/23/2016	535.76	342.38	193.38	Covered
5 SHARES OF QUAKER CHEMICAL CORP	01/11/2017	02/23/2016	650.51	360.70	289.81	Covered
5 SHARES OF LITTLEFUSE INC	01/11/2017	02/23/2016	753.15	569.65	183.50	Covered
1 SHARES OF LITTLEFUSE INC	01/12/2017	02/23/2016	148.59	113.93	34.66	Covered
13 SHARES OF BENCHMARK ELECTRONICS INC	01/13/2017	02/23/2016	401.23	281.58	119.65	Covered
20 SHARES OF MODINE MFG CO	01/13/2017	02/23/2016	272.64	180.20	92.44	Covered
10 SHARES OF COOPER TIRE & RUBBER	01/13/2017	02/23/2016	354.47	387.30	-32.83	Covered
10 SHARES OF STEWART INFO SVCS	01/13/2017	02/23/2016	434.37	341.20	93.17	Covered
4 SHARES OF ARGO GROUP INTERNATIONAL	01/13/2017	11/02/2016	257.75	226.06	31.69	Covered
5 SHARES OF ARGO GROUP INTERNATIONAL	01/13/2017	11/02/2016	322.18	282.45	39.73	Covered
2 SHARES OF ARGO GROUP INTERNATIONAL	01/13/2017	11/03/2016	128.87	115.07	13.80	Covered
35 SHARES OF COOPER TIRE & RUBBER	01/13/2017	02/23/2016	1,246.89	1,355.55	-108.66	Covered
13 SHARES OF BENCHMARK ELECTRONICS INC	01/17/2017	02/23/2016	392.91	281.58	111.33	Covered
2 SHARES OF QUAKER CHEMICAL CORP	01/17/2017	02/23/2016	254.18	144.28	109.90	Covered
3 SHARES OF ARGO GROUP INTERNATIONAL	01/17/2017	11/03/2016	192.40	172.61	19.79	Covered
4 SHARES OF ARGO GROUP INTERNATIONAL	01/17/2017	11/04/2016	256.54	232.07	24.47	Covered
2 SHARES OF ARGO GROUP INTERNATIONAL	01/17/2017	11/09/2016	128.27	119.08	9.19	Covered
1 SHARES OF ARGO GROUP INTERNATIONAL	01/17/2017	11/14/2016	64.13	64.93	-0.80	Covered
30 SHARES OF MODINE MFG CO	01/17/2017	02/23/2016	414.29	270.30	143.99	Covered
21 SHARES OF STEWART INFO SVCS	01/18/2017	02/23/2016	909.39	716.52	192.87	Covered
14 SHARES OF MODINE MFG CO	01/18/2017	02/23/2016	192.17	126.14	66.03	Covered
3 SHARES OF STEWART INFO SVCS	01/18/2017	02/23/2016	129.95	102.36	27.59	Covered
8 SHARES OF QUAKER CHEMICAL CORP	01/18/2017	02/23/2016	1,008.62	577.12	431.50	Covered
20 SHARES OF BENCHMARK ELECTRONICS INC	01/18/2017	02/23/2016	602.13	433.20	168.93	Covered
4 SHARES OF PLEXUS CORP	01/19/2017	02/23/2016	215.91	142.88	73.03	Covered
13 SHARES OF BENCHMARK ELECTRONICS INC	01/19/2017	02/23/2016	386.56	281.58	104.98	Covered
5 SHARES OF QUAKER CHEMICAL CORP	01/19/2017	02/23/2016	629.46	360.70	268.76	Covered
6 SHARES OF MODINE MFG CO	01/20/2017	02/23/2016	81.05	54.06	26.99	Covered
13 SHARES OF PLEXUS CORP	01/20/2017	02/23/2016	688.57	464.36	224.21	Covered
19 SHARES OF MODINE MFG CO	01/20/2017	02/23/2016	260.38	171.19	89.19	Covered
13 SHARES OF BENCHMARK ELECTRONICS INC	01/20/2017	02/23/2016	388.75	281.58	107.17	Covered
11 SHARES OF PLEXUS CORP	01/23/2017	02/23/2016	582.66	392.92	189.74	Covered
22 SHARES OF QUAKER CHEMICAL CORP	01/23/2017	02/23/2016	2,759.90	1,587.08	1,172.82	Covered
24 SHARES OF MODINE MFG CO	01/24/2017	02/23/2016	326.16	216.24	109.92	Covered
2 SHARES OF MODINE MFG CO	01/24/2017	02/23/2016	26.91	18.02	8.89	Covered
19 SHARES OF MODINE MFG CO	01/25/2017	02/23/2016	256.92	171.19	85.73	Covered

28 SHARES OF MODINE MFG CO	01/25/2017	02/23/2016	377.42	252.28	125.14	Covered
87 SHARES OF MODINE MFG CO	01/26/2017	02/23/2016	1,168.77	783.87	384.90	Covered
1 SHARES OF ALLEGHENY TECHNOLOGIES INC	01/26/2017	04/21/2016	21.45	17.63	3.82	Covered
13 SHARES OF ALLEGHENY TECHNOLOGIES INC	01/26/2017	04/22/2016	278.84	230.05	48.79	Covered
6 SHARES OF ALLEGHENY TECHNOLOGIES INC	01/26/2017	04/25/2016	128.70	101.72	26.98	Covered
40 SHARES OF CENTURY ALUM CO	01/26/2017	03/21/2016	602.71	299.58	303.13	Covered
54 SHARES OF CENTURY ALUM CO	01/26/2017	04/20/2016	813.65	462.31	351.34	Covered
6 SHARES OF ALLEGHENY TECHNOLOGIES INC	01/26/2017	04/25/2016	130.02	101.71	28.31	Covered
54 SHARES OF ALLEGHENY TECHNOLOGIES INC	01/26/2017	04/26/2016	1,170.15	843.64	326.51	Covered
38 SHARES OF ALLEGHENY TECHNOLOGIES INC	01/26/2017	04/26/2016	823.44	600.43	223.01	Covered
43 SHARES OF ALLEGHENY TECHNOLOGIES INC	01/26/2017	04/28/2016	931.79	705.33	226.46	Covered
2 SHARES OF ALLEGHENY TECHNOLOGIES INC	01/26/2017	05/02/2016	43.34	32.78	10.56	Covered
27 SHARES OF CENTURY ALUM CO	01/27/2017	04/20/2016	407.40	231.16	176.24	Covered
54 SHARES OF CENTURY ALUM CO	01/27/2017	04/21/2016	814.79	453.83	360.96	Covered
7 SHARES OF CENTURY ALUM CO	01/27/2017	05/03/2016	105.62	55.20	50.42	Covered
19 SHARES OF MBIA INC	01/27/2017	03/11/2016	200.98	178.85	22.13	Covered
94 SHARES OF MODINE MFG CO	01/27/2017	02/23/2016	1,272.76	846.94	425.82	Covered
50 SHARES OF MODINE MFG CO	01/31/2017	02/23/2016	674.65	450.50	224.15	Covered
77 SHARES OF OASIS PETROLEUM INC	02/01/2017	03/17/2016	1,090.14	639.79	450.35	Covered
48 SHARES OF OASIS PETROLEUM INC	02/01/2017	03/17/2016	675.42	398.83	276.59	Covered
82 SHARES OF OASIS PETROLEUM INC	02/01/2017	03/17/2016	1,155.52	681.34	474.18	Covered
8 SHARES OF OASIS PETROLEUM INC	02/01/2017	03/17/2016	112.73	65.88	46.85	Covered
30 SHARES OF OASIS PETROLEUM INC	02/01/2017	03/18/2016	422.75	256.13	166.62	Covered
97 SHARES OF OASIS PETROLEUM INC	02/01/2017	03/18/2016	1,366.89	827.14	539.75	Covered
60 SHARES OF OASIS PETROLEUM INC	02/01/2017	03/18/2016	845.50	475.09	370.41	Covered
18 SHARES OF COTT CORP	02/01/2017	02/23/2016	187.87	206.28	-18.41	Covered
4 SHARES OF OASIS PETROLEUM INC	02/01/2017	03/18/2016	56.28	31.67	24.61	Covered
50 SHARES OF OASIS PETROLEUM INC	02/01/2017	04/01/2016	703.44	357.39	346.05	Covered
30 SHARES OF OASIS PETROLEUM INC	02/01/2017	04/06/2016	422.06	233.05	189.01	Covered
38 SHARES OF MODINE MFG CO	02/01/2017	02/23/2016	513.58	342.38	171.20	Covered
37 SHARES OF ENTEGRIS INC	02/02/2017	02/23/2016	717.38	447.70	269.68	Covered
85 SHARES OF BROOKS AUTOMATION INC	02/02/2017	02/23/2016	1,685.09	799.85	885.24	Covered
55 SHARES OF CARRIZO OIL & CO INC	02/02/2017	02/23/2016	1,892.88	1,161.60	731.28	Covered
43 SHARES OF ENTEGRIS INC	02/02/2017	02/23/2016	842.14	520.30	321.84	Covered
43 SHARES OF CARRIZO OIL & CO INC	02/02/2017	02/23/2016	1,490.90	908.16	582.74	Covered
71 SHARES OF COTT CORP	02/02/2017	02/23/2016	741.58	813.66	-72.08	Covered
38 SHARES OF COTT CORP	02/02/2017	02/23/2016	396.85	435.48	-38.63	Covered

10 SHARES OF MODINE MFG CO	02/03/2017	02/23/2016	134.68	90.10	44.58	Covered
20 SHARES OF MODINE MFG CO	02/03/2017	02/23/2016	267.67	180.20	87.47	Covered
10 SHARES OF MODINE MFG CO	02/06/2017	02/23/2016	134.79	90.10	44.69	Covered
10 SHARES OF MODINE MFG CO	02/06/2017	02/23/2016	133.44	90.10	43.34	Covered
25 SHARES OF MODINE MFG CO	02/07/2017	02/23/2016	306.98	225.25	81.73	Covered
24 SHARES OF GENERAL CABLE CORP	02/07/2017	03/17/2016	465.89	263.54	202.35	Covered
7 SHARES OF GENERAL CABLE CORP	02/07/2017	03/18/2016	135.89	78.11	57.78	Covered
30 SHARES OF MODINE MFG CO	02/07/2017	02/23/2016	363.63	270.30	93.33	Covered
2 SHARES OF GENERAL CABLE CORP	02/07/2017	03/18/2016	39.41	22.32	17.09	Covered
50 SHARES OF MODINE MFG CO	02/07/2017	02/23/2016	610.52	450.50	160.02	Covered
4 SHARES OF GENERAL CABLE CORP	02/07/2017	03/18/2016	79.01	44.64	34.37	Covered
24 SHARES OF GENERAL CABLE CORP	02/07/2017	03/18/2016	474.05	267.80	206.25	Covered
1 SHARES OF GENERAL CABLE CORP	02/08/2017	03/18/2016	18.05	11.16	6.89	Covered
14 SHARES OF GENERAL CABLE CORP	02/08/2017	03/21/2016	252.69	156.66	96.03	Covered
78 SHARES OF GENERAL CABLE CORP	02/08/2017	03/22/2016	1,407.85	875.81	532.04	Covered
60 SHARES OF GENERAL CABLE CORP	02/08/2017	03/23/2016	1,082.96	679.44	403.52	Covered
6 SHARES OF RSP PERMIAN INC	02/08/2017	03/17/2016	245.45	174.90	70.55	Covered
3 SHARES OF GENERAL CABLE CORP	02/08/2017	03/23/2016	54.62	33.97	20.65	Covered
33 SHARES OF RSP PERMIAN INC	02/08/2017	03/17/2016	1,340.24	961.96	378.28	Covered
21 SHARES OF NABORS INDUSTRIES LTD W/1 RT PER SHARE EXP 7/16/2016	02/08/2017	03/17/2016	325.06	192.92	132.14	Covered
35 SHARES OF NABORS INDUSTRIES LTD W/1 RT PER SHARE EXP 7/16/2016	02/08/2017	03/17/2016	541.76	332.33	209.43	Covered
69 SHARES OF CARRIZO OIL & CO INC	02/08/2017	02/23/2016	2,275.29	1,457.28	818.01	Covered
14 SHARES OF EMCOR GROUP INC	02/08/2017	02/23/2016	947.42	640.64	306.78	Covered
24 SHARES OF RLI CORP	02/08/2017	02/23/2016	1,403.57	1,512.96	-109.39	Covered
7 SHARES OF EMCOR GROUP INC	02/09/2017	02/23/2016	479.62	320.32	159.30	Covered
74 SHARES OF CARRIZO OIL & CO INC	02/09/2017	02/23/2016	2,426.04	1,562.88	863.16	Covered
15 SHARES OF CARRIZO OIL & CO INC	02/09/2017	03/04/2016	491.77	417.51	74.26	Covered
8 SHARES OF CARRIZO OIL & CO INC	02/09/2017	06/29/2016	262.27	290.88	-28.61	Covered
11 SHARES OF CARRIZO OIL & CO INC	02/09/2017	07/15/2016	360.63	393.65	-33.02	Covered
76 SHARES OF NABORS INDUSTRIES LTD W/1 RT PER SHARE EXP 7/16/2016	02/09/2017	03/17/2016	1,182.80	721.62	461.18	Covered
14 SHARES OF NABORS INDUSTRIES LTD W/1 RT PER SHARE EXP 7/16/2016	02/09/2017	04/28/2016	217.88	138.40	79.48	Covered
29 SHARES OF NABORS INDUSTRIES LTD W/1 RT PER SHARE EXP 7/16/2016	02/09/2017	04/28/2016	451.34	291.65	159.69	Covered
50 SHARES OF RSP PERMIAN INC	02/09/2017	03/17/2016	2,054.18	1,457.52	596.66	Covered
18 SHARES OF ENERSYS	02/10/2017	02/23/2016	1,396.84	862.56	534.28	Covered
2 SHARES OF EMCOR GROUP INC	02/10/2017	02/23/2016	138.20	91.52	46.68	Covered
23 SHARES OF EMCOR GROUP INC	02/10/2017	02/23/2016	1,590.17	1,052.48	537.69	Covered
38 SHARES OF ENERSYS	02/13/2017	02/23/2016	2,970.65	1,820.96	1,149.69	Covered

21 SHARES OF INVESTMENT TECHNOLOGY GROUP NEW	02/17/2017	02/23/2016	418.52	372.96	45.56	Covered
15 SHARES OF EMCOR GROUP INC	02/17/2017	02/23/2016	1,039.83	686.40	353.43	Covered
11 SHARES OF INVESTMENT TECHNOLOGY GROUP NEW	02/17/2017	02/23/2016	219.71	195.36	24.35	Covered
3 SHARES OF EMCOR GROUP INC	02/21/2017	02/23/2016	207.98	137.28	70.70	Covered
42 SHARES OF EMCOR GROUP INC	02/21/2017	02/23/2016	2,910.77	1,921.92	988.85	Covered
17 SHARES OF LEXINGTON REALTY TRUST	02/23/2017	02/23/2016	190.12	127.67	62.45	Covered
109 SHARES OF LEXINGTON REALTY TRUST	02/23/2017	02/23/2016	1,217.47	818.59	398.88	Covered
26 SHARES OF B & G FOODS INC CL A	02/24/2017	08/04/2016	1,138.31	1,320.14	-181.83	Covered
63 SHARES OF ADVANCED MICRO DEVICES	02/24/2017	09/16/2016	887.32	384.46	502.86	Covered
36 SHARES OF ADVANCED MICRO DEVICES	02/24/2017	09/16/2016	507.04	219.06	287.98	Covered
23 SHARES OF ADVANCED MICRO DEVICES	02/24/2017	09/16/2016	323.95	140.42	183.53	Covered
10 SHARES OF B & G FOODS INC CL A	02/27/2017	08/04/2016	430.57	507.74	-77.17	Covered
35 SHARES OF B & G FOODS INC CL A	02/27/2017	08/05/2016	1,506.98	1,790.56	-283.58	Covered
26 SHARES OF B & G FOODS INC CL A	02/28/2017	08/05/2016	1,111.46	1,330.14	-218.68	Covered
2 SHARES OF GREENBRIER COS INC COM W/1 RT/SH	02/28/2017	10/19/2016	86.21	73.98	12.23	Covered
7 SHARES OF B & G FOODS INC CL A	02/28/2017	08/05/2016	298.30	358.11	-59.81	Covered
31 SHARES OF GREENBRIER COS INC COM W/1 RT/SH	02/28/2017	10/19/2016	1,311.28	1,146.74	164.54	Covered
11 SHARES OF B & G FOODS INC CL A	03/01/2017	08/05/2016	470.71	562.75	-92.04	Covered
10 SHARES OF B & G FOODS INC CL A	03/01/2017	08/05/2016	427.92	511.95	-84.03	Covered
12 SHARES OF B & G FOODS INC CL A	03/01/2017	08/08/2016	513.50	588.00	-74.50	Covered
1 SHARES OF B & G FOODS INC CL A	03/01/2017	08/26/2016	42.80	47.11	-4.31	Covered
11 SHARES OF B & G FOODS INC CL A	03/01/2017	08/26/2016	471.45	518.23	-46.78	Covered
20 SHARES OF B & G FOODS INC CL A	03/02/2017	08/26/2016	847.19	942.24	-95.05	Covered
6 SHARES OF B & G FOODS INC CL A	03/02/2017	10/28/2016	254.16	259.82	-5.66	Covered
14 SHARES OF IMPAX LABORATORIES INC	03/02/2017	03/04/2016	130.59	481.73	-351.14	Covered
2 SHARES OF IMPAX LABORATORIES INC	03/02/2017	05/10/2016	18.66	56.87	-38.21	Covered
7 SHARES OF IMPAX LABORATORIES INC	03/02/2017	05/10/2016	65.29	199.56	-134.27	Covered
4 SHARES OF IMPAX LABORATORIES INC	03/02/2017	05/16/2016	37.31	116.48	-79.17	Covered
20 SHARES OF IMPAX LABORATORIES INC	03/02/2017	08/09/2016	186.56	468.93	-282.37	Covered
51 SHARES OF IMPAX LABORATORIES INC	03/03/2017	08/09/2016	417.58	1,195.76	-778.18	Covered
25 SHARES OF IMPAX LABORATORIES INC	03/03/2017	12/30/2016	204.70	331.67	-126.97	Covered
3 SHARES OF B & G FOODS INC CL A	03/03/2017	10/28/2016	126.70	129.91	-3.21	Covered
20 SHARES OF B & G FOODS INC CL A	03/03/2017	10/28/2016	843.29	866.05	-22.76	Covered
10 SHARES OF B & G FOODS INC CL A	03/06/2017	10/28/2016	414.42	433.02	-18.60	Covered
16 SHARES OF B & G FOODS INC CL A	03/06/2017	10/28/2016	671.48	692.84	-21.36	Covered
15 SHARES OF EXPRESS INC	03/08/2017	12/09/2016	141.31	185.64	-44.33	Covered
52 SHARES OF EXPRESS INC	03/08/2017	12/09/2016	489.89	641.27	-151.38	Covered

2 SHARES OF EXPRESS INC	03/08/2017	12/09/2016	18.91	24.66	-5.75	Covered
15 SHARES OF EXPRESS INC	03/08/2017	12/12/2016	141.82	181.73	-39.91	Covered
29 SHARES OF EXPRESS INC	03/08/2017	12/12/2016	274.19	350.48	-76.29	Covered
37 SHARES OF EXPRESS INC	03/08/2017	12/12/2016	351.68	447.17	-95.49	Covered
1 SHARES OF EXPRESS INC	03/09/2017	12/12/2016	9.40	12.09	-2.69	Covered
53 SHARES OF EXPRESS INC	03/09/2017	12/13/2016	498.00	642.56	-144.56	Covered
3 SHARES OF EXPRESS INC	03/09/2017	12/13/2016	28.19	36.42	-8.23	Covered
2 SHARES OF EXPRESS INC	03/09/2017	12/14/2016	18.79	23.99	-5.20	Covered
40 SHARES OF EXPRESS INC	03/09/2017	12/14/2016	375.85	480.32	-104.47	Covered
13 SHARES OF EXPRESS INC	03/09/2017	12/15/2016	122.15	153.35	-31.20	Covered
36 SHARES OF EXPRESS INC	03/10/2017	12/15/2016	346.37	424.67	-78.30	Covered
1 SHARES OF EXPRESS INC	03/10/2017	12/20/2016	9.62	11.80	-2.18	Covered
37 SHARES OF EXPRESS INC	03/13/2017	12/20/2016	348.63	436.52	-87.89	Covered
108 SHARES OF ADVANCED MICRO DEVICES	03/13/2017	09/16/2016	1,550.71	659.38	891.33	Covered
22 SHARES OF WHITING PETROLEUM CORP	03/14/2017	04/06/2016	192.83	188.13	4.70	Covered
88 SHARES OF WHITING PETROLEUM CORP	03/14/2017	04/20/2016	771.30	972.19	-200.89	Covered
97 SHARES OF WHITING PETROLEUM CORP	03/14/2017	04/20/2016	829.71	1,071.62	-241.91	Covered
8 SHARES OF MBIA INC	03/14/2017	03/14/2016	73.56	73.32	0.24	Covered
20 SHARES OF MBIA INC	03/14/2017	03/14/2016	183.89	182.66	1.23	Covered
5 SHARES OF MBIA INC	03/14/2017	03/15/2016	45.98	45.78	0.20	Covered
42 SHARES OF WHITING PETROLEUM CORP	03/14/2017	04/20/2016	360.23	464.00	-103.77	Covered
22 SHARES OF WHITING PETROLEUM CORP	03/14/2017	06/03/2016	188.69	278.33	-89.64	Covered
129 SHARES OF WHITING PETROLEUM CORP	03/14/2017	06/23/2016	1,106.42	1,437.31	-330.89	Covered
81 SHARES OF WHITING PETROLEUM CORP	03/14/2017	06/23/2016	690.36	902.49	-212.13	Covered
48 SHARES OF WHITING PETROLEUM CORP	03/14/2017	01/27/2017	409.11	556.06	-146.95	Covered
14 SHARES OF MBIA INC	03/14/2017	03/15/2016	128.17	128.20	-0.03	Covered
19 SHARES OF MBIA INC	03/14/2017	03/16/2016	173.94	175.43	-1.49	Covered
10 SHARES OF MBIA INC	03/14/2017	03/17/2016	91.55	93.94	-2.39	Covered
27 SHARES OF MBIA INC	03/15/2017	03/17/2016	249.03	253.63	-4.60	Covered
6 SHARES OF ACTUANT CORP CL A	03/16/2017	01/11/2017	170.30	161.19	9.11	Covered
1 SHARES OF REGAL BELOIT CORPORATION	03/16/2017	08/10/2016	75.23	61.14	14.09	Covered
9 SHARES OF REGAL BELOIT CORPORATION	03/16/2017	08/10/2016	677.10	551.84	125.26	Covered
8 SHARES OF ACTUANT CORP CL A	03/16/2017	01/11/2017	226.24	214.91	11.33	Covered
10 SHARES OF ACTUANT CORP CL A	03/16/2017	01/12/2017	282.81	266.90	15.91	Covered
38 SHARES OF MBIA INC	03/16/2017	03/17/2016	353.39	356.95	-3.56	Covered
20 SHARES OF MBIA INC	03/16/2017	03/17/2016	185.99	188.27	-2.28	Covered
7 SHARES OF MBIA INC	03/16/2017	03/17/2016	64.64	65.90	-1.26	Covered

34 SHARES OF MBIA INC	03/16/2017	03/18/2016	313.98	319.64	-5.66	Covered
10 SHARES OF MBIA INC	03/16/2017	03/21/2016	92.35	92.25	0.10	Covered
24 SHARES OF MBIA INC	03/16/2017	03/22/2016	221.64	219.48	2.16	Covered
6 SHARES OF USG CORP NEW W/1 RT/SH UNDER CHAPTER 11 BANKRUPTCY	03/16/2017	09/15/2016	205.69	157.63	48.06	Covered
22 SHARES OF USG CORP NEW W/1 RT/SH UNDER CHAPTER 11 BANKRUPTCY	03/16/2017	09/15/2016	754.19	577.69	176.50	Covered
44 SHARES OF MBIA INC	03/17/2017	03/22/2016	392.25	402.38	-10.13	Covered
41 SHARES OF ACTUANT CORP CL A	03/17/2017	01/12/2017	1,165.92	1,092.63	73.29	Covered
3 SHARES OF ACTUANT CORP CL A	03/17/2017	01/13/2017	85.31	80.27	5.04	Covered
13 SHARES OF REGAL BELOIT CORPORATION	03/17/2017	08/10/2016	973.97	797.10	176.87	Covered
35 SHARES OF ITT INC	03/17/2017	11/10/2016	1,430.68	1,324.17	106.51	Covered
11 SHARES OF WELBILT INC	03/17/2017	11/08/2016	211.58	188.61	22.97	Covered
19 SHARES OF USG CORP NEW W/1 RT/SH UNDER CHAPTER 11 BANKRUPTCY	03/17/2017	09/15/2016	649.75	498.92	150.83	Covered
12 SHARES OF USG CORP NEW W/1 RT/SH UNDER CHAPTER 11 BANKRUPTCY	03/20/2017	09/15/2016	408.55	315.11	93.44	Covered
19 SHARES OF WELBILT INC	03/20/2017	11/08/2016	367.94	325.77	42.17	Covered
1 SHARES OF WELBILT INC	03/20/2017	11/08/2016	19.29	17.15	2.14	Covered
2 SHARES OF WELBILT INC	03/20/2017	11/08/2016	38.59	34.35	4.24	Covered
1 SHARES OF WELBILT INC	03/20/2017	11/08/2016	19.29	17.20	2.09	Covered
2 SHARES OF EXPRESS INC	03/20/2017	12/20/2016	18.24	23.60	-5.36	Covered
6 SHARES OF EXPRESS INC	03/20/2017	12/21/2016	54.73	69.37	-14.64	Covered
20 SHARES OF EXPRESS INC	03/20/2017	01/10/2017	182.44	216.25	-33.81	Covered
5 SHARES OF EXPRESS INC	03/20/2017	01/10/2017	45.61	54.33	-8.72	Covered
4 SHARES OF MBIA INC	03/20/2017	03/22/2016	34.30	36.58	-2.28	Covered
140 SHARES OF MBIA INC	03/20/2017	03/23/2016	1,200.47	1,257.16	-56.69	Covered
110 SHARES OF MBIA INC	03/20/2017	05/20/2016	943.23	814.15	129.08	Covered
46 SHARES OF MBIA INC	03/20/2017	07/25/2016	394.44	373.75	20.69	Covered
39 SHARES OF MBIA INC	03/20/2017	07/25/2016	334.42	317.17	17.25	Covered
49 SHARES OF MBIA INC	03/21/2017	07/25/2016	397.74	398.49	-0.75	Covered
7 SHARES OF MBIA INC	03/21/2017	07/26/2016	56.82	57.57	-0.75	Covered
38 SHARES OF MBIA INC	03/21/2017	07/27/2016	308.45	319.44	-10.99	Covered
6 SHARES OF MBIA INC	03/21/2017	07/27/2016	48.70	50.31	-1.61	Covered
6 SHARES OF MBIA INC	03/21/2017	07/27/2016	48.71	50.43	-1.72	Covered
38 SHARES OF TIMKEN CO	03/21/2017	01/11/2017	1,641.77	1,642.71	-0.94	Covered
13 SHARES OF TIMKEN CO	03/21/2017	01/11/2017	565.43	561.98	3.45	Covered
8 SHARES OF TIMKEN CO	03/21/2017	01/12/2017	347.95	343.06	4.89	Covered
19 SHARES OF PACWEST BANCORP	03/21/2017	06/06/2016	971.06	788.77	182.29	Covered
13 SHARES OF PACWEST BANCORP	03/21/2017	06/06/2016	664.41	538.10	126.31	Covered
18 SHARES OF PACWEST BANCORP	03/21/2017	06/07/2016	919.96	746.96	173.00	Covered

38 SHARES OF EXPRESS INC	03/21/2017	01/10/2017	324.89	412.90	-88.01	Covered
45 SHARES OF EXPRESS INC	03/21/2017	01/10/2017	382.70	488.97	-106.27	Covered
5 SHARES OF PACWEST BANCORP	03/21/2017	06/07/2016	258.00	207.49	50.51	Covered
23 SHARES OF ACTUANT CORP CL A	03/21/2017	01/13/2017	649.96	615.42	34.54	Covered
10 SHARES OF ACTUANT CORP CL A	03/21/2017	01/17/2017	282.59	266.52	16.07	Covered
38 SHARES OF EXPRESS INC	03/21/2017	01/10/2017	322.89	412.90	-90.01	Covered
30 SHARES OF ACTUANT CORP CL A	03/22/2017	01/17/2017	814.25	799.54	14.71	Covered
5 SHARES OF ACTUANT CORP CL A	03/22/2017	01/18/2017	135.71	134.41	1.30	Covered
5 SHARES OF ACTUANT CORP CL A	03/22/2017	01/18/2017	137.29	134.41	2.88	Covered
18 SHARES OF ADVANCED MICRO DEVICES	03/24/2017	09/16/2016	251.81	109.90	141.91	Covered
31 SHARES OF ADVANCED MICRO DEVICES	03/24/2017	09/16/2016	429.56	189.27	240.29	Covered
58 SHARES OF ADVANCED MICRO DEVICES	03/24/2017	09/21/2016	803.70	361.19	442.51	Covered
74 SHARES OF TTM TECHNOLOGIES	04/04/2017	11/15/2016	1,267.92	975.91	292.01	Covered
21 SHARES OF TTM TECHNOLOGIES	04/04/2017	11/15/2016	359.66	276.95	82.71	Covered
7 SHARES OF UNITED NATURAL FOODS INC	04/05/2017	08/11/2016	300.17	345.07	-44.90	Covered
24 SHARES OF UNITED NATURAL FOODS INC	04/05/2017	08/11/2016	1,034.19	1,190.39	-156.20	Covered
10 SHARES OF UNITED NATURAL FOODS INC	04/06/2017	08/11/2016	430.81	496.00	-65.19	Covered
35 SHARES OF UNITED NATURAL FOODS INC	04/06/2017	08/12/2016	1,507.84	1,747.89	-240.05	Covered
12 SHARES OF UNITED NATURAL FOODS INC	04/06/2017	08/15/2016	516.97	597.34	-80.37	Covered
6 SHARES OF UNITED NATURAL FOODS INC	04/06/2017	08/16/2016	258.49	287.22	-28.73	Covered
10 SHARES OF UNITED NATURAL FOODS INC	04/06/2017	08/16/2016	430.81	493.38	-62.57	Covered
27 SHARES OF UNITED NATURAL FOODS INC	04/07/2017	08/16/2016	1,165.56	1,332.11	-166.55	Covered
28 SHARES OF UNITED NATURAL FOODS INC	04/07/2017	08/26/2016	1,207.28	1,322.95	-115.67	Covered
13 SHARES OF UNITED NATURAL FOODS INC	04/10/2017	08/26/2016	568.81	614.22	-45.41	Covered
133 SHARES OF ADVANCED MICRO DEVICES	04/11/2017	09/21/2016	1,742.01	828.26	913.75	Covered
15 SHARES OF ADVANCED MICRO DEVICES	04/11/2017	09/21/2016	196.47	93.83	102.64	Covered
203 SHARES OF ADVANCED MICRO DEVICES	04/11/2017	09/27/2016	2,658.85	1,324.74	1,334.11	Covered
23 SHARES OF ADVANCED MICRO DEVICES	04/11/2017	10/05/2016	301.25	159.69	141.56	Covered
21 SHARES OF ADVANCED MICRO DEVICES	04/11/2017	10/05/2016	272.92	145.81	127.11	Covered
49 SHARES OF ADVANCED MICRO DEVICES	04/11/2017	10/05/2016	636.81	341.53	295.28	Covered
45 SHARES OF ADVANCED MICRO DEVICES	04/11/2017	10/31/2016	584.82	329.46	255.36	Covered
135 SHARES OF ADVANCED MICRO DEVICES	04/11/2017	10/31/2016	1,756.03	988.36	767.67	Covered
92 SHARES OF ADVANCED MICRO DEVICES	04/11/2017	11/02/2016	1,196.70	627.47	569.23	Covered
94 SHARES OF ADVANCED MICRO DEVICES	04/11/2017	12/01/2016	1,222.71	797.86	424.85	Covered
53 SHARES OF ADVANCED MICRO DEVICES	04/11/2017	12/01/2016	689.40	445.88	243.52	Covered
5 SHARES OF SWIFT TRANSPORTATION CO	04/12/2017	08/25/2016	114.37	94.01	20.36	Covered
5 SHARES OF SWIFT TRANSPORTATION CO	04/12/2017	08/25/2016	113.27	94.00	19.27	Covered

29 SHARES OF SWIFT TRANSPORTATION CO	04/12/2017	08/25/2016	657.21	545.23	111.98	Covered
12 SHARES OF SWIFT TRANSPORTATION CO	04/17/2017	08/25/2016	268.83	225.61	43.22	Covered
7 SHARES OF FINISAR CORPORATION	04/20/2017	02/13/2017	153.08	245.46	-92.38	Covered
67 SHARES OF FINISAR CORPORATION	04/20/2017	02/13/2017	1,465.24	2,378.18	-912.94	Covered
1 SHARES OF CUSTOMERS BANCORP INC	04/25/2017	12/05/2016	30.63	32.86	-2.23	Covered
106 SHARES OF UNITED STATES STEEL CORP	04/26/2017	05/03/2016	2,453.12	1,997.63	455.49	Covered
43 SHARES OF UNITED STATES STEEL CORP	04/26/2017	05/03/2016	996.92	810.36	186.56	Covered
23 SHARES OF UNITED STATES STEEL CORP	04/26/2017	10/20/2016	533.24	437.35	95.89	Covered
21 SHARES OF UNITED STATES STEEL CORP	04/26/2017	10/20/2016	486.87	401.31	85.56	Covered
33 SHARES OF UNITED STATES STEEL CORP	04/26/2017	02/10/2017	765.08	1,234.96	-469.88	Covered
4 SHARES OF UNITED STATES STEEL CORP	04/26/2017	03/03/2017	92.74	151.04	-58.30	Covered
12 SHARES OF CUSTOMERS BANCORP INC	04/26/2017	12/05/2016	370.76	394.35	-23.59	Covered
17 SHARES OF UNITED STATES STEEL CORP	04/26/2017	03/03/2017	395.67	641.91	-246.24	Covered
19 SHARES OF PDC ENERGY INC	05/01/2017	09/07/2016	1,043.30	1,243.48	-200.18	Covered
2 SHARES OF PDC ENERGY INC	05/01/2017	01/20/2017	109.82	150.95	-41.13	Covered
12 SHARES OF PDC ENERGY INC	05/01/2017	01/20/2017	655.19	905.70	-250.51	Covered
13 SHARES OF CUSTOMERS BANCORP INC	05/01/2017	12/05/2016	404.21	427.21	-23.00	Covered
1 SHARES OF MOLINA HEALTHCARE INC	05/02/2017	05/12/2016	58.37	46.82	11.55	Covered
41 SHARES OF MOLINA HEALTHCARE INC	05/02/2017	05/12/2016	2,393.13	1,926.32	466.81	Covered
13 SHARES OF MOLINA HEALTHCARE INC	05/02/2017	08/01/2016	758.80	730.18	28.62	Covered
2 SHARES OF MOLINA HEALTHCARE INC	05/02/2017	08/05/2016	116.73	118.19	-1.46	Covered
1 SHARES OF CUSTOMERS BANCORP INC	05/02/2017	12/05/2016	31.51	32.86	-1.35	Covered
3 SHARES OF CUSTOMERS BANCORP INC	05/02/2017	12/05/2016	94.54	98.19	-3.65	Covered
4 SHARES OF CUSTOMERS BANCORP INC	05/02/2017	12/06/2016	126.05	133.42	-7.37	Covered
4 SHARES OF CUSTOMERS BANCORP INC	05/03/2017	12/06/2016	124.13	133.42	-9.29	Covered
11 SHARES OF SRC ENERGY INC	05/03/2017	05/05/2016	75.26	63.80	11.46	Covered
6 SHARES OF SRC ENERGY INC	05/03/2017	05/05/2016	41.06	37.37	3.69	Covered
5 SHARES OF CUSTOMERS BANCORP INC	05/03/2017	12/06/2016	155.86	166.77	-10.91	Covered
1 SHARES OF CUSTOMERS BANCORP INC	05/03/2017	12/06/2016	31.17	33.33	-2.16	Covered
23 SHARES OF SRC ENERGY INC	05/03/2017	05/05/2016	158.02	143.26	14.76	Covered
235 SHARES OF SRC ENERGY INC	05/03/2017	05/05/2016	1,614.60	1,363.00	251.60	Covered
1 SHARES OF SRC ENERGY INC	05/03/2017	05/05/2016	6.87	5.80	1.07	Covered
23 SHARES OF SRC ENERGY INC	05/03/2017	09/07/2016	158.03	159.55	-1.52	Covered
8 SHARES OF PRIMERICA INC	05/04/2017	08/09/2016	682.07	433.40	248.67	Covered
1 SHARES OF CUSTOMERS BANCORP INC	05/04/2017	12/06/2016	31.33	33.33	-2.00	Covered
7 SHARES OF CUSTOMERS BANCORP INC	05/04/2017	12/07/2016	219.34	235.72	-16.38	Covered
8 SHARES OF PRIMERICA INC	05/05/2017	08/09/2016	681.98	433.40	248.58	Covered

23 SHARES OF SRC ENERGY INC	05/05/2017	09/07/2016	165.48	159.55	5.93	Covered
11 SHARES OF SRC ENERGY INC	05/05/2017	09/07/2016	77.52	76.31	1.21	Covered
112 SHARES OF SRC ENERGY INC	05/05/2017	09/08/2016	789.26	804.84	-15.58	Covered
37 SHARES OF SRC ENERGY INC	05/05/2017	09/08/2016	260.74	260.40	0.34	Covered
69 SHARES OF SRC ENERGY INC	05/05/2017	09/08/2016	490.98	485.61	5.37	Covered
7 SHARES OF CUSTOMERS BANCORP INC	05/08/2017	12/07/2016	218.03	235.71	-17.68	Covered
13 SHARES OF SRC ENERGY INC	05/08/2017	09/08/2016	94.79	91.49	3.30	Covered
41 SHARES OF SRC ENERGY INC	05/08/2017	09/08/2016	298.97	289.48	9.49	Covered
25 SHARES OF SRC ENERGY INC	05/08/2017	09/08/2016	183.28	176.51	6.77	Covered
18 SHARES OF SRC ENERGY INC	05/08/2017	09/09/2016	131.96	124.57	7.39	Covered
2 SHARES OF SRC ENERGY INC	05/09/2017	09/09/2016	14.45	13.84	0.61	Covered
1 SHARES OF SRC ENERGY INC	05/09/2017	09/09/2016	7.22	6.94	0.28	Covered
24 SHARES OF SRC ENERGY INC	05/09/2017	09/09/2016	174.49	166.47	8.02	Covered
7 SHARES OF CUSTOMERS BANCORP INC	05/09/2017	12/08/2016	217.94	244.55	-26.61	Covered
11 SHARES OF GMS INC	05/09/2017	02/23/2017	374.63	324.11	50.52	Covered
2 SHARES OF ARGO GROUP INTERNATIONAL	05/10/2017	11/14/2016	131.36	129.86	1.50	Covered
4 SHARES OF GMS INC	05/10/2017	02/23/2017	137.95	117.86	20.09	Covered
12 SHARES OF ARGO GROUP INTERNATIONAL	05/10/2017	11/14/2016	788.11	779.16	8.95	Covered
2 SHARES OF ARGO GROUP INTERNATIONAL	05/10/2017	11/14/2016	131.35	130.27	1.08	Covered
10 SHARES OF ARGO GROUP INTERNATIONAL	05/11/2017	11/14/2016	653.27	651.36	1.91	Covered
2 SHARES OF GMS INC	05/12/2017	02/23/2017	68.16	58.93	9.23	Covered
6 SHARES OF ARGO GROUP INTERNATIONAL	05/12/2017	11/14/2016	385.85	390.81	-4.96	Covered
29 SHARES OF GMS INC	05/15/2017	02/23/2017	977.74	854.46	123.28	Covered
6 SHARES OF GMS INC	05/15/2017	02/23/2017	202.29	175.50	26.79	Covered
2 SHARES OF ARGO GROUP INTERNATIONAL	05/15/2017	11/14/2016	128.34	130.27	-1.93	Covered
5 SHARES OF ARGO GROUP INTERNATIONAL	05/15/2017	11/15/2016	320.84	326.26	-5.42	Covered
55 SHARES OF GMS INC	05/15/2017	02/23/2017	1,867.17	1,608.75	258.42	Covered
21 SHARES OF ARGO GROUP INTERNATIONAL	05/16/2017	11/15/2016	1,320.56	1,370.30	-49.74	Covered
7 SHARES OF ARGO GROUP INTERNATIONAL	05/16/2017	11/17/2016	440.18	464.03	-23.85	Covered
13 SHARES OF CUSTOMERS BANCORP INC	05/16/2017	12/08/2016	385.88	454.17	-68.29	Covered
13 SHARES OF GMS INC	05/16/2017	02/23/2017	442.55	380.25	62.30	Covered
4 SHARES OF GMS INC	05/16/2017	02/23/2017	136.17	118.75	17.42	Covered
9 SHARES OF CUSTOMERS BANCORP INC	05/16/2017	12/08/2016	267.06	314.42	-47.36	Covered
5 SHARES OF ARGO GROUP INTERNATIONAL	05/16/2017	11/17/2016	316.34	331.45	-15.11	Covered
24 SHARES OF GMS INC	05/17/2017	02/23/2017	776.27	712.53	63.74	Covered
3 SHARES OF ARGO GROUP INTERNATIONAL	05/17/2017	11/17/2016	184.70	198.87	-14.17	Covered
14 SHARES OF ARGO GROUP INTERNATIONAL	05/23/2017	11/17/2016	863.49	928.06	-64.57	Covered

3 SHARES OF ARGO GROUP INTERNATIONAL	05/24/2017	11/17/2016	186.48	198.87	-12.39	Covered
6 SHARES OF ARGO GROUP INTERNATIONAL	05/24/2017	12/01/2016	372.97	381.84	-8.87	Covered
18 SHARES OF ARGO GROUP INTERNATIONAL	05/24/2017	12/01/2016	1,118.58	1,145.52	-26.94	Covered
6 SHARES OF CUSTOMERS BANCORP INC	05/24/2017	12/08/2016	177.93	209.62	-31.69	Covered
24 SHARES OF CUSTOMERS BANCORP INC	05/24/2017	12/08/2016	711.70	843.08	-131.38	Covered
13 SHARES OF CUSTOMERS BANCORP INC	05/24/2017	12/08/2016	387.65	456.67	-69.02	Covered
21 SHARES OF HUB GROUP INC CL A	05/30/2017	10/27/2016	769.17	758.50	10.67	Covered
13 SHARES OF HUB GROUP INC CL A	05/30/2017	10/27/2016	476.16	467.89	8.27	Covered
2 SHARES OF CUSTOMERS BANCORP INC	05/31/2017	12/08/2016	56.09	70.26	-14.17	Covered
3 SHARES OF CUSTOMERS BANCORP INC	05/31/2017	12/14/2016	84.14	102.92	-18.78	Covered
5 SHARES OF CUSTOMERS BANCORP INC	05/31/2017	12/14/2016	140.24	171.33	-31.09	Covered
9 SHARES OF CUSTOMERS BANCORP INC	05/31/2017	12/15/2016	252.42	311.60	-59.18	Covered
2 SHARES OF CUSTOMERS BANCORP INC	05/31/2017	12/16/2016	56.09	69.12	-13.03	Covered
6 SHARES OF CUSTOMERS BANCORP INC	05/31/2017	12/16/2016	168.28	207.74	-39.46	Covered
7 SHARES OF CUSTOMERS BANCORP INC	05/31/2017	12/19/2016	196.34	241.80	-45.46	Covered
10 SHARES OF CUSTOMERS BANCORP INC	06/08/2017	12/30/2016	295.08	357.72	-62.64	Covered
3 SHARES OF CUSTOMERS BANCORP INC	06/08/2017	01/05/2017	88.53	107.37	-18.84	Covered
4 SHARES OF CUSTOMERS BANCORP INC	06/08/2017	01/05/2017	116.32	143.16	-26.84	Covered
6 SHARES OF CUSTOMERS BANCORP INC	06/08/2017	01/09/2017	174.47	216.60	-42.13	Covered
2 SHARES OF CUSTOMERS BANCORP INC	06/09/2017	01/09/2017	60.40	72.20	-11.80	Covered
8 SHARES OF CUSTOMERS BANCORP INC	06/09/2017	01/10/2017	241.59	287.65	-46.06	Covered
5 SHARES OF CUSTOMERS BANCORP INC	06/09/2017	01/12/2017	151.00	176.54	-25.54	Covered
12 SHARES OF CUSTOMERS BANCORP INC	06/09/2017	01/17/2017	362.39	414.89	-52.50	Covered
10 SHARES OF CUSTOMERS BANCORP INC	06/09/2017	01/18/2017	301.99	344.35	-42.36	Covered
4 SHARES OF CUSTOMERS BANCORP INC	06/09/2017	01/26/2017	120.80	137.87	-17.07	Covered
4 SHARES OF CUSTOMERS BANCORP INC	06/12/2017	01/26/2017	120.95	137.87	-16.92	Covered
11 SHARES OF CUSTOMERS BANCORP INC	06/12/2017	01/27/2017	332.06	385.15	-53.09	Covered
9 SHARES OF CUSTOMERS BANCORP INC	06/12/2017	01/27/2017	271.68	316.57	-44.89	Covered
7 SHARES OF CUSTOMERS BANCORP INC	06/12/2017	01/30/2017	211.31	240.12	-28.81	Covered
3 SHARES OF CUSTOMERS BANCORP INC	06/12/2017	03/27/2017	90.46	90.62	-0.16	Covered
12 SHARES OF CUSTOMERS BANCORP INC	06/13/2017	03/27/2017	350.70	362.47	-11.77	Covered
11 SHARES OF CUSTOMERS BANCORP INC	06/13/2017	03/27/2017	321.47	331.10	-9.63	Covered
2 SHARES OF CUSTOMERS BANCORP INC	06/14/2017	03/27/2017	57.01	60.20	-3.19	Covered
44 SHARES OF RICE ENERGY INC	06/19/2017	03/03/2017	1,082.41	883.40	199.01	Covered
3 SHARES OF REGAL BELOIT CORPORATION	06/21/2017	08/10/2016	231.62	183.94	47.68	Covered
6 SHARES OF REGAL BELOIT CORPORATION	06/21/2017	08/11/2016	463.25	376.38	86.87	Covered
24 SHARES OF REGAL BELOIT CORPORATION	06/21/2017	08/12/2016	1,853.00	1,508.64	344.36	Covered

33 SHARES OF REGAL BELOIT CORPORATION	06/21/2017	08/15/2016	2,547.87	2,117.72	430.15	Covered
2 SHARES OF REGAL BELOIT CORPORATION	06/21/2017	08/17/2016	154.42	127.42	27.00	Covered
6 SHARES OF REGAL BELOIT CORPORATION	06/21/2017	08/17/2016	463.25	382.33	80.92	Covered
8 SHARES OF REGAL BELOIT CORPORATION	06/21/2017	08/18/2016	617.67	511.40	106.27	Covered
9 SHARES OF REGAL BELOIT CORPORATION	06/21/2017	01/20/2017	694.87	648.10	46.77	Covered
87 SHARES OF LAREDO PETROLEUM INC	06/22/2017	04/27/2017	842.51	1,121.00	-278.49	Covered
60 SHARES OF LAREDO PETROLEUM INC	06/22/2017	04/27/2017	586.37	773.10	-186.73	Covered
4 SHARES OF LAREDO PETROLEUM INC	06/22/2017	04/28/2017	39.09	51.78	-12.69	Covered
12 SHARES OF XPO LOGISTICS INC	06/22/2017	07/27/2016	738.16	349.44	388.72	Covered
18 SHARES OF XPO LOGISTICS INC	06/22/2017	07/27/2016	1,107.24	522.44	584.80	Covered
46 SHARES OF XPO LOGISTICS INC	06/22/2017	07/28/2016	2,829.61	1,348.42	1,481.19	Covered
45 SHARES OF LAREDO PETROLEUM INC	06/22/2017	04/28/2017	435.36	582.52	-147.16	Covered
5 SHARES OF LAREDO PETROLEUM INC	06/22/2017	04/28/2017	48.37	65.08	-16.71	Covered
9 SHARES OF LAREDO PETROLEUM INC	06/22/2017	04/28/2017	86.91	117.13	-30.22	Covered
61 SHARES OF LAREDO PETROLEUM INC	06/22/2017	04/28/2017	589.07	793.92	-204.85	Covered
61 SHARES OF LAREDO PETROLEUM INC	06/22/2017	05/01/2017	589.08	779.26	-190.18	Covered
26 SHARES OF LAREDO PETROLEUM INC	06/23/2017	05/01/2017	250.76	332.15	-81.39	Covered
57 SHARES OF LAREDO PETROLEUM INC	06/23/2017	05/01/2017	551.37	728.16	-176.79	Covered
19 SHARES OF LAREDO PETROLEUM INC	06/23/2017	05/02/2017	183.79	239.02	-55.23	Covered
54 SHARES OF LAREDO PETROLEUM INC	06/23/2017	05/02/2017	519.41	679.31	-159.90	Covered
53 SHARES OF LAREDO PETROLEUM INC	06/23/2017	05/02/2017	509.79	660.60	-150.81	Covered
16 SHARES OF LAREDO PETROLEUM INC	06/23/2017	05/02/2017	153.91	199.42	-45.51	Covered
31 SHARES OF LAREDO PETROLEUM INC	06/23/2017	05/02/2017	298.20	387.70	-89.50	Covered
31 SHARES OF MATADOR RESOURCES CO	06/23/2017	05/30/2017	630.84	735.92	-105.08	Covered
28 SHARES OF ABERCROMBIE & FITCH CO CL A	07/11/2017	05/24/2017	259.68	366.56	-106.88	Covered
194 SHARES OF ABERCROMBIE & FITCH CO CL A	07/11/2017	05/24/2017	1,799.21	2,543.81	-744.60	Covered
9 SHARES OF ABERCROMBIE & FITCH CO CL A	07/11/2017	05/24/2017	83.06	118.01	-34.95	Covered
18 SHARES OF ABERCROMBIE & FITCH CO CL A	07/11/2017	05/24/2017	165.58	236.02	-70.44	Covered
32 SHARES OF ABERCROMBIE & FITCH CO CL A	07/11/2017	05/25/2017	294.37	447.67	-153.30	Covered
20 SHARES OF ABERCROMBIE & FITCH CO CL A	07/11/2017	06/02/2017	183.98	268.04	-84.06	Covered
7 SHARES OF XPO LOGISTICS INC	07/12/2017	07/28/2016	443.04	205.20	237.84	Covered
1 SHARES OF XPO LOGISTICS INC	07/12/2017	07/28/2016	63.16	29.31	33.85	Covered
13 SHARES OF XPO LOGISTICS INC	07/12/2017	08/01/2016	821.11	383.21	437.90	Covered
42 SHARES OF XPO LOGISTICS INC	07/12/2017	08/01/2016	2,652.83	1,234.69	1,418.14	Covered
80 SHARES OF XPO LOGISTICS INC	07/13/2017	08/01/2016	5,014.26	2,351.78	2,662.48	Covered
17 SHARES OF XPO LOGISTICS INC	07/13/2017	08/09/2016	1,065.53	622.88	442.65	Covered
24 SHARES OF XPO LOGISTICS INC	07/13/2017	08/09/2016	1,514.12	879.36	634.76	Covered

11 SHARES OF XPO LOGISTICS INC	07/13/2017	10/11/2016	693.97	407.55	286.42	Covered
11 SHARES OF XPO LOGISTICS INC	07/13/2017	10/11/2016	693.98	405.57	288.41	Covered
12 SHARES OF XPO LOGISTICS INC	07/14/2017	10/11/2016	759.97	442.44	317.53	Covered
9 SHARES OF XPO LOGISTICS INC	07/14/2017	10/11/2016	569.68	331.83	237.85	Covered
7 SHARES OF XPO LOGISTICS INC	07/14/2017	10/11/2016	443.09	259.84	183.25	Covered
23 SHARES OF DEVRY EDUCATION GROUP INC	07/26/2017	11/22/2016	772.66	642.82	129.84	Covered
17 SHARES OF DEVRY EDUCATION GROUP INC	07/26/2017	11/22/2016	570.12	475.12	95.00	Covered
5 SHARES OF DEVRY EDUCATION GROUP INC	07/26/2017	11/22/2016	167.68	140.36	27.32	Covered
3 SHARES OF STEWART INFO SVCS	08/01/2017	03/14/2017	116.27	129.01	-12.74	Covered
4 SHARES OF STEWART INFO SVCS	08/01/2017	03/14/2017	155.01	171.12	-16.11	Covered
2 SHARES OF STATE NATIONAL COMPANIES INC	08/02/2017	07/25/2017	41.67	39.21	2.46	Covered
13 SHARES OF STEWART INFO SVCS	08/02/2017	03/14/2017	499.26	556.14	-56.88	Covered
14 SHARES OF TRINSEO S.A.	08/03/2017	08/08/2016	905.38	721.88	183.50	Covered
35 SHARES OF TRINSEO S.A.	08/03/2017	08/08/2016	2,276.30	1,785.98	490.32	Covered
41 SHARES OF TRINSEO S.A.	08/03/2017	08/08/2016	2,666.52	2,029.50	637.02	Covered
11 SHARES OF NORTHWESTERN CORPORATION	08/03/2017	07/28/2017	648.82	646.91	1.91	Covered
11 SHARES OF ASSURED GUARANTY LTD	08/03/2017	10/26/2016	492.99	331.82	161.17	Covered
14 SHARES OF ASSURED GUARANTY LTD	08/04/2017	10/26/2016	628.65	422.31	206.34	Covered
3 SHARES OF ASSURED GUARANTY LTD	08/04/2017	10/26/2016	134.00	90.55	43.45	Covered
26 SHARES OF HOPE BANCORP INC	08/04/2017	09/21/2016	462.44	437.97	24.47	Covered
13 SHARES OF HOPE BANCORP INC	08/04/2017	09/22/2016	231.22	220.45	10.77	Covered
7 SHARES OF HOPE BANCORP INC	08/04/2017	09/22/2016	124.50	118.51	5.99	Covered
32 SHARES OF HOPE BANCORP INC	08/04/2017	09/23/2016	569.15	545.75	23.40	Covered
35 SHARES OF HOPE BANCORP INC	08/04/2017	09/26/2016	622.51	592.73	29.78	Covered
27 SHARES OF HOPE BANCORP INC	08/04/2017	09/26/2016	480.22	454.02	26.20	Covered
14 SHARES OF HOPE BANCORP INC	08/04/2017	09/26/2016	250.03	235.42	14.61	Covered
22 SHARES OF HUNTSMAN CORP	08/07/2017	09/08/2016	573.32	367.95	205.37	Covered
18 SHARES OF HOPE BANCORP INC	08/07/2017	09/26/2016	315.67	302.68	12.99	Covered
24 SHARES OF HOPE BANCORP INC	08/08/2017	09/26/2016	418.68	403.57	15.11	Covered
5 SHARES OF HOPE BANCORP INC	08/09/2017	09/26/2016	85.40	84.08	1.32	Covered
13 SHARES OF HOPE BANCORP INC	08/09/2017	09/26/2016	222.58	218.59	3.99	Covered
2 SHARES OF HOPE BANCORP INC	08/11/2017	09/26/2016	32.91	33.63	-0.72	Covered
40 SHARES OF HOPE BANCORP INC	08/11/2017	09/27/2016	658.11	677.13	-19.02	Covered
5 SHARES OF HOPE BANCORP INC	08/14/2017	09/27/2016	83.62	84.64	-1.02	Covered
45 SHARES OF HOPE BANCORP INC	08/14/2017	09/28/2016	752.61	773.44	-20.83	Covered
13 SHARES OF HOPE BANCORP INC	08/14/2017	09/29/2016	217.43	221.46	-4.03	Covered
5 SHARES OF PHOTRONICS INC	08/15/2017	04/07/2017	39.90	53.90	-14.00	Covered

34 SHARES OF PHOTRONICS INC	08/15/2017	04/10/2017	271.29	369.34	-98.05	Covered
6 SHARES OF PHOTRONICS INC	08/15/2017	04/11/2017	47.87	64.66	-16.79	Covered
16 SHARES OF PHOTRONICS INC	08/15/2017	04/12/2017	127.67	172.26	-44.59	Covered
38 SHARES OF PHOTRONICS INC	08/15/2017	04/13/2017	303.21	408.14	-104.93	Covered
5 SHARES OF PHOTRONICS INC	08/15/2017	04/18/2017	39.90	54.34	-14.44	Covered
8 SHARES OF PHOTRONICS INC	08/15/2017	04/19/2017	63.83	87.76	-23.93	Covered
65 SHARES OF PHOTRONICS INC	08/15/2017	04/20/2017	518.64	727.35	-208.71	Covered
3 SHARES OF HOPE BANCORP INC	08/15/2017	09/29/2016	50.92	51.10	-0.18	Covered
73 SHARES OF PHOTRONICS INC	08/15/2017	04/20/2017	576.53	816.87	-240.34	Covered
20 SHARES OF HOPE BANCORP INC	08/15/2017	09/29/2016	333.75	340.70	-6.95	Covered
3 SHARES OF HOPE BANCORP INC	08/15/2017	09/30/2016	50.06	52.13	-2.07	Covered
34 SHARES OF PHOTRONICS INC	08/15/2017	04/20/2017	267.81	380.46	-112.65	Covered
11 SHARES OF GENESCO INC	08/15/2017	09/23/2016	294.21	587.70	-293.49	Covered
69 SHARES OF PHOTRONICS INC	08/16/2017	04/20/2017	539.13	772.11	-232.98	Covered
3 SHARES OF PHOTRONICS INC	08/16/2017	04/20/2017	23.69	33.57	-9.88	Covered
68 SHARES OF PHOTRONICS INC	08/16/2017	04/27/2017	536.91	789.41	-252.50	Covered
6 SHARES OF GENESCO INC	08/16/2017	09/23/2016	163.81	320.57	-156.76	Covered
24 SHARES OF GENESCO INC	08/16/2017	09/26/2016	655.24	1,275.79	-620.55	Covered
24 SHARES OF PHOTRONICS INC	08/17/2017	04/27/2017	188.10	278.62	-90.52	Covered
28 SHARES OF PHOTRONICS INC	08/17/2017	04/27/2017	217.27	325.05	-107.78	Covered
3 SHARES OF GENESCO INC	08/17/2017	09/26/2016	79.89	159.47	-79.58	Covered
8 SHARES OF DEVRY EDUCATION GROUP INC	08/17/2017	11/22/2016	253.83	224.57	29.26	Covered
14 SHARES OF DEVRY EDUCATION GROUP INC	08/17/2017	11/23/2016	444.20	412.17	32.03	Covered
19 SHARES OF DEVRY EDUCATION GROUP INC	08/17/2017	11/23/2016	602.84	552.13	50.71	Covered
4 SHARES OF DEVRY EDUCATION GROUP INC	08/17/2017	11/23/2016	126.91	117.42	9.49	Covered
8 SHARES OF GENESCO INC	08/18/2017	09/26/2016	191.34	425.27	-233.93	Covered
10 SHARES OF GENESCO INC	08/18/2017	09/27/2016	239.17	534.64	-295.47	Covered
23 SHARES OF PHOTRONICS INC	08/18/2017	04/27/2017	176.84	267.01	-90.17	Covered
30 SHARES OF PHOTRONICS INC	08/18/2017	05/23/2017	230.65	306.70	-76.05	Covered
20 SHARES OF PHOTRONICS INC	08/18/2017	05/23/2017	153.77	203.77	-50.00	Covered
45 SHARES OF PHOTRONICS INC	08/18/2017	06/13/2017	345.98	464.99	-119.01	Covered
27 SHARES OF PHOTRONICS INC	08/18/2017	06/14/2017	207.59	279.12	-71.53	Covered
16 SHARES OF GENESCO INC	08/21/2017	09/27/2016	379.91	855.43	-475.52	Covered
9 SHARES OF SANDERSON FARMS INC W/1 RT/SH	08/21/2017	04/05/2017	1,264.26	938.55	325.71	Covered
16 SHARES OF GENESCO INC	08/22/2017	09/27/2016	378.58	855.43	-476.85	Covered
29 SHARES OF GENESCO INC	08/22/2017	09/27/2016	686.18	1,553.22	-867.04	Covered
8 SHARES OF GENESCO INC	08/22/2017	10/04/2016	189.29	438.87	-249.58	Covered

10 SHARES OF GENESCO INC	08/22/2017	10/05/2016	236.61	553.87	-317.26	Covered
5 SHARES OF GENESCO INC	08/22/2017	10/06/2016	118.32	276.44	-158.12	Covered
2 SHARES OF GENESCO INC	08/23/2017	10/06/2016	48.56	110.58	-62.02	Covered
37 SHARES OF HOPE BANCORP INC	08/23/2017	09/30/2016	603.27	642.89	-39.62	Covered
38 SHARES OF HOPE BANCORP INC	08/23/2017	10/05/2016	619.58	679.42	-59.84	Covered
2 SHARES OF GENESCO INC	08/23/2017	10/06/2016	47.85	110.58	-62.73	Covered
6 SHARES OF GENESCO INC	08/23/2017	04/11/2017	143.55	317.39	-173.84	Covered
11 SHARES OF GENESCO INC	08/23/2017	04/12/2017	263.16	581.76	-318.60	Covered
10 SHARES OF HOPE BANCORP INC	08/24/2017	10/05/2016	162.24	178.79	-16.55	Covered
18 SHARES OF HOPE BANCORP INC	08/24/2017	10/05/2016	293.19	321.83	-28.64	Covered
8 SHARES OF HOPE BANCORP INC	08/25/2017	10/05/2016	131.23	143.04	-11.81	Covered
2 SHARES OF HOPE BANCORP INC	08/25/2017	10/26/2016	32.81	32.74	0.07	Covered
26 SHARES OF HOPE BANCORP INC	08/25/2017	10/26/2016	424.24	425.65	-1.41	Covered
5 SHARES OF HOPE BANCORP INC	08/25/2017	10/27/2016	81.59	81.38	0.21	Covered
106 SHARES OF AK STEEL HOLDING CORP	08/30/2017	10/20/2016	596.79	542.63	54.16	Covered
67 SHARES OF AK STEEL HOLDING CORP	08/30/2017	10/20/2016	368.29	342.99	25.30	Covered
23 SHARES OF AK STEEL HOLDING CORP	08/30/2017	10/20/2016	130.08	117.74	12.34	Covered
59 SHARES OF AK STEEL HOLDING CORP	08/30/2017	10/20/2016	333.70	299.90	33.80	Covered
14 SHARES OF HOPE BANCORP INC	08/31/2017	10/27/2016	225.79	227.87	-2.08	Covered
1 SHARES OF HOPE BANCORP INC	08/31/2017	10/28/2016	16.13	16.16	-0.03	Covered
8 SHARES OF AK STEEL HOLDING CORP	08/31/2017	10/20/2016	44.72	40.67	4.05	Covered
38 SHARES OF AK STEEL HOLDING CORP	08/31/2017	10/20/2016	212.41	192.12	20.29	Covered
144 SHARES OF AK STEEL HOLDING CORP	08/31/2017	02/10/2017	804.91	1,228.98	-424.07	Covered
106 SHARES OF AK STEEL HOLDING CORP	08/31/2017	02/10/2017	592.50	904.67	-312.17	Covered
29 SHARES OF AK STEEL HOLDING CORP	09/01/2017	02/10/2017	163.86	247.50	-83.64	Covered
76 SHARES OF AK STEEL HOLDING CORP	09/01/2017	03/30/2017	429.43	550.86	-121.43	Covered
113 SHARES OF AK STEEL HOLDING CORP	09/01/2017	03/30/2017	638.50	823.35	-184.85	Covered
22 SHARES OF AK STEEL HOLDING CORP	09/01/2017	03/31/2017	124.31	158.75	-34.44	Covered
49 SHARES OF AK STEEL HOLDING CORP	09/01/2017	06/27/2017	276.88	323.51	-46.63	Covered
11 SHARES OF HOPE BANCORP INC	09/01/2017	10/28/2016	177.44	177.76	-0.32	Covered
13 SHARES OF HOPE BANCORP INC	09/06/2017	10/28/2016	202.93	210.07	-7.14	Covered
4 SHARES OF HOPE BANCORP INC	09/07/2017	10/28/2016	61.80	64.64	-2.84	Covered
35 SHARES OF HOPE BANCORP INC	09/07/2017	02/02/2017	540.77	715.15	-174.38	Covered
15 SHARES OF HOPE BANCORP INC	09/07/2017	02/03/2017	231.76	315.85	-84.09	Covered
16 SHARES OF USG CORP NEW W/1 RT/SH UNDER CHAPTER 11 BANKRUPTCY	09/08/2017	09/15/2016	517.25	420.14	97.11	Covered
7 SHARES OF USG CORP NEW W/1 RT/SH UNDER CHAPTER 11 BANKRUPTCY	09/08/2017	09/16/2016	226.30	180.99	45.31	Covered
12 SHARES OF USG CORP NEW W/1 RT/SH UNDER CHAPTER 11 BANKRUPTCY	09/08/2017	09/16/2016	387.94	312.36	75.58	Covered

32 SHARES OF USG CORP NEW W/1 RT/SH UNDER CHAPTER 11 BANKRUPTCY	09/08/2017	09/16/2016	1,034.49	822.16	212.33	Covered
17 SHARES OF USG CORP NEW W/1 RT/SH UNDER CHAPTER 11 BANKRUPTCY	09/08/2017	09/16/2016	550.02	436.77	113.25	Covered
10 SHARES OF USG CORP NEW W/1 RT/SH UNDER CHAPTER 11 BANKRUPTCY	09/08/2017	09/23/2016	323.54	262.67	60.87	Covered
24 SHARES OF USG CORP NEW W/1 RT/SH UNDER CHAPTER 11 BANKRUPTCY	09/08/2017	09/23/2016	776.50	647.46	129.04	Covered
33 SHARES OF USG CORP NEW W/1 RT/SH UNDER CHAPTER 11 BANKRUPTCY	09/08/2017	10/04/2016	1,067.68	847.99	219.69	Covered
10 SHARES OF HOPE BANCORP INC	09/08/2017	02/03/2017	152.72	210.57	-57.85	Covered
9 SHARES OF HOPE BANCORP INC	09/08/2017	02/06/2017	137.45	189.33	-51.88	Covered
81 SHARES OF HOPE BANCORP INC	09/08/2017	02/06/2017	1,237.03	1,703.43	-466.40	Covered
8 SHARES OF HOPE BANCORP INC	09/08/2017	02/06/2017	122.18	168.24	-46.06	Covered
41 SHARES OF HOPE BANCORP INC	09/08/2017	03/27/2017	626.15	756.56	-130.41	Covered
39 SHARES OF HOPE BANCORP INC	09/08/2017	03/28/2017	595.61	739.83	-144.22	Covered
33 SHARES OF PHARMERICA CORP -W/I	09/08/2017	05/15/2017	954.88	817.69	137.19	Covered
31 SHARES OF USG CORP NEW W/1 RT/SH UNDER CHAPTER 11 BANKRUPTCY	09/08/2017	10/04/2016	1,004.81	796.59	208.22	Covered
5 SHARES OF USG CORP NEW W/1 RT/SH UNDER CHAPTER 11 BANKRUPTCY	09/08/2017	11/04/2016	162.07	123.06	39.01	Covered
14 SHARES OF USG CORP NEW W/1 RT/SH UNDER CHAPTER 11 BANKRUPTCY	09/11/2017	11/04/2016	431.85	344.57	87.28	Covered
2 SHARES OF BASIC ENERGY SERVICES INC	09/11/2017	03/15/2017	31.02	63.72	-32.70	Covered
3 SHARES OF PHARMERICA CORP -W/I	09/11/2017	05/15/2017	86.83	74.33	12.50	Covered
21 SHARES OF PHARMERICA CORP -W/I	09/11/2017	05/15/2017	607.83	516.24	91.59	Covered
17 SHARES OF USG CORP NEW W/1 RT/SH UNDER CHAPTER 11 BANKRUPTCY	09/11/2017	11/04/2016	523.97	418.41	105.56	Covered
52 SHARES OF USG CORP NEW W/1 RT/SH UNDER CHAPTER 11 BANKRUPTCY	09/11/2017	12/01/2016	1,602.73	1,519.77	82.96	Covered
7 SHARES OF PHARMERICA CORP -W/I	09/11/2017	05/15/2017	202.27	172.08	30.19	Covered
6 SHARES OF PHARMERICA CORP -W/I	09/11/2017	05/16/2017	173.37	148.53	24.84	Covered
9 SHARES OF PHARMERICA CORP -W/I	09/11/2017	05/22/2017	260.06	228.32	31.74	Covered
5 SHARES OF PHARMERICA CORP -W/I	09/11/2017	05/22/2017	144.48	126.40	18.08	Covered
6 SHARES OF PHARMERICA CORP -W/I	09/11/2017	05/25/2017	173.37	152.28	21.09	Covered
37 SHARES OF PHARMERICA CORP -W/I	09/11/2017	05/26/2017	1,069.14	932.59	136.55	Covered
10 SHARES OF PHARMERICA CORP -W/I	09/11/2017	05/26/2017	288.96	256.20	32.76	Covered
22 SHARES OF BASIC ENERGY SERVICES INC	09/12/2017	03/15/2017	342.39	700.89	-358.50	Covered
17 SHARES OF BASIC ENERGY SERVICES INC	09/13/2017	03/15/2017	270.15	541.59	-271.44	Covered
17 SHARES OF BASIC ENERGY SERVICES INC	09/13/2017	03/15/2017	270.14	549.75	-279.61	Covered
10 SHARES OF BASIC ENERGY SERVICES INC	09/13/2017	03/15/2017	155.73	323.39	-167.66	Covered
16 SHARES OF BASIC ENERGY SERVICES INC	09/13/2017	03/16/2017	249.17	547.85	-298.68	Covered
11 SHARES OF BASIC ENERGY SERVICES INC	09/14/2017	03/16/2017	174.13	376.65	-202.52	Covered
13 SHARES OF BASIC ENERGY SERVICES INC	09/14/2017	03/16/2017	205.79	447.17	-241.38	Covered
19 SHARES OF BASIC ENERGY SERVICES INC	09/14/2017	03/17/2017	300.78	683.59	-382.81	Covered
52 SHARES OF BASIC ENERGY SERVICES INC	09/14/2017	03/17/2017	813.00	1,870.88	-1,057.88	Covered
42 SHARES OF BASIC ENERGY SERVICES INC	09/14/2017	03/17/2017	656.65	1,516.32	-859.67	Covered

12 SHARES OF BASIC ENERGY SERVICES INC	09/14/2017	03/17/2017	187.62	432.25	-244.63	Covered
6 SHARES OF WELBILT INC	09/15/2017	11/08/2016	130.95	103.23	27.72	Covered
139 SHARES OF WELBILT INC	09/15/2017	11/21/2016	3,033.60	2,441.49	592.11	Covered
49 SHARES OF WELBILT INC	09/15/2017	11/21/2016	1,070.23	860.67	209.56	Covered
38 SHARES OF WELBILT INC	09/15/2017	11/30/2016	829.98	676.02	153.96	Covered
13 SHARES OF WELBILT INC	09/15/2017	12/19/2016	283.94	231.40	52.54	Covered
14 SHARES OF WELBILT INC	09/15/2017	12/28/2016	305.78	252.54	53.24	Covered
83 SHARES OF WELBILT INC	09/15/2017	12/28/2016	1,812.84	1,497.32	315.52	Covered
13 SHARES OF WELBILT INC	09/15/2017	01/27/2017	283.94	252.46	31.48	Covered
32 SHARES OF WELBILT INC	09/15/2017	01/27/2017	698.93	627.88	71.05	Covered
22 SHARES OF WELBILT INC	09/15/2017	06/27/2017	480.51	412.40	68.11	Covered
19 SHARES OF BASIC ENERGY SERVICES INC	09/15/2017	07/12/2017	287.65	513.86	-226.21	Covered
11 SHARES OF BASIC ENERGY SERVICES INC	09/15/2017	07/12/2017	166.53	291.34	-124.81	Covered
28 SHARES OF BASIC ENERGY SERVICES INC	09/15/2017	07/12/2017	426.32	741.58	-315.26	Covered
26 SHARES OF URBAN OUTFITTERS	09/25/2017	04/11/2017	607.13	592.00	15.13	Covered
2 SHARES OF URBAN OUTFITTERS	09/25/2017	04/12/2017	46.70	45.81	0.89	Covered
27 SHARES OF URBAN OUTFITTERS	09/25/2017	04/12/2017	630.48	618.08	12.40	Covered
36 SHARES OF URBAN OUTFITTERS	09/26/2017	04/12/2017	851.78	824.11	27.67	Covered
11 SHARES OF URBAN OUTFITTERS	09/26/2017	04/12/2017	260.33	251.81	8.52	Covered
21 SHARES OF ACTUANT CORP CL A	09/27/2017	01/18/2017	541.90	564.50	-22.60	Covered
7 SHARES OF ACTUANT CORP CL A	09/27/2017	01/18/2017	180.63	187.64	-7.01	Covered
11 SHARES OF ACTUANT CORP CL A	09/27/2017	01/19/2017	283.85	294.96	-11.11	Covered
14 SHARES OF ACTUANT CORP CL A	09/27/2017	01/20/2017	361.27	377.52	-16.25	Covered
28 SHARES OF ACTUANT CORP CL A	09/27/2017	01/23/2017	722.53	746.96	-24.43	Covered
7 SHARES OF ACTUANT CORP CL A	09/27/2017	01/23/2017	180.64	187.43	-6.79	Covered
32 SHARES OF ACTUANT CORP CL A	09/27/2017	01/23/2017	815.76	856.82	-41.06	Covered
20 SHARES OF HARSCO CORP W/1 RT/SH	09/28/2017	06/27/2017	405.52	309.35	96.17	Covered
23 SHARES OF ACTUANT CORP CL A	09/28/2017	01/23/2017	584.95	615.84	-30.89	Covered
26 SHARES OF ACTUANT CORP CL A	09/28/2017	01/26/2017	661.24	701.37	-40.13	Covered
1 SHARES OF ACTUANT CORP CL A	09/29/2017	01/26/2017	25.51	26.98	-1.47	Covered
26 SHARES OF ACTUANT CORP CL A	09/29/2017	01/27/2017	663.22	700.13	-36.91	Covered
14 SHARES OF ACTUANT CORP CL A	09/29/2017	03/30/2017	357.12	362.24	-5.12	Covered
1 SHARES OF ACTUANT CORP CL A	09/29/2017	03/30/2017	25.50	25.73	-0.23	Covered
31.68 SHARES OF KNIGHT-SWIFT TRANSPORTATION HOLDINGS INC	09/29/2017	11/01/2016	1,312.61	992.53	320.08	Covered
2.16 SHARES OF KNIGHT-SWIFT TRANSPORTATION HOLDINGS INC	09/29/2017	12/09/2016	89.50	73.65	15.85	Covered
34.56 SHARES OF KNIGHT-SWIFT TRANSPORTATION HOLDINGS INC	09/29/2017	12/09/2016	1,431.94	1,177.34	254.60	Covered
5.76 SHARES OF KNIGHT-SWIFT TRANSPORTATION HOLDINGS INC	09/29/2017	12/09/2016	238.66	196.80	41.86	Covered

52.56 SHARES OF KNIGHT-SWIFT TRANSPORTATION HOLDINGS INC	09/29/2017	03/17/2017	2,177.75	1,528.50	649.25	Covered
3 SHARES OF ACTUANT CORP CL A	10/02/2017	03/30/2017	77.05	77.20	-0.15	Covered
19 SHARES OF ACTUANT CORP CL A	10/02/2017	03/31/2017	488.00	499.35	-11.35	Covered
7 SHARES OF ACTUANT CORP CL A	10/02/2017	03/31/2017	179.52	183.97	-4.45	Covered
33 SHARES OF ACTUANT CORP CL A	10/02/2017	04/03/2017	846.31	848.78	-2.47	Covered
19 SHARES OF ACTUANT CORP CL A	10/02/2017	04/04/2017	487.27	484.67	2.60	Covered
17 SHARES OF ACTUANT CORP CL A	10/02/2017	06/27/2017	435.98	410.29	25.69	Covered
10 SHARES OF ACTUANT CORP CL A	10/03/2017	06/27/2017	257.74	241.34	16.40	Covered
3 SHARES OF ACTUANT CORP CL A	10/03/2017	06/27/2017	77.32	71.72	5.60	Covered
3 SHARES OF ASSURED GUARANTY LTD	10/04/2017	10/26/2016	111.71	90.54	21.17	Covered
76 SHARES OF ASSURED GUARANTY LTD	10/04/2017	10/27/2016	2,829.92	2,281.08	548.84	Covered
42 SHARES OF ASSURED GUARANTY LTD	10/04/2017	10/27/2016	1,563.90	1,268.46	295.44	Covered
1 SHARES OF ASSURED GUARANTY LTD	10/04/2017	10/27/2016	37.50	30.20	7.30	Covered
5 SHARES OF ASSURED GUARANTY LTD	10/04/2017	10/31/2016	187.49	149.70	37.79	Covered
14 SHARES OF ASSURED GUARANTY LTD	10/04/2017	11/01/2016	524.98	416.52	108.46	Covered
5 SHARES OF ASSURED GUARANTY LTD	10/04/2017	11/02/2016	187.49	149.18	38.31	Covered
2 SHARES OF ASSURED GUARANTY LTD	10/04/2017	11/02/2016	75.01	59.38	15.63	Covered
4 SHARES OF ASSURED GUARANTY LTD	10/04/2017	11/02/2016	149.46	118.75	30.71	Covered
12 SHARES OF ASSURED GUARANTY LTD	10/04/2017	11/03/2016	448.38	355.68	92.70	Covered
14 SHARES OF ASSURED GUARANTY LTD	10/04/2017	11/11/2016	523.11	479.26	43.85	Covered
15 SHARES OF ASSURED GUARANTY LTD	10/04/2017	11/15/2016	560.47	525.23	35.24	Covered
39 SHARES OF ASSURED GUARANTY LTD	10/04/2017	03/14/2017	1,457.23	1,575.27	-118.04	Covered
27 SHARES OF URBAN OUTFITTERS	10/12/2017	04/12/2017	599.19	618.08	-18.89	Covered
89 SHARES OF URBAN OUTFITTERS	10/12/2017	04/13/2017	1,975.10	2,011.65	-36.55	Covered
51 SHARES OF URBAN OUTFITTERS	10/12/2017	04/17/2017	1,131.80	1,162.66	-30.86	Covered
12 SHARES OF URBAN OUTFITTERS	10/12/2017	04/18/2017	266.31	274.30	-7.99	Covered
16 SHARES OF URBAN OUTFITTERS	10/12/2017	04/19/2017	355.07	371.75	-16.68	Covered
17 SHARES OF URBAN OUTFITTERS	10/13/2017	04/19/2017	384.86	394.99	-10.13	Covered
21 SHARES OF URBAN OUTFITTERS	10/13/2017	04/20/2017	475.41	495.64	-20.23	Covered
31 SHARES OF URBAN OUTFITTERS	10/13/2017	08/09/2017	701.80	567.15	134.65	Covered
75 SHARES OF URBAN OUTFITTERS	10/13/2017	08/24/2017	1,697.89	1,525.57	172.32	Covered
10 SHARES OF GENERAL CABLE CORP	10/18/2017	11/03/2016	221.66	124.88	96.78	Covered
25 SHARES OF GENERAL CABLE CORP	10/18/2017	11/03/2016	554.14	310.83	243.31	Covered
22 SHARES OF GENERAL CABLE CORP	10/18/2017	11/04/2016	487.64	287.31	200.33	Covered
3 SHARES OF GENERAL CABLE CORP	10/18/2017	11/04/2016	66.43	39.18	27.25	Covered
25 SHARES OF GENERAL CABLE CORP	10/18/2017	11/07/2016	553.56	337.53	216.03	Covered
5 SHARES OF GENERAL CABLE CORP	10/18/2017	11/08/2016	110.71	68.33	42.38	Covered

12 SHARES OF SOUTH JERSEY INDUSTRIES INC	10/18/2017	06/27/2017	393.39	416.25	-22.86	Covered
30 SHARES OF SOUTH JERSEY INDUSTRIES INC	10/18/2017	08/09/2017	983.47	1,057.46	-73.99	Covered
9 SHARES OF GENERAL CABLE CORP	10/18/2017	11/08/2016	199.35	122.98	76.37	Covered
23 SHARES OF GENERAL CABLE CORP	10/18/2017	11/09/2016	509.44	341.67	167.77	Covered
13 SHARES OF GENERAL CABLE CORP	10/18/2017	11/09/2016	287.94	190.86	97.08	Covered
8 SHARES OF GENERAL CABLE CORP	10/18/2017	11/10/2016	177.20	124.72	52.48	Covered
16 SHARES OF GENERAL CABLE CORP	10/18/2017	11/10/2016	354.39	252.63	101.76	Covered
6 SHARES OF SOUTH JERSEY INDUSTRIES INC	10/18/2017	08/09/2017	198.37	211.49	-13.12	Covered
19 SHARES OF SOUTH JERSEY INDUSTRIES INC	10/18/2017	08/10/2017	628.19	682.47	-54.28	Covered
21 SHARES OF SOUTH JERSEY INDUSTRIES INC	10/18/2017	08/11/2017	694.31	751.28	-56.97	Covered
53 SHARES OF SOUTH JERSEY INDUSTRIES INC	10/18/2017	08/11/2017	1,752.31	1,879.41	-127.10	Covered
81 SHARES OF GENERAL CABLE CORP	10/25/2017	11/10/2016	1,760.52	1,278.95	481.57	Covered
3 SHARES OF GENERAL CABLE CORP	10/25/2017	12/01/2016	65.20	57.06	8.14	Covered
3 SHARES OF GENERAL CABLE CORP	10/25/2017	12/01/2016	64.53	57.05	7.48	Covered
42 SHARES OF GENERAL CABLE CORP	10/25/2017	12/01/2016	903.46	803.36	100.10	Covered
11 SHARES OF GENERAL CABLE CORP	10/25/2017	12/01/2016	236.62	210.54	26.08	Covered
12 SHARES OF GENERAL CABLE CORP	10/25/2017	12/02/2016	258.13	229.62	28.51	Covered
1 SHARES OF GENERAL CABLE CORP	10/25/2017	02/14/2017	21.51	16.30	5.21	Covered
14 SHARES OF GENERAL CABLE CORP	10/25/2017	02/15/2017	301.15	228.78	72.37	Covered
20 SHARES OF GENERAL CABLE CORP	10/25/2017	02/16/2017	430.22	326.76	103.46	Covered
7 SHARES OF GENERAL CABLE CORP	10/26/2017	02/16/2017	149.09	114.36	34.73	Covered
7 SHARES OF GENERAL CABLE CORP	10/26/2017	02/22/2017	149.09	114.54	34.55	Covered
10 SHARES OF GENERAL CABLE CORP	10/26/2017	02/22/2017	213.84	163.64	50.20	Covered
9 SHARES OF GENERAL CABLE CORP	10/26/2017	02/23/2017	192.45	145.62	46.83	Covered
9 SHARES OF GENERAL CABLE CORP	10/27/2017	02/23/2017	189.89	145.61	44.28	Covered
2 SHARES OF GENERAL CABLE CORP	10/27/2017	02/23/2017	42.03	32.36	9.67	Covered
29 SHARES OF GENERAL CABLE CORP	10/27/2017	02/24/2017	609.46	474.51	134.95	Covered
14 SHARES OF GENERAL CABLE CORP	10/27/2017	02/27/2017	294.22	237.17	57.05	Covered
9 SHARES OF ADTRAN INC	10/30/2017	12/01/2016	190.04	185.52	4.52	Covered
15 SHARES OF GENERAL CABLE CORP	10/30/2017	02/28/2017	310.66	250.89	59.77	Covered
12 SHARES OF GENERAL CABLE CORP	10/30/2017	03/07/2017	248.53	197.51	51.02	Covered
8 SHARES OF GENERAL CABLE CORP	10/30/2017	03/09/2017	165.68	130.00	35.68	Covered
2 SHARES OF GENERAL CABLE CORP	10/31/2017	03/09/2017	42.13	32.50	9.63	Covered
16 SHARES OF ADTRAN INC	10/31/2017	12/01/2016	336.58	329.82	6.76	Covered
2 SHARES OF ADTRAN INC	10/31/2017	12/02/2016	42.07	41.01	1.06	Covered
8 SHARES OF GENERAL CABLE CORP	11/01/2017	03/09/2017	167.06	130.01	37.05	Covered
11 SHARES OF GENERAL CABLE CORP	11/01/2017	03/13/2017	229.71	182.93	46.78	Covered

28 SHARES OF GENERAL CABLE CORP	11/01/2017	03/17/2017	584.71	492.49	92.22	Covered
8 SHARES OF GENERAL CABLE CORP	11/01/2017	03/20/2017	167.06	141.61	25.45	Covered
5 SHARES OF GENERAL CABLE CORP	11/02/2017	03/20/2017	105.26	88.51	16.75	Covered
12 SHARES OF GENERAL CABLE CORP	11/02/2017	03/22/2017	252.63	201.00	51.63	Covered
39 SHARES OF GENERAL CABLE CORP	11/02/2017	06/21/2017	821.03	599.85	221.18	Covered
29 SHARES OF GENERAL CABLE CORP	11/02/2017	06/21/2017	610.51	446.31	164.20	Covered
13 SHARES OF GENERAL CABLE CORP	11/02/2017	06/22/2017	273.68	200.85	72.83	Covered
17 SHARES OF ADTRAN INC	11/02/2017	12/02/2016	352.29	348.58	3.71	Covered
16 SHARES OF ADTRAN INC	11/02/2017	12/05/2016	331.57	335.80	-4.23	Covered
9 SHARES OF ADTRAN INC	11/03/2017	12/05/2016	188.10	188.89	-0.79	Covered
5 SHARES OF FORMFACTOR INC	11/03/2017	01/13/2017	90.74	57.41	33.33	Covered
1 SHARES OF FORMFACTOR INC	11/03/2017	01/17/2017	18.15	11.27	6.88	Covered
28 SHARES OF FORMFACTOR INC	11/03/2017	01/17/2017	497.26	315.63	181.63	Covered
17 SHARES OF GENERAL CABLE CORP	11/03/2017	06/22/2017	352.05	262.66	89.39	Covered
4 SHARES OF GENERAL CABLE CORP	11/03/2017	06/22/2017	82.84	61.76	21.08	Covered
36 SHARES OF CENTURY ALUM CO	11/06/2017	03/10/2017	517.08	446.13	70.95	Covered
4 SHARES OF CENTURY ALUM CO	11/06/2017	10/25/2017	57.46	60.51	-3.05	Covered
7 SHARES OF FORMFACTOR INC	11/06/2017	01/17/2017	125.96	78.91	47.05	Covered
12 SHARES OF CENTURY ALUM CO	11/06/2017	10/25/2017	175.36	181.54	-6.18	Covered
31 SHARES OF GENERAL CABLE CORP	11/06/2017	06/22/2017	639.18	478.64	160.54	Covered
1 SHARES OF FORMFACTOR INC	11/06/2017	01/17/2017	17.96	11.27	6.69	Covered
34 SHARES OF FORMFACTOR INC	11/06/2017	01/18/2017	610.62	394.57	216.05	Covered
5 SHARES OF GENERAL CABLE CORP	11/07/2017	06/22/2017	101.21	77.20	24.01	Covered
14 SHARES OF GENERAL CABLE CORP	11/07/2017	06/22/2017	282.23	216.16	66.07	Covered
10 SHARES OF COOPER TIRE & RUBBER	11/08/2017	06/30/2017	322.45	365.06	-42.61	Covered
9 SHARES OF COOPER TIRE & RUBBER	11/08/2017	10/25/2017	290.20	336.19	-45.99	Covered
2 SHARES OF CIENA CORPORATION	11/14/2017	03/08/2017	39.34	48.03	-8.69	Covered
2 SHARES OF CIENA CORPORATION	11/14/2017	03/08/2017	39.25	48.03	-8.78	Covered
31 SHARES OF CIENA CORPORATION	11/15/2017	03/08/2017	614.56	744.42	-129.86	Covered
3 SHARES OF CIENA CORPORATION	11/15/2017	03/09/2017	59.47	71.34	-11.87	Covered
11 SHARES OF CIENA CORPORATION	11/15/2017	03/09/2017	218.07	260.58	-42.51	Covered
12 SHARES OF CIENA CORPORATION	11/15/2017	03/10/2017	237.89	282.58	-44.69	Covered
3 SHARES OF CIENA CORPORATION	11/15/2017	10/25/2017	59.48	65.85	-6.37	Covered
15 SHARES OF CIENA CORPORATION	11/15/2017	10/25/2017	296.92	329.24	-32.32	Covered
3 SHARES OF THE BUCKLE INC	11/20/2017	09/14/2017	64.99	44.23	20.76	Covered
9 SHARES OF THE BUCKLE INC	11/20/2017	09/15/2017	194.98	135.36	59.62	Covered
29 SHARES OF THE BUCKLE INC	11/20/2017	09/15/2017	628.29	452.49	175.80	Covered

5 SHARES OF THE BUCKLE INC	11/21/2017	09/15/2017	107.40	78.02	29.38	Covered
13 SHARES OF THE BUCKLE INC	11/22/2017	09/15/2017	275.68	202.84	72.84	Covered
18 SHARES OF THE BUCKLE INC	11/22/2017	09/15/2017	382.40	280.86	101.54	Covered
31 SHARES OF BUFFALO WILD WINGS INC	11/28/2017	03/21/2017	4,834.65	4,462.00	372.65	Covered
7 SHARES OF BUFFALO WILD WINGS INC	11/28/2017	03/22/2017	1,091.69	1,013.99	77.70	Covered
13 SHARES OF BUFFALO WILD WINGS INC	11/28/2017	03/22/2017	2,027.43	1,897.77	129.66	Covered
4 SHARES OF BUFFALO WILD WINGS INC	11/28/2017	03/30/2017	623.83	599.92	23.91	Covered
134 SHARES OF REGAL ENTERTAINMENT GROUP-A	11/29/2017	09/01/2017	2,771.96	2,085.83	686.13	Covered
44 SHARES OF REGAL ENTERTAINMENT GROUP-A	11/29/2017	09/01/2017	902.73	684.90	217.83	Covered
19 SHARES OF FORMFACTOR INC	11/30/2017	01/18/2017	312.73	220.50	92.23	Covered
19 SHARES OF FORMFACTOR INC	11/30/2017	01/18/2017	312.73	220.47	92.26	Covered
35 SHARES OF FINISAR CORPORATION	12/01/2017	02/13/2017	677.81	1,242.33	-564.52	Covered
54 SHARES OF FINISAR CORPORATION	12/01/2017	02/14/2017	1,045.77	1,944.66	-898.89	Covered
10 SHARES OF FINISAR CORPORATION	12/01/2017	02/15/2017	193.66	353.12	-159.46	Covered
12 SHARES OF FINISAR CORPORATION	12/01/2017	02/15/2017	232.39	422.99	-190.60	Covered
17 SHARES OF FINISAR CORPORATION	12/01/2017	02/16/2017	329.22	592.42	-263.20	Covered
2 SHARES OF FINISAR CORPORATION	12/01/2017	02/17/2017	38.73	65.25	-26.52	Covered
9 SHARES OF FINISAR CORPORATION	12/01/2017	02/21/2017	174.29	312.22	-137.93	Covered
10 SHARES OF FINISAR CORPORATION	12/01/2017	02/22/2017	193.67	345.05	-151.38	Covered
40 SHARES OF REGAL ENTERTAINMENT GROUP-A	12/01/2017	09/01/2017	820.84	622.64	198.20	Covered
39 SHARES OF REGAL ENTERTAINMENT GROUP-A	12/04/2017	09/01/2017	803.15	607.07	196.08	Covered
2 SHARES OF REGAL ENTERTAINMENT GROUP-A	12/04/2017	09/05/2017	41.19	31.33	9.86	Covered
5 SHARES OF FINISAR CORPORATION	12/04/2017	02/22/2017	91.41	172.53	-81.12	Covered
7 SHARES OF FINISAR CORPORATION	12/04/2017	02/22/2017	127.97	238.32	-110.35	Covered
7 SHARES OF FINISAR CORPORATION	12/04/2017	03/15/2017	127.97	183.12	-55.15	Covered
27 SHARES OF FINISAR CORPORATION	12/04/2017	03/15/2017	490.93	706.30	-215.37	Covered
6 SHARES OF FINISAR CORPORATION	12/04/2017	03/16/2017	109.10	161.02	-51.92	Covered
8 SHARES OF FINISAR CORPORATION	12/04/2017	03/21/2017	145.46	218.08	-72.62	Covered
10 SHARES OF FINISAR CORPORATION	12/04/2017	03/22/2017	181.83	272.10	-90.27	Covered
8 SHARES OF FINISAR CORPORATION	12/04/2017	03/30/2017	145.45	226.10	-80.65	Covered
4 SHARES OF NAVIGATORS GROUP	12/05/2017	10/25/2017	202.37	234.92	-32.55	Covered
109 SHARES OF REGAL ENTERTAINMENT GROUP-A	12/05/2017	09/05/2017	2,466.24	1,707.67	758.57	Covered
45 SHARES OF FINISAR CORPORATION	12/05/2017	03/30/2017	805.84	1,271.78	-465.94	Covered
15 SHARES OF FINISAR CORPORATION	12/05/2017	06/23/2017	268.61	419.51	-150.90	Covered
21 SHARES OF FINISAR CORPORATION	12/05/2017	06/26/2017	376.06	577.44	-201.38	Covered
18 SHARES OF FINISAR CORPORATION	12/05/2017	06/27/2017	322.34	492.49	-170.15	Covered
20 SHARES OF FINISAR CORPORATION	12/05/2017	09/15/2017	358.15	438.45	-80.30	Covered

2 SHARES OF REGAL ENTERTAINMENT GROUP-A	12/05/2017	09/05/2017	45.09	31.33	13.76	Covered
38 SHARES OF REGAL ENTERTAINMENT GROUP-A	12/05/2017	09/06/2017	856.76	595.89	260.87	Covered
23 SHARES OF REGAL ENTERTAINMENT GROUP-A	12/05/2017	09/06/2017	518.56	362.60	155.96	Covered
3 SHARES OF REGAL ENTERTAINMENT GROUP-A	12/05/2017	09/07/2017	67.64	46.79	20.85	Covered
62 SHARES OF REGAL ENTERTAINMENT GROUP-A	12/05/2017	09/07/2017	1,397.87	973.08	424.79	Covered
10 SHARES OF REGAL ENTERTAINMENT GROUP-A	12/05/2017	09/07/2017	225.46	156.16	69.30	Covered
3 SHARES OF REGAL ENTERTAINMENT GROUP-A	12/05/2017	10/03/2017	67.64	49.37	18.27	Covered
6 SHARES OF REGAL ENTERTAINMENT GROUP-A	12/05/2017	10/03/2017	135.84	98.73	37.11	Covered
45 SHARES OF REGAL ENTERTAINMENT GROUP-A	12/05/2017	10/03/2017	1,018.79	760.36	258.43	Covered
5 SHARES OF REGAL ENTERTAINMENT GROUP-A	12/05/2017	10/03/2017	113.20	84.07	29.13	Covered
8 SHARES OF FORMFACTOR INC	12/06/2017	01/19/2017	121.55	92.79	28.76	Covered
5 SHARES OF FORMFACTOR INC	12/06/2017	01/20/2017	75.97	58.04	17.93	Covered
26 SHARES OF FORMFACTOR INC	12/06/2017	01/20/2017	395.04	304.27	90.77	Covered
15 SHARES OF FINISAR CORPORATION	12/06/2017	09/15/2017	258.42	328.83	-70.41	Covered
72 SHARES OF FINISAR CORPORATION	12/06/2017	09/29/2017	1,240.42	1,593.71	-353.29	Covered
13 SHARES OF FINISAR CORPORATION	12/06/2017	10/25/2017	223.97	295.99	-72.02	Covered
2 SHARES OF BUFFALO WILD WINGS INC	12/11/2017	03/30/2017	312.21	299.96	12.25	Covered
2 SHARES OF BUFFALO WILD WINGS INC	12/11/2017	03/30/2017	312.41	299.96	12.45	Covered
2 SHARES OF BUFFALO WILD WINGS INC	12/11/2017	03/30/2017	312.41	297.88	14.53	Covered
4 SHARES OF BUFFALO WILD WINGS INC	12/11/2017	05/05/2017	624.82	639.39	-14.57	Covered
5 SHARES OF BUFFALO WILD WINGS INC	12/11/2017	05/08/2017	781.02	799.18	-18.16	Covered
10 SHARES OF BUFFALO WILD WINGS INC	12/11/2017	05/30/2017	1,562.04	1,451.17	110.87	Covered
1 SHARES OF BUFFALO WILD WINGS INC	12/11/2017	09/20/2017	156.19	111.43	44.76	Covered
11 SHARES OF BUFFALO WILD WINGS INC	12/11/2017	09/20/2017	1,722.12	1,225.71	496.41	Covered
10 SHARES OF BUFFALO WILD WINGS INC	12/12/2017	09/20/2017	1,560.37	1,114.28	446.09	Covered
6 SHARES OF BUFFALO WILD WINGS INC	12/12/2017	09/21/2017	936.22	668.28	267.94	Covered
4 SHARES OF BUFFALO WILD WINGS INC	12/12/2017	09/21/2017	624.15	436.33	187.82	Covered
3 SHARES OF BUFFALO WILD WINGS INC	12/12/2017	10/25/2017	468.10	306.53	161.57	Covered
6 SHARES OF BWX TECHNOLOGIES INC	12/14/2017	01/05/2017	359.61	238.52	121.09	Covered
10 SHARES OF BWX TECHNOLOGIES INC	12/14/2017	01/06/2017	599.35	398.60	200.75	Covered
3 SHARES OF BWX TECHNOLOGIES INC	12/14/2017	01/06/2017	179.81	119.10	60.71	Covered
15 SHARES OF BWX TECHNOLOGIES INC	12/14/2017	01/06/2017	899.29	595.50	303.79	Covered
15 SHARES OF TROX	12/20/2017	06/27/2017	300.76	204.54	96.22	Covered
17 SHARES OF MEDICAL PROPERITIES TRUST INC	12/22/2017	12/30/2016	230.81	210.42	20.39	Covered
12 SHARES OF MEDICAL PROPERITIES TRUST INC	12/22/2017	12/30/2016	162.92	148.33	14.59	Covered
21 SHARES OF MEDICAL PROPERITIES TRUST INC	12/26/2017	12/30/2016	286.59	259.57	27.02	Covered
7 SHARES OF MEDICAL PROPERITIES TRUST INC	12/26/2017	01/03/2017	95.53	86.69	8.84	Covered

19 SHARES OF MEDICAL PROPERTIES TRUST INC	12/26/2017	01/03/2017	259.29	236.40	22.89	Covered
.976 SHARES OF SUMMIT MATERIALS INC - CL A	12/27/2017	08/02/2017	33.67	27.86	5.81	Covered
4 SHARES OF MEDICAL PROPERTIES TRUST INC	12/27/2017	01/03/2017	54.56	49.77	4.79	Covered
64 SHARES OF MEDICAL PROPERTIES TRUST INC	12/27/2017	01/06/2017	872.94	806.98	65.96	Covered
35 SHARES OF MEDICAL PROPERTIES TRUST INC	12/27/2017	01/27/2017	477.39	449.40	27.99	Covered
6 SHARES OF MEDICAL PROPERTIES TRUST INC	12/27/2017	03/23/2017	81.84	76.87	4.97	Covered
41 SHARES OF MEDICAL PROPERTIES TRUST INC	12/27/2017	03/23/2017	560.25	525.28	34.97	Covered
6 SHARES OF MEDICAL PROPERTIES TRUST INC	12/27/2017	04/25/2017	81.99	83.25	-1.26	Covered
44 SHARES OF MEDICAL PROPERTIES TRUST INC	12/28/2017	04/25/2017	601.99	610.50	-8.51	Covered
14 SHARES OF MEDICAL PROPERTIES TRUST INC	12/28/2017	04/25/2017	191.54	194.51	-2.97	Covered
37 SHARES OF MEDICAL PROPERTIES TRUST INC	12/28/2017	04/26/2017	506.22	490.25	15.97	Covered
10 SHARES OF BOSTON BEER COMPANY INC CL-A	12/28/2017	10/16/2017	1,915.39	1,765.91	149.48	Covered
22 SHARES OF CALATLANTIC GROUP INC	12/28/2017	01/27/2017	1,253.33	782.94	470.39	Covered
3 SHARES OF CALATLANTIC GROUP INC	12/28/2017	02/09/2017	170.91	100.37	70.54	Covered
15 SHARES OF CALATLANTIC GROUP INC	12/28/2017	02/09/2017	854.54	499.71	354.83	Covered
11 SHARES OF CALATLANTIC GROUP INC	12/28/2017	02/09/2017	626.66	366.46	260.20	Covered
7 SHARES OF CALATLANTIC GROUP INC	12/28/2017	02/13/2017	398.79	240.38	158.41	Covered
18 SHARES OF MEDICAL PROPERTIES TRUST INC	12/29/2017	04/26/2017	248.06	238.50	9.56	Covered
26 SHARES OF MEDICAL PROPERTIES TRUST INC	12/29/2017	05/04/2017	358.31	328.03	30.28	Covered
34 SHARES OF MEDICAL PROPERTIES TRUST INC	12/29/2017	05/04/2017	468.56	431.64	36.92	Covered
17 SHARES OF MEDICAL PROPERTIES TRUST INC	12/29/2017	10/25/2017	234.27	223.72	10.55	Covered
8 SHARES OF BOSTON BEER COMPANY INC CL-A	12/29/2017	10/16/2017	1,537.85	1,412.72	125.13	Covered
1 SHARES OF BOSTON BEER COMPANY INC CL-A	12/29/2017	10/17/2017	192.23	178.13	14.10	Covered
3 SHARES OF MEDICAL PROPERTIES TRUST INC	12/29/2017	10/25/2017	41.11	39.48	1.63	Covered
8 SHARES OF CALATLANTIC GROUP INC	12/29/2017	02/13/2017	453.07	274.71	178.36	Covered
42 SHARES OF CALATLANTIC GROUP INC	12/29/2017	06/09/2017	2,378.62	1,438.50	940.12	Covered
12 SHARES OF CALATLANTIC GROUP INC	12/29/2017	10/25/2017	679.60	476.52	203.08	Covered

**** TOTAL SHORT TERM CAPITAL GAIN (LOSS)**

421,122.68 379,436.00 41,686.68

**** LONG TERM CAPITAL GAIN (LOSS)**

19 SHARES OF WESTAMERICA BANCORPORATION	01/24/2017	09/21/2011	1,078.67	751.06	327.61	Covered
7 SHARES OF WESTAMERICA BANCORPORATION	01/24/2017	09/21/2011	397.73	276.71	121.02	Covered
24 SHARES OF PHARMERICA CORP -W/I	02/24/2017	02/23/2016	604.88	709.92	-105.04	Covered
29 SHARES OF IMPAX LABORATORIES INC	03/01/2017	02/23/2016	290.45	952.65	-662.20	Covered

21 SHARES OF IMPAX LABORATORIES INC	03/01/2017	02/23/2016	215.45	689.85	-474.40	Covered
45 SHARES OF EMCOR GROUP INC	03/01/2017	02/23/2016	2,877.96	2,059.20	818.76	Covered
100 SHARES OF IMPAX LABORATORIES INC	03/02/2017	02/23/2016	932.69	3,285.00	-2,352.31	Covered
57 SHARES OF IMPAX LABORATORIES INC	03/02/2017	02/23/2016	531.68	1,872.45	-1,340.77	Covered
19 SHARES OF BENCHMARK ELECTRONICS INC	03/03/2017	02/23/2016	596.13	411.54	184.59	Covered
93 SHARES OF LEXINGTON REALTY TRUST	03/03/2017	02/23/2016	982.71	698.43	284.28	Covered
18 SHARES OF LEXINGTON REALTY TRUST	03/03/2017	02/23/2016	190.07	135.18	54.89	Covered
15 SHARES OF BENCHMARK ELECTRONICS INC	03/06/2017	02/23/2016	465.90	324.90	141.00	Covered
111 SHARES OF LEXINGTON REALTY TRUST	03/06/2017	02/23/2016	1,170.19	833.61	336.58	Covered
9 SHARES OF LEXINGTON REALTY TRUST	03/06/2017	02/23/2016	95.48	67.59	27.89	Covered
15 SHARES OF BENCHMARK ELECTRONICS INC	03/07/2017	02/23/2016	465.21	324.90	140.31	Covered
37 SHARES OF LEXINGTON REALTY TRUST	03/07/2017	02/23/2016	386.36	277.87	108.49	Covered
2 SHARES OF LEXINGTON REALTY TRUST	03/09/2017	02/23/2016	20.21	15.02	5.19	Covered
37 SHARES OF LEXINGTON REALTY TRUST	03/13/2017	02/23/2016	367.03	277.87	89.16	Covered
5 SHARES OF MBIA INC	03/14/2017	03/11/2016	45.97	47.06	-1.09	Covered
4 SHARES OF LEXINGTON REALTY TRUST	03/15/2017	02/23/2016	39.85	30.04	9.81	Covered
37 SHARES OF LEXINGTON REALTY TRUST	03/15/2017	02/23/2016	372.54	277.87	94.67	Covered
42 SHARES OF LEXINGTON REALTY TRUST	03/15/2017	02/23/2016	421.11	315.42	105.69	Covered
15 SHARES OF ESTERLINE TECHNOLOGIES CORP	03/16/2017	02/23/2016	1,349.27	835.95	513.32	Covered
5 SHARES OF ESTERLINE TECHNOLOGIES CORP	03/16/2017	02/23/2016	449.42	278.65	170.77	Covered
20 SHARES OF BWX TECHNOLOGIES INC	03/17/2017	02/23/2016	937.17	620.20	316.97	Covered
27 SHARES OF BWX TECHNOLOGIES INC	03/17/2017	02/23/2016	1,262.22	837.27	424.95	Covered
37 SHARES OF SKYWEST INC	03/17/2017	02/23/2016	1,342.59	613.46	729.13	Covered
5 SHARES OF SKYWEST INC	03/17/2017	02/23/2016	181.11	82.90	98.21	Covered
13 SHARES OF AEROJET ROCKETDYNE HOLDINGS INC	03/17/2017	02/23/2016	296.72	202.80	93.92	Covered
74 SHARES OF MERITOR INC	03/17/2017	02/23/2016	1,245.72	536.50	709.22	Covered
1 SHARES OF ESTERLINE TECHNOLOGIES CORP	03/17/2017	02/23/2016	89.72	55.73	33.99	Covered
56 SHARES OF AEROJET ROCKETDYNE HOLDINGS INC	03/17/2017	02/23/2016	1,275.96	873.60	402.36	Covered
17 SHARES OF ENERSYS	03/17/2017	02/23/2016	1,333.12	814.64	518.48	Covered
90 SHARES OF LEXINGTON REALTY TRUST	03/17/2017	02/23/2016	914.74	675.90	238.84	Covered
18 SHARES OF ENERSYS	03/17/2017	02/23/2016	1,411.88	862.56	549.32	Covered
49 SHARES OF ENERSYS	03/17/2017	02/23/2016	3,832.52	2,348.08	1,484.44	Covered
20 SHARES OF SKYWEST INC	03/17/2017	02/23/2016	726.35	331.60	394.75	Covered
45 SHARES OF HUB GROUP INC CL A	03/17/2017	02/23/2016	2,109.47	1,619.55	489.92	Covered
38 SHARES OF CALATLANTIC GROUP INC	03/17/2017	02/23/2016	1,425.61	1,086.42	339.19	Covered
30 SHARES OF MERITOR INC	03/20/2017	02/23/2016	503.17	217.50	285.67	Covered
8 SHARES OF ENERSYS	03/20/2017	02/23/2016	609.22	383.36	225.86	Covered

24 SHARES OF MERITOR INC	03/21/2017	02/23/2016	396.98	174.00	222.98	Covered
5 SHARES OF ENERSYS	03/21/2017	03/04/2016	379.14	278.74	100.40	Covered
22 SHARES OF BANKUNITED INC	03/21/2017	02/23/2016	785.83	703.78	82.05	Covered
28 SHARES OF BANKUNITED INC	03/21/2017	02/23/2016	1,008.61	895.72	112.89	Covered
76 SHARES OF UNITED COMMUNITY BANK	03/21/2017	09/18/2014	2,042.29	1,365.49	676.80	Covered
30 SHARES OF BANKUNITED INC	03/21/2017	02/23/2016	1,082.78	959.70	123.08	Covered
5 SHARES OF HANCOCK HOLDING CO	03/21/2017	09/12/2013	220.09	160.19	59.90	Covered
3 SHARES OF WESTERN ALLIANCE BANCORP	03/21/2017	02/23/2016	141.10	88.29	52.81	Covered
112 SHARES OF OLD NATL BANCORP	03/21/2017	02/23/2016	1,883.21	1,249.92	633.29	Covered
10 SHARES OF WESTERN ALLIANCE BANCORP	03/21/2017	02/23/2016	476.71	294.30	182.41	Covered
12 SHARES OF UNITED COMMUNITY BANK	03/21/2017	09/18/2014	322.25	215.60	106.65	Covered
42 SHARES OF BANCORPSOUTH INC	03/21/2017	02/23/2016	1,220.80	832.02	388.78	Covered
4 SHARES OF UNITED COMMUNITY BANK	03/21/2017	09/18/2014	107.76	71.87	35.89	Covered
38 SHARES OF UNITED COMMUNITY BANK	03/21/2017	09/19/2014	1,023.69	665.06	358.63	Covered
3 SHARES OF SYNOVUS FINL CORP	03/21/2017	02/23/2016	118.25	80.13	38.12	Covered
59 SHARES OF OLD NATL BANCORP	03/21/2017	02/23/2016	992.85	658.44	334.41	Covered
47 SHARES OF WESTERN ALLIANCE BANCORP	03/21/2017	02/23/2016	2,227.67	1,383.21	844.46	Covered
29 SHARES OF HANCOCK HOLDING CO	03/21/2017	09/12/2013	1,262.98	929.13	333.85	Covered
41 SHARES OF HANCOCK HOLDING CO	03/21/2017	09/13/2013	1,785.60	1,312.11	473.49	Covered
51 SHARES OF SYNOVUS FINL CORP	03/21/2017	02/23/2016	2,007.48	1,362.21	645.27	Covered
153 SHARES OF BANCORPSOUTH INC	03/21/2017	02/23/2016	4,460.83	3,030.93	1,429.90	Covered
19 SHARES OF SYNOVUS FINL CORP	03/22/2017	02/23/2016	739.18	507.49	231.69	Covered
58 SHARES OF UNITED COMMUNITY BANK	03/22/2017	09/19/2014	1,527.25	1,015.10	512.15	Covered
10 SHARES OF UNITED COMMUNITY BANK	03/23/2017	09/19/2014	265.81	175.02	90.79	Covered
10 SHARES OF UNITED COMMUNITY BANK	03/23/2017	09/29/2014	265.81	165.03	100.78	Covered
31 SHARES OF UNITED COMMUNITY BANK	03/23/2017	09/30/2014	824.01	513.23	310.78	Covered
116 SHARES OF PENN NATIONAL GAMING INC	03/28/2017	02/23/2016	2,133.26	1,556.72	576.54	Covered
45 SHARES OF PENN NATIONAL GAMING INC	03/28/2017	02/23/2016	825.66	603.90	221.76	Covered
5 SHARES OF LITTLEFUSE INC	04/03/2017	02/23/2016	789.60	569.65	219.95	Covered
20 SHARES OF RYMAN HOSPITALITY PROPERTIES INC	04/03/2017	02/23/2016	1,217.62	968.40	249.22	Covered
11 SHARES OF LITTLEFUSE INC	04/04/2017	02/23/2016	1,713.31	1,253.23	460.08	Covered
14 SHARES OF RYMAN HOSPITALITY PROPERTIES INC	04/04/2017	02/23/2016	850.69	677.88	172.81	Covered
11 SHARES OF LITTLEFUSE INC	04/05/2017	02/23/2016	1,688.77	1,253.23	435.54	Covered
37 SHARES OF RYMAN HOSPITALITY PROPERTIES INC	04/05/2017	02/23/2016	2,261.49	1,791.54	469.95	Covered
13 SHARES OF BWX TECHNOLOGIES INC	04/06/2017	02/23/2016	618.98	403.13	215.85	Covered
18 SHARES OF BWX TECHNOLOGIES INC	04/06/2017	02/23/2016	856.51	558.18	298.33	Covered
7 SHARES OF RYMAN HOSPITALITY PROPERTIES INC	04/06/2017	02/23/2016	422.31	338.94	83.37	Covered

37 SHARES OF RYMAN HOSPITALITY PROPERTIES INC	04/06/2017	02/23/2016	2,250.99	1,791.54	459.45	Covered
8 SHARES OF LITTLEFUSE INC	04/06/2017	02/23/2016	1,210.54	911.44	299.10	Covered
80 SHARES OF BROOKS AUTOMATION INC	04/11/2017	02/23/2016	1,746.10	752.80	993.30	Covered
7 SHARES OF BROOKS AUTOMATION INC	04/11/2017	02/23/2016	152.77	65.87	86.90	Covered
15 SHARES OF ENTEGRIS INC	04/11/2017	02/23/2016	349.33	181.50	167.83	Covered
84 SHARES OF CYPRESS SEMICONDUCTOR CORP	04/11/2017	02/23/2016	1,151.83	634.67	517.16	Covered
141 SHARES OF CYPRESS SEMICONDUCTOR CORP	04/11/2017	02/23/2016	1,936.56	1,065.34	871.22	Covered
48 SHARES OF ENTEGRIS INC	04/11/2017	02/23/2016	1,120.53	580.80	539.73	Covered
19 SHARES OF CYPRESS SEMICONDUCTOR CORP	04/12/2017	02/23/2016	258.65	143.56	115.09	Covered
26 SHARES OF ENTEGRIS INC	04/12/2017	02/23/2016	594.22	314.60	279.62	Covered
73 SHARES OF ENTEGRIS INC	04/12/2017	02/23/2016	1,670.54	883.30	787.24	Covered
57 SHARES OF ENTEGRIS INC	04/12/2017	02/23/2016	1,304.23	689.70	614.53	Covered
42 SHARES OF BROOKS AUTOMATION INC	04/12/2017	02/23/2016	909.99	395.22	514.77	Covered
121 SHARES OF CYPRESS SEMICONDUCTOR CORP	04/12/2017	02/23/2016	1,627.69	914.23	713.46	Covered
45 SHARES OF BROOKS AUTOMATION INC	04/12/2017	02/23/2016	982.32	423.45	558.87	Covered
85 SHARES OF CYPRESS SEMICONDUCTOR CORP	04/13/2017	02/23/2016	1,120.26	642.23	478.03	Covered
41 SHARES OF BROOKS AUTOMATION INC	04/13/2017	02/23/2016	874.84	385.81	489.03	Covered
43 SHARES OF CYPRESS SEMICONDUCTOR CORP	04/17/2017	02/23/2016	573.38	324.89	248.49	Covered
67 SHARES OF CYPRESS SEMICONDUCTOR CORP	04/17/2017	02/23/2016	892.02	506.22	385.80	Covered
43 SHARES OF CYPRESS SEMICONDUCTOR CORP	04/17/2017	03/04/2016	572.49	376.64	195.85	Covered
10 SHARES OF RLI CORP	04/20/2017	02/23/2016	533.44	630.40	-96.96	Covered
8 SHARES OF PLEXUS CORP	04/20/2017	02/23/2016	429.59	285.76	143.83	Covered
4 SHARES OF RLI CORP	04/20/2017	02/23/2016	213.83	252.16	-38.33	Covered
43 SHARES OF PLEXUS CORP	04/20/2017	02/23/2016	2,315.31	1,535.96	779.35	Covered
24 SHARES OF RLI CORP	04/20/2017	02/23/2016	1,289.97	1,512.96	-222.99	Covered
44 SHARES OF UNITED STATES STEEL CORP	04/26/2017	04/20/2016	1,018.28	894.31	123.97	Covered
20 SHARES OF UNITED STATES STEEL CORP	04/26/2017	04/20/2016	462.85	404.49	58.36	Covered
35 SHARES OF PDC ENERGY INC	04/27/2017	04/20/2016	1,972.55	2,233.97	-261.42	Covered
46 SHARES OF WESTERN ALLIANCE BANCORP	04/27/2017	02/23/2016	2,237.14	1,353.78	883.36	Covered
11 SHARES OF PDC ENERGY INC	04/27/2017	04/20/2016	617.69	702.10	-84.41	Covered
29 SHARES OF MERITOR INC	04/27/2017	02/23/2016	514.64	210.25	304.39	Covered
21 SHARES OF WESTERN ALLIANCE BANCORP	04/28/2017	02/23/2016	1,018.58	618.03	400.55	Covered
2 SHARES OF PDC ENERGY INC	04/28/2017	04/20/2016	111.34	127.66	-16.32	Covered
13 SHARES OF PDC ENERGY INC	04/28/2017	04/20/2016	723.69	826.72	-103.03	Covered
2 SHARES OF PDC ENERGY INC	04/28/2017	04/21/2016	111.34	126.89	-15.55	Covered
25 SHARES OF PDC ENERGY INC	04/28/2017	04/21/2016	1,395.55	1,586.15	-190.60	Covered
2 SHARES OF PDC ENERGY INC	04/28/2017	04/21/2016	113.39	126.89	-13.50	Covered

29 SHARES OF MERITOR INC	04/28/2017	02/23/2016	515.74	210.25	305.49	Covered
7 SHARES OF PDC ENERGY INC	05/01/2017	04/21/2016	384.37	444.13	-59.76	Covered
28 SHARES OF MERITOR INC	05/01/2017	02/23/2016	496.39	203.00	293.39	Covered
7 SHARES OF MERITOR INC	05/01/2017	02/23/2016	124.00	50.75	73.25	Covered
12 SHARES OF MOLINA HEALTHCARE INC	05/02/2017	02/23/2016	700.43	747.60	-47.17	Covered
6 SHARES OF MOLINA HEALTHCARE INC	05/02/2017	03/04/2016	350.21	383.57	-33.36	Covered
1 SHARES OF HARSCO CORP W/1 RT/SH	05/03/2017	03/17/2016	14.64	5.55	9.09	Covered
252 SHARES OF SRC ENERGY INC	05/03/2017	02/23/2016	1,724.19	1,469.16	255.03	Covered
70 SHARES OF SRC ENERGY INC	05/03/2017	03/04/2016	478.94	513.45	-34.51	Covered
133 SHARES OF HARSCO CORP W/1 RT/SH	05/03/2017	03/17/2016	1,973.68	737.98	1,235.70	Covered
85 SHARES OF HARSCO CORP W/1 RT/SH	05/03/2017	03/18/2016	1,261.37	506.60	754.77	Covered
24 SHARES OF HARSCO CORP W/1 RT/SH	05/03/2017	03/18/2016	356.15	142.62	213.53	Covered
12 SHARES OF HARSCO CORP W/1 RT/SH	05/03/2017	04/19/2016	178.08	82.62	95.46	Covered
17 SHARES OF HARSCO CORP W/1 RT/SH	05/03/2017	04/20/2016	252.27	124.31	127.96	Covered
18 SHARES OF HUB GROUP INC CL A	05/04/2017	02/23/2016	671.88	647.82	24.06	Covered
29 SHARES OF GENESSEE & WYOMING "A"	05/04/2017	02/23/2016	1,845.48	1,621.97	223.51	Covered
11 SHARES OF GENESSEE & WYOMING "A"	05/05/2017	02/23/2016	698.17	615.23	82.94	Covered
18 SHARES OF HUB GROUP INC CL A	05/05/2017	02/23/2016	674.02	647.82	26.20	Covered
3 SHARES OF HUB GROUP INC CL A	05/05/2017	02/23/2016	112.22	107.97	4.25	Covered
6 SHARES OF HUB GROUP INC CL A	05/12/2017	02/23/2016	213.95	215.94	-1.99	Covered
24 SHARES OF HUB GROUP INC CL A	05/15/2017	02/23/2016	862.36	863.76	-1.40	Covered
2 SHARES OF HUB GROUP INC CL A	05/16/2017	02/23/2016	71.76	71.98	-0.22	Covered
14 SHARES OF HUB GROUP INC CL A	05/17/2017	02/23/2016	481.26	503.86	-22.60	Covered
14 SHARES OF HUB GROUP INC CL A	05/18/2017	02/23/2016	473.88	503.86	-29.98	Covered
13 SHARES OF HUB GROUP INC CL A	05/24/2017	02/23/2016	444.58	467.87	-23.29	Covered
12 SHARES OF HUB GROUP INC CL A	05/25/2017	02/23/2016	409.21	431.88	-22.67	Covered
17 SHARES OF HUB GROUP INC CL A	05/26/2017	02/23/2016	592.25	611.83	-19.58	Covered
19 SHARES OF HUB GROUP INC CL A	05/26/2017	02/23/2016	659.64	683.81	-24.17	Covered
7 SHARES OF HUB GROUP INC CL A	05/30/2017	02/23/2016	256.39	251.93	4.46	Covered
14 SHARES OF HUB GROUP INC CL A	05/30/2017	03/08/2016	512.78	525.83	-13.05	Covered
49 SHARES OF VISHAY INTERTECHNOLOGY INC	06/05/2017	02/23/2016	804.15	567.91	236.24	Covered
21 SHARES OF VISHAY INTERTECHNOLOGY INC	06/05/2017	02/23/2016	349.30	243.39	105.91	Covered
22 SHARES OF VISHAY INTERTECHNOLOGY INC	06/05/2017	02/23/2016	359.58	254.98	104.60	Covered
97 SHARES OF COTT CORP	06/06/2017	02/23/2016	1,353.61	1,111.62	241.99	Covered
30 SHARES OF VISHAY INTERTECHNOLOGY INC	06/06/2017	02/23/2016	492.04	347.70	144.34	Covered
21 SHARES OF VISHAY INTERTECHNOLOGY INC	06/06/2017	02/23/2016	345.55	243.39	102.16	Covered
48 SHARES OF BWX TECHNOLOGIES INC	06/13/2017	02/23/2016	2,292.42	1,488.48	803.94	Covered

14 SHARES OF PLEXUS CORP	06/13/2017	02/23/2016	741.82	500.08	241.74	Covered
2 SHARES OF HANCOCK HOLDING CO	06/13/2017	09/13/2013	98.48	64.01	34.47	Covered
19 SHARES OF HANCOCK HOLDING CO	06/13/2017	09/13/2013	938.65	608.05	330.60	Covered
13 SHARES OF BROOKS AUTOMATION INC	06/13/2017	02/23/2016	354.12	122.33	231.79	Covered
38 SHARES OF BANCORPSOUTH INC	06/13/2017	02/23/2016	1,165.23	752.78	412.45	Covered
27 SHARES OF AEROJET ROCKETDYNE HOLDINGS INC	06/13/2017	02/23/2016	575.18	421.20	153.98	Covered
15 SHARES OF BROOKS AUTOMATION INC	06/14/2017	02/23/2016	391.26	141.15	250.11	Covered
27 SHARES OF AEROJET ROCKETDYNE HOLDINGS INC	06/14/2017	02/23/2016	574.03	421.20	152.83	Covered
21 SHARES OF HANCOCK HOLDING CO	06/14/2017	09/13/2013	1,034.49	672.06	362.43	Covered
32 SHARES OF BANCORPSOUTH INC	06/14/2017	02/23/2016	973.44	633.92	339.52	Covered
5 SHARES OF HANCOCK HOLDING CO	06/14/2017	09/13/2013	242.42	160.01	82.41	Covered
4 SHARES OF BANCORPSOUTH INC	06/14/2017	02/23/2016	122.43	79.24	43.19	Covered
2 SHARES OF AEROJET ROCKETDYNE HOLDINGS INC	06/14/2017	02/23/2016	42.51	31.20	11.31	Covered
3 SHARES OF PLEXUS CORP	06/14/2017	02/23/2016	157.34	107.16	50.18	Covered
15 SHARES OF PLEXUS CORP	06/14/2017	02/23/2016	785.80	535.80	250.00	Covered
59 SHARES OF BROOKS AUTOMATION INC	06/15/2017	02/23/2016	1,471.46	555.19	916.27	Covered
5 SHARES OF BROOKS AUTOMATION INC	06/15/2017	02/23/2016	124.94	47.05	77.89	Covered
38 SHARES OF AEROJET ROCKETDYNE HOLDINGS INC	06/15/2017	02/23/2016	796.60	592.80	203.80	Covered
17 SHARES OF PLEXUS CORP	06/15/2017	02/23/2016	885.28	607.24	278.04	Covered
14 SHARES OF AEROJET ROCKETDYNE HOLDINGS INC	06/16/2017	02/23/2016	292.09	218.40	73.69	Covered
37 SHARES OF BROOKS AUTOMATION INC	06/16/2017	02/23/2016	919.38	348.17	571.21	Covered
36 SHARES OF RICE ENERGY INC	06/19/2017	04/06/2016	896.53	513.47	383.06	Covered
14 SHARES OF RICE ENERGY INC	06/19/2017	04/06/2016	348.65	199.20	149.45	Covered
18 SHARES OF RICE ENERGY INC	06/19/2017	04/07/2016	448.26	258.00	190.26	Covered
28 SHARES OF BROOKS AUTOMATION INC	06/19/2017	02/23/2016	711.00	263.48	447.52	Covered
44 SHARES OF RICE ENERGY INC	06/19/2017	04/07/2016	1,098.73	630.65	468.08	Covered
7 SHARES OF RICE ENERGY INC	06/19/2017	04/07/2016	174.80	99.37	75.43	Covered
40 SHARES OF RICE ENERGY INC	06/19/2017	04/11/2016	998.85	616.77	382.08	Covered
4 SHARES OF RICE ENERGY INC	06/19/2017	04/12/2016	99.88	62.38	37.50	Covered
11 SHARES OF RICE ENERGY INC	06/19/2017	04/12/2016	271.09	171.55	99.54	Covered
50 SHARES OF RICE ENERGY INC	06/19/2017	04/12/2016	1,232.22	821.96	410.26	Covered
8 SHARES OF RICE ENERGY INC	06/19/2017	04/12/2016	197.16	131.12	66.04	Covered
24 SHARES OF RICE ENERGY INC	06/19/2017	04/12/2016	590.41	393.36	197.05	Covered
6 SHARES OF RICE ENERGY INC	06/19/2017	04/13/2016	147.60	97.38	50.22	Covered
13 SHARES OF RICE ENERGY INC	06/19/2017	06/03/2016	319.80	271.39	48.41	Covered
46 SHARES OF BROOKS AUTOMATION INC	06/20/2017	02/23/2016	1,153.28	432.86	720.42	Covered
38 SHARES OF BROOKS AUTOMATION INC	06/20/2017	02/23/2016	951.64	357.58	594.06	Covered

8 SHARES OF BROOKS AUTOMATION INC	06/21/2017	02/23/2016	204.27	75.28	128.99	Covered
10 SHARES OF BROOKS AUTOMATION INC	06/21/2017	02/23/2016	253.13	94.10	159.03	Covered
12 SHARES OF BROOKS AUTOMATION INC	06/21/2017	02/23/2016	302.41	112.92	189.49	Covered
9 SHARES OF DELUXE CORP W/1 RT/SH	06/21/2017	02/23/2016	622.81	497.88	124.93	Covered
17 SHARES OF BROOKS AUTOMATION INC	06/22/2017	02/23/2016	423.99	159.97	264.02	Covered
36 SHARES OF MATADOR RESOURCES CO	06/22/2017	02/23/2016	756.78	553.32	203.46	Covered
10 SHARES OF MATADOR RESOURCES CO	06/22/2017	02/23/2016	208.84	153.70	55.14	Covered
100 SHARES OF MATADOR RESOURCES CO	06/22/2017	02/23/2016	2,088.34	1,537.00	551.34	Covered
25 SHARES OF BROOKS AUTOMATION INC	06/23/2017	02/23/2016	627.58	235.25	392.33	Covered
30 SHARES OF BROOKS AUTOMATION INC	06/23/2017	05/12/2016	753.09	277.49	475.60	Covered
28 SHARES OF DELUXE CORP W/1 RT/SH	06/23/2017	02/23/2016	1,934.32	1,548.96	385.36	Covered
116 SHARES OF MATADOR RESOURCES CO	06/23/2017	02/23/2016	2,383.61	1,782.92	600.69	Covered
4 SHARES OF MATADOR RESOURCES CO	06/23/2017	03/04/2016	82.19	82.47	-0.28	Covered
13 SHARES OF MATADOR RESOURCES CO	06/23/2017	03/04/2016	264.54	268.01	-3.47	Covered
2 SHARES OF DELUXE CORP W/1 RT/SH	06/26/2017	02/23/2016	138.07	110.64	27.43	Covered
19 SHARES OF DELUXE CORP W/1 RT/SH	06/27/2017	02/23/2016	1,297.40	1,051.08	246.32	Covered
17 SHARES OF DELUXE CORP W/1 RT/SH	06/28/2017	02/23/2016	1,167.42	940.44	226.98	Covered
8 SHARES OF DELUXE CORP W/1 RT/SH	06/28/2017	03/07/2016	549.38	476.76	72.62	Covered
16 SHARES OF SUNSTONE HOTEL INVESTORS	06/30/2017	02/23/2016	258.63	198.72	59.91	Covered
13 SHARES OF SUNSTONE HOTEL INVESTORS	06/30/2017	02/23/2016	209.46	161.46	48.00	Covered
10 SHARES OF BANNER CORPORATION	06/30/2017	02/23/2016	566.52	381.30	185.22	Covered
11 SHARES OF BENCHMARK ELECTRONICS INC	06/30/2017	02/23/2016	355.30	238.26	117.04	Covered
1 SHARES OF PLEXUS CORP	07/03/2017	02/23/2016	52.78	35.72	17.06	Covered
2 SHARES OF PLEXUS CORP	07/05/2017	02/23/2016	103.79	71.44	32.35	Covered
1 SHARES OF PLEXUS CORP	07/06/2017	02/23/2016	51.10	35.72	15.38	Covered
25 SHARES OF PLEXUS CORP	07/07/2017	02/23/2016	1,289.95	893.00	396.95	Covered
3 SHARES OF SAIA INC COMMON STOCK	07/17/2017	03/17/2016	157.96	86.33	71.63	Covered
2 SHARES OF SAIA INC COMMON STOCK	07/17/2017	03/17/2016	105.30	57.70	47.60	Covered
14 SHARES OF MERITOR INC	07/17/2017	02/23/2016	251.23	101.50	149.73	Covered
10 SHARES OF MERITOR INC	07/17/2017	02/23/2016	180.29	72.50	107.79	Covered
3 SHARES OF ESTERLINE TECHNOLOGIES CORP	07/17/2017	02/23/2016	297.81	167.19	130.62	Covered
14 SHARES OF HARSCO CORP W/1 RT/SH	07/17/2017	04/20/2016	225.94	102.38	123.56	Covered
4 SHARES OF HARSCO CORP W/1 RT/SH	07/17/2017	04/20/2016	64.56	29.17	35.39	Covered
32 SHARES OF UNIVAR INC	07/17/2017	06/23/2016	950.75	607.14	343.61	Covered
17 SHARES OF HARSCO CORP W/1 RT/SH	07/18/2017	04/20/2016	267.72	123.99	143.73	Covered
4 SHARES OF HARSCO CORP W/1 RT/SH	07/18/2017	04/21/2016	62.99	30.19	32.80	Covered
6 SHARES OF HARSCO CORP W/1 RT/SH	07/18/2017	04/21/2016	94.49	44.67	49.82	Covered

1 SHARES OF HARSCO CORP W/1 RT/SH	07/18/2017	04/22/2016	15.75	7.45	8.30	Covered
14 SHARES OF ESTERLINE TECHNOLOGIES CORP	07/18/2017	02/23/2016	1,355.48	780.22	575.26	Covered
35 SHARES OF UNIVAR INC	07/18/2017	06/23/2016	1,043.68	664.06	379.62	Covered
10 SHARES OF MERITOR INC	07/18/2017	02/23/2016	178.13	72.50	105.63	Covered
5 SHARES OF ADTRAN INC	07/19/2017	02/23/2016	111.34	93.50	17.84	Covered
14 SHARES OF MERITOR INC	07/19/2017	02/23/2016	250.24	101.50	148.74	Covered
25 SHARES OF HARSCO CORP W/1 RT/SH	07/19/2017	04/22/2016	405.09	186.12	218.97	Covered
20 SHARES OF HARSCO CORP W/1 RT/SH	07/19/2017	05/03/2016	324.07	136.71	187.36	Covered
29 SHARES OF HARSCO CORP W/1 RT/SH	07/19/2017	05/04/2016	469.90	190.91	278.99	Covered
6 SHARES OF HARSCO CORP W/1 RT/SH	07/19/2017	05/04/2016	98.00	39.50	58.50	Covered
8 SHARES OF SAIA INC COMMON STOCK	07/19/2017	03/17/2016	418.86	230.80	188.06	Covered
1 SHARES OF SAIA INC COMMON STOCK	07/19/2017	03/18/2016	52.36	29.51	22.85	Covered
7 SHARES OF SAIA INC COMMON STOCK	07/19/2017	03/18/2016	366.02	206.53	159.49	Covered
1 SHARES OF SAIA INC COMMON STOCK	07/19/2017	03/18/2016	52.29	29.27	23.02	Covered
21 SHARES OF ADTRAN INC	07/19/2017	02/23/2016	468.24	392.70	75.54	Covered
51 SHARES OF MERITOR INC	07/19/2017	02/23/2016	915.69	369.75	545.94	Covered
8 SHARES OF ESTERLINE TECHNOLOGIES CORP	07/19/2017	02/23/2016	777.51	445.84	331.67	Covered
29 SHARES OF MERITOR INC	07/20/2017	02/23/2016	520.00	210.25	309.75	Covered
22 SHARES OF STEWART INFO SVCS	07/20/2017	02/23/2016	924.72	750.64	174.08	Covered
5 SHARES OF MERITOR INC	07/20/2017	02/23/2016	90.70	36.25	54.45	Covered
6 SHARES OF SAIA INC COMMON STOCK	07/20/2017	03/18/2016	310.79	175.64	135.15	Covered
4 SHARES OF HARSCO CORP W/1 RT/SH	07/20/2017	05/04/2016	64.44	26.33	38.11	Covered
18 SHARES OF STEWART INFO SVCS	07/20/2017	02/23/2016	754.03	614.16	139.87	Covered
14 SHARES OF STEWART INFO SVCS	07/21/2017	02/23/2016	564.12	477.68	86.44	Covered
9 SHARES OF SAIA INC COMMON STOCK	07/21/2017	03/18/2016	465.55	263.46	202.09	Covered
6 SHARES OF MERITOR INC	07/21/2017	02/23/2016	106.55	43.50	63.05	Covered
9 SHARES OF HARSCO CORP W/1 RT/SH	07/21/2017	05/04/2016	139.81	59.25	80.56	Covered
18 SHARES OF STEWART INFO SVCS	07/21/2017	02/23/2016	720.64	614.16	106.48	Covered
12 SHARES OF STEWART INFO SVCS	07/24/2017	02/23/2016	480.94	409.44	71.50	Covered
9 SHARES OF STEWART INFO SVCS	07/25/2017	02/23/2016	352.40	307.08	45.32	Covered
15 SHARES OF STEWART INFO SVCS	07/26/2017	02/23/2016	595.35	511.80	83.55	Covered
3 SHARES OF STEWART INFO SVCS	07/26/2017	02/23/2016	119.41	102.36	17.05	Covered
23 SHARES OF STEWART INFO SVCS	07/27/2017	02/23/2016	917.10	784.76	132.34	Covered
8 SHARES OF HILL-ROM HOLDINGS INC	07/28/2017	07/21/2016	597.49	416.72	180.77	Covered
2 SHARES OF HILL-ROM HOLDINGS INC	07/28/2017	07/21/2016	149.37	103.97	45.40	Covered
38 SHARES OF HILL-ROM HOLDINGS INC	07/28/2017	07/21/2016	2,833.78	1,975.51	858.27	Covered
9 SHARES OF STEWART INFO SVCS	07/28/2017	02/23/2016	357.49	307.08	50.41	Covered

12 SHARES OF NORTHWESTERN CORPORATION	07/31/2017	02/23/2016	695.65	711.72	-16.07	Covered
5 SHARES OF STEWART INFO SVCS	07/31/2017	02/23/2016	196.98	170.60	26.38	Covered
36 SHARES OF NORTHWESTERN CORPORATION	07/31/2017	02/23/2016	2,080.20	2,135.16	-54.96	Covered
49 SHARES OF NORTHWESTERN CORPORATION	07/31/2017	02/23/2016	2,827.85	2,906.19	-78.34	Covered
12 SHARES OF NORTHWESTERN CORPORATION	08/01/2017	02/23/2016	694.13	711.72	-17.59	Covered
3 SHARES OF STEWART INFO SVCS	08/01/2017	02/23/2016	116.27	102.36	13.91	Covered
18 SHARES OF NORTHWESTERN CORPORATION	08/01/2017	02/23/2016	1,042.79	1,067.58	-24.79	Covered
12 SHARES OF INVESTMENT TECHNOLOGY GROUP NEW	08/01/2017	02/23/2016	261.62	213.12	48.50	Covered
17 SHARES OF NORTHWESTERN CORPORATION	08/02/2017	02/23/2016	1,000.76	1,008.27	-7.51	Covered
9 SHARES OF NORTHWESTERN CORPORATION	08/02/2017	02/23/2016	528.84	533.79	-4.95	Covered
10 SHARES OF INVESTMENT TECHNOLOGY GROUP NEW	08/02/2017	02/23/2016	209.81	177.60	32.21	Covered
26 SHARES OF VISHAY INTERTECHNOLOGY INC	08/03/2017	02/23/2016	451.91	301.34	150.57	Covered
1 SHARES OF INVESTMENT TECHNOLOGY GROUP NEW	08/03/2017	02/23/2016	20.64	17.76	2.88	Covered
3 SHARES OF HUNTSMAN CORP	08/03/2017	03/17/2016	78.40	39.73	38.67	Covered
26 SHARES OF INVESTMENT TECHNOLOGY GROUP NEW	08/03/2017	02/23/2016	529.77	461.76	68.01	Covered
27 SHARES OF NORTHWESTERN CORPORATION	08/03/2017	02/23/2016	1,600.81	1,601.37	-0.56	Covered
9 SHARES OF NORTHWESTERN CORPORATION	08/03/2017	02/23/2016	530.86	533.79	-2.93	Covered
37 SHARES OF MGIC INVESTMENT CORP W/1 RT/SH EXPIRES 07/22/2009	08/03/2017	02/23/2016	428.42	247.90	180.52	Covered
52 SHARES OF HUNTSMAN CORP	08/03/2017	03/17/2016	1,348.10	688.61	659.49	Covered
15 SHARES OF HUNTSMAN CORP	08/03/2017	03/17/2016	388.87	197.03	191.84	Covered
5 SHARES OF INVESTMENT TECHNOLOGY GROUP NEW	08/03/2017	02/23/2016	104.46	88.80	15.66	Covered
23 SHARES OF MGIC INVESTMENT CORP W/1 RT/SH EXPIRES 07/22/2009	08/04/2017	02/23/2016	267.63	154.10	113.53	Covered
4 SHARES OF HUNTSMAN CORP	08/04/2017	03/17/2016	103.33	52.54	50.79	Covered
20 SHARES OF HUNTSMAN CORP	08/04/2017	03/17/2016	516.67	262.70	253.97	Covered
16 SHARES OF HUNTSMAN CORP	08/04/2017	04/20/2016	413.34	242.64	170.70	Covered
104 SHARES OF HUNTSMAN CORP	08/04/2017	04/20/2016	2,686.69	1,575.73	1,110.96	Covered
57 SHARES OF MGIC INVESTMENT CORP W/1 RT/SH EXPIRES 07/22/2009	08/04/2017	02/23/2016	663.45	381.90	281.55	Covered
11 SHARES OF BANNER CORPORATION	08/04/2017	02/23/2016	631.10	419.43	211.67	Covered
7 SHARES OF INVESTMENT TECHNOLOGY GROUP NEW	08/04/2017	02/23/2016	145.92	124.32	21.60	Covered
8 SHARES OF ESTERLINE TECHNOLOGIES CORP	08/04/2017	02/23/2016	667.34	445.84	221.50	Covered
66 SHARES OF VISHAY INTERTECHNOLOGY INC	08/04/2017	02/23/2016	1,163.15	764.94	398.21	Covered
5 SHARES OF ESTERLINE TECHNOLOGIES CORP	08/04/2017	02/23/2016	415.04	278.65	136.39	Covered
78 SHARES OF CIENA CORPORATION	08/04/2017	02/23/2016	1,948.80	1,552.98	395.82	Covered
29 SHARES OF MGIC INVESTMENT CORP W/1 RT/SH EXPIRES 07/22/2009	08/04/2017	02/23/2016	338.98	194.30	144.68	Covered
39 SHARES OF CIENA CORPORATION	08/04/2017	02/23/2016	980.21	776.49	203.72	Covered
18 SHARES OF ESTERLINE TECHNOLOGIES CORP	08/07/2017	02/23/2016	1,539.44	1,003.14	536.30	Covered
17 SHARES OF HUNTSMAN CORP	08/07/2017	04/20/2016	442.43	257.57	184.86	Covered

35 SHARES OF HUNTSMAN CORP	08/07/2017	04/20/2016	912.11	530.29	381.82	Covered
93 SHARES OF HUNTSMAN CORP	08/07/2017	04/21/2016	2,423.60	1,413.70	1,009.90	Covered
13 SHARES OF HUNTSMAN CORP	08/07/2017	04/22/2016	338.78	201.96	136.82	Covered
46 SHARES OF HUNTSMAN CORP	08/07/2017	04/22/2016	1,198.77	715.53	483.24	Covered
6 SHARES OF BANNER CORPORATION	08/07/2017	02/23/2016	342.48	228.78	113.70	Covered
36 SHARES OF MGIC INVESTMENT CORP W/1 RT/SH EXPIRES 07/22/2009	08/07/2017	02/23/2016	420.18	241.20	178.98	Covered
5 SHARES OF MGIC INVESTMENT CORP W/1 RT/SH EXPIRES 07/22/2009	08/07/2017	02/23/2016	58.21	33.50	24.71	Covered
12 SHARES OF BANNER CORPORATION	08/08/2017	02/23/2016	688.32	457.56	230.76	Covered
6 SHARES OF INVESTMENT TECHNOLOGY GROUP NEW	08/08/2017	02/23/2016	126.38	106.56	19.82	Covered
6 SHARES OF INVESTMENT TECHNOLOGY GROUP NEW	08/09/2017	02/23/2016	123.29	106.56	16.73	Covered
5 SHARES OF INVESTMENT TECHNOLOGY GROUP NEW	08/10/2017	02/23/2016	102.04	88.80	13.24	Covered
12 SHARES OF INVESTMENT TECHNOLOGY GROUP NEW	08/11/2017	02/23/2016	244.68	213.12	31.56	Covered
5 SHARES OF INVESTMENT TECHNOLOGY GROUP NEW	08/14/2017	02/23/2016	104.21	88.80	15.41	Covered
12 SHARES OF INVESTMENT TECHNOLOGY GROUP NEW	08/15/2017	02/23/2016	246.26	213.12	33.14	Covered
10 SHARES OF INVESTMENT TECHNOLOGY GROUP NEW	08/16/2017	02/23/2016	205.32	177.60	27.72	Covered
2 SHARES OF INVESTMENT TECHNOLOGY GROUP NEW	08/16/2017	02/23/2016	40.91	35.52	5.39	Covered
11 SHARES OF INVESTMENT TECHNOLOGY GROUP NEW	08/18/2017	02/23/2016	220.97	195.36	25.61	Covered
15 SHARES OF INVESTMENT TECHNOLOGY GROUP NEW	08/21/2017	02/23/2016	301.11	266.40	34.71	Covered
2 SHARES OF INVESTMENT TECHNOLOGY GROUP NEW	08/21/2017	02/23/2016	40.04	35.52	4.52	Covered
6 SHARES OF INVESTMENT TECHNOLOGY GROUP NEW	08/22/2017	02/23/2016	121.15	106.56	14.59	Covered
30 SHARES OF INVESTMENT TECHNOLOGY GROUP NEW	08/24/2017	02/23/2016	606.14	532.80	73.34	Covered
30 SHARES OF INVESTMENT TECHNOLOGY GROUP NEW	08/25/2017	02/23/2016	603.43	532.80	70.63	Covered
15 SHARES OF INVESTMENT TECHNOLOGY GROUP NEW	08/28/2017	02/23/2016	302.10	266.40	35.70	Covered
269 SHARES OF AK STEEL HOLDING CORP	08/29/2017	07/27/2016	1,474.80	1,870.95	-396.15	Covered
55 SHARES OF AK STEEL HOLDING CORP	08/29/2017	07/28/2016	301.54	364.66	-63.12	Covered
23 SHARES OF AK STEEL HOLDING CORP	08/29/2017	07/28/2016	125.76	152.49	-26.73	Covered
49 SHARES OF AK STEEL HOLDING CORP	08/29/2017	07/28/2016	267.93	322.18	-54.25	Covered
122 SHARES OF AK STEEL HOLDING CORP	08/29/2017	07/28/2016	667.09	799.50	-132.41	Covered
7 SHARES OF AK STEEL HOLDING CORP	08/29/2017	07/29/2016	38.28	46.13	-7.85	Covered
43 SHARES OF AK STEEL HOLDING CORP	08/29/2017	07/29/2016	235.12	283.16	-48.04	Covered
10 SHARES OF AK STEEL HOLDING CORP	08/29/2017	07/29/2016	54.68	65.28	-10.60	Covered
14 SHARES OF AK STEEL HOLDING CORP	08/29/2017	08/01/2016	76.55	88.27	-11.72	Covered
23 SHARES OF AK STEEL HOLDING CORP	08/29/2017	08/01/2016	125.77	146.98	-21.21	Covered
22 SHARES OF AK STEEL HOLDING CORP	08/29/2017	08/01/2016	117.59	140.60	-23.01	Covered
15 SHARES OF INVESTMENT TECHNOLOGY GROUP NEW	08/29/2017	02/23/2016	302.44	266.40	36.04	Covered
7 SHARES OF SWIFT TRANSPORTATION CO	08/30/2017	08/25/2016	200.23	131.61	68.62	Covered
1 SHARES OF SWIFT TRANSPORTATION CO	08/30/2017	08/25/2016	28.60	18.80	9.80	Covered

17 SHARES OF AK STEEL HOLDING CORP	08/30/2017	08/01/2016	95.71	108.64	-12.93	Covered
99 SHARES OF AK STEEL HOLDING CORP	08/30/2017	08/01/2016	557.37	624.28	-66.91	Covered
15 SHARES OF INVESTMENT TECHNOLOGY GROUP NEW	08/30/2017	02/23/2016	304.49	266.40	38.09	Covered
2 SHARES OF SWIFT TRANSPORTATION CO	08/30/2017	08/25/2016	57.28	37.59	19.69	Covered
8 SHARES OF SWIFT TRANSPORTATION CO	08/30/2017	08/26/2016	229.10	150.60	78.50	Covered
57 SHARES OF SWIFT TRANSPORTATION CO	08/30/2017	08/26/2016	1,632.34	1,074.33	558.01	Covered
21 SHARES OF TECH DATA CORP	08/30/2017	02/23/2016	2,298.95	1,445.22	853.73	Covered
9 SHARES OF INVESTMENT TECHNOLOGY GROUP NEW	08/31/2017	02/23/2016	181.47	159.84	21.63	Covered
15 SHARES OF INVESTMENT TECHNOLOGY GROUP NEW	09/01/2017	02/23/2016	301.37	266.40	34.97	Covered
36 SHARES OF PHARMERICA CORP -W/I	09/05/2017	02/23/2016	1,048.17	1,064.88	-16.71	Covered
14 SHARES OF INVESTMENT TECHNOLOGY GROUP NEW	09/05/2017	02/23/2016	280.13	248.64	31.49	Covered
71 SHARES OF PHARMERICA CORP -W/I	09/05/2017	02/23/2016	2,062.88	2,100.18	-37.30	Covered
11 SHARES OF DIODES INC	09/05/2017	02/23/2016	305.97	198.00	107.97	Covered
14 SHARES OF INVESTMENT TECHNOLOGY GROUP NEW	09/06/2017	02/23/2016	280.26	248.64	31.62	Covered
10 SHARES OF INVESTMENT TECHNOLOGY GROUP NEW	09/06/2017	02/23/2016	199.04	177.60	21.44	Covered
36 SHARES OF PHARMERICA CORP -W/I	09/06/2017	02/23/2016	1,047.04	1,064.88	-17.84	Covered
50 SHARES OF PHARMERICA CORP -W/I	09/06/2017	02/29/2016	1,454.22	1,156.81	297.41	Covered
30 SHARES OF PHARMERICA CORP -W/I	09/06/2017	03/01/2016	872.52	680.25	192.27	Covered
8 SHARES OF DIODES INC	09/06/2017	02/23/2016	219.67	144.00	75.67	Covered
19 SHARES OF PHARMERICA CORP -W/I	09/06/2017	03/01/2016	552.60	430.82	121.78	Covered
12 SHARES OF PHARMERICA CORP -W/I	09/06/2017	03/04/2016	349.01	281.23	67.78	Covered
39 SHARES OF DIODES INC	09/06/2017	02/23/2016	1,071.28	702.00	369.28	Covered
5 SHARES OF INVESTMENT TECHNOLOGY GROUP NEW	09/07/2017	02/23/2016	99.93	88.80	11.13	Covered
12 SHARES OF PHARMERICA CORP -W/I	09/07/2017	03/04/2016	347.43	281.24	66.19	Covered
4 SHARES OF PHARMERICA CORP -W/I	09/07/2017	03/04/2016	115.84	93.74	22.10	Covered
5 SHARES OF PHARMERICA CORP -W/I	09/07/2017	03/08/2016	144.80	110.79	34.01	Covered
35 SHARES OF PHARMERICA CORP -W/I	09/07/2017	03/08/2016	1,013.57	779.44	234.13	Covered
22 SHARES OF INVESTMENT TECHNOLOGY GROUP NEW	09/08/2017	02/23/2016	443.06	390.72	52.34	Covered
11 SHARES OF PHARMERICA CORP -W/I	09/08/2017	03/08/2016	318.30	244.97	73.33	Covered
15 SHARES OF AEROJET ROCKETDYNE HOLDINGS INC	09/11/2017	02/23/2016	428.57	234.00	194.57	Covered
77 SHARES OF MEDICAL PROPERITIES TRUST INC	09/11/2017	02/23/2016	1,031.66	854.70	176.96	Covered
.72 SHARES OF KNIGHT-SWIFT TRANSPORTATION HOLDINGS INC	09/12/2017	08/26/2016	29.21	18.85	10.36	Covered
10.28 SHARES OF KNIGHT-SWIFT TRANSPORTATION HOLDINGS INC	09/12/2017	08/26/2016	416.99	268.35	148.64	Covered
88 SHARES OF MEDICAL PROPERITIES TRUST INC	09/12/2017	02/23/2016	1,173.85	976.80	197.05	Covered
23 SHARES OF AEROJET ROCKETDYNE HOLDINGS INC	09/12/2017	02/23/2016	650.78	358.80	291.98	Covered
10 SHARES OF AEROJET ROCKETDYNE HOLDINGS INC	09/13/2017	02/23/2016	281.44	156.00	125.44	Covered
14 SHARES OF AEROJET ROCKETDYNE HOLDINGS INC	09/13/2017	02/23/2016	392.97	218.40	174.57	Covered

10.6 SHARES OF KNIGHT-SWIFT TRANSPORTATION HOLDINGS INC	09/13/2017	08/26/2016	419.52	276.71	142.81	Covered
3.4 SHARES OF KNIGHT-SWIFT TRANSPORTATION HOLDINGS INC	09/13/2017	08/29/2016	134.56	89.32	45.24	Covered
7 SHARES OF KNIGHT-SWIFT TRANSPORTATION HOLDINGS INC	09/14/2017	08/29/2016	276.95	183.90	93.05	Covered
5 SHARES OF KNIGHT-SWIFT TRANSPORTATION HOLDINGS INC	09/14/2017	08/29/2016	197.70	131.35	66.35	Covered
5.48 SHARES OF KNIGHT-SWIFT TRANSPORTATION HOLDINGS INC	09/15/2017	08/29/2016	215.26	143.97	71.29	Covered
1.44 SHARES OF KNIGHT-SWIFT TRANSPORTATION HOLDINGS INC	09/15/2017	08/29/2016	56.57	38.07	18.50	Covered
8.08 SHARES OF KNIGHT-SWIFT TRANSPORTATION HOLDINGS INC	09/15/2017	08/31/2016	317.39	211.12	106.27	Covered
103 SHARES OF MERITOR INC	09/18/2017	02/23/2016	2,509.13	746.75	1,762.38	Covered
6 SHARES OF MERITOR INC	09/18/2017	02/23/2016	146.11	43.50	102.61	Covered
10 SHARES OF ENGILITY HOLDINGS INC	09/19/2017	02/23/2016	320.44	136.60	183.84	Covered
.32 SHARES OF KNIGHT-SWIFT TRANSPORTATION HOLDINGS INC	09/21/2017	08/31/2016	12.14	8.36	3.78	Covered
54 SHARES OF AEROJET ROCKETDYNE HOLDINGS INC	09/20/2017	02/23/2016	1,718.47	842.40	876.07	Covered
57 SHARES OF ENGILITY HOLDINGS INC	09/20/2017	02/23/2016	1,819.07	778.62	1,040.45	Covered
9 SHARES OF ENGILITY HOLDINGS INC	09/20/2017	02/23/2016	286.40	122.94	163.46	Covered
20 SHARES OF INTL BANCSHARES CORP TX	09/22/2017	02/23/2016	772.13	448.20	323.93	Covered
5 SHARES OF ALLEGHENY TECHNOLOGIES INC	09/22/2017	05/02/2016	114.92	81.95	32.97	Covered
40 SHARES OF ALLEGHENY TECHNOLOGIES INC	09/22/2017	05/02/2016	917.43	655.57	261.86	Covered
63 SHARES OF ALLEGHENY TECHNOLOGIES INC	09/22/2017	05/03/2016	1,444.96	975.30	469.66	Covered
2 SHARES OF ALLEGHENY TECHNOLOGIES INC	09/22/2017	05/04/2016	45.87	30.42	15.45	Covered
18 SHARES OF TROX	09/22/2017	03/17/2016	396.50	102.87	293.63	Covered
9 SHARES OF ALLEGHENY TECHNOLOGIES INC	09/25/2017	05/04/2016	205.80	136.87	68.93	Covered
9 SHARES OF ALLEGHENY TECHNOLOGIES INC	09/25/2017	05/18/2016	205.80	114.05	91.75	Covered
19 SHARES OF TROX	09/25/2017	03/17/2016	419.11	108.59	310.52	Covered
23 SHARES OF TROX	09/25/2017	03/17/2016	504.21	131.45	372.76	Covered
31 SHARES OF TROX	09/26/2017	03/17/2016	681.26	177.17	504.09	Covered
10 SHARES OF WESTAMERICA BANCORPORATION	09/26/2017	09/21/2011	566.08	395.29	170.79	Covered
10 SHARES OF TROX	09/26/2017	03/17/2016	220.04	57.15	162.89	Covered
10 SHARES OF STATE BANK FINANCIAL CORP	09/26/2017	02/23/2016	279.69	185.80	93.89	Covered
25 SHARES OF CENTRAL PACIFIC FINANCIAL CO	09/26/2017	02/23/2016	770.74	497.25	273.49	Covered
31 SHARES OF STATE BANK FINANCIAL CORP	09/27/2017	02/23/2016	878.17	575.98	302.19	Covered
19 SHARES OF HARSCO CORP W/1 RT/SH	09/27/2017	05/04/2016	394.86	125.07	269.79	Covered
7 SHARES OF TROX	09/27/2017	03/17/2016	150.63	40.01	110.62	Covered
53 SHARES OF COUSINS PROPERTIES INC	09/27/2017	02/23/2016	494.02	286.43	207.59	Covered
20 SHARES OF HARSCO CORP W/1 RT/SH	09/28/2017	05/04/2016	405.51	131.66	273.85	Covered
8 SHARES OF HARSCO CORP W/1 RT/SH	09/28/2017	05/05/2016	162.20	55.88	106.32	Covered
55 SHARES OF HARSCO CORP W/1 RT/SH	09/28/2017	05/05/2016	1,115.16	381.82	733.34	Covered
13 SHARES OF HARSCO CORP W/1 RT/SH	09/28/2017	07/12/2016	263.58	106.65	156.93	Covered

18 SHARES OF HARSCO CORP W/1 RT/SH	09/28/2017	07/12/2016	364.96	143.95	221.01	Covered
22 SHARES OF HARSCO CORP W/1 RT/SH	09/28/2017	07/13/2016	446.06	176.11	269.95	Covered
13 SHARES OF HARSCO CORP W/1 RT/SH	09/28/2017	07/13/2016	263.58	104.65	158.93	Covered
25 SHARES OF HARSCO CORP W/1 RT/SH	09/28/2017	07/14/2016	506.89	212.31	294.58	Covered
1 SHARES OF HARSCO CORP W/1 RT/SH	09/28/2017	07/21/2016	20.28	10.04	10.24	Covered
7 SHARES OF HARSCO CORP W/1 RT/SH	09/28/2017	07/22/2016	141.93	67.58	74.35	Covered
5 SHARES OF HARSCO CORP W/1 RT/SH	09/28/2017	07/26/2016	101.38	48.26	53.12	Covered
9 SHARES OF HARSCO CORP W/1 RT/SH	09/28/2017	07/26/2016	182.48	86.67	95.81	Covered
28 SHARES OF HARSCO CORP W/1 RT/SH	09/28/2017	08/01/2016	567.72	268.71	299.01	Covered
43 SHARES OF HARSCO CORP W/1 RT/SH	09/28/2017	09/12/2016	871.85	410.24	461.61	Covered
40 SHARES OF HARSCO CORP W/1 RT/SH	09/28/2017	09/13/2016	811.02	378.38	432.64	Covered
16 SHARES OF STATE BANK FINANCIAL CORP	09/28/2017	02/23/2016	454.65	297.28	157.37	Covered
31 SHARES OF TROX	09/28/2017	03/17/2016	647.06	177.16	469.90	Covered
48 SHARES OF ADTRAN INC	09/28/2017	02/23/2016	1,138.64	897.60	241.04	Covered
18 SHARES OF TROX	09/28/2017	03/17/2016	377.31	102.87	274.44	Covered
9 SHARES OF TROX	09/28/2017	03/18/2016	188.65	55.85	132.80	Covered
18 SHARES OF ADTRAN INC	09/28/2017	02/23/2016	434.59	336.60	97.99	Covered
9 SHARES OF QUAKER CHEMICAL CORP	09/28/2017	02/23/2016	1,348.97	649.26	699.71	Covered
38 SHARES OF KNIGHT-SWIFT TRANSPORTATION HOLDINGS INC	09/28/2017	08/31/2016	1,545.43	992.90	552.53	Covered
14 SHARES OF KNIGHT-SWIFT TRANSPORTATION HOLDINGS INC	09/29/2017	08/31/2016	578.51	365.81	212.70	Covered
7 SHARES OF QUAKER CHEMICAL CORP	09/29/2017	02/23/2016	1,038.02	504.98	533.04	Covered
79 SHARES OF KNIGHT-SWIFT TRANSPORTATION HOLDINGS INC	09/29/2017	08/31/2016	3,262.99	2,064.19	1,198.80	Covered
6 SHARES OF QUAKER CHEMICAL CORP	09/29/2017	02/23/2016	895.26	432.84	462.42	Covered
7.48 SHARES OF KNIGHT-SWIFT TRANSPORTATION HOLDINGS INC	09/29/2017	08/31/2016	309.92	195.45	114.47	Covered
10.8 SHARES OF KNIGHT-SWIFT TRANSPORTATION HOLDINGS INC	09/29/2017	08/31/2016	447.48	282.92	164.56	Covered
10 SHARES OF QUAKER CHEMICAL CORP	10/02/2017	02/23/2016	1,497.40	721.40	776.00	Covered
9 SHARES OF QUAKER CHEMICAL CORP	10/03/2017	02/23/2016	1,345.73	649.26	696.47	Covered
22 SHARES OF QUAKER CHEMICAL CORP	10/03/2017	02/23/2016	3,285.81	1,587.08	1,698.73	Covered
11 SHARES OF SAIA INC COMMON STOCK	10/04/2017	03/18/2016	671.11	322.02	349.09	Covered
1 SHARES OF SAIA INC COMMON STOCK	10/05/2017	03/18/2016	60.03	29.27	30.76	Covered
1 SHARES OF SAIA INC COMMON STOCK	10/05/2017	03/21/2016	60.03	29.64	30.39	Covered
43 SHARES OF GENERAL CABLE CORP	10/06/2017	03/23/2016	908.41	486.94	421.47	Covered
3 SHARES OF GENERAL CABLE CORP	10/06/2017	06/29/2016	63.38	37.14	26.24	Covered
15 SHARES OF GENERAL CABLE CORP	10/06/2017	06/29/2016	316.24	185.71	130.53	Covered
6 SHARES OF GENERAL CABLE CORP	10/06/2017	07/12/2016	126.50	86.05	40.45	Covered
7 SHARES OF GENERAL CABLE CORP	10/06/2017	07/12/2016	147.58	98.35	49.23	Covered
11 SHARES OF GENERAL CABLE CORP	10/06/2017	07/13/2016	231.91	155.37	76.54	Covered

11 SHARES OF GENERAL CABLE CORP	10/06/2017	07/14/2016	231.91	161.77	70.14	Covered
5 SHARES OF GENERAL CABLE CORP	10/06/2017	07/15/2016	105.41	73.50	31.91	Covered
5 SHARES OF GENERAL CABLE CORP	10/06/2017	07/15/2016	105.41	73.95	31.46	Covered
12 SHARES OF GENERAL CABLE CORP	10/06/2017	07/22/2016	252.99	177.12	75.87	Covered
34 SHARES OF GENERAL CABLE CORP	10/06/2017	07/28/2016	716.81	497.59	219.22	Covered
10 SHARES OF GENERAL CABLE CORP	10/06/2017	08/04/2016	210.83	135.16	75.67	Covered
19 SHARES OF AEROJET ROCKETDYNE HOLDINGS INC	10/10/2017	02/23/2016	679.22	296.40	382.82	Covered
73 SHARES OF SUNSTONE HOTEL INVESTORS	10/10/2017	02/23/2016	1,187.23	906.66	280.57	Covered
12 SHARES OF AEROJET ROCKETDYNE HOLDINGS INC	10/11/2017	02/23/2016	417.11	187.20	229.91	Covered
14 SHARES OF AEROJET ROCKETDYNE HOLDINGS INC	10/11/2017	02/23/2016	487.65	218.40	269.25	Covered
12 SHARES OF GENESSEE & WYOMING "A"	10/13/2017	02/23/2016	863.32	671.16	192.16	Covered
6 SHARES OF GENESSEE & WYOMING "A"	10/16/2017	02/23/2016	429.68	335.58	94.10	Covered
32 SHARES OF SOUTH JERSEY INDUSTRIES INC	10/16/2017	02/23/2016	1,023.77	848.00	175.77	Covered
9 SHARES OF VISHAY INTERTECHNOLOGY INC	10/17/2017	02/23/2016	188.63	104.31	84.32	Covered
68 SHARES OF VISHAY INTERTECHNOLOGY INC	10/17/2017	02/23/2016	1,432.96	788.12	644.84	Covered
26 SHARES OF DIODES INC	10/17/2017	02/23/2016	850.81	468.00	382.81	Covered
128 SHARES OF SOUTH JERSEY INDUSTRIES INC	10/17/2017	02/23/2016	4,214.12	3,392.00	822.12	Covered
11 SHARES OF SOUTH JERSEY INDUSTRIES INC	10/17/2017	02/23/2016	361.47	291.50	69.97	Covered
43 SHARES OF SOUTH JERSEY INDUSTRIES INC	10/17/2017	02/23/2016	1,410.79	1,139.50	271.29	Covered
4 SHARES OF GENERAL CABLE CORP	10/18/2017	08/05/2016	88.84	55.34	33.50	Covered
3 SHARES OF GENERAL CABLE CORP	10/18/2017	08/08/2016	66.63	44.80	21.83	Covered
2 SHARES OF GENERAL CABLE CORP	10/18/2017	08/08/2016	44.14	29.86	14.28	Covered
9 SHARES OF GENERAL CABLE CORP	10/18/2017	08/11/2016	198.62	132.71	65.91	Covered
5 SHARES OF GENERAL CABLE CORP	10/18/2017	08/11/2016	110.83	73.72	37.11	Covered
13 SHARES OF GENERAL CABLE CORP	10/18/2017	08/18/2016	288.15	200.77	87.38	Covered
10 SHARES OF GENERAL CABLE CORP	10/18/2017	08/31/2016	221.66	161.15	60.51	Covered
10 SHARES OF GENERAL CABLE CORP	10/18/2017	09/12/2016	221.66	147.10	74.56	Covered
34 SHARES OF GENERAL CABLE CORP	10/18/2017	09/13/2016	753.64	495.15	258.49	Covered
2 SHARES OF SOUTH JERSEY INDUSTRIES INC	10/18/2017	02/23/2016	65.56	53.00	12.56	Covered
11 SHARES OF SOUTH JERSEY INDUSTRIES INC	10/18/2017	03/04/2016	360.61	289.65	70.96	Covered
23 SHARES OF SOUTH JERSEY INDUSTRIES INC	10/18/2017	10/14/2016	753.99	653.37	100.62	Covered
23 SHARES OF DIODES INC	10/18/2017	02/23/2016	751.82	414.00	337.82	Covered
76 SHARES OF PENN NATIONAL GAMING INC	10/19/2017	02/23/2016	1,890.75	1,019.92	870.83	Covered
3 SHARES OF PENN NATIONAL GAMING INC	10/19/2017	02/23/2016	74.83	40.26	34.57	Covered
11 SHARES OF PRIMERICA INC	10/19/2017	08/09/2016	953.64	595.93	357.71	Covered
21 SHARES OF ADTRAN INC	10/19/2017	02/23/2016	460.34	392.70	67.64	Covered
49 SHARES OF PENN NATIONAL GAMING INC	10/19/2017	02/23/2016	1,220.95	657.58	563.37	Covered

20 SHARES OF ADTRAN INC	10/19/2017	02/23/2016	436.88	374.00	62.88	Covered
6 SHARES OF PRIMERICA INC	10/20/2017	08/09/2016	520.84	325.05	195.79	Covered
21 SHARES OF ADTRAN INC	10/20/2017	02/23/2016	455.90	392.70	63.20	Covered
9 SHARES OF ADTRAN INC	10/20/2017	02/23/2016	194.03	168.30	25.73	Covered
18 SHARES OF ADTRAN INC	10/23/2017	02/23/2016	389.62	336.60	53.02	Covered
5 SHARES OF PRIMERICA INC	10/24/2017	08/09/2016	432.36	270.88	161.48	Covered
1 SHARES OF PRIMERICA INC	10/24/2017	08/10/2016	86.47	55.43	31.04	Covered
37 SHARES OF HAWAIIAN HOLDINGS INC	10/24/2017	02/23/2016	1,370.10	1,528.47	-158.37	Covered
36 SHARES OF ADTRAN INC	10/24/2017	02/23/2016	778.10	673.20	104.90	Covered
15 SHARES OF BWX TECHNOLOGIES INC	10/25/2017	02/23/2016	921.20	465.15	456.05	Covered
36 SHARES OF ADTRAN INC	10/25/2017	02/23/2016	764.73	673.20	91.53	Covered
20 SHARES OF BWX TECHNOLOGIES INC	10/25/2017	02/23/2016	1,225.47	620.20	605.27	Covered
59 SHARES OF ADTRAN INC	10/26/2017	02/23/2016	1,237.90	1,103.30	134.60	Covered
65 SHARES OF ENTEGRIS INC	10/26/2017	02/23/2016	2,041.57	786.50	1,255.07	Covered
13 SHARES OF ADTRAN INC	10/27/2017	02/23/2016	277.80	243.10	34.70	Covered
5 SHARES OF ADTRAN INC	10/27/2017	03/04/2016	106.85	92.20	14.65	Covered
21 SHARES OF EMCOR GROUP INC	10/27/2017	02/23/2016	1,667.06	960.96	706.10	Covered
14 SHARES OF ADTRAN INC	10/30/2017	03/04/2016	295.61	258.15	37.46	Covered
35 SHARES OF CENTURY ALUM CO	10/30/2017	05/03/2016	510.48	275.98	234.50	Covered
5 SHARES OF CENTURY ALUM CO	10/30/2017	05/03/2016	72.24	39.42	32.82	Covered
24 SHARES OF COOPER TIRE & RUBBER	10/30/2017	02/23/2016	778.64	929.52	-150.88	Covered
36 SHARES OF COOPER TIRE & RUBBER	10/30/2017	02/23/2016	1,167.77	1,394.28	-226.51	Covered
165 SHARES OF CALATLANTIC GROUP INC	10/31/2017	02/23/2016	8,074.60	4,717.35	3,357.25	Covered
60 SHARES OF CENTURY ALUM CO	10/31/2017	05/03/2016	844.90	473.10	371.80	Covered
60 SHARES OF COOPER TIRE & RUBBER	10/31/2017	02/23/2016	1,956.02	2,323.80	-367.78	Covered
36 SHARES OF CENTURY ALUM CO	10/31/2017	05/03/2016	509.21	283.86	225.35	Covered
2 SHARES OF CENTURY ALUM CO	10/31/2017	05/03/2016	28.29	15.89	12.40	Covered
21 SHARES OF CENTURY ALUM CO	10/31/2017	07/12/2016	297.04	162.23	134.81	Covered
22 SHARES OF CENTURY ALUM CO	11/01/2017	07/12/2016	318.89	169.95	148.94	Covered
9 SHARES OF CENTURY ALUM CO	11/01/2017	07/12/2016	125.50	69.53	55.97	Covered
2 SHARES OF CENTURY ALUM CO	11/01/2017	07/12/2016	27.89	15.27	12.62	Covered
2 SHARES OF CENTURY ALUM CO	11/01/2017	07/13/2016	27.89	16.15	11.74	Covered
26 SHARES OF CENTURY ALUM CO	11/01/2017	07/14/2016	362.56	216.09	146.47	Covered
40 SHARES OF CENTURY ALUM CO	11/01/2017	07/15/2016	557.79	333.24	224.55	Covered
33 SHARES OF COOPER TIRE & RUBBER	11/01/2017	02/23/2016	1,085.52	1,278.09	-192.57	Covered
18 SHARES OF HAWAIIAN HOLDINGS INC	11/02/2017	02/23/2016	592.65	743.58	-150.93	Covered
235 SHARES OF CIENA CORPORATION	11/02/2017	02/23/2016	4,623.54	4,678.85	-55.31	Covered

12 SHARES OF CENTURY ALUM CO	11/02/2017	07/15/2016	163.97	99.97	64.00	Covered
70 SHARES OF CENTURY ALUM CO	11/02/2017	07/15/2016	956.48	582.59	373.89	Covered
26 SHARES OF CENTURY ALUM CO	11/02/2017	07/18/2016	355.26	209.51	145.75	Covered
9 SHARES OF CENTURY ALUM CO	11/02/2017	07/19/2016	122.98	66.83	56.15	Covered
8 SHARES OF CENTURY ALUM CO	11/02/2017	07/19/2016	109.44	59.40	50.04	Covered
15 SHARES OF CENTURY ALUM CO	11/02/2017	07/20/2016	205.19	107.89	97.30	Covered
6 SHARES OF CENTURY ALUM CO	11/02/2017	07/21/2016	82.08	43.18	38.90	Covered
3 SHARES OF COOPER TIRE & RUBBER	11/02/2017	02/23/2016	97.97	116.19	-18.22	Covered
30 SHARES OF COOPER TIRE & RUBBER	11/02/2017	02/23/2016	976.51	1,161.90	-185.39	Covered
18 SHARES OF HAWAIIAN HOLDINGS INC	11/03/2017	02/23/2016	592.99	743.58	-150.59	Covered
29 SHARES OF CENTURY ALUM CO	11/03/2017	07/21/2016	399.47	208.71	190.76	Covered
9 SHARES OF CENTURY ALUM CO	11/03/2017	07/21/2016	122.89	64.77	58.12	Covered
15 SHARES OF COOPER TIRE & RUBBER	11/03/2017	02/23/2016	487.26	580.95	-93.69	Covered
45 SHARES OF NAVIGATORS GROUP	11/03/2017	02/23/2016	2,344.10	1,864.80	479.30	Covered
15 SHARES OF COOPER TIRE & RUBBER	11/03/2017	02/23/2016	487.79	580.95	-93.16	Covered
87 SHARES OF TRI POINTE GROUP INC	11/03/2017	07/07/2016	1,492.31	1,064.47	427.84	Covered
27 SHARES OF CENTURY ALUM CO	11/06/2017	07/21/2016	387.81	194.32	193.49	Covered
29 SHARES OF CENTURY ALUM CO	11/06/2017	07/22/2016	416.54	203.94	212.60	Covered
11 SHARES OF NAVIGATORS GROUP	11/06/2017	02/23/2016	560.93	455.84	105.09	Covered
6 SHARES OF NAVIGATORS GROUP	11/06/2017	02/23/2016	303.56	248.64	54.92	Covered
30 SHARES OF COOPER TIRE & RUBBER	11/06/2017	02/23/2016	965.70	1,161.90	-196.20	Covered
8 SHARES OF NAVIGATORS GROUP	11/07/2017	02/23/2016	412.80	331.52	81.28	Covered
2 SHARES OF COOPER TIRE & RUBBER	11/07/2017	02/23/2016	64.86	77.46	-12.60	Covered
16 SHARES OF NAVIGATORS GROUP	11/07/2017	02/23/2016	821.50	663.04	158.46	Covered
13 SHARES OF COOPER TIRE & RUBBER	11/07/2017	02/23/2016	425.21	503.49	-78.28	Covered
7 SHARES OF COOPER TIRE & RUBBER	11/08/2017	03/04/2016	225.71	277.88	-52.17	Covered
10 SHARES OF COOPER TIRE & RUBBER	11/08/2017	06/03/2016	322.45	316.50	5.95	Covered
5 SHARES OF NAVIGATORS GROUP	11/08/2017	02/23/2016	259.28	207.20	52.08	Covered
82 SHARES OF CIENA CORPORATION	11/09/2017	02/23/2016	1,610.81	1,632.62	-21.81	Covered
5 SHARES OF HAWAIIAN HOLDINGS INC	11/09/2017	02/23/2016	162.92	206.55	-43.63	Covered
30 SHARES OF HAWAIIAN HOLDINGS INC	11/10/2017	02/23/2016	1,006.96	1,239.30	-232.34	Covered
32 SHARES OF CALATLANTIC GROUP INC	11/10/2017	02/23/2016	1,671.48	914.88	756.60	Covered
8 SHARES OF CALATLANTIC GROUP INC	11/10/2017	03/04/2016	417.87	253.96	163.91	Covered
6 SHARES OF CALATLANTIC GROUP INC	11/10/2017	03/04/2016	313.40	191.28	122.12	Covered
54 SHARES OF CIENA CORPORATION	11/10/2017	02/23/2016	1,076.88	1,075.14	1.74	Covered
55 SHARES OF CIENA CORPORATION	11/10/2017	02/23/2016	1,095.08	1,095.05	0.03	Covered
2 SHARES OF CIENA CORPORATION	11/13/2017	02/23/2016	39.21	39.82	-0.61	Covered

62 SHARES OF CIENA CORPORATION	11/13/2017	02/23/2016	1,220.38	1,234.42	-14.04	Covered
20 SHARES OF CIENA CORPORATION	11/13/2017	03/04/2016	393.67	345.89	47.78	Covered
16 SHARES OF CIENA CORPORATION	11/14/2017	03/04/2016	314.73	276.72	38.01	Covered
23 SHARES OF CIENA CORPORATION	11/14/2017	06/29/2016	452.43	426.36	26.07	Covered
5 SHARES OF NAVIGATORS GROUP	11/14/2017	02/23/2016	257.98	207.20	50.78	Covered
4 SHARES OF NAVIGATORS GROUP	11/15/2017	02/23/2016	206.33	165.76	40.57	Covered
1 SHARES OF NAVIGATORS GROUP	11/16/2017	02/23/2016	51.04	41.44	9.60	Covered
79 SHARES OF VISHAY INTERTECHNOLOGY INC	11/16/2017	02/23/2016	1,726.50	915.61	810.89	Covered
69 SHARES OF VISHAY INTERTECHNOLOGY INC	11/16/2017	02/23/2016	1,506.58	799.71	706.87	Covered
.25 SHARES OF STERLING BANCORP	11/21/2017	02/23/2016	6.33	4.31	2.02	Covered
78 SHARES OF MEDICAL PROPERTIES TRUST INC	11/20/2017	02/23/2016	1,074.20	865.80	208.40	Covered
4 SHARES OF NAVIGATORS GROUP	11/20/2017	02/23/2016	202.23	165.76	36.47	Covered
86 SHARES OF MEDICAL PROPERTIES TRUST INC	11/21/2017	02/23/2016	1,184.22	954.60	229.62	Covered
24 SHARES OF NAVIGATORS GROUP	11/21/2017	02/23/2016	1,224.45	994.56	229.89	Covered
5 SHARES OF HILL-ROM HOLDINGS INC	11/28/2017	07/21/2016	418.21	259.93	158.28	Covered
14 SHARES OF HILL-ROM HOLDINGS INC	11/28/2017	07/25/2016	1,170.98	722.02	448.96	Covered
9 SHARES OF HILL-ROM HOLDINGS INC	11/28/2017	07/25/2016	752.34	464.16	288.18	Covered
11 SHARES OF HILL-ROM HOLDINGS INC	11/28/2017	07/26/2016	919.53	571.64	347.89	Covered
5 SHARES OF HILL-ROM HOLDINGS INC	11/28/2017	08/11/2016	417.97	290.38	127.59	Covered
4 SHARES OF HILL-ROM HOLDINGS INC	11/28/2017	11/03/2016	334.38	224.50	109.88	Covered
9 SHARES OF CALATLANTIC GROUP INC	11/30/2017	03/04/2016	503.11	286.92	216.19	Covered
14 SHARES OF CALATLANTIC GROUP INC	11/30/2017	06/29/2016	782.61	508.70	273.91	Covered
10 SHARES OF CALATLANTIC GROUP INC	11/30/2017	10/28/2016	559.00	320.45	238.55	Covered
7 SHARES OF TROX	12/01/2017	03/18/2016	164.21	43.44	120.77	Covered
7 SHARES OF NAVIGATORS GROUP	12/04/2017	02/23/2016	358.22	290.08	68.14	Covered
16 SHARES OF CALATLANTIC GROUP INC	12/04/2017	10/28/2016	900.21	512.71	387.50	Covered
14 SHARES OF CALATLANTIC GROUP INC	12/04/2017	11/21/2016	787.68	475.72	311.96	Covered
9 SHARES OF TROX	12/04/2017	03/18/2016	238.00	55.85	182.15	Covered
2 SHARES OF NAVIGATORS GROUP	12/05/2017	02/23/2016	101.19	82.88	18.31	Covered
4 SHARES OF NAVIGATORS GROUP	12/05/2017	03/04/2016	202.38	162.97	39.41	Covered
6 SHARES OF NAVIGATORS GROUP	12/05/2017	03/07/2016	303.56	247.62	55.94	Covered
33 SHARES OF TROX	12/06/2017	03/18/2016	656.32	204.78	451.54	Covered
45 SHARES OF TROX	12/06/2017	03/18/2016	850.13	279.24	570.89	Covered
24 SHARES OF TROX	12/06/2017	03/18/2016	453.40	146.65	306.75	Covered
28 SHARES OF TROX	12/06/2017	03/18/2016	542.83	171.10	371.73	Covered
23 SHARES OF TROX	12/06/2017	04/20/2016	445.90	166.89	279.01	Covered
84 SHARES OF TROX	12/06/2017	04/20/2016	1,608.72	609.50	999.22	Covered

33 SHARES OF TROX	12/06/2017	04/20/2016	615.84	239.45	376.39	Covered
30 SHARES OF TROX	12/07/2017	04/20/2016	593.55	217.68	375.87	Covered
53 SHARES OF TROX	12/07/2017	05/03/2016	1,048.61	359.77	688.84	Covered
64 SHARES OF TROX	12/07/2017	05/03/2016	1,252.28	434.45	817.83	Covered
19 SHARES OF TROX	12/07/2017	05/03/2016	378.00	128.97	249.03	Covered
8 SHARES OF TROX	12/07/2017	05/03/2016	158.08	54.31	103.77	Covered
47 SHARES OF TROX	12/07/2017	05/04/2016	928.71	330.16	598.55	Covered
2 SHARES OF TROX	12/07/2017	05/05/2016	39.52	13.08	26.44	Covered
11 SHARES OF TROX	12/08/2017	05/05/2016	225.47	71.95	153.52	Covered
13 SHARES OF PENN NATIONAL GAMING INC	12/08/2017	02/23/2016	372.12	174.46	197.66	Covered
31 SHARES OF PENN NATIONAL GAMING INC	12/11/2017	02/23/2016	886.03	416.02	470.01	Covered
10 SHARES OF TROX	12/11/2017	05/05/2016	200.75	65.41	135.34	Covered
23 SHARES OF CASEYS GENERAL STORES INC	12/12/2017	02/23/2016	2,529.93	2,492.05	37.88	Covered
3 SHARES OF TROX	12/12/2017	05/05/2016	61.49	19.62	41.87	Covered
3 SHARES OF CASEYS GENERAL STORES INC	12/12/2017	02/23/2016	330.95	325.05	5.90	Covered
71 SHARES OF PENN NATIONAL GAMING INC	12/12/2017	02/23/2016	2,033.49	952.82	1,080.67	Covered
6 SHARES OF TROX	12/12/2017	05/05/2016	122.86	39.24	83.62	Covered
11 SHARES OF TROX	12/13/2017	05/05/2016	223.18	71.95	151.23	Covered
9 SHARES OF TROX	12/14/2017	05/05/2016	185.32	58.87	126.45	Covered
54 SHARES OF TROX	12/14/2017	06/10/2016	1,111.95	258.11	853.84	Covered
19 SHARES OF TROX	12/14/2017	07/15/2016	391.24	127.40	263.84	Covered
94 SHARES OF BWX TECHNOLOGIES INC	12/14/2017	02/23/2016	5,626.22	2,914.94	2,711.28	Covered
2 SHARES OF BWX TECHNOLOGIES INC	12/14/2017	02/23/2016	119.87	62.02	57.85	Covered
11 SHARES OF FIRST HAWAIIAN INC	12/18/2017	08/04/2016	324.81	268.69	56.12	Covered
36 SHARES OF FIRST HAWAIIAN INC	12/19/2017	08/04/2016	1,058.06	879.34	178.72	Covered
6 SHARES OF TROX	12/20/2017	07/15/2016	120.31	40.23	80.08	Covered
37 SHARES OF TROX	12/20/2017	07/18/2016	741.89	259.03	482.86	Covered
27 SHARES OF MEDICAL PROPERTIES TRUST INC	12/20/2017	02/23/2016	370.03	299.70	70.33	Covered
31 SHARES OF MEDICAL PROPERTIES TRUST INC	12/20/2017	02/23/2016	419.75	344.10	75.65	Covered
23 SHARES OF MEDICAL PROPERTIES TRUST INC	12/20/2017	03/04/2016	311.42	278.85	32.57	Covered
17 SHARES OF CALATLANTIC GROUP INC	12/21/2017	11/21/2016	965.88	577.66	388.22	Covered
13 SHARES OF CALATLANTIC GROUP INC	12/21/2017	11/22/2016	738.62	439.08	299.54	Covered
20 SHARES OF FIRST HAWAIIAN INC	12/21/2017	08/04/2016	591.58	488.52	103.06	Covered
80 SHARES OF FIRST HAWAIIAN INC	12/21/2017	08/04/2016	2,350.94	1,954.09	396.85	Covered
13 SHARES OF FIRST HAWAIIAN INC	12/21/2017	08/05/2016	382.03	323.22	58.81	Covered
19 SHARES OF MEDICAL PROPERTIES TRUST INC	12/22/2017	03/04/2016	257.96	230.35	27.61	Covered
1 SHARES OF CALATLANTIC GROUP INC	12/28/2017	11/22/2016	56.97	33.77	23.20	Covered

** TOTAL LONG TERM CAPITAL GAIN (LOSS)	436,726.66	307,614.90	129,111.76
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TOTAL	857,849.34	687,050.90	170,798.44
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