13331201820100100

ANNUAL STATEMENT

For the Year Ended December 31, 2018

of the Condition and Affairs of the

MOTORISTS COMMERCIAL MUTUAL INSURANCE COMPANY

NAIC Group Code..... 291, 291 (Current Period) (Prior Period) NAIC Company Code..... 13331 Employer's ID Number..... 41-0299900

Organized under the Laws of OH State of Domicile or Port of Entry OH Country of Domicile US

Incorporated/Organized..... May 25, 1899 Commenced Business..... January 4, 1900

Statutory Home Office	471 EAST BROAD STREET .. COLUMBUS .. OH .. US .. 43215 *(Street and Number) (City or Town, State, Country and Zip Code)*	
Main Administrative Office	471 EAST BROAD STREET .. COLUMBUS .. OH .. US .. 43215 *(Street and Number) (City or Town, State, Country and Zip Code)*	614-225-8211 *(Area Code) (Telephone Number)*
Mail Address	471 EAST BROAD STREET .. COLUMBUS .. OH .. US .. 43215 *(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)*	
Primary Location of Books and Records	471 EAST BROAD STREET .. COLUMBUS .. OH .. US .. 43215 *(Street and Number) (City or Town, State, Country and Zip Code)*	614-225-8211 *(Area Code) (Telephone Number)*
Internet Web Site Address	MOTORISTSINSURANCEGROUP.COM	
Statutory Statement Contact	AMY E KUHLMAN *(Name)*	614-225-8285 *(Area Code) (Telephone Number) (Extension)*
	ACCOUNTING@MOTORISTSGROUP.COM *(E-Mail Address)*	614-225-8330 *(Fax Number)*

OFFICERS

Name	Title	Name	Title
1. DAVID LYNN KAUFMAN	CHIEF EXECUTIVE OFFICER	2. MARCHELLE ELAINE MOORE	SECRETARY
3. JAMES CHRISTOPHER HOWAT	TREASURER	4. THOMAS JOSEPH OBROKTA JR.	PRESIDENT

OTHER

GREGORY ARTHUR BURTON EXECUTIVE CHAIR

DIRECTORS OR TRUSTEES

GREGORY ARTHUR BURTON	SANDRA WERTH HARBRECHT	DAVID LYNN KAUFMAN	ROBERT LEE MCCRAKEN
MICHAEL LEE WISEMAN	THOMAS CHARLES OGG	ROBERT LYNN WESTERN	THOMAS JOSEPH OBROKTA JR
CHARLES DONOVAN STAPLETON			

State of........ OHIO
County of..... FRANKLIN

The officers of this reporting entity being duly sworn, each depose and say that they are the described officers of said reporting entity, and that on the reporting period stated above, all of the herein described assets were the absolute property of the said reporting entity, free and clear from any liens or claims thereon, except as herein stated, and that this statement, together with related exhibits, schedules and explanations therein contained, annexed or referred to, is a full and true statement of all the assets and liabilities and of the condition and affairs of the said reporting entity as of the reporting period stated above, and of its income and deductions therefrom for the period ended, and have been completed in accordance with the NAIC *Annual Statement Instructions* and *Accounting Practices and Procedures* manual except to the extent that: (1) state law may differ; or, (2) that state rules or regulations require differences in reporting not related to accounting practices and procedures, according to the best of their information, knowledge and belief, respectively. Furthermore, the scope of this attestation by the described officers also includes the related corresponding electronic filing with the NAIC, when required, that is an exact copy (except for formatting differences due to electronic filing) of the enclosed statement. The electronic filing may be requested by various regulators in lieu of or in addition to the enclosed statement.

(Signature)	(Signature)	(Signature)
DAVID LYNN KAUFMAN	MARCHELLE ELAINE MOORE	JAMES CHRISTOPHER HOWAT
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
CHIEF EXECUTIVE OFFICER	SECRETARY	TREASURER
(Title)	(Title)	(Title)

Subscribed and sworn to before me
This 8TH day of FEBRUARY 2019

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

SUMMARY INVESTMENT SCHEDULE

	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1	2	3	4	5	6
Investment Categories	Amount	Percentage	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3 + 4) Amount	Percentage
1. Bonds:						
1.1 U.S. treasury securities	18,208,616	5.1	18,208,616		18,208,616	5.1
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies		0.0			0	0.0
1.22 Issued by U.S. government sponsored agencies		0.0			0	0.0
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities)		0.0			0	0.0
1.4 Securities issued by states, territories and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations	4,128,327	1.1	4,128,327		4,128,327	1.1
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	13,466,801	3.7	13,466,801		13,466,801	3.7
1.43 Revenue and assessment obligations	42,491,181	11.8	42,491,181		42,491,181	11.8
1.44 Industrial development and similar obligations	911,041	0.3	911,041		911,041	0.3
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA	10,787,903	3.0	10,787,903		10,787,903	3.0
1.512 Issued or guaranteed by FNMA and FHLMC	40,547,469	11.3	40,547,469		40,547,469	11.3
1.513 All other		0.0			0	0.0
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	2,566,101	0.7	2,566,101		2,566,101	0.7
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-based securities issued or guaranteed by agencies shown in Line 1.521		0.0			0	0.0
1.523 All other	29,669,759	8.2	29,669,759		29,669,759	8.2
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	63,911,384	17.8	63,911,384		63,911,384	17.8
2.2 Unaffiliated non-U.S. securities (including Canada)	22,923,056	6.4	22,923,056		22,923,056	6.4
2.3 Affiliated securities		0.0			0	0.0
3. Equity interests:						
3.1 Investments in mutual funds	18,150,793	5.0	18,150,793		18,150,793	5.0
3.2 Preferred stocks:						
3.21 Affiliated		0.0			0	0.0
3.22 Unaffiliated		0.0			0	0.0
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated		0.0			0	0.0
3.32 Unaffiliated	33,710,075	9.4	33,710,075		33,710,075	9.4
3.4 Other equity securities:						
3.41 Affiliated	20,535,187	5.7	20,535,187		20,535,187	5.7
3.42 Unaffiliated	44,974	0.0	44,974		44,974	0.0
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated		0.0			0	0.0
3.52 Unaffiliated		0.0			0	0.0
4. Mortgage loans:						
4.1 Construction and land development		0.0			0	0.0
4.2 Agricultural		0.0			0	0.0
4.3 Single family residential properties		0.0			0	0.0
4.4 Multifamily residential properties		0.0			0	0.0
4.5 Commercial loans		0.0			0	0.0
4.6 Mezzanine real estate loans		0.0			0	0.0
5. Real estate investments:						
5.1 Property occupied by company	6,561,517	1.8	6,561,517		6,561,517	1.8
5.2 Property held for production of income (including $..........0 of property acquired in satisfaction of debt)		0.0			0	0.0
5.3 Property held for sale (including $.........0 property acquired in satisfaction of debt)		0.0			0	0.0
6. Contract loans		0.0			0	0.0
7. Derivatives		0.0			0	0.0
8. Receivables for securities		0.0			0	0.0
9. Securities lending (Line 10, Asset Page reinvested collateral)		0.0		XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	5,913,448	1.6	5,913,448		5,913,448	1.6
11. Other invested assets	25,492,092	7.1	25,492,092		25,492,092	7.1
12. Total invested assets	360,019,726	100.0	360,019,725	0	360,019,725	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		7,833,393
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)		
	2.2 Additional investment made after acquisition (Part 2, Column 9)		0
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13		
	3.2 Totals, Part 3, Column 11		0
4.	Total gain (loss) on disposals, Part 3, Column 18		
5.	Deduct amounts received on disposals, Part 3, Column 15		
6.	Total foreign exchange change in book/adjusted carrying value:		
	6.1 Totals, Part 1, Column 15		
	6.2 Totals, Part 3, Column 13		0
7.	Deduct current year's other-than-temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12		
	7.2 Totals, Part 3, Column 10		0
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11	149,379	
	8.2 Totals, Part 3, Column 9		149,379
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)		7,684,014
10.	Deduct total nonadmitted amounts		1,122,497
11.	Statement value at end of current period (Line 9 minus Line 10)		6,561,517

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

NONE

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)		
	2.2 Additional investment made after acquisition (Part 2, Column 8)		0
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12		
	3.2 Totals, Part 3, Column 11		0
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 9		
	5.2 Totals, Part 3, Column 8		0
6.	Total gain (loss) on disposals, Part 3, Column 18		
7.	Deduct amounts received on disposals, Part 3, Column 15		
8.	Deduct amortization of premium and mortgage interest points and commitment fees		
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
	9.1 Totals, Part 1, Column 13		
	9.2 Totals, Part 3, Column 13		0
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11		
	10.2 Totals, Part 3, Column 10		0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		0
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)		0
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		0

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		26,048,745
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)		
	2.2 Additional investment made after acquisition (Part 2, Column 9)	1,303,744	1,303,744
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16		
	3.2 Totals, Part 3, Column 12		0
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	(1,005,518)	
	5.2 Totals, Part 3, Column 9		(1,005,518)
6.	Total gain (loss) on disposals, Part 3, Column 19		(58,714)
7.	Deduct amounts received on disposals, Part 3, Column 16		808,921
8.	Deduct amortization of premium and depreciation		
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	12,755	
	9.2 Totals, Part 3, Column 14		12,755
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15		
	10.2 Totals, Part 3, Column 11		0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		25,492,092
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		25,492,092

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		247,493,270
2.	Cost of bonds and stocks acquired, Part 3, Column 7		142,829,150
3.	Accrual of discount		142,765
4.	Unrealized valuation increase (decrease):		
	4.1 Part 1, Column 12	364,004	
	4.2 Part 2, Section 1, Column 15		
	4.3 Part 2, Section 2, Column 13	(8,626,227)	
	4.4 Part 4, Column 11	(4,769,059)	(13,031,282)
5.	Total gain (loss) on disposals, Part 4, Column 19		5,146,739
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7		59,164,711
7.	Deduct amortization of premium		1,208,009
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1 Part 1, Column 15		
	8.2 Part 2, Section 1, Column 19		
	8.3 Part 2, Section 2, Column 16		
	8.4 Part 4, Column 15		0
9.	Deduct current year's other-than-temporary impairment recognized:		
	9.1 Part 1, Column 14		
	9.2 Part 2, Section 1, Column 17		
	9.3 Part 2, Section 2, Column 14		
	9.4 Part 4, Column 13		0
10.	Total investment income recognized as a result of prepayment and/or acceleration fees, Note 5R, Line 5R(2)		21,237
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		322,229,159
12.	Deduct total nonadmitted amounts		176,491
13.	Statement value at end of current period (Line 11 minus Line 12)		322,052,668

SCHEDULE D - SUMMARY BY COUNTRY

Long-Term Bonds and Stocks OWNED December 31 of Current Year

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1. United States	29,945,466	29,181,712	29,422,728	28,951,273
Governments (Including all obligations	2. Canada				
guaranteed by governments)	3. Other Countries				
	4. Totals	29,945,466	29,181,712	29,422,728	28,951,273
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	3,963,334	4,011,425	4,216,121	3,650,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	13,114,487	13,707,672	13,759,895	12,925,000
U.S. Special Revenue and Special Assessment Obligations and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions	7. Totals	86,084,151	86,535,984	87,958,635	82,234,152
Industrial and Miscellaneous,	8. United States	93,581,143	92,466,499	94,220,813	92,226,248
SVO Identified Funds, Bank Loans	9. Canada	1,499,138	1,494,555	1,498,335	1,500,000
and Hybrid Securities (Unaffiliated)	10. Other Countries	21,423,919	21,203,361	21,391,048	21,425,000
	11. Totals	116,504,199	115,164,414	117,110,196	115,151,248
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	249,611,639	248,601,207	252,467,574	242,911,672
PREFERRED STOCKS	14. United States				
Industrial and Miscellaneous (Unaffiliated)	15. Canada				
	16. Other Countries				
	17. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks	0	0	0	
COMMON STOCKS	20. United States	50,635,462	50,635,462	49,163,415	
Industrial and Miscellaneous (Unaffiliated)	21. Canada	20,797	20,797	24,844	
	22. Other Countries	1,249,583	1,249,583	1,285,653	
	23. Totals	51,905,842	51,905,842	50,473,911	
Parent, Subsidiaries and Affiliates	24. Totals	20,711,678	20,711,678	12,903,299	
	25. Total Common Stocks	72,617,520	72,617,520	63,377,210	
	26. Total Stocks	72,617,520	72,617,520	63,377,210	
	27. Total Bonds and Stocks	322,229,159	321,218,728	315,844,784	

SCHEDULE D - PART 1A - SECTION 1

Quality and Maturity Distribution of All Bonds Owned December 31, At Book/Adjusted Carrying Values By Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. **U.S. Governments**												
1.1 NAIC 1	1,249,071	14,541,964	9,231,619	2,676,771	2,246,042	XXX	29,945,466	12.0	19,266,886	11.5	29,945,466	
1.2 NAIC 2						XXX	0	0.0		0.0		
1.3 NAIC 3						XXX	0	0.0		0.0		
1.4 NAIC 4						XXX	0	0.0		0.0		
1.5 NAIC 5						XXX	0	0.0		0.0		
1.6 NAIC 6						XXX	0	0.0		0.0		
1.7 Totals	1,249,071	14,541,964	9,231,619	2,676,771	2,246,042	XXX	29,945,466	12.0	19,266,886	11.5	29,945,466	0
2. **All Other Governments**												
2.1 NAIC 1						XXX	0	0.0		0.0		
2.2 NAIC 2						XXX	0	0.0		0.0		
2.3 NAIC 3						XXX	0	0.0		0.0		
2.4 NAIC 4						XXX	0	0.0		0.0		
2.5 NAIC 5						XXX	0	0.0		0.0		
2.6 NAIC 6						XXX	0	0.0		0.0		
2.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. **U.S. States, Territories and Possessions, etc., Guaranteed**												
3.1 NAIC 1	805,325	1,830,655	1,327,354			XXX	3,963,334	1.6	4,768,755	2.8	3,963,334	
3.2 NAIC 2						XXX	0	0.0		0.0		
3.3 NAIC 3						XXX	0	0.0		0.0		
3.4 NAIC 4						XXX	0	0.0		0.0		
3.5 NAIC 5						XXX	0	0.0		0.0		
3.6 NAIC 6						XXX	0	0.0		0.0		
3.7 Totals	805,325	1,830,655	1,327,354	0	0	XXX	3,963,334	1.6	4,768,755	2.8	3,963,334	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**												
4.1 NAIC 1	2,100,853	5,257,160	3,810,072	1,832,411	113,991	XXX	13,114,487	5.3	19,003,886	11.3	13,114,487	
4.2 NAIC 2						XXX	0	0.0		0.0		
4.3 NAIC 3						XXX	0	0.0		0.0		
4.4 NAIC 4						XXX	0	0.0		0.0		
4.5 NAIC 5						XXX	0	0.0		0.0		
4.6 NAIC 6						XXX	0	0.0		0.0		
4.7 Totals	2,100,853	5,257,160	3,810,072	1,832,411	113,991	XXX	13,114,487	5.3	19,003,886	11.3	13,114,487	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.1 NAIC 1	7,139,104	27,666,405	38,082,463	11,195,406	2,000,773	XXX	86,084,151	34.5	59,898,862	35.6	86,084,151	
5.2 NAIC 2						XXX	0	0.0	1,513,049	0.9		
5.3 NAIC 3						XXX	0	0.0		0.0		
5.4 NAIC 4						XXX	0	0.0		0.0		
5.5 NAIC 5						XXX	0	0.0		0.0		
5.6 NAIC 6						XXX	0	0.0		0.0		
5.7 Totals	7,139,104	27,666,405	38,082,463	11,195,406	2,000,773	XXX	86,084,151	34.5	61,411,911	36.5	86,084,151	0

SCHEDULE D - PART 1A - SECTION 1 (continued)

Quality and Maturity Distribution of All Bonds Owned December 31, At Book/Adjusted Carrying Values By Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. **Industrial and Miscellaneous (unaffiliated)**												
6.1 NAIC 1	5,872,420	29,978,238	46,476,681	8,920,096	3,343,038	XXX	94,590,473	37.9	44,636,992	26.6	75,362,023	19,228,450
6.2 NAIC 2	2,260,377	8,514,140	7,231,615	1,794,704	2,112,889	XXX	21,913,726	8.8	18,493,889	11.0	20,642,418	1,271,307
6.3 NAIC 3						XXX	0	0.0	499,105	0.3		
6.4 NAIC 4						XXX	0	0.0		0.0		
6.5 NAIC 5						XXX	0	0.0		0.0		
6.6 NAIC 6						XXX	0	0.0		0.0		
6.7 Totals	8,132,797	38,492,379	53,708,295	10,714,800	5,455,928	XXX	116,504,199	46.7	63,629,986	37.9	96,004,442	20,499,757
7. **Hybrid Securities**												
7.1 NAIC 1						XXX	0	0.0		0.0		
7.2 NAIC 2						XXX	0	0.0		0.0		
7.3 NAIC 3						XXX	0	0.0		0.0		
7.4 NAIC 4						XXX	0	0.0		0.0		
7.5 NAIC 5						XXX	0	0.0		0.0		
7.6 NAIC 6						XXX	0	0.0		0.0		
7.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. **Parent, Subsidiaries and Affiliates**												
8.1 NAIC 1						XXX	0	0.0		0.0		
8.2 NAIC 2						XXX	0	0.0		0.0		
8.3 NAIC 3						XXX	0	0.0		0.0		
8.4 NAIC 4						XXX	0	0.0		0.0		
8.5 NAIC 5						XXX	0	0.0		0.0		
8.6 NAIC 6						XXX	0	0.0		0.0		
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. **SVO Identified Funds**												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. **Bank Loans**												
10.1 NAIC 1						XXX	0	0.0	XXX	XXX		
10.2 NAIC 2						XXX	0	0.0	XXX	XXX		
10.3 NAIC 3						XXX	0	0.0	XXX	XXX		
10.4 NAIC 4						XXX	0	0.0	XXX	XXX		
10.5 NAIC 5						XXX	0	0.0	XXX	XXX		
10.6 NAIC 6						XXX	0	0.0	XXX	XXX		
10.7 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0

SCHEDULE D - PART 1A - SECTION 1 (continued)

Quality and Maturity Distribution of All Bonds Owned December 31, At Book/Adjusted Carrying Values By Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. Total Bonds Current Year												
11.1 NAIC 1	(d)17,166,773	79,274,422	98,928,189	24,624,684	7,703,844	0	227,697,913	91.2	XXX	XXX	208,469,463	19,228,450
11.2 NAIC 2	(d)2,260,377	8,514,140	7,231,615	1,794,704	2,112,889	0	21,913,726	8.8	XXX	XXX	20,642,418	1,271,307
11.3 NAIC 3	(d)0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
11.4 NAIC 4	(d)0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
11.5 NAIC 5	(d)0	0	0	0	0	0	(c)0	0.0	XXX	XXX	0	0
11.6 NAIC 6	(d)0	0	0	0	0	0	(c)0	0.0	XXX	XXX	0	0
11.7 Totals	19,427,150	87,788,563	106,159,804	26,419,388	9,816,734	0	(b)249,611,639	100.0	XXX	XXX	229,111,881	20,499,757
11.8 Line 11.7 as a % of Col. 7	7.8	35.2	42.5	10.6	3.9	0.0	100.0	XXX	XXX	XXX	91.8	8.2
12. Total Bonds Prior Year												
12.1 NAIC 1	12,205,924	53,587,434	61,280,819	14,787,668	5,713,537		XXX	XXX	147,575,381	87.8	131,253,140	16,322,241
12.2 NAIC 2	1,513,049	7,659,239	5,466,692	3,252,693	2,115,264		XXX	XXX	20,006,938	11.9	18,984,906	1,022,032
12.3 NAIC 3			499,105				XXX	XXX	499,105	0.3	499,105	
12.4 NAIC 4							XXX	XXX	0	0.0		
12.5 NAIC 5							XXX	XXX	(c)0	0.0		
12.6 NAIC 6							XXX	XXX	(c)0	0.0		
12.7 Totals	13,718,973	61,246,673	67,246,616	18,040,360	7,828,801	0	XXX	XXX	(b)168,081,423	100.0	150,737,151	17,344,273
12.8 Line 12.7 as a % of Col. 9	8.2	36.4	40.0	10.7	4.7	0.0	XXX	XXX	100.0	XXX	89.7	10.3
13. Total Publicly Traded Bonds												
13.1 NAIC 1	15,468,688	68,777,050	92,155,508	24,624,684	7,443,534		208,469,463	83.5	131,253,140	78.1	208,469,463	XXX
13.2 NAIC 2	2,260,377	8,514,140	6,981,934	1,794,704	1,091,262		20,642,418	8.3	18,984,906	11.3	20,642,418	XXX
13.3 NAIC 3							0	0.0	499,105	0.3	0	XXX
13.4 NAIC 4							0	0.0	0	0.0	0	XXX
13.5 NAIC 5							0	0.0	0	0.0	0	XXX
13.6 NAIC 6							0	0.0	0	0.0	0	XXX
13.7 Totals	17,729,065	77,291,190	99,137,442	26,419,388	8,534,796	0	229,111,881	91.8	150,737,151	89.7	229,111,881	XXX
13.8 Line 13.7 as a % of Col. 7	7.7	33.7	43.3	11.5	3.7	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	7.1	31.0	39.7	10.6	3.4	0.0	91.8	XXX	XXX	XXX	91.8	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1	1,698,085	10,497,373	6,772,681		260,311		19,228,450	7.7	16,322,241	9.7	XXX	19,228,450
14.2 NAIC 2			249,680		1,021,627		1,271,307	0.5	1,022,032	0.6	XXX	1,271,307
14.3 NAIC 3							0	0.0	0	0.0	XXX	0
14.4 NAIC 4							0	0.0	0	0.0	XXX	0
14.5 NAIC 5							0	0.0	0	0.0	XXX	0
14.6 NAIC 6							0	0.0	0	0.0	XXX	0
14.7 Totals	1,698,085	10,497,373	7,022,362	0	1,281,938	0	20,499,757	8.2	17,344,273	10.3	XXX	20,499,757
14.8 Line 14.7 as a % of Col. 7	8.3	51.2	34.3	0.0	6.3	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	0.7	4.2	2.8	0.0	0.5	0.0	8.2	XXX	XXX	XXX	XXX	8.2

(a) Includes $.....18,680,482 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $.....1,225,753 current year of bonds with Z designations, $.....1,237,853 prior year of bonds with Z designations and $..........0 prior year of bonds with Z* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class are under regulatory review.

(c) Includes $..........0 current year of bonds with 5GI designations, $..........0 prior year of bonds with 5* or 5GI designations and $..........0 current year, $..........0 prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $..........0; NAIC 2 $..........0; NAIC 3 $..........0; NAIC 4 $..........0; NAIC 5 $..........0; NAIC 6 $..........0.

SCHEDULE D - PART 1A - SECTION 2

Maturity Distribution of All Bonds Owned December 31, At Book/Adjusted Carrying Values By Major Type and Subtype of Issues

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.1 Issuer Obligations	242,400	9,507,938	5,935,508	635,946	1,886,825	XXX	18,208,616	7.3	17,895,268	10.6	18,208,616	
1.2 Residential Mortgage-Backed Securities	811,328	4,667,223	3,086,181	2,037,208	359,216	XXX	10,961,156	4.4	418,674	0.2	10,961,156	
1.3 Commercial Mortgage-Backed Securities	195,344	366,804	209,930	3,617		XXX	775,694	0.3	952,944	0.6	775,694	
1.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
1.5 Totals	1,249,071	14,541,964	9,231,619	2,676,771	2,246,042	XXX	29,945,466	12.0	19,266,886	11.5	29,945,466	0
2. All Other Governments												
2.1 Issuer Obligations						XXX	0	0.0		0.0		
2.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
2.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
2.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
2.5 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, Guaranteed												
3.1 Issuer Obligations	805,325	1,830,655	1,327,354			XXX	3,963,334	1.6	4,768,755	2.8	3,963,334	
3.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
3.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
3.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
3.5 Totals	805,325	1,830,655	1,327,354	0	0	XXX	3,963,334	1.6	4,768,755	2.8	3,963,334	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 Issuer Obligations	2,100,853	5,257,160	3,810,072	1,832,411	113,991	XXX	13,114,487	5.3	19,003,886	11.3	13,114,487	
4.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
4.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
4.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
4.5 Totals	2,100,853	5,257,160	3,810,072	1,832,411	113,991	XXX	13,114,487	5.3	19,003,886	11.3	13,114,487	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 Issuer Obligations	2,650,000	13,359,325	26,495,495	762,063		XXX	43,266,882	17.3	45,765,890	27.2	43,266,882	
5.2 Residential Mortgage-Backed Securities	4,489,104	14,307,080	10,934,322	10,433,344	2,000,773	XXX	42,164,623	16.9	15,416,942	9.2	42,164,623	
5.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
5.4 Other Loan-Backed and Structured Securities			652,646			XXX	652,646	0.3	229,079	0.1	652,646	
5.5 Totals	7,139,104	27,666,405	38,082,463	11,195,406	2,000,773	XXX	86,084,151	34.5	61,411,911	36.5	86,084,151	0
6. Industrial and Miscellaneous (unaffiliated)												
6.1 Issuer Obligations	3,674,898	25,355,724	28,973,716	10,714,800	5,455,928	XXX	74,175,066	29.7	47,150,268	28.1	69,637,825	4,537,241
6.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
6.3 Commercial Mortgage-Backed Securities	116,289	6,024,809	23,528,661			XXX	29,669,759	11.9	10,687,955	6.4	20,911,371	8,758,388
6.4 Other Loan-Backed and Structured Securities	4,341,610	7,111,846	1,205,919			XXX	12,659,375	5.1	5,791,763	3.4	5,455,246	7,204,129
6.5 Totals	8,132,797	38,492,379	53,708,295	10,714,800	5,455,928	XXX	116,504,199	46.7	63,629,986	37.9	96,004,442	20,499,757
7. Hybrid Securities												
7.1 Issuer Obligations						XXX	0	0.0		0.0		
7.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
7.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
7.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
7.5 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.1 Issuer Obligations						XXX	0	0.0		0.0		
8.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
8.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
8.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
8.5 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

SCHEDULE D - PART 1A - SECTION 2 (continued)

Maturity Distribution of All Bonds Owned December 31, At Book/Adjusted Carrying Values By Major Type and Subtype of Issues

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. **SVO Identified Funds**												
9.1 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.2 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.3 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. **Bank Loans**												
10.1 Bank Loans - Issued						XXX	0	0.0	XXX	XXX		
10.2 Bank Loans - Acquired						XXX	0	0.0	XXX	XXX		
10.3 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11. **Total Bonds Current Year**												
11.1 Issuer Obligations	9,473,476	55,310,802	66,542,145	13,945,220	7,456,744	XXX	152,728,386	61.2	XXX	XXX	148,191,145	4,537,241
11.2 Residential Mortgage-Backed Securities	5,300,431	18,974,303	14,020,504	12,470,552	2,359,989	XXX	53,125,778	21.3	XXX	XXX	53,125,778	0
11.3 Commercial Mortgage-Backed Securities	311,633	6,391,613	23,738,590	3,617	0	XXX	30,445,453	12.2	XXX	XXX	21,687,065	8,758,388
11.4 Other Loan-Backed and Structured Securities	4,341,610	7,111,846	1,858,565	0	0	XXX	13,312,021	5.3	XXX	XXX	6,107,892	7,204,129
11.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
11.6 Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.7 Totals	19,427,150	87,788,563	106,159,804	26,419,388	9,816,734	0	249,611,639	100.0	XXX	XXX	229,111,881	20,499,757
11.8 Line 11.7 as a % of Col. 7	7.8	35.2	42.5	10.6	3.9	0.0	100.0	XXX	XXX	XXX	91.8	8.2
12. **Total Bonds Prior Year**												
12.1 Issuer Obligations	10,416,316	44,917,747	56,608,220	15,215,227	7,426,557	XXX	XXX	XXX	134,584,067	80.1	131,279,498	3,304,569
12.2 Residential Mortgage-Backed Securities	2,257,633	6,495,548	3,953,782	2,726,409	402,244	XXX	XXX	XXX	15,835,616	9.4	15,835,616	
12.3 Commercial Mortgage-Backed Securities	281,899	5,277,802	6,040,204	40,993		XXX	XXX	XXX	11,640,898	6.9	3,392,958	8,247,941
12.4 Other Loan-Backed and Structured Securities	763,124	4,555,576	644,410	57,732		XXX	XXX	XXX	6,020,842	3.6	229,079	5,791,763
12.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX	0	0.0		
12.6 Bank Loans	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
12.7 Totals	13,718,973	61,246,673	67,246,616	18,040,360	7,828,801	0	XXX	XXX	168,081,423	100.0	150,737,151	17,344,273
12.8 Line 12.7 as a % of Col. 9	8.2	36.4	40.0	10.7	4.7	0.0	XXX	XXX	100.0	XXX	89.7	10.3
13. **Total Publicly Traded Bonds**												
13.1 Issuer Obligations	9,473,476	53,054,807	65,542,836	13,945,220	6,174,807	XXX	148,191,145	59.4	131,279,498	78.1	148,191,145	XXX
13.2 Residential Mortgage-Backed Securities	5,300,431	18,974,303	14,020,504	12,470,552	2,359,989	XXX	53,125,778	21.3	15,835,616	9.4	53,125,778	XXX
13.3 Commercial Mortgage-Backed Securities	195,344	2,566,648	18,921,456	3,617		XXX	21,687,065	8.7	3,392,958	2.0	21,687,065	XXX
13.4 Other Loan-Backed and Structured Securities	2,759,814	2,695,432	652,646			XXX	6,107,892	2.4	229,079	0.1	6,107,892	XXX
13.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0	0	XXX
13.6 Bank Loans						XXX	0	0.0	XXX	XXX	0	XXX
13.7 Totals	17,729,065	77,291,190	99,137,442	26,419,388	8,534,796	0	229,111,881	91.8	150,737,151	89.7	229,111,881	XXX
13.8 Line 13.7 as a % of Col. 7	7.7	33.7	43.3	11.5	3.7	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	7.1	31.0	39.7	10.6	3.4	0.0	91.8	XXX	XXX	XXX	91.8	XXX
14. **Total Privately Placed Bonds**												
14.1 Issuer Obligations		2,255,994	999,309		1,281,938	XXX	4,537,241	1.8	3,304,569	2.0	XXX	4,537,241
14.2 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0	XXX	0
14.3 Commercial Mortgage-Backed Securities	116,289	3,824,965	4,817,134			XXX	8,758,388	3.5	8,247,941	4.9	XXX	8,758,388
14.4 Other Loan-Backed and Structured Securities	1,581,796	4,416,413	1,205,919			XXX	7,204,129	2.9	5,791,763	3.4	XXX	7,204,129
14.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0	XXX	0
14.6 Bank Loans						XXX	0	0.0	XXX	XXX	XXX	0
14.7 Totals	1,698,085	10,497,373	7,022,362	0	1,281,938	0	20,499,757	8.2	17,344,273	10.3	XXX	20,499,757
14.8 Line 14.7 as a % of Col. 7	8.3	51.2	34.3	0.0	6.3	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	0.7	4.2	2.8	0.0	0.5	0.0	8.2	XXX	XXX	XXX	XXX	8.2

Sch. DA - Verification
NONE

Sch. DB - Pt. A - Verification
NONE

Sch. DB - Pt. B - Verification
NONE

Sch. DB - Pt. C - Sn. 1
NONE

Sch. DB - Pt. C - Sn. 2
NONE

Sch. DB - Verification
NONE

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

Cash Equivalents

	1 Total	2 Bonds	3 Money Market Mutual Funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	3,776,168		3,776,168	
2. Cost of cash equivalents acquired	122,239,623		122,239,623	
3. Accrual of discount	0			
4. Unrealized valuation increase (decrease)	14		14	
5. Total gain (loss) on disposals	4		4	
6. Deduct consideration received on disposals	122,111,674		122,111,674	
7. Deduct amortization of premium	0			
8. Total foreign exchange change in book/adjusted carrying value	0			
9. Deduct current year's other-than-temporary impairment recognized	0			
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	3,904,134	0	3,904,134	0
11. Deduct total nonadmitted amounts	0			
12. Statement value at end of current period (Line 10 minus Line 11)	3,904,134	0	3,904,134	0

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

SCHEDULE A - PART 1

Showing all Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Fair Value Less Encumbrances	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V. (13 - 11 - 12)	Total Foreign Exchange Change in B./A.C.V	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs, and Expenses Incurred
Properties Occupied by the Reporting Entity - Administrative																
2 story office building 30,612 sq ft and lot 91,040 sq ft, occupied by reporting entity		Murfresboro	TN	03/31/2017	04/27/2016	7,945,428		7,684,014	6,325,000	149,379			(149,379)		634,861	401,981
0299999. Properties Occupied by the Reporting Entity - Administrative						7,945,428	0	7,684,014	6,325,000	149,379	0	0	(149,379)	0	634,861	401,981
0399999. Total - Properties Occupied by the Reporting Entity						7,945,428	0	7,684,014	6,325,000	149,379	0	0	(149,379)	0	634,861	401,981
0699999. Totals						7,945,428	0	7,684,014	6,325,000	149,379	0	0	(149,379)	0	634,861	401,981

Sch. A - Pt. 2
NONE

Sch. A - Pt. 3
NONE

Sch. B - Pt. 1
NONE

Sch. B - Pt. 2
NONE

Sch. B - Pt. 3
NONE

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Desig-nation and Admini-strative Symbol / Market Indicator	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated																			
	Aberdeen Institutional Commingled Funds, LLC		Philadelphia	Pennsy	Aberdeen Asset Management Inc.		08/24/2017		8,000,000	7,554,158	7,554,158	(981,509)					351,165		1.040
	Adams Street 2012 Global Fund LP		Chicago	Illinois	Adams Street Partners		02/15/2012		2,011,782	3,576,048	3,576,048	379,178					201,757	826,400	0.510
	HarbourVest International Private Equity Partners V		Wilmington	Delawa	HarbourVest		05/31/2007	1	45,854	26,885	26,885	(14,535)				3,250	7,402	18,290	0.080
	HarbourVest Partners VIII Buyout Fund LP		Wilmington	Delawa	HarbourVest		03/29/2007	3	1,074,671	811,156	811,156	(132,743)					243,251	112,500	0.090
	HarbourVest Partners VIII Mezzanine LP		Wilmington	Delawa	HarbourVest		03/29/2007	2	203,598	97,745	97,745	(23,100)					25,722	20,000	0.100
	HarbourVest Partners VIII Venture Capital Fund LP		Wilmington	Delawa	HarbourVest		03/29/2007	1	271,360	276,041	276,041	(15,778)					65,814	10,000	0.020
	HIPEP V 2007 European Buyout Companion Fund LP		Wilmington	Delawa	HarbourVest		05/02/2007	3	391,180	176,756	176,756	(80,389)				9,505	92,534	24,006	0.370
	HarbourVest Partners IX-Buyout Fund LP		Wilmington	Delawa	HarbourVest		12/21/2011	3	1,167,205	1,844,626	1,844,626	(82,813)					337,397	742,500	0.210
	HarbourVest Partners IX-Credit Opportunities Fund LP		Wilmington	Delawa	HarbourVest		12/21/2011	2	194,077	290,653	290,653	11,317					21,893	162,500	0.200
	HarbourVest Partners IX-Venture Fund LP		Wilmington	Delawa	HarbourVest		12/21/2011	1	878,868	1,604,760	1,604,760	126,180					120,023	75,000	0.130
	Park Street Capital Private Equity Fund VIII		Boston	Massa	Park Street Capital		05/04/2007		534,000	572,003	572,003	2,345					116,515	42,500	0.340
	Crescent Senior Secured Floating Rate Fund		Dover	Delawa	Crescent Capital Group LP		05/01/2007		5,900,000	8,164,867	8,164,867	(193,672)					314,579		4.980
299999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliate									20,672,595	24,995,697	24,995,697	(1,005,518)	0	0	0	12,755	1,898,052	2,033,697	XXX
All Other Low Income Housing Tax Credit - Unaffiliated																			
	3.05233503 Units LTD Partnership WNC Institutional Tax Credit Fund XXI		Irving	Californ	3.05233503 Units LTD Partnership WNC Institutional Tax Credit Fund XXI		03/28/2006		917,802	496,395	496,395								
3999999. Total - All Other Low Income Housing Tax Credit - Unaffiliated									917,802	496,395	496,395	0	0	0	0	0	0	0	XXX
4499999. Subtotal - Unaffiliated									917,802	496,395	496,395	0	0	0	0	0	0	0	XXX
4599999. Subtotal - Affiliated									20,672,595	24,995,697	24,995,697	(1,005,518)	0	0	0	12,755	1,898,052	2,033,697	XXX
4699999. Totals									21,590,397	25,492,092	25,492,092	(1,005,518)	0	0	0	12,755	1,898,052	2,033,697	XXX

SCHEDULE BA - PART 2

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

1	2	Location 3	Location 4	5	6	7	8	9	10	11
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated										
	Aberdeen Institutional Commingled Funds, LLC	Philadelphia	Pennsylvai	Aberdeen Asset Management Inc.	08/24/2017			351,165		1.040
	Adams Street 2012 Global Fund LP	Chicago	Illinois	Adams Street Partners	02/15/2012			288,000		0.510
	Crescent Senior Secured Floating Rate Fund	Dover	Delawre	Crescent Capital Group LP	05/01/2007			314,579		4.980
	HarbourVest Partners IX-Buyout Fund LP	Wilmington	Delaware	HarbourVest	12/21/2011	3		240,000		0.210
	HarbourVest Partners IX-Credit Opportunities Fund LP	Wilmington	Delaware	HarbourVest	12/21/2011	2		12,500		0.200
	HarbourVest Partners IX-Venture Fund LP	Wilmington	Delaware	HarbourVest	12/21/2011	1		97,500		0.130
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated							0	1,303,744	0	XXX
4499999. Subtotal - Unaffiliated							0	1,303,744	0	XXX
4699999. Totals							0	1,303,744	0	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated																			
	Adams Street 2012 Global Fund LP	Chicago	Illinoi	Adams Street Partners	02/15/2012	12/31/2018	3,145,464					0		3,576,048	236,594			0	
	HarbourVest International Private Equity Partners V	Wilmington	Delav	HarbourVest	03/29/2007	12/31/2018	51,968					0		26,885	9,513	(4,285)		(4,285)	
	HarbourVest Partners VIII Buyout Fund LP	Wilmington	Delav	HarbourVest	03/29/2007	12/31/2018	1,130,209					0		811,156	186,310			0	
	HarbourVest Partners VIII Mezzanine LP	Wilmington	Delav	HarbourVest	03/29/2007	12/31/2018	136,663					0		97,745	15,818			0	
	HarbourVest Partners VIII Venture Capital Fund LP	Wilmington	Delav	HarbourVest	03/29/2007	12/31/2018	319,764					0		276,041	27,945			0	
	HIPEP V 2007 European Buyout Companion Fund LP	Wilmington	Delav	HarbourVest	05/02/2007	12/31/2018	270,064					0		176,756	3,274	(19,151)		(19,151)	
	HarbourVest Partners IX-Buyout Fund LP	Wilmington	Delav	HarbourVest	12/21/2011	12/31/2018	1,934,591					0		1,844,626	247,152			0	
	HarbourVest Partners IX-Credit Opportunities Fund LP	Wilmington	Delav	HarbourVest	12/21/2011	12/31/2018	282,750					0		290,653	15,916			0	
	HarbourVest Partners IX-Venture Fund LP	Wilmington	Delav	HarbourVest	12/21/2011	12/31/2018	1,407,244					0		1,604,760	26,164			0	
	Park Street Capital Private Equity Fund VIII	Boston	Mass	Park Street Capital	05/04/2007	12/31/2018	609,893					0		572,003	40,235			0	
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated							9,288,610	0	0	0	0	0	0	9,276,673	808,921	(23,436)	0	(23,436)	0
All Other Low Income Housing Tax Credit - Unaffiliated																			
	3.05233503 Units LTD Partnership WNC Institutional Tax Credit Fund XXI	Irving	Califo	3.05233503 Units LTD Partnership WNC Institutional Tax Credit Fund XXI	03/28/2006	12/31/2018	531,673					0		496,395			(35,278)	(35,278)	
3999999. Total - All Other Low Income Housing Tax Credit - Unaffiliated							531,673	0	0	0	0	0	0	496,395	0	0	(35,278)	(35,278)	0
4499999. Subtotal - Unaffiliated							9,820,283	0	0	0	0	0	0	9,773,068	808,921	(23,436)	(35,278)	(58,714)	0
4699999. Totals							9,820,283	0	0	0	0	0	0	9,773,068	808,921	(23,436)	(35,278)	(58,714)	0

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
U.S. Government - Issuer Obligations																					
912810 FD 5	UNITED STATES TREASURY				1	222,379	122.712	211,038	171,978	215,371	4,219	(4,441)			3.625	0.692	AO	1,336	6,169	06/06/2017	04/15/2028
912810 FH 6	UNITED STATES TREASURY				1	295,530	127.207	293,505	230,730	281,803	5,660	(4,591)			3.875	1.407	AO	1,916	8,847	06/06/2017	04/15/2029
912810 FQ 6	UNITED STATES TREASURY				1	106,161	128.228	109,606	85,477	106,306	2,096	(1,316)			3.375	1.385	AO	618	2,855	12/04/2013	04/15/2032
912810 FR 4	UNITED STATES TREASURY				1	425,256	108.122	377,122	348,793	409,968	8,554	(7,982)			2.375	(0.057)	JJ	3,827	8,152	02/04/2013	01/15/2025
912810 FS 2	UNITED STATES TREASURY				1	243,772	106.726	244,754	229,329	250,287	5,625	(2,477)			2.000	0.779	JJ	2,119	4,514	05/16/2016	01/15/2026
912810 PS 1	UNITED STATES TREASURY				1	144,228	110.393	138,424	125,392	145,351	3,076	(2,456)			2.375	0.246	JJ	1,376	2,931	05/16/2016	01/15/2027
912810 PV 4	UNITED STATES TREASURY	SD			1	1,507,495	106.189	1,339,453	1,261,357	1,469,649	30,942	(23,980)			1.750	(0.238)	JJ	10,197	22,437	11/29/2012	01/15/2028
912810 PZ 5	UNITED STATES TREASURY				1	245,043	113.810	241,280	212,002	247,837	5,200	(3,265)			2.500	0.748	JJ	2,448	5,216	06/06/2017	01/15/2029
912810 QF 8	UNITED STATES TREASURY				1	112,347	117.523	144,370	122,844	129,409	3,014	120			2.125	2.296	FA	986	2,572	07/30/2010	02/15/2040
912810 QP 6	UNITED STATES TREASURY				1	212,303	118.078	218,153	184,754	219,381	4,533	(1,313)			2.125	1.144	FA	1,483	3,869	11/12/2014	02/15/2041
912810 QV 3	UNITED STATES TREASURY				1	246,106	90.724	243,668	268,582	263,403	6,588	189			0.750	0.843	FA	761	1,985	08/07/2015	02/15/2042
912810 RA 8	UNITED STATES TREASURY				1	184,228	87.633	173,491	197,975	202,489	4,856	64			0.625	0.665	FA	467	1,219	03/05/2013	02/15/2043
912810 RF 7	UNITED STATES TREASURY				1	320,228	103.234	313,628	303,803	335,083	7,454	(1,107)			1.375	0.887	FA	1,578	4,116	05/16/2016	02/15/2044
912810 RL 4	UNITED STATES TREASURY				1	309,913	89.401	288,007	322,152	323,300	7,902	(48)			0.750	0.732	FA	913	2,381	06/06/2017	02/15/2045
912810 RR 1	UNITED STATES TREASURY				1	90,829	94.797	91,337	96,351	96,817	2,363	(20)			1.000	0.972	FA	364	946	05/13/2016	02/15/2046
912810 RW 0	UNITED STATES TREASURY				1	217,142	91.790	211,540	230,461	224,688	5,635	167			0.875	0.980	FA	762	1,719	03/05/2018	02/15/2047
912810 SB 5	UNITED STATES TREASURY				1	90,017	94.764	87,457	92,290	92,256	2,237	1			1.000	1.001	FA	349	459	03/05/2018	02/15/2048
912828 2L 3	UNITED STATES TREASURY				1	276,830	94.866	274,587	289,447	284,611	6,003	368			0.375	0.579	JJ	501	879	05/18/2018	07/15/2027
912828 3R 9	UNITED STATES TREASURY				1	243,538	95.432	244,583	256,290	248,705	4,625	542			0.500	0.847	JJ	592	636	05/18/2018	01/15/2028
912828 4H 0	UNITED STATES TREASURY				1	99,832	98.339	100,112	101,803	101,315	1,415	69			0.625	0.740	AO	136	317	05/18/2018	04/15/2023
912828 B2 5	UNITED STATES TREASURY				1	524,699	98.437	544,069	552,707	555,356	13,556	(517)			0.625	0.522	JJ	1,596	3,399	08/07/2015	01/15/2024
912828 H4 5	UNITED STATES TREASURY				1	530,328	95.758	562,282	587,191	571,948	14,405	2,462			0.250	0.717	JJ	678	1,445	11/04/2015	01/15/2025
912828 K3 3	UNITED STATES TREASURY				1	480,253	97.751	496,097	507,511	509,128	12,450	(1,256)			0.125	(0.138)	AO	136	628	05/16/2016	04/15/2020
912828 LA 6	UNITED STATES TREASURY				1	200,464	99.673	224,281	225,017	242,400	5,518	3,431			1.875	3.575	JJ	1,949	4,152	01/06/2010	07/15/2019
912828 MF 4	UNITED STATES TREASURY				1	259,994	99.358	255,608	257,259	263,270	6,310	(3,155)			1.375	0.068	JJ	1,634	3,481	05/05/2014	01/15/2020
912828 N7 1	UNITED STATES TREASURY				1	174,358	97.337	176,100	180,917	183,824	4,437	(514)			0.625	0.314	JJ	522	1,113	03/02/2016	01/15/2026
912828 NM 8	UNITED STATES TREASURY				1	413,730	99.795	404,993	405,825	428,895	9,954	(2,678)			1.250	0.539	JJ	2,343	4,992	12/19/2011	07/15/2020
912828 PP 9	UNITED STATES TREASURY				1	410,590	99.544	402,745	404,590	420,103	9,926	(4,112)			1.125	0.041	JJ	2,103	4,479	05/16/2016	01/15/2021
912828 Q6 0	UNITED STATES TREASURY				1	277,787	97.238	280,115	288,071	290,242	7,066	(949)			0.125	(0.220)	AO	77	356	06/06/2017	04/15/2021
912828 QV 5	UNITED STATES TREASURY				1	382,256	98.908	393,946	398,296	405,714	9,770	(1,076)			0.625	0.334	JJ	1,150	2,450	05/05/2014	07/15/2021
912828 S5 0	UNITED STATES TREASURY				1	335,263	93.883	336,739	358,680	352,957	8,799	748			0.125	0.350	JJ	207	441	02/10/2017	07/15/2026
912828 SA 9	UNITED STATES TREASURY				1	507,171	97.067	498,857	513,930	535,371	12,604	(2,278)			0.125	(0.341)	JJ	297	632	01/17/2013	01/15/2022
912828 TE 0	UNITED STATES TREASURY	SD			1	2,717,917	97.846	2,689,816	2,749,025	2,826,691	67,425	(23,716)			0.125	(0.766)	JJ	1,587	3,382	09/25/2012	07/15/2022
912828 UH 1	UNITED STATES TREASURY				1	403,399	96.585	396,791	410,820	430,171	10,076	(1,480)			0.125	(0.255)	JJ	237	505	03/05/2013	01/15/2023
912828 UN 8	UNITED STATES TREASURY	SD			1	2,567,686	98.080	2,452,000	2,500,000	2,529,811		(6,924)			2.000	1.699	FA	18,886	50,000	04/22/2013	02/15/2023
912828 V4 9	UNITED STATES TREASURY				1	159,712	94.983	159,309	167,723	167,289	4,114	39			0.375	0.400	JJ	291	618	02/10/2017	01/15/2027
912828 VM 9	UNITED STATES TREASURY				1	511,937	97.775	541,836	554,166	548,090	13,597	1,316			0.375	0.636	JJ	960	2,045	11/05/2015	07/15/2023
912828 WU 0	UNITED STATES TREASURY				1	501,927	95.893	520,823	543,130	537,121	13,321	731			0.125	0.271	JJ	314	668	03/02/2016	07/15/2024
912828 X3 9	UNITED STATES TREASURY				1	211,067	96.737	212,098	219,253	219,138	5,377	35			0.125	0.142	AO	59	270	05/04/2017	04/15/2022
912828 XL 9	UNITED STATES TREASURY				1	510,242	96.404	522,746	542,245	543,072	13,303	(317)			0.375	0.311	JJ	939	2,007	03/02/2016	07/15/2025

Annual Statement for the year 2018 of the **MOTORISTS COMMERCIAL MUTUAL INSURANCE COMPANY**

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
0199999. U.S. Government - Issuer Obligations						17,673,956	XXX	17,417,363	17,498,163	18,208,616	364,004	(91,687)	0	0	XXX	XXX	XXX	68,694	169,282	XXX	XXX
U.S. Government - Residential Mortgage-Backed Securities																					
36179T 4P 7	G2 MA5330 - RMBS			4	1	1,511,918	102.461	1,511,112	1,474,817	1,509,996		(1,922)			4.000	3.535	MON	4,916	24,664	07/05/2018	07/20/2048
36179T 7L 3	G2 MA5399 - RMBS			4	1	4,109,179	103.550	4,096,304	3,955,870	4,105,079		(4,100)			4.500	3.860	MON	14,835	44,639	08/30/2018	08/20/2048
36179T Z5 7	G2 MA5264 - RMBS			4	1	5,015,729	102.461	5,009,239	4,888,922	5,009,479		(6,250)			4.000	3.515	MON	16,296	81,813	07/12/2018	06/20/2048
36290S RR 4	GN 616196 - RMBS			4	1	70,064	101.194	68,010	67,208	68,602		(49)			5.500	4.238	MON	308	3,826	01/21/2004	01/15/2024
36296S E3 5	GN 699554 - RMBS			4	1	35,303	106.020	37,836	35,688	35,191		(7)			5.000	5.328	MON	149	1,789	10/21/2008	11/15/2038
36297A AT 0	GN 705718 - RMBS			4	1	59,177	105.898	60,448	57,081	59,556		174			5.000	4.069	MON	238	2,891	01/06/2009	01/15/2039
38373A D9 4	GNR 0969E PV - CMO/RMBS			4	1	28,181	103.827	28,911	27,846	28,140		(12)			4.000	3.727	MON	93	1,133	08/05/2009	08/20/2039
38377L AQ 1	GNR 10116F HB - CMO/RMBS			4	1	146,607	103.574	142,976	138,044	145,113		243			4.000	2.858	MON	460	5,612	09/17/2014	09/20/2040
0299999. U.S. Government - Residential Mortgage-Backed Securities						10,976,157	XXX	10,954,837	10,645,476	10,961,156	0	(11,921)	0	0	XXX	XXX	XXX	37,295	166,367	XXX	XXX
U.S. Government - Commercial Mortgage-Backed Securities																					
38376G M8 0	GNR 1158 C - CMBS			4	1	772,615	100.233	809,512	807,633	775,694		(1,868)			3.634	3.847	MON	2,446	29,885	04/05/2011	08/16/2051
0399999. U.S. Government - Commercial Mortgage-Backed Securities						772,615	XXX	809,512	807,633	775,694	0	(1,868)	0	0	XXX	XXX	XXX	2,446	29,885	XXX	XXX
0599999. Total - U.S. Government						29,422,728	XXX	29,181,712	28,951,273	29,945,466	364,004	(105,476)	0	0	XXX	XXX	XXX	108,434	365,534	XXX	XXX
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
13063B RW 4	CALIFORNIA ST			2	1FE	242,108	109.632	219,264	200,000	215,615		(4,826)			5.000	2.360	FA	4,167	10,000	03/06/2013	02/01/2023
546415 P5 3	LOUISIANA ST			2	1FE	459,896	112.293	421,099	375,000	415,651		(8,368)			5.000	2.461	JJ	8,646	18,750	05/24/2013	07/15/2025
546415 P6 1	LOUISIANA ST			2	1FE	304,095	111.926	279,815	250,000	275,969		(5,331)			5.000	2.561	JJ	5,764	12,500	05/24/2013	07/15/2026
57582R CZ 7	MASSACHUSETTS ST			2	1FE	232,299	102.961	231,662	225,000	229,210		(885)			4.000	3.530	MN	1,500	9,000	04/30/2015	05/01/2035
70914P VC 3	PENNSYLVANIA (COMMONWEALTH OF)			2	1FE	454,252	110.110	440,440	400,000	429,894		(4,324)			5.000	3.299	AO	4,222	20,000	06/10/2014	10/15/2032
882722 KA 8	TEXAS ST			2	1FE	852,432	102.083	816,664	800,000	805,325		(6,855)			5.643	4.724	AO	11,286	45,144	12/03/2010	10/01/2023
956553 YD 7	WEST VIRGINIA ST				1FE	1,382,404	115.767	1,331,321	1,150,000	1,327,354		(21,437)			5.000	2.170	MN	9,583	57,500	01/05/2017	11/01/2024
97705L M4 6	WISCONSIN ST			2	1FE	288,635	108.464	271,160	250,000	264,316		(4,787)			5.000	2.879	MN	2,083	12,500	07/31/2013	11/01/2022
1199999. U.S. States, Territories & Possessions - Issuer Obligations						4,216,121	XXX	4,011,425	3,650,000	3,963,334	0	(56,812)	0	0	XXX	XXX	XXX	47,251	185,394	XXX	XXX
1799999. Total - U.S. States, Territories & Possessions (Direct and Guaranteed)						4,216,121	XXX	4,011,425	3,650,000	3,963,334	0	(56,812)	0	0	XXX	XXX	XXX	47,251	185,394	XXX	XXX
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
005662 MP 3	ADAMS CNTY COLO SCH DIST NO 014			2	1FE	184,100	113.664	170,496	150,000	166,795		(3,168)			5.000	2.561	JD	625	7,500	03/07/2013	12/01/2025
041826 R9 1	ARLINGTON TEX INDPT SCH DIST			2	1FE	207,995	115.198	201,597	175,000	200,546		(3,827)			5.000	2.420	FA	3,306	8,750	01/09/2017	02/15/2027
05914F FG 0	BALTIMORE CNTY MD			1	1FE	1,720,332	117.940	2,004,980	1,700,000	1,713,655		(899)			5.650	5.550	MN	16,008	96,050	10/28/2009	11/01/2029
199492 PD 5	COLUMBUS OHIO			2	1FE	238,727	106.958	240,656	225,000	234,539		(1,297)			4.000	3.271	JJ	4,500	9,000	08/20/2015	07/01/2033
235308 RA 3	DALLAS TEX INDPT SCH DIST			2	1FE	1,374,756	106.826	1,228,499	1,150,000	1,230,293		(27,352)			6.450	3.027	FA	28,022	37,088	10/08/2014	02/15/2035
368079 GF 0	GAVILAN CALIF JT CMNTY COLLEGE DIST			2	1FE	172,983	114.618	171,927	150,000	166,004		(2,152)			5.000	3.190	FA	3,125	7,500	07/29/2015	08/01/2032
442331 M6 8	HOUSTON TEX			2	1	376,694	100.526	356,867	355,000	355,449		(2,707)			5.000	4.208	MS	5,917	17,750	08/21/2009	03/01/2025
442331 N5 9	HOUSTON TEX			2	1FE	47,750	100.494	45,222	45,000	45,057		(343)			5.000	4.208	MS	750	2,250	08/21/2009	03/01/2025
495033 DR 0	KING CNTY WASH SCH DIST NO 401 HIGHLINE			2	1FE	189,485	110.793	166,190	150,000	166,443		(3,992)			5.000	2.070	JD	625	7,500	11/26/2012	12/01/2025
542433 ND 5	LONG BEACH CALIF UNI SCH DIST	SD		1	1FE	606,055	112.660	563,300	500,000	571,861		(9,566)			5.914	3.455	FA	12,321	29,570	03/26/2015	08/01/2025
544646 A6 9	LOS ANGELES CALIF UNI SCH DIST				1FE	750,000	117.323	879,923	750,000	750,000					5.981	5.982	JJ	22,429	44,858	04/22/2010	05/01/2027
592112 PN 0	METROPOLITAN GOVT NASHVILLE & DAVIDSON C			2	1FE	645,949	104.486	585,122	560,000	574,735		(9,442)			5.000	3.190	JJ	14,000	28,000	07/08/2010	07/01/2022
592112 RS 7	METROPOLITAN GOVT NASHVILLE & DAVIDSON C			2	1	37,849	110.290	33,087	30,000	33,022		(825)			5.000	2.005	JJ	750	1,500	11/01/2012	07/01/2023
592112 RW 8	METROPOLITAN GOVT NASHVILLE & DAVIDSON C			2	1FE	182,936	110.362	160,025	145,000	159,607		(3,989)			5.000	2.005	JJ	3,625	7,250	11/01/2012	07/01/2023

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes 3	4	5	6	7	Fair Value 8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
613681 U7 8	MONTGOMERY CNTY TEX			2	1FE	210,609	113.379	198,413	175,000	195,530		(3,675)			5.000	2.560	MS	2,917	8,750	09/17/2014	03/01/2026
662523 WY 1	NORTH SLOPE BORO ALASKA			1	1FE	1,600,000	103.368	1,653,888	1,600,000	1,600,000					5.126	5.126	JD	228	123,024	10/21/2009	06/30/2020
66702R HS 4	NORTHSIDE TEX INDPT SCH DIST	SD			1FE	300,463	109.114	272,785	250,000	272,820		(7,019)			5.000	1.971	FA	4,722	12,500	11/13/2014	02/15/2022
681712 PK 5	OMAHA NEB	SD			1FE	1,226,350	107.461	1,074,610	1,000,000	1,053,444		(22,746)			5.250	2.779	AO	13,125	52,500	08/03/2010	04/01/2021
702334 CH 4	PASADENA TEX INDPT SCH DIST			2	1FE	158,034	105.491	158,237	150,000	155,349		(775)			4.000	3.351	FA	2,267	6,000	04/22/2015	02/15/2034
727199 KH 3	PLANO TEX INDPT SCH DIST			2	1FE	1,720,026	100.431	1,707,327	1,700,000	1,700,347		(2,778)			6.170	5.998	FA	39,625	104,890	10/29/2009	02/15/2029
797355 6M 1	SAN DIEGO CALIF UNI SCH DIST	@		3	1FE	114,615	69.017	120,780	175,000	118,756		3,937				3.400	N/A			11/29/2017	07/01/2030
797508 FZ 6	SAN DIEGUITO CALIF UN HIGH SCH DIST			2	1FE	159,738	106.914	160,371	150,000	156,627		(889)			4.000	3.249	FA	2,500	6,000	04/16/2015	08/01/2033
797508 GA 0	SAN DIEGUITO CALIF UN HIGH SCH DIST			2	1FE	159,200	106.173	159,260	150,000	156,266		(839)			4.000	3.289	FA	2,500	6,000	04/16/2015	08/01/2034
812626 5J 4	SEATTLE WASH			2	1FE	153,866	104.543	156,815	150,000	152,634		(358)			4.000	3.690	JD	500	6,000	05/08/2015	12/01/2038
850000 2F 6	SPRING TEX INDPT SCH DIST			2	1FE	205,039	113.809	199,166	175,000	192,892		(2,880)			5.000	3.010	FA	3,306	8,750	06/25/2014	08/15/2025
910678 ZH 7	UNITED INDPT SCH DIST TEX			2	1FE	208,994	114.715	200,751	175,000	195,184		(3,275)			5.000	2.770	FA	3,306	8,750	06/24/2014	08/15/2026
937440 FJ 9	WASHINGTON CLACKAMAS & YAMHILL CNTYS ORE	@		3	1FE	46,316	32.305	48,458	150,000	48,044		1,728				4.190	N/A			01/31/2018	06/15/2046
937440 FL 4	WASHINGTON CLACKAMAS & YAMHILL CNTYS ORE	@		3	1FE	63,565	29.563	66,517	225,000	65,948		2,383				4.210	N/A			01/31/2018	06/15/2048
982696 QQ 2	WYANDOTTE CNTY KANS UNI SCH DIST NO 500			2	1FE	329,840	117.787	341,582	290,000	322,659		(3,649)			5.000	3.323	MS	4,833	24,610	12/02/2016	09/01/2027
982696 QR 0	WYANDOTTE CNTY KANS UNI SCH DIST NO 500			2	1FE	367,634	117.177	380,825	325,000	359,982		(3,895)			5.000	3.393	MS	5,417	27,580	12/02/2016	09/01/2028
1899999. U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations						13,759,895	XXX	13,707,672	12,925,000	13,114,487	0	(114,290)	0	0	XXX	XXX	XXX	201,246	699,919	XXX	XXX
2499999. Total - U.S. Political Subdivisions of States, Territories & Possessions						13,759,895	XXX	13,707,672	12,925,000	13,114,487	0	(114,290)	0	0	XXX	XXX	XXX	201,246	699,919	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Issuer Obligations																					
010268 AU 4	ALABAMA FED AID HWY FIN AUTH SPL OBLIG R			2	1FE	209,036	104.584	209,168	200,000	205,824		(917)			4.000	3.430	MS	2,667	8,000	04/24/2015	09/01/2034
011798 KU 8	ALASKA MUN BD BK ALASKA MUN BD BK AUTH			2	1FE	339,352	109.308	311,528	285,000	309,258		(5,535)			5.000	2.781	FA	5,938	14,250	02/27/2013	02/01/2029
011798 KV 6	ALASKA MUN BD BK ALASKA MUN BD BK AUTH			2	1FE	266,627	109.025	245,306	225,000	243,609		(4,239)			5.000	2.841	FA	4,688	11,250	02/27/2013	02/01/2030
011798 LL 7	ALASKA MUN BD BK ALASKA MUN BD BK AUTH			2	1FE	367,386	110.163	330,489	300,000	329,795		(6,859)			5.000	2.431	FA	6,250	15,000	02/27/2013	02/01/2025
011798 LM 5	ALASKA MUN BD BK ALASKA MUN BD BK AUTH			2	1FE	303,460	109.959	274,898	250,000	273,708		(5,442)			5.000	2.541	FA	5,208	12,500	02/27/2013	02/01/2026
01179R NF 6	ALASKA MUN BD BK ALASKA MUN BD BK AUTH			2	1FE	152,804	101.264	151,896	150,000	152,489		(315)			4.000	3.700	AO	1,500	6,000	01/30/2018	10/01/2044
02765U JR 6	AMERICAN MUN PWR OHIO INC REV			2	1FE	281,748	108.978	272,445	250,000	269,897		(6,044)			5.250	2.580	FA	4,958	13,125	01/03/2017	02/15/2031
040484 MS 3	ARIZONA BRD REGENTS UNIV ARIZ SYS REV			2	1FE	344,286	111.336	334,008	300,000	329,814		(4,114)			5.000	3.270	JD	1,250	15,000	04/22/2015	06/01/2040
047061 CZ 7	ATHENS-CLARKE CNTY GA UNI GOVT WTR & SEW			2	1FE	155,189	105.112	157,668	150,000	153,451		(507)			4.000	3.571	JJ	3,000	6,000	05/06/2015	01/01/2033
047870 NV 8	ATLANTA GA WTR & WASTEWTR REV			2	1FE	181,259	117.611	176,417	150,000	177,462		(2,725)			5.000	2.660	MN	1,250	7,500	08/02/2017	11/01/2033
059231 M5 6	BALTIMORE MD REV			2	1FE	282,920	114.581	286,453	250,000	277,788		(2,976)			5.000	3.401	JJ	6,250	12,500	03/10/2017	07/01/2036
086377 DJ 4	BESSEMER ALA GOVERNMENTAL UTIL SVCS CORP			2	1FE	595,860	114.274	571,370	500,000	586,249		(8,401)			5.000	2.800	JD	2,083	26,528	11/01/2017	06/01/2030
088281 G2 0	BEXAR CNTY TEX			2	1FE	168,347	113.709	170,564	150,000	168,321		(26)			5.000	3.330	JD	625		12/14/2018	06/15/2039
10741M BM 5	BREVARD CNTY FLA LOC OPT FUEL TAX REV			2	1FE	198,252	114.265	199,964	175,000	193,939		(2,158)			5.000	3.371	FA	3,646	8,750	11/30/2016	08/01/2028
134041 JA 1	CAMPBELL & KENTON CNTYS KY SANT DIST NO				1FE	296,450	117.991	294,978	250,000	287,717		(4,410)			5.000	2.780	FA	5,208		12/21/2016	08/01/2026
153476 DC 7	CENTRAL FLA EXPWY AUTH SR LIEN REV			2	1FE	207,958	103.053	206,106	200,000	207,298		(660)			4.000	3.500	JJ	4,000	4,067	01/29/2018	07/01/2041
155048 CQ 2	CENTRAL PUGET SOUND WASH REGL TRAN AUTH			2	1FE	239,318	108.660	217,320	200,000	214,628		(4,506)			5.000	2.520	FA	4,167	10,000	03/04/2013	02/01/2028
160131 DP 0	CHARLESTON EDL EXCELLENCE FING CORP S C			2	1FE	237,908	114.722	229,444	200,000	223,241		(3,559)			5.000	2.851	JD	833	10,000	08/07/2014	12/01/2026
160131 DQ 8	CHARLESTON EDL EXCELLENCE FING CORP S C			2	1FE	236,350	114.188	228,376	200,000	222,321		(3,409)			5.000	2.931	JD	833	10,000	08/07/2014	12/01/2027
162393 FV 9	CHATTANOOGA TENN ELEC REV			2	1FE	284,908	112.763	281,908	250,000	274,447		(3,225)			5.000	3.350	MS	4,167	12,500	07/23/2015	09/01/2040
181070 ET 6	CLARK CNTY NEV WTR RECLAMATION DIST			2	1FE	199,950	107.014	187,275	175,000	194,532		(2,353)			4.000	2.367	JJ	3,500	7,000	08/04/2016	07/01/2032
196707 QV 8	COLORADO ST BRD GOVERNORS UNIV ENTERPRIS			2	1FE	448,217	111.961	464,638	415,000	431,572		(2,733)			5.000	3.950	MS	6,917	10,375	12/18/2013	03/01/2029

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
196707 WD 1	COLORADO ST BRD GOVERNORS UNIV ENTERPRIS			2	1FE	294,676	102.725	282,494	275,000	292,589		(1,742)			4.000	3.151	MS	3,667	10,053	10/18/2017	03/01/2040
199492 DP 1	COLUMBUS OHIO			2	1FE	381,339	112.972	367,159	325,000	352,314		(5,590)			5.000	2.990	JJ	8,125	16,250	05/30/2013	07/01/2030
207758 NY 5	CONNECTICUT ST SPL TAX OBLIG REV			2	1FE	654,719	108.496	656,401	605,000	628,291		(5,275)			5.000	3.950	JJ	15,125	30,250	07/11/2013	01/01/2028
20775Y CA 2	CONNECTICUT ST REVOLVING FD GEN REV			2	1FE	478,872	116.048	464,192	400,000	451,901		(5,818)			5.000	2.700	MS	6,667	10,000	04/23/2015	03/01/2029
235241 PC 4	DALLAS TEX AREA RAPID TRAN SALES TAX REV			2	1FE	182,031	115.199	172,799	150,000	169,968		(3,089)			5.000	2.560	JD	625	7,500	11/20/2014	12/01/2025
249182 KP 0	DENVER COLO CITY & CNTY ARPT REV			2	1FE	178,454	116.312	174,468	150,000	175,753		(2,527)			5.000	2.800	MN	958	7,042	11/30/2017	11/15/2029
25477G HX 6	DISTRICT COLUMBIA INCOME TAX REV			2	1FE	286,680	107.852	269,630	250,000	261,997		(3,863)			5.000	3.260	JD	1,042	12,500	12/16/2011	12/01/2028
254845 JL 5	DISTRICT COLUMBIA WTR & SWR AUTH PUB UTI			2	1FE	478,928	110.463	441,852	400,000	430,816		(5,860)			5.000	2.819	AO	5,000	20,000	03/14/2012	10/01/2024
25484J CY 4	DISTRICT COLUMBIA UNIV REV			2	1FE	173,063	114.980	172,470	150,000	169,309		(2,015)			5.000	3.211	AO	1,875	7,500	02/08/2017	04/01/2032
25484J DC 1	DISTRICT COLUMBIA UNIV REV			2	1FE	234,724	113.181	226,362	200,000	229,818		(3,150)			5.000	2.950	AO	2,500	10,000	06/01/2017	04/01/2036
30382L DU 9	FAIRFAX CNTY VA ECONOMIC DEV AUTH FAC RE			2	1FE	226,962	113.354	226,708	200,000	216,237		(2,516)			5.000	3.431	AO	2,500	10,000	06/13/2014	10/01/2034
343136 7Q 4	FLORIDA ST TPK AUTH TPK REV			2	1FE	313,941	105.680	317,040	300,000	309,870		(1,334)			4.000	3.431	JJ	6,000	12,000	10/08/2015	07/01/2033
360066 NN 0	FULTON CNTY GA WTR & SEW REV			2	1FE	591,790	110.449	552,245	500,000	540,742		(9,490)			5.000	2.831	JJ	12,500	25,000	03/06/2013	01/01/2029
392274 W3 6	GREATER ORLANDO AVIATION AUTH ORLANDO FL			2	1FE	1,648,382	115.029	1,587,400	1,380,000	1,618,803		(18,150)			5.000	2.760	AO	17,250	68,617	08/30/2017	10/01/2030
396066 CZ 3	GREENVILLE CNTY S C SCH DIST INSTALLMENT				1FE	665,695	110.027	577,642	525,000	570,084		(14,752)			5.500	2.430	JD	2,406	28,875	01/11/2012	12/01/2021
414005 WJ 3	HARRIS CNTY TEX			2	1FE	262,384	116.635	262,429	225,000	255,418		(3,503)			5.000	3.002	FA	4,250	11,250	12/20/2016	08/15/2029
414005 WK 0	HARRIS CNTY TEX			2	1FE	404,632	116.109	406,382	350,000	394,498		(5,099)			5.000	3.113	FA	6,611	17,500	12/20/2016	08/15/2030
41422E DM 2	HARRIS CNTY TEX MET TRAN AUTH SALES & US			2	1FE	261,145	106.951	267,378	250,000	254,486		(1,460)			5.000	4.320	MN	2,083	12,500	01/08/2014	11/01/2036
447168 KL 8	HUNTSVILLE ALA WTR SYS REV			2	1FE	157,875	105.603	158,405	150,000	155,427		(757)			4.000	3.361	MN	1,000	6,000	08/19/2015	11/01/2032
45129W MA 5	IDAHO HSG & FIN ASSN			2	1FE	613,594	110.245	639,421	580,000	597,770		(3,481)			5.000	4.250	JJ	13,372	29,000	01/15/2014	07/15/2031
45129W MA 5	IDAHO HSG & FIN ASSN	SD		2	1FE	21,158	110.245	22,049	20,000	20,613		(120)			5.000	4.250	JJ	461	1,000	01/15/2014	07/15/2031
45203H AL 6	ILLINOIS FIN AUTH REV			2	1FE	248,650	107.324	241,479	225,000	231,396		(2,830)			5.500	4.087	FA	4,675	12,375	02/27/2012	08/15/2041
45470R DT 0	INDIANA FIN AUTH HWY REV			2	1FE	901,530	116.299	872,243	750,000	884,589		(13,112)			5.000	2.719	JD	3,125	45,417	08/24/2017	06/01/2036
45505M FD 3	INDIANA ST FIN AUTH WASTEWATER UTIL REV			2	1FE	392,503	111.024	360,828	325,000	378,659		(6,169)			5.000	2.630	AO	4,063	16,250	09/09/2016	10/01/2041
45506D TN 5	INDIANA ST FIN AUTH REV			2	1FE	228,674	115.794	231,588	200,000	219,667		(2,607)			5.250	3.561	FA	4,375	10,500	05/08/2015	02/01/2034
45506D YY 5	INDIANA ST FIN AUTH REV			2	1FE	185,854	103.435	181,011	175,000	184,360		(1,074)			4.000	3.200	FA	2,917	7,000	08/02/2017	08/01/2041
490303 HZ 0	KENT CNTY MICH BLDG AUTH			2	1FE	1,900,000	102.876	1,954,644	1,900,000	1,900,000					6.250	6.249	JD	9,896	118,750	11/10/2009	12/01/2030
495289 X4 7	KING CNTY WASH SWR REV			2	1FE	174,662	111.188	166,782	150,000	166,097		(2,412)			5.000	3.030	JJ	3,750	7,500	04/15/2015	07/01/2038
495289 X8 8	KING CNTY WASH SWR REV			2	1FE	174,924	111.595	167,393	150,000	166,271		(2,439)			5.000	3.010	JJ	3,750	7,500	04/17/2015	07/01/2036
517039 TU 7	LAREDO TEX WTRWKS SWR SYS REV			2	1FE	164,868	101.868	152,802	150,000	161,610		(1,445)			4.000	2.800	MS	2,000	6,000	09/07/2016	03/01/2041
534272 A2 5	LINCOLN NEB ELEC SYS REV			2	1FE	201,423	109.094	190,915	175,000	185,618		(2,689)			5.000	3.230	MS	2,917	8,750	07/13/2012	09/01/2037
534272 D7 1	LINCOLN NEB ELEC SYS REV			2	1FE	178,833	114.260	171,390	150,000	169,488		(2,621)			5.000	2.845	MS	2,500	7,500	04/15/2015	09/01/2033
544495 D6 8	LOS ANGELES CALIF DEPT WTR & PWR REV			2	1FE	459,588	112.721	450,884	400,000	433,442		(4,591)			5.000	3.178	JJ	10,000	10,000	05/29/2014	07/01/2032
54466H DP 8	LOS ANGELES CNTY CALIF MET TRANSN AUTH S			2	1FE	176,360	119.957	179,936	150,000	171,201		(2,532)			5.000	2.870	JD	625	7,500	12/02/2016	06/01/2028
546589 VJ 8	LOUISVILLE & JEFFERSON CNTY KY MET SWR D			2	1FE	180,566	115.092	172,638	150,000	168,956		(2,946)			5.000	2.660	MN	958	7,500	11/20/2014	05/15/2026
56041M RW 6	MAINE GOVERNMENTAL FACS AUTH LEASE RENT			2	1FE	207,146	115.195	201,591	175,000	203,347		(2,811)			5.000	2.891	AO	2,188	8,750	08/03/2017	10/01/2034
56185P CG 6	MANATEE CNTY FLA SCH DIST SALES TAX REV			2	1FE	173,151	116.894	175,341	150,000	169,426		(2,028)			5.000	3.201	AO	1,875	7,500	02/02/2017	10/01/2029
56185P CH 4	MANATEE CNTY FLA SCH DIST SALES TAX REV			2	1FE	229,564	116.092	232,184	200,000	224,820		(2,583)			5.000	3.271	AO	2,500	10,000	02/02/2017	10/01/2030
575896 NX 9	MASSACHUSETTS ST PORT AUTH REV			2	1FE	172,448	113.806	170,709	150,000	163,278		(2,173)			5.000	3.230	JJ	3,750	7,500	07/10/2014	07/01/2029
576000 RB 1	MASSACHUSETTS ST SCH BLDG AUTH DEDICATED			2	1FE	306,015	103.523	310,569	300,000	304,024		(584)			4.000	3.750	JJ	5,533	12,000	05/05/2015	01/15/2036
590545 WC 9	MESA ARIZ UTIL SYS REV			2	1FE	212,884	107.711	215,422	200,000	210,593		(1,231)			4.000	3.200	JJ	4,000	8,000	02/07/2017	07/01/2031

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
59333P B7 2	MIAMI-DADE CNTY FLA AVIATION REV			2	1FE	210,658	108.805	217,610	200,000	204,935		(1,190)			5.000	4.280	AO	2,500	10,000	09/27/2013	10/01/2024
59333P H7 6	MIAMI-DADE CNTY FLA AVIATION REV			2	1FE	226,850	109.757	219,514	200,000	217,337		(2,695)			5.000	3.330	AO	2,500	10,000	04/21/2015	10/01/2031
59333P H8 4	MIAMI-DADE CNTY FLA AVIATION REV			2	1FE	578,140	109.098	545,490	500,000	549,130		(7,692)			5.000	3.119	AO	6,250	25,000	01/15/2015	10/01/2034
59333P K4 9	MIAMI-DADE CNTY FLA AVIATION REV			2	1FE	291,648	111.707	279,268	250,000	275,921		(4,072)			5.000	3.021	AO	3,125	12,500	12/16/2014	10/01/2025
59333P K9 8	MIAMI-DADE CNTY FLA AVIATION REV			2	1FE	335,424	109.757	329,271	300,000	322,249		(3,432)			5.000	3.561	AO	3,750	15,000	12/03/2014	10/01/2031
59333P R7 5	MIAMI-DADE CNTY FLA AVIATION REV			2	1FE	509,659	109.125	518,344	475,000	499,556		(3,100)			5.000	4.114	AO	5,938	23,750	09/03/2015	10/01/2038
594612 DJ 9	MICHIGAN ST				1FE	201,555	119.492	209,111	175,000	196,896		(2,295)			5.000	3.250	MS	2,576	8,750	12/02/2016	03/15/2027
605699 RF 6	MISSISSIPPI ST UNIV EDL BLDG CORP REV			2	1FE	178,896	118.682	178,023	150,000	176,141		(2,670)			5.000	2.711	FA	3,125	4,604	12/01/2017	08/01/2028
606092 GA 6	MISSOURI JT MUN ELEC UTIL COMMN PWR PROJ			2	1FE	291,808	112.069	280,173	250,000	274,015		(4,399)			5.000	2.921	JJ	6,250	12,500	09/24/2014	01/01/2027
606092 JU 9	MISSOURI JT MUN ELEC UTIL COMMN PWR PROJ			2	1FE	287,290	113.203	283,008	250,000	276,205		(3,628)			5.000	3.181	JD	1,042	12,500	10/21/2015	12/01/2030
625914 JT 4	MUNICIPAL ENERGY AGY OF NEB PWR SUPPLY S			2	1FE	391,190	116.352	389,779	335,000	380,998		(5,202)			5.000	3.000	AO	4,188	16,750	01/03/2017	04/01/2028
63968A SB 2	NEBRASKA PUB PWR DIST REV			2	1FE	750,938	105.354	790,155	750,000	750,224		(104)			5.000	4.984	JJ	18,750	37,500	12/09/2010	01/01/2031
644614 2R 9	NEW HAMPSHIRE HEALTH & ED FACS AUTH REV			2	1FE	628,903	115.354	617,144	535,000	598,454		(6,591)			5.000	2.979	JJ	13,375	13,375	04/29/2015	07/01/2028
644693 LR 2	NEW HAMPSHIRE ST TPK SYS REV			2	1FE	215,604	108.380	189,665	175,000	189,529		(4,505)			5.000	2.201	FA	3,646	8,750	11/14/2012	02/01/2024
646136 2C 4	NEW JERSEY ST TRANSN TR FD AUTH			2	1FE	164,510	111.425	167,138	150,000	161,678		(1,333)			5.000	3.791	JD	333	7,500	10/27/2016	06/15/2028
64990C 3C 3	NEW YORK ST DORM AUTH REVS NON ST SUPPOR			2	1FE	258,021	108.529	255,043	235,000	242,057		(2,388)			5.000	3.837	AO	2,938	11,750	05/19/2011	10/01/2022
64990C 3C 3	NEW YORK ST DORM AUTH REVS NON ST SUPPOR	SD		2	1FE	1,048,552	108.529	1,036,452	955,000	983,696		(9,712)			5.000	3.837	AO	11,938	47,750	05/19/2011	10/01/2022
64990C 3H 2	NEW YORK ST DORM AUTH REVS NON ST SUPPOR			2	1FE	16,469	107.580	16,137	15,000	15,450		(152)			5.000	3.837	AO	188	750	05/19/2011	10/01/2022
64990C 3H 2	NEW YORK ST DORM AUTH REVS NON ST SUPPOR	SD		2	1FE	49,408	107.580	48,411	45,000	46,352		(458)			5.000	3.837	AO	563	2,250	05/19/2011	10/01/2022
64990F JG 0	NEW YORK STATE DORMITORY AUTHORITY			2	1FE	232,050	117.796	235,592	200,000	231,963		(87)			5.250	3.311	MS	292		12/12/2018	03/15/2039
650035 C6 3	NEW YORK ST URBAN DEV CORP REV			2	1FE	454,640	110.747	442,988	400,000	428,105		(4,693)			5.000	3.199	MS	5,889	10,000	06/04/2014	03/15/2030
65819G LA 4	NORTH CAROLINA CAP FACS FIN AGY REV			2	1FE	897,660	112.768	845,760	750,000	868,682		(13,589)			5.000	2.721	AO	9,375	37,500	10/27/2016	07/01/2042
66285W WH 5	NORTH TEX TWY AUTH REV				1FE	498,948	121.305	485,220	400,000	493,298		(4,840)			5.000	3.051	JJ	10,000	13,333	10/18/2017	01/01/2034
662903 PW 7	NORTH TEX MUN WTR DIST TEX WTR SYS REV			2	1FE	474,836	114.457	457,828	400,000	451,076		(5,223)			5.000	2.880	MS	6,667	10,000	04/24/2015	09/01/2031
665250 CX 2	NORTHERN ILL MUN PWR AGY PWR PROJ REV			2	1FE	330,561	108.986	299,712	275,000	319,356		(4,959)			5.000	2.721	JD	1,146	13,750	08/24/2016	12/01/2041
677561 KH 4	OHIO ST HOSP FAC REV			2	1FE	181,691	118.083	177,125	150,000	178,051		(2,726)			5.000	2.651	JJ	3,750	6,292	08/09/2017	01/01/2031
677581 EZ 9	OHIO ST MAJOR NEW ST INFRASTRUCTURE PROJ			2	1FE	183,792	109.777	164,666	150,000	163,058		(3,588)			5.000	2.360	JD	333	7,500	11/07/2012	12/15/2023
681793 7U 3	OMAHA PUB PWR DIST NEB ELEC REV			2	1FE	177,497	109.192	163,788	150,000	160,510		(3,231)			5.000	2.620	FA	3,125	7,500	05/29/2013	02/01/2025
681810 KJ 5	OMAHA NEB SAN SEW REV			2	1FE	241,636	115.568	231,136	200,000	225,853		(4,026)			5.000	2.610	MN	1,278	10,000	11/20/2014	11/15/2025
681810 KK 2	OMAHA NEB SAN SEW REV			2	1FE	239,118	115.329	230,658	200,000	224,349		(3,774)			5.000	2.740	MN	1,278	10,000	11/20/2014	11/15/2026
684545 ZA 7	ORANGE CNTY FLA TOURIST DEV TAX REV			2	1FE	287,010	105.586	263,965	250,000	278,859		(3,358)			4.000	2.361	AO	2,500	10,000	06/17/2016	10/01/2032
684545 ZB 5	ORANGE CNTY FLA TOURIST DEV TAX REV				1FE	221,601	116.980	222,262	190,000	214,962		(3,312)			5.000	2.846	AO	2,375	9,500	11/30/2016	10/01/2025
708796 E9 4	PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M			2	1FE	225,000	101.077	227,423	225,000	225,000					3.000	3.000	AO	1,688	6,750	11/16/2012	04/01/2022
73358W TM 6	PORT AUTH N Y & N J				1FE	206,147	111.960	195,930	175,000	192,442		(3,464)			5.000	2.710	MS	2,917	8,750	11/12/2014	09/01/2023
73358W WA 8	PORT AUTH N Y & N J			2	1FE	202,293	110.353	198,635	180,000	195,002		(2,081)			5.000	3.520	MN	1,500	9,000	04/28/2015	05/01/2035
73358W ZY 3	PORT AUTH N Y & N J			1	1FE	286,823	115.491	288,728	250,000	279,038		(3,817)			5.000	3.080	AO	3,125	12,500	11/30/2016	10/01/2025
735352 QE 9	PORT ST LUCIE FLA UTIL REV			2	1FE	281,825	106.584	266,460	250,000	275,085		(2,929)			4.000	2.550	MS	3,333	10,000	08/11/2016	09/01/2030
735352 QF 6	PORT ST LUCIE FLA UTIL REV			2	1FE	336,783	106.162	318,486	300,000	329,008		(3,380)			4.000	2.600	MS	4,000	12,000	08/11/2016	09/01/2031
735352 QG 4	PORT ST LUCIE FLA UTIL REV			2	1FE	463,945	105.742	438,829	415,000	453,620		(4,490)			4.000	2.650	MS	5,533	16,600	08/11/2016	09/01/2032
74265L M6 2	PRIVATE COLLEGES & UNIVS AUTH GA REV			2	1FE	176,360	114.171	171,257	150,000	172,387		(2,550)			5.000	2.840	AO	1,875	7,500	06/01/2017	10/01/2038
762197 LQ 2	RHODE ISLAND HEALTH & EDL BLDG CORP HIGH				1FE	182,106	110.493	165,740	150,000	163,330		(3,272)			5.000	2.550	MN	1,250	7,500	11/07/2012	11/01/2022

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
762197 WE 7	RHODE ISLAND HEALTH & EDL BLDG CORP HIGH				1FE	183,474	116.879	175,319	150,000	179,803		(3,040)			5.000	2.450	MS	2,208	6,833	09/28/2017	09/15/2027
76221R YR 8	RHODE ISLAND HSG & MTG FIN CORP			2	1FE	248,275	100.537	251,343	250,000	248,281		6			3.850	3.900	AO	2,727		12/11/2018	10/01/2038
76221R YS 6	RHODE ISLAND HSG & MTG FIN CORP			2	1FE	322,156	100.226	325,735	325,000	322,162		6			3.950	4.006	AO	3,637		12/13/2018	10/01/2043
796253 2U 5	SAN ANTONIO TEX ELEC & GAS REV			2	1FE	466,156	112.205	448,820	400,000	437,513		(5,088)			5.000	2.997	FA	8,333	10,000	06/04/2014	02/01/2028
796253 2V 3	SAN ANTONIO TEX ELEC & GAS REV			2	1FE	463,632	112.002	448,008	400,000	436,135		(4,890)			5.000	3.067	FA	8,333	10,000	06/04/2014	02/01/2029
79642B HM 8	SAN ANTONIO TEX WTR REV			1	1FE	750,000	100.656	754,920	750,000	750,000					4.543	4.542	MN	4,354	34,073	11/18/2009	05/15/2019
816705 JE 8	SEMINOLE CNTY FLA WTR & SWR REV			2	1FE	183,463	107.008	187,264	175,000	180,847		(758)			4.000	3.441	AO	1,750	7,000	05/01/2015	10/01/2030
816705 JF 5	SEMINOLE CNTY FLA WTR & SWR REV			2	1FE	260,760	105.999	264,998	250,000	257,440		(962)			4.000	3.501	AO	2,500	10,000	05/01/2015	10/01/2031
837227 4C 8	SOUTH CENT CONN REGL WTR AUTH WTR SYS RE			2	1FE	281,115	105.619	264,048	250,000	274,131		(2,845)			4.000	2.590	FA	4,167	10,000	06/16/2016	08/01/2035
83755L UY 0	SOUTH DAKOTA ST BLDG AUTH REV			2	1FE	178,965	114.209	171,314	150,000	167,349		(2,939)			5.000	2.690	JD	625	7,500	11/14/2014	06/01/2025
873545 GX 9	TACOMA WASH SWR REV			2	1FE	179,252	115.491	173,237	150,000	169,338		(2,717)			5.000	2.791	JD	625	7,500	02/12/2015	12/01/2029
873545 GY 7	TACOMA WASH SWR REV			2	1FE	208,271	115.106	201,436	175,000	197,014		(3,087)			5.000	2.841	JD	729	8,750	02/12/2015	12/01/2030
875301 GL 1	TAMPA-HILLSBOROUGH COUNTY EXPRESSWAY AUT			9	1FE	259,053	102.625	256,563	250,000	258,395		(658)			4.000	3.580	JJ	5,000	5,278	01/31/2018	07/01/2042
87638Q PL 7	TARRANT CNTY TEX CULTURAL ED FACS FIN CO			2	1FE	189,320	102.957	180,175	175,000	185,899		(1,300)			4.000	3.050	MN	894	7,000	04/07/2016	11/15/2034
880558 BS 9	TENNESSEE ST SCH BD AUTH			2	1FE	406,851	107.633	376,716	350,000	371,334		(5,995)			5.000	3.061	MN	2,917	17,500	07/20/2012	05/01/2039
914119 B8 4	UNIVERSITY CINCINNATI OHIO GEN RCPTS			2	1FE	213,325	114.841	200,972	175,000	198,911		(3,707)			5.000	2.500	JD	729	8,750	12/03/2014	06/01/2025
914468 CH 4	UNIVERSITY MINN SPL PURP REV			2	1FE	462,520	104.683	418,732	400,000	411,458		(5,252)			5.000	3.132	FA	8,333	10,000	09/21/2010	08/01/2025
914716 J9 7	UNIVERSITY N C CHARLOTTE REV			2	1FE	183,648	118.317	177,476	150,000	180,462		(3,101)			5.000	2.411	AO	1,875	5,813	12/06/2017	10/01/2029
914716 WV 3	UNIVERSITY N C CHARLOTTE REV			2	1FE	470,156	109.706	444,309	405,000	428,612		(5,190)			5.000	3.098	AO	5,063	20,250	05/02/2012	04/01/2030
915138 NX 5	UNIVERSITY TOLEDO OHIO GEN RCPTS				1FE	181,163	118.908	178,362	150,000	178,506		(2,628)			5.000	2.700	JD	625	6,938	12/20/2017	06/01/2028
915138 NY 3	UNIVERSITY TOLEDO OHIO GEN RCPTS				1FE	272,374	119.647	269,206	225,000	268,764		(3,570)			5.000	2.830	JD	938	10,406	12/20/2017	06/01/2029
915183 B5 5	STATE BOARD OF REGENTS OF THE STATE OF U			2	1	177,811	113.200	181,120	160,000	169,739		(1,862)			5.000	3.549	FA	3,333	8,000	06/13/2014	08/01/2036
915183 D4 6	STATE BOARD OF REGENTS OF THE STATE OF U			2	1FE	72,236	110.977	72,135	65,000	68,957		(757)			5.000	3.549	FA	1,354	3,250	06/13/2014	08/01/2036
915200 UK 3	UNIVERSITY VT & ST AGRIC COLLEGE			2	1FE	179,411	114.971	172,457	150,000	167,991		(2,854)			5.000	2.731	AO	1,875	7,500	09/19/2014	10/01/2025
915200 XU 8	UNIVERSITY VT & ST AGRIC COLLEGE			2	1FE	231,638	102.678	231,026	225,000	231,036		(602)			4.000	3.600	AO	2,250	9,000	01/31/2018	10/01/2043
91802R AJ 8	UTILITY DEBT SECURITIZATION AUTH N Y			2	1FE	1,471,905	112.264	1,515,564	1,350,000	1,416,725		(9,057)			5.000	3.893	JD	3,000	67,500	12/12/2013	12/15/2030
92778W BK 1	VIRGINIA COLLEGE BUILDING AUTHORITY			2	1FE	211,027	114.710	200,743	175,000	197,074		(3,575)			5.000	2.591	MS	2,917	8,750	12/09/2014	09/01/2028
927793 WG 0	VIRGINIA COMWLTH TRANSN BRD TRANSN REV			2	1FE	437,660	110.199	440,796	400,000	416,227		(3,367)			5.000	3.708	MN	2,556	20,000	10/08/2013	05/15/2029
928172 V5 1	VIRGINIA ST PUB BLDG AUTH PUB FACS REV			2	1FE	278,690	112.454	281,135	250,000	273,916		(2,704)			5.000	3.550	FA	5,208	12,500	03/10/2017	08/01/2036
93974C 6K 1	WASHINGTON ST			2	1FE	179,246	111.358	167,037	150,000	164,993		(3,453)			5.000	2.415	FA	3,125	7,500	09/10/2014	02/01/2025
940093 7A 9	WASHINGTON ST UNIV REVS			2	1FE	325,053	114.119	313,827	275,000	307,778		(4,722)			5.000	2.900	AO	3,438	13,750	02/12/2015	04/01/2029
940093 7B 7	WASHINGTON ST UNIV REVS			2	1FE	206,015	113.871	199,274	175,000	195,329		(2,923)			5.000	2.950	AO	2,188	8,750	02/12/2015	04/01/2030
976904 L6 7	WISCONSIN HSG & ECONOMIC DEV AUTH HSG RE			2	1FE	150,000	100.665	150,998	150,000	150,000					4.000	4.000	MN	1,000	5,167	11/29/2017	11/01/2047
2599999. U.S. Special Revenue & Assessment Obligations - Issuer Obligations						45,080,722	XXX	44,004,464	39,820,000	43,266,882	0	(476,176)	0	0	XXX	XXX	XXX	533,156	1,791,683	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Residential Mortgage-Backed Securities																					
3128MA BS 7	FH G07849 - RMBS			4	1	1,780,582	100.742	1,783,078	1,769,945	1,780,550		(32)			3.500	3.412	MON	5,162	47,006	03/29/2018	05/01/2044
3128MB X6 9	FH G13201 - RMBS			4	1	44,059	103.120	47,554	46,115	44,922		170			4.500	6.032	MON	173	2,139	08/19/2008	07/01/2023
3128MB XQ 5	FH G13187 - RMBS			4	1	46,119	103.117	49,587	48,088	46,899		200			4.500	5.984	MON	180	2,226	06/20/2008	06/01/2023
3128MC GZ 2	FH G13616 - RMBS			4	1	42,392	103.154	42,911	41,599	42,002		(56)			4.500	3.960	MON	156	1,942	08/12/2009	07/01/2024
3128MD XJ 7	FH G14981 - RMBS			4	1	224,008	101.434	215,854	212,802	221,377		(80)			3.500	2.318	MON	621	7,587	02/21/2014	12/01/2028

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	Codes 3 Code	Codes 4 Foreign	Codes 5 Bond CHAR	6 NAIC Designation and Administrative Symbol	7 Actual Cost	Fair Value 8 Rate Used to Obtain Fair Value	Fair Value 9 Fair Value	10 Par Value	11 Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value 12 Unrealized Valuation Increase (Decrease)	Change in Book/Adjusted Carrying Value 13 Current Year's (Amortization) / Accretion	Change in Book/Adjusted Carrying Value 14 Current Year's Other-Than-Temporary Impairment Recognized	Change in Book/Adjusted Carrying Value 15 Total Foreign Exchange Change in B./A.C.V.	Interest 16 Rate of	Interest 17 Effective Rate of	Interest 18 When Paid	Interest 19 Admitted Amount Due & Accrued	Interest 20 Amount Rec. During Year	Dates 21 Acquired	Dates 22 Stated Contractual Maturity Date
3128MJ Q7 8	FH G08477 - RMBS			4	1	82,145	100.742	79,799	79,212	82,253		99			3.500	2.917	MON.	231	2,802	02/01/2012	02/01/2042
3128MJ RM 4	FH G08491 - RMBS			4	1	196,880	100.742	190,999	189,592	196,923		197			3.500	2.919	MON.	553	6,701	05/11/2012	05/01/2042
3128MJ RV 4	FH G08499 - RMBS			4	1	679,156	98.373	680,969	692,232	679,110		(46)			3.000	3.282	MON.	1,731	15,698	03/29/2018	07/01/2042
3128MJ S4 3	FH G08538 - RMBS			4	1	131,737	100.731	132,019	131,061	131,673		20			3.500	3.433	MON.	382	4,636	08/06/2013	07/01/2043
3128MJ YT 1	FH G08721 - RMBS			4	1	2,014,079	97.582	2,016,290	2,066,252	2,013,618		(461)			3.000	3.353	MON.	5,166	46,889	03/29/2018	09/01/2046
3128MM PQ 0	FH G18430 - RMBS			4	1	769,427	100.394	768,639	765,622	769,173		(254)			3.000	2.825	MON.	1,914	17,581	03/29/2018	04/01/2027
3128P8 FQ 9	FH C91975 - RMBS			4	1	3,695,032	98.653	3,695,496	3,745,954	3,696,887		1,855			3.000	3.232	MON.	9,365	84,830	03/16/2018	02/01/2038
3128PL CS 9	FH J08181 - RMBS			4	1	53,262	102.395	56,866	55,536	54,452		136			4.500	5.566	MON.	208	2,551	06/20/2008	06/01/2023
3128PM 6D 7	FH J09868 - RMBS			4	1	57,979	103.088	58,330	56,582	57,400		(143)			4.500	3.712	MON.	212	2,612	05/06/2009	06/01/2024
3128PQ FE 6	FH J11065 - RMBS			4	1	119,463	103.605	119,224	115,076	117,405		(270)			4.500	3.488	MON.	432	5,343	11/04/2009	10/01/2024
31292S AH 3	FH C09008 - RMBS			4	1	602,098	98.362	603,639	613,691	602,051		(48)			3.000	3.281	MON.	1,534	13,927	03/29/2018	08/01/2042
31292S AN 0	FH C09013 - RMBS			4	1	660,811	98.338	638,554	649,346	659,856		88			3.000	2.770	MON.	1,623	19,658	08/16/2012	09/01/2042
312944 FE 6	FH A95565 - RMBS			4	1	707,460	102.893	739,457	718,666	706,289		(831)			4.000	4.309	MON.	2,396	29,071	12/21/2010	12/01/2040
312988 KQ 0	FH B70303 - RMBS			4	1	142,472	102.027	144,278	141,412	141,687		(71)			5.000	4.950	MON.	589	7,098	03/02/2004	02/01/2034
3132GU DX 9	FH Q08818 - RMBS			4	1	240,883	100.742	233,688	231,967	241,122		56			3.500	2.903	MON.	677	8,164	05/11/2012	06/01/2042
3132GU KM 5	FH Q09000 - RMBS			4	1	1,098,505	100.742	1,100,045	1,091,943	1,098,440		(65)			3.500	3.411	MON.	3,185	28,953	03/29/2018	06/01/2042
3132HL PP 2	FH Q10430 - RMBS			4	1	298,727	100.742	284,538	282,442	298,636		70			3.500	2.655	MON.	824	9,972	07/19/2012	08/01/2042
3132HQ BE 1	FH Q13637 - RMBS			4	1	1,451,548	98.316	1,454,581	1,479,495	1,451,087		(460)			3.000	3.283	MON.	3,699	33,621	03/29/2018	11/01/2042
3132J8 UR 9	FH Q17391 - RMBS			4	1	1,133,990	102.680	1,117,247	1,088,087	1,130,987		3,770			4.000	3.358	MON.	3,627	43,942	02/14/2014	04/01/2043
3132JP P2 2	FH Q22241 - RMBS			4	1	872,210	102.442	853,884	833,529	871,727		2,283			4.000	3.263	MON.	2,778	33,411	10/08/2013	10/01/2043
3132M8 QW 9	FH Q27969 - RMBS			4	1	292,998	102.527	284,320	277,312	293,009		2,502			4.000	3.089	MON.	924	11,323	08/05/2014	08/01/2044
3132QL 2B 8	FH Q30769 - RMBS			4	1	283,161	102.374	270,801	264,521	285,024		2,814			4.000	2.801	MON.	882	10,735	01/13/2015	01/01/2045
3132QL 6N 8	FH Q30876 - RMBS			4	1	757,170	100.481	757,954	754,326	757,203		33			3.500	3.446	MON.	2,200	20,097	03/29/2018	01/01/2045
3132QM LQ 2	FH Q31234 - RMBS			4	1	314,155	100.396	300,643	299,457	314,737		1,143			3.500	2.784	MON.	873	10,622	02/25/2015	02/01/2045
3132QU 3B 7	FH Q37993 - RMBS			4	1	670,101	102.090	642,259	629,111	672,243		4,090			4.000	2.939	MON.	2,097	25,594	01/19/2016	12/01/2045
3132QU DC 4	FH Q37298 - RMBS			4	1	547,242	100.339	529,091	527,304	547,023		1,020			3.500	2.979	MON.	1,538	18,660	11/05/2015	11/01/2045
3136AC U5 8	FNR 1315E EP - CMO/RMBS			4	1	236,575	101.666	231,404	227,613	234,259		(494)			3.500	2.664	MON.	664	8,084	11/22/2013	08/25/2042
3137AM NN 3	FHR 4012A JK - CMO/RMBS			4	1	501,854	101.384	499,522	492,705	500,952		(902)			3.500	2.628	MON.	1,437	13,238	03/29/2018	12/15/2040
3137BC R6 7	FHR 4374B CE - CMO/RMBS			4	1	882,888	102.072	885,609	867,635	881,943		(945)			3.500	2.976	MON.	2,531	23,117	03/29/2018	12/15/2043
3138AS 4B 5	FN AJ1717 - RMBS			4	1	715,355	102.826	712,135	692,563	715,258		(97)			4.000	3.446	MON.	2,309	20,971	03/29/2018	09/01/2041
3138AX Z9 5	FN AJ6167 - RMBS			4	1	1,329,907	102.826	1,323,959	1,287,572	1,328,706		(1,202)			4.000	3.464	MON.	4,292	38,860	03/29/2018	12/01/2041
3138EN HJ 1	FN AL5632 - RMBS			4	1	293,261	102.924	283,705	275,645	293,317		2,269			4.000	2.977	MON.	919	11,182	09/09/2014	08/01/2044
3138WG EZ 3	FN AS6451 - RMBS			4	1	603,841	100.413	580,008	577,623	602,114		712			3.500	2.897	MON.	1,685	20,394	01/22/2016	01/01/2046
3138WH L3 4	FN AS7545 - RMBS			4	1	2,412,936	100.270	2,414,670	2,408,168	2,412,481		(456)			3.500	3.466	MON.	7,024	63,832	03/29/2018	07/01/2046
3138WH LR 1	FN AS7535 - RMBS			4	1	2,026,518	98.366	2,028,808	2,062,509	2,026,358		(161)			3.000	3.253	MON.	5,156	46,767	03/29/2018	07/01/2041
3138WJ YB 8	FN AS8805 - RMBS			4	1	947,614	100.781	919,665	912,538	945,597		(1,044)			3.500	2.945	MON.	2,662	32,138	08/25/2017	02/01/2042
3138X3 AY 8	FN AU3622 - RMBS			4	1	824,715	103.326	809,759	783,694	819,279		1,608			4.000	3.239	MON.	2,612	31,480	11/01/2013	07/01/2043
3138X3 BX 9	FN AU3653 - RMBS			4	1	1,513,036	102.310	1,472,302	1,439,059	1,509,382		3,628			4.000	3.206	MON.	4,797	57,668	11/01/2013	09/01/2043
3138Y6 MY 7	FN AX4874 - RMBS			4	1	788,455	100.378	746,637	743,825	782,283		2,110			3.500	2.742	MON.	2,169	26,247	01/15/2015	12/01/2044
3138Y9 S8 2	FN AX7742 - RMBS			4	1	411,863	100.368	395,105	393,657	413,726		589			3.500	2.779	MON.	1,148	13,972	03/04/2015	01/01/2045
3140EC S9 1	FN BA7743 - RMBS			4	1	2,180,737	97.611	2,183,847	2,237,296	2,181,608		871			3.000	3.337	MON.	5,593	50,556	03/29/2018	07/01/2046

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3140EV 4E 4	FN BC1720 - RMBS			4	1	750,965	100.165	716,065	714,885	751,597		2,418			3.500	2.786	MON	2,085	25,323	02/12/2016	01/01/2046
3140H1 V2 3	FN BJ0632 - RMBS			4	1	724,265	101.959	720,113	706,277	723,473		(792)			4.000	3.596	MON	2,354	18,964	04/13/2018	03/01/2048
31410L UV 2	FN 890796 - RMBS			4	1	416,852	100.887	411,170	407,555	417,017		165			3.500	3.142	MON	1,189	12,044	01/17/2018	12/01/2045
31412U L7 3	FN 935150 - RMBS			4	1	51,789	101.879	50,702	49,767	50,887		(238)			4.500	3.263	MON	187	2,303	10/06/2009	04/01/2024
31414P M2 2	FN 972077 - RMBS			4	1	109,114	102.914	109,213	106,121	107,053		(296)			4.500	3.781	MON	398	4,928	04/07/2009	02/01/2023
31415M 4F 9	FN 984722 - RMBS			4	1	26,973	102.328	28,542	27,892	27,271		99			4.500	5.673	MON	105	1,277	06/30/2008	06/01/2023
31416T JN 0	FN AA9268 - RMBS			4	1	21,788	102.397	22,504	21,977	21,796		3			4.000	4.303	MON	73	906	05/28/2009	07/01/2024
31418A FC 7	FN MA1062 - RMBS			4	1	522,299	100.311	521,934	520,316	522,041		(257)			3.000	2.843	MON	1,301	11,940	03/29/2018	05/01/2027
31418B 6J 0	FN MA2672 - RMBS			4	1	1,906,781	98.925	1,901,419	1,922,081	1,906,470		(311)			3.000	3.136	MON	4,805	43,696	03/29/2018	07/01/2036
31418C AF 1	FN MA2705 - RMBS			4	1	1,984,738	97.528	1,986,551	2,036,903	1,983,991		(747)			3.000	3.348	MON	5,092	46,236	03/29/2018	08/01/2046
2699999. U.S. Special Revenue - Residential Mortgage-Backed Securities						42,194,971	XXX	41,847,940	41,814,152	42,164,623	0	24,258	0	0	XXX	XXX	XXX	118,518	1,201,511	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Other Loan-Backed and Structured Securities																					
040588 F4 2	ARIZONA ST CTFS PARTN				1FE	233,062	114.738	229,476	200,000	225,086		(3,993)			5.000	2.634	AO	2,500	10,000	12/20/2016	10/01/2024
19668Q GZ 2	COLORADO ST BLDG EXCELLENT SCHS TODAY CT			2	1FE	449,880	113.526	454,104	400,000	427,560		(3,619)			5.000	3.538	MS	5,889	10,000	11/21/2013	03/15/2026
2899999. U.S. Special Revenue - Other Loan-Backed and Structured Securities						682,942	XXX	683,580	600,000	652,646	0	(7,612)	0	0	XXX	XXX	XXX	8,389	20,000	XXX	XXX
3199999. Total - U.S. Special Revenue & Special Assessment Obligations						87,958,635	XXX	86,535,984	82,234,152	86,084,151	0	(459,530)	0	0	XXX	XXX	XXX	660,063	3,013,194	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
00287Y AQ 2	ABBVIE INC			1,2	2FE	748,688	95.919	719,393	750,000	749,111		122			3.600	3.621	MN	3,525	27,000	05/05/2015	05/14/2025
025816 BW 8	AMERICAN EXPRESS CO			2	1FE	1,748,688	100.289	1,755,058	1,750,000	1,748,708		21			3.700	3.717	FA	26,619		12/19/2018	08/03/2023
0258M0 EL 9	AMERICAN EXPRESS CREDIT CORP			2	1FE	701,491	97.110	679,770	700,000	701,332		(90)			3.300	3.274	MN	3,722	23,100	07/17/2017	05/03/2027
02665W BP 5	AMERICAN HONDA FINANCE CORP		C	1	1FE	695,611	96.818	677,726	700,000	696,708		458			2.900	3.000	FA	7,613	10,150	02/13/2017	02/16/2024
03523T BP 2	ANHEUSER-BUSCH INBEV WORLDWIDE INC		C	1	2FE	1,217,684	95.479	1,241,227	1,300,000	1,263,552		9,550			2.500	3.347	JJ	14,986	32,500	11/07/2013	07/15/2022
035240 AG 5	ANHEUSER-BUSCH INBEV WORLDWIDE INC		C	1	2FE	260,860	93.331	233,328	250,000	260,376		(247)			4.950	4.654	JJ	5,706	12,375	12/16/2016	01/15/2042
035242 AP 1	ANHEUSER-BUSCH INBEV FINANCE INC		C	1,2	2FE	499,165	94.263	471,315	500,000	499,381		75			3.650	3.670	FA	7,604	18,250	01/13/2016	02/01/2026
03524B AE 6	ANHEUSER-BUSCH INBEV FINANCE INC		C	1	2FE	249,938	97.996	244,990	250,000	249,966		6			3.700	3.703	FA	3,854	9,250	01/22/2014	02/01/2024
06051G EU 9	BANK OF AMERICA CORP				1FE	675,507	98.486	689,402	700,000	688,630		1,979			3.300	3.738	JJ	10,908	11,550	06/19/2013	01/11/2023
06051G GL 7	BANK OF AMERICA CORP			1,2,5	1FE	1,186,763	95.927	1,199,088	1,250,000	1,187,986		1,223			3.705	4.359	AO	8,619	23,156	10/10/2018	04/24/2028
07177M AD 5	BAXALTA INC		C	1,2	2FE	74,976	99.107	74,330	75,000	74,993		5			2.875	2.882	JD	48	7,406	06/18/2015	06/23/2020
10373Q AL 4	BP CAPITAL MARKETS AMERICA INC		C	1	1FE	700,613	97.101	728,258	750,000	724,750		5,267			2.750	3.591	MN	2,922	20,625	02/04/2014	05/10/2023
12189L AK 7	BURLINGTON NORTHERN SANTA FE LLC			1,2	1FE	1,339,488	99.781	1,247,263	1,250,000	1,336,248		(2,253)			4.375	3.919	MS	18,229	54,688	07/07/2017	09/01/2042
126650 CC 2	CVS CAREMARK CORP			1,2	2FE	760,470	100.286	752,145	750,000	755,599		(1,067)			4.000	3.825	JD	2,167	30,000	01/21/2014	12/05/2023
126650 CN 8	CVS HEALTH CORP			1,2	2FE	561,785	97.341	486,705	500,000	559,629		(1,213)			5.125	4.355	JJ	11,460	25,625	02/28/2017	07/20/2045
151020 AS 3	CELGENE CORP			1,2	2FE	994,905	96.266	962,660	1,000,000	996,423		464			3.875	3.937	FA	14,639	38,750	09/29/2015	08/15/2025
17275R BJ 0	CISCO SYSTEMS INC			1,2	1FE	699,902	97.236	680,652	700,000	699,947		16			1.850	1.853	MS	3,633	6,475	09/13/2016	09/20/2021
172967 FT 3	CITIGROUP INC				2FE	1,346,075	102.173	1,277,163	1,250,000	1,301,792		(16,045)			4.500	3.060	JJ	26,094	56,250	02/24/2016	01/14/2022
199575 AT 8	COLUMBUS SOUTHERN POWER COMPANY			1	1FE	307,148	124.900	312,250	250,000	296,914		(2,276)			6.600	4.763	MS	5,500	16,500	01/24/2014	03/01/2033
20030N BH 3	COMCAST CORP			1	1FE	248,293	99.318	248,295	250,000	248,614		71			4.250	4.303	JJ	4,899	10,625	04/14/2014	01/15/2033
20030N BP 5	COMCAST CORP			1,2	1FE	1,930,918	96.740	1,692,950	1,750,000	1,920,078		(7,667)			4.400	3.600	FA	29,089	77,000	07/24/2017	08/15/2035
20030N CT 6	COMCAST CORP			1,2	1FE	749,625	101.543	761,573	750,000	749,636		11			4.150	4.156	AO	7,435		10/02/2018	10/15/2028
208251 AE 8	CONOCO INC			1	1FE	1,596,875	123.651	1,545,638	1,250,000	1,441,973		(13,962)			6.950	5.020	AO	18,340	86,875	06/17/2003	04/15/2029
21685W DD 6	RABOBANK NEDERLAND NV		C		1FE	270,550	101.105	252,763	250,000	257,505		(2,281)			3.875	2.857	FA	3,848	9,688	11/05/2012	02/08/2022

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Showing all Long-Term BONDS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	Codes 3 Code	Codes 4 Foreign	Codes 5 Bond CHAR	6 NAIC Designation and Administrative Symbol	7 Actual Cost	Fair Value 8 Rate Used to Obtain Fair Value	Fair Value 9 Fair Value	10 Par Value	11 Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value 12 Unrealized Valuation Increase (Decrease)	Change in Book/Adjusted Carrying Value 13 Current Year's (Amortization) / Accretion	Change in Book/Adjusted Carrying Value 14 Current Year's Other-Than-Temporary Impairment Recognized	Change in Book/Adjusted Carrying Value 15 Total Foreign Exchange Change in B./A.C.V.	Interest 16 Rate of	Interest 17 Effective Rate of	Interest 18 When Paid	Interest 19 Admitted Amount Due & Accrued	Interest 20 Amount Rec. During Year	Dates 21 Acquired	Dates 22 Stated Contractual Maturity Date
21688A AF 9	RABOBANK NEDERLAND (NEW YORK BRANCH)		C		1FE	706,132	98.265	687,855	700,000	704,069		(1,446)			2.500	2.208	JJ	7,875	8,750	11/27/2017	01/19/2021
25179M AV 5	DEVON ENERGY CORP			1,2	2FE	249,888	106.063	265,158	250,000	249,915		10			5.850	5.856	JD	650	14,625	12/10/2015	12/15/2025
25243Y AU 3	DIAGEO CAPITAL PLC		C	1,2	1FE	919,610	97.010	970,100	1,000,000	959,812		8,437			2.625	3.638	AO	4,521	26,250	11/13/2013	04/29/2023
25470D AQ 2	DISCOVERY COMMUNICATIONS LLC			1,2	2FE	249,685	95.674	239,185	250,000	249,754		54			2.950	2.975	MS	2,069	7,355	09/07/2017	03/20/2023
260003 AJ 7	DOVER CORP			1,2	2FE	511,090	102.057	510,285	500,000	502,626		(1,283)			4.300	4.015	MS	7,167	21,500	04/26/2011	03/01/2021
26442E AA 8	DUKE ENERGY OHIO INC			1	1FE	715,596	100.406	702,842	700,000	700,495		(1,489)			5.450	5.157	AO	9,538	38,150	04/15/2009	04/01/2019
26444H AE 1	DUKE ENERGY FLORIDA LLC			1,2	1FE	2,127,300	100.999	2,120,979	2,100,000	2,126,328		(972)			3.800	3.640	JJ	42,117		07/17/2018	07/15/2028
26824K AA 2	AIRBUS GROUP FINANCE BV		C	1	1FE	242,053	97.353	243,383	250,000	242,147		95			2.700	3.494	AO	1,388		12/10/2018	04/17/2023
291011 AY 0	EMERSON ELECTRIC CO			1	1FE	773,528	101.389	709,723	700,000	714,027		(13,325)			4.875	2.285	AO	7,204	34,125	06/26/2015	10/15/2019
31428X AX 4	FEDEX CORP			1	2FE	770,145	102.200	766,500	750,000	766,777		(754)			4.900	4.691	JJ	16,946	36,750	01/24/2014	01/15/2034
370334 BZ 6	GENERAL MILLS INC			1,2	2FE	497,900	91.943	459,715	500,000	498,264		184			3.200	3.249	FA	6,267	16,000	01/09/2017	02/10/2027
38143U 8H 7	GOLDMAN SACHS GROUP INC			2	1FE	1,054,280	94.565	945,650	1,000,000	1,041,702		(5,344)			3.750	3.075	FA	13,125	37,500	08/02/2016	02/25/2026
404280 AK 5	HSBC HOLDINGS PLC		C		1FE	1,031,230	103.411	1,034,110	1,000,000	1,031,086		(144)			5.100	3.651	AO	12,183		12/26/2018	04/05/2021
404280 BB 4	HSBC HOLDINGS PLC		C		1FE	704,648	95.821	670,747	700,000	703,919		(316)			3.900	3.812	MN	2,730	27,300	03/20/2017	05/25/2026
40573L AS 5	HALFMOON PARENT INC			1,2	2FE	249,668	100.558	251,395	250,000	249,680		13			4.375	4.391	AO	3,160		09/06/2018	10/15/2028
423012 AG 8	HEINEKEN NV		C	1,2	2FE	1,022,230	95.090	950,900	1,000,000	1,021,627		(405)			4.350	4.217	MS	11,117	43,500	05/16/2017	03/29/2047
438516 BL 9	HONEYWELL INTERNATIONAL INC			1,2	1FE	674,989	93.532	654,724	700,000	678,743		1,821			2.500	2.937	MN	2,917	17,500	05/30/2017	11/01/2026
44328M AC 8	HSBC BANK PLC		C		1FE	2,072,720	101.179	2,023,580	2,000,000	2,013,847		(8,183)			4.125	3.679	FA	31,854	82,500	10/20/2010	08/12/2020
459200 HP 9	INTERNATIONAL BUSINESS MACHINES CORP			1	1FE	491,155	98.908	494,540	500,000	491,254		99			3.375	3.794	FA	7,031		12/10/2018	08/01/2023
46625H HS 2	JPMORGAN CHASE & CO				1FE	759,120	101.809	763,568	750,000	751,700		(1,035)			4.400	4.248	JJ	14,575	33,000	08/19/2010	07/22/2020
46625H QJ 2	JPMORGAN CHASE & CO			2	1FE	249,813	98.590	246,475	250,000	249,916		37			2.550	2.566	MS	2,125	6,375	02/25/2016	03/01/2021
494550 AT 3	KINDER MORGAN ENERGY PARTNERS, L.P			1	2FE	230,098	102.232	255,580	250,000	231,991		612			5.800	6.527	MS	4,269	14,500	09/02/2015	03/15/2035
494550 BT 2	KINDER MORGAN ENERGY PARTNERS LP			1,2	2FE	397,976	99.692	398,768	400,000	399,323		296			3.500	3.582	MS	4,667	14,000	02/19/2014	03/01/2021
50076Q AZ 9	KRAFT FOODS GROUP INC				2FE	244,815	98.991	247,478	250,000	247,721		611			3.500	3.786	JD	608	8,750	11/13/2013	06/06/2022
50077L AH 9	KRAFT HEINZ FOODS CO			1,2	2FE	249,433	99.273	248,183	250,000	249,823		114			2.800	2.849	JJ	3,481	7,000	06/23/2015	07/02/2020
565849 AL 0	MARATHON OIL CORP			1,2	2FE	498,855	93.811	469,055	500,000	499,211		106			3.850	3.878	JD	1,604	19,250	06/01/2015	06/01/2025
58013M EZ 3	MCDONALD'S CORP			1,2	2FE	799,005	100.441	753,308	750,000	795,937		(1,912)			4.700	4.181	JD	2,154	35,250	05/09/2017	12/09/2035
582839 AH 9	MEAD JOHNSON NUTRITION CO		C	1,2	1FE	249,895	102.590	256,475	250,000	249,926		9			4.125	4.130	MN	1,318	10,313	10/29/2015	11/15/2025
582839 AJ 5	MEAD JOHNSON NUTRITION CO		C	1	1FE	1,502,625	99.708	1,495,620	1,500,000	1,501,844		(781)			3.000	2.932	MN	5,750	45,000	02/15/2018	11/15/2020
58507L AC 3	MEDTRONIC GLOBAL HOLDINGS SCA		C	1,2	1FE	705,397	97.948	685,636	700,000	704,572		(373)			3.350	3.257	AO	5,863	23,450	04/07/2017	04/01/2027
58933Y AJ 4	MERCK & CO INC			1	1FE	498,640	101.528	507,640	500,000	498,783		28			4.150	4.166	MN	2,478	20,750	07/30/2014	05/18/2043
595620 AR 6	MIDAMERICAN ENERGY CO			1,2	1FE	748,943	96.807	726,053	750,000	748,978		19			3.950	3.958	FA	12,344	29,625	01/23/2017	08/01/2047
61761J 3R 8	MORGAN STANLEY			1	1FE	756,533	92.463	693,473	750,000	755,192		(602)			3.125	3.022	JJ	10,026	23,438	09/08/2016	07/27/2026
655844 BZ 0	NORFOLK SOUTHERN CORP			1,2	2FE	1,746,115	100.026	1,750,455	1,750,000	1,746,247		132			3.800	3.827	FA	27,524		07/30/2018	08/01/2028
666807 BG 6	NORTHROP GRUMMAN CORP			1	2FE	710,130	98.413	738,098	750,000	728,948		4,115			3.250	3.925	FA	10,156	24,375	01/22/2014	08/01/2023
66989H AG 3	NOVARTIS CAPITAL CORP		C	1	1FE	248,628	100.570	251,425	250,000	248,641		14			3.400	3.512	MN	1,299		12/10/2018	05/06/2024
66989H AM 0	NOVARTIS CAPITAL CORP		C	1,2	1FE	696,143	97.529	682,703	700,000	697,462		552			2.400	2.513	MN	2,053	16,800	02/14/2017	05/17/2022
68233J BE 3	ONCOR ELECTRIC DELIVERY COMPANY LLC			1,2	1FE	749,648	101.057	757,928	750,000	749,628		(19)			3.700	3.706	MN	3,546	7,323	08/07/2018	11/15/2028
693476 BJ 1	PNC FUNDING CORP				1FE	933,126	102.113	878,172	860,000	870,176		(8,853)			5.125	4.017	FA	17,508	44,075	10/26/2010	02/08/2020
69353R EQ 7	PNC BANK NA			2	1FE	513,705	97.045	485,225	500,000	510,009		(1,419)			3.250	2.902	JD	1,354	16,250	04/26/2016	06/01/2025
713448 BY 3	PEPSICO INC			1	1FE	1,246,986	98.992	1,286,896	1,300,000	1,278,049		6,457			2.750	3.315	MS	11,519	35,750	11/07/2013	03/05/2022

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
717081 EA 7	PFIZER INC.			1	1FE	740,865	96.554	724,155	750,000	742,557		822			3.000	3.143	JD	1,000	22,500	11/22/2016	12/15/2026
717081 EC 3	PFIZER INC.			1	1FE	995,190	98.999	989,990	1,000,000	995,531		168			4.000	4.035	JD	1,778	40,000	11/14/2016	12/15/2036
74456Q BR 6	PUBLIC SERVICE ELECTRIC AND GAS CO.			1,2	1FE	697,697	91.356	639,492	700,000	698,185		166			2.250	2.287	MS	4,638	7,875	09/07/2016	09/15/2026
74456Q BS 4	PUBLIC SERVICE ELECTRIC AND GAS CO.			1,2	1FE	697,949	96.249	673,743	700,000	698,265		152			3.000	3.034	MN	2,683	21,000	05/02/2017	05/15/2027
74456Q BX 3	PUBLIC SERVICE ELECTRIC AND GAS CO.			1,2	1FE	1,999,680	101.248	2,024,960	2,000,000	1,999,682		2			3.650	3.652	MS	23,117		09/05/2018	09/01/2028
797440 BV 5	SAN DIEGO GAS & ELECTRIC CO.			1,2	1FE	248,885	90.962	227,405	250,000	248,916		21			3.750	3.775	JD	781	9,375	06/05/2017	06/01/2047
82620K AT 0	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV.		C	1	1FE	260,610	98.633	246,583	250,000	260,311		(196)			4.200	3.956	MS	3,063	10,500	05/22/2017	03/16/2047
830505 AW 3	SKANDINAVISKA ENSKILDA BANKEN AB.		C		1FE	710,535	97.982	685,874	700,000	707,887		(1,786)			2.800	2.431	MS	5,989	9,800	11/09/2017	03/11/2022
84756N AD 1	SPECTRA ENERGY PARTNERS LP.			1,2	2FE	249,413	102.768	256,920	250,000	249,670		55			4.750	4.779	MS	3,497	11,875	09/16/2013	03/15/2024
855244 AR 0	STARBUCKS CORP.			1,2	2FE	1,248,600	99.190	1,239,875	1,250,000	1,248,585		(15)			4.000	4.014	MN	6,389	13,194	08/08/2018	11/15/2028
857477 AW 3	STATE STREET CORP.				1FE	239,580	93.629	234,073	250,000	241,617		994			2.650	3.163	MN	773	6,625	11/29/2016	05/19/2026
85771P AN 2	EQUINOR ASA.		C	1	1FE	1,099,197	101.865	1,120,515	1,100,000	1,099,537		80			3.700	3.709	MS	13,567	40,700	11/05/2013	03/01/2024
863667 AB 7	STRYKER CORP.			1	1FE	512,465	101.545	507,725	500,000	501,685		(1,559)			4.375	4.040	JJ	10,087	21,875	01/31/2011	01/15/2020
887317 AW 5	TIME WARNER INC.			1,2	2FE	242,590	94.712	236,780	250,000	244,832		680			3.600	3.962	JJ	4,150	9,000	07/27/2015	07/15/2025
892331 AD 1	TOYOTA MOTOR CORP.		C		1FE	2,000,000	101.196	2,023,920	2,000,000	2,000,000					3.669	3.669	JJ	32,817		07/10/2018	07/20/2028
89352H AK 5	TRANSCANADA PIPELINES LTD.		C	1,2	2FE	1,498,335	99.637	1,494,555	1,500,000	1,499,138		162			3.750	3.763	AO	11,719	56,250	11/07/2013	10/16/2023
907818 EH 7	UNION PACIFIC CORP.			1,2	1FE	727,713	93.267	652,869	700,000	721,134		(2,119)			2.750	2.276	MS	6,417	9,625	08/01/2016	03/01/2026
913017 BV 0	UNITED TECHNOLOGIES CORP.			1	2FE	730,755	97.924	734,430	750,000	741,636		2,270			3.100	3.449	JD	1,938	23,250	11/08/2013	06/01/2022
91324P CQ 3	UNITEDHEALTH GROUP INC.			1	1FE	558,015	105.999	529,995	500,000	554,143		(2,329)			4.625	3.741	JJ	10,663	23,125	04/18/2017	07/15/2035
91324P DM 1	UNITEDHEALTH GROUP INC.			1	1FE	499,570	100.640	503,200	500,000	499,575		5			3.500	3.517	FA	681		12/21/2018	02/15/2024
92343V BR 4	VERIZON COMMUNICATIONS INC.			1	2FE	249,190	106.436	266,090	250,000	249,567		79			5.150	5.192	MS	3,791	12,875	09/11/2013	09/15/2023
927804 FH 2	VIRGINIA ELECTRIC AND POWER CO.			1	2FE	1,611,060	100.770	1,511,550	1,500,000	1,507,772		(15,268)			5.000	3.932	JD	208	112,500	04/20/2011	06/30/2019
927804 FP 4	VIRGINIA ELECTRIC AND POWER CO.			1,2	2FE	273,268	103.835	259,588	250,000	271,257		(509)			4.650	4.092	FA	4,392	11,625	10/02/2014	08/15/2043
92826C AD 4	VISA INC.			1,2	1FE	751,268	98.269	737,018	750,000	751,007		(130)			3.150	3.128	JD	1,116	23,625	11/22/2016	12/14/2025
92826C AE 2	VISA INC.			1,2	1FE	1,811,218	103.421	1,809,868	1,750,000	1,806,833		(2,480)			4.150	3.878	JD	3,430	72,625	02/28/2017	12/14/2035
931142 CB 7	WAL MART STORES INC.				1FE	1,003,622	115.196	983,967	855,000	981,970		(4,199)			5.250	4.019	MS	14,963	26,513	08/18/2014	09/01/2035
931142 CB 7	WAL MART STORES INC.	SD			1FE	687,993	115.196	685,709	595,000	674,038		(3,241)			5.250	4.139	MS	10,413	31,238	05/01/2014	09/01/2035
949746 RW 3	WELLS FARGO & CO.				1FE	704,158	93.184	652,288	700,000	703,303		(296)			3.000	2.928	AO	4,025	21,000	10/13/2016	04/22/2026
949746 SH 5	WELLS FARGO & CO.				1FE	479,075	92.572	462,860	500,000	482,916		1,872			3.000	3.504	AO	2,833	15,000	11/29/2016	10/23/2026
976656 CD 8	WISCONSIN ELECTRIC POWER CO.			1,2	1FE	740,999	99.391	695,737	700,000	721,108		(6,363)			2.950	1.690	MS	6,080	10,325	08/02/2016	09/15/2021
976826 BK 2	WISCONSIN POWER AND LIGHT CO.			1,2	1FE	249,785	94.984	237,460	250,000	249,802		4			4.100	4.105	AO	2,164	10,250	10/06/2014	10/15/2044
98389B AM 2	XCEL ENERGY INC.			1,2	2FE	771,030	101.194	758,955	750,000	752,605		(2,881)			4.700	4.289	MN	4,504	35,250	04/14/2011	05/15/2020
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						74,655,792	XXX	73,021,664	73,235,000	74,175,066	0	(88,513)	0	0	XXX	XXX	XXX	781,198	2,174,309	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
05526Q AA 4	BAMLL 15200P A - CMBS.			4	1FE	486,699	98.614	493,068	500,000	487,736		1,036			3.218	3.663	MON	1,341	9,386	05/09/2018	04/15/2033
06035R AR 7	BANK 18BK14 A3 - CMBS.			4	1FE	3,534,844	101.669	3,558,428	3,500,000	3,533,917		(927)			3.966	3.855	MON	11,568	34,703	09/18/2018	09/17/2060
065404 BB 0	BANK 18BK10 A5 - CMBS.			4	1FE	1,029,994	99.470	994,703	1,000,000	1,027,551		(2,443)			3.688	3.338	MON	3,073	30,733	01/26/2018	02/17/2061
08160B AD 6	BMARK 18B5 A4 - CMBS.			4	1FE	1,802,500	103.858	1,817,516	1,750,000	1,800,799		(1,700)			4.208	3.854	MON	6,136	24,544	07/27/2018	07/17/2051
08162C AC 4	BMARK 18B6 A3 - CMBS.			4	1FE	3,029,954	102.652	3,079,560	3,000,000	3,029,288		(667)			3.995	3.888	MON	9,988	19,975	09/20/2018	10/13/2051
08162T BA 0	BMARK 18B7 A3 - CMBS.			4	1FE	1,009,958	104.332	1,043,317	1,000,000	1,009,874		(84)			4.241	4.131	MON	3,534	3,534	11/09/2018	05/16/2053
12624P AE 5	COMM 12CRE3 A3 - CMBS.			4	1FE	1,616,674	98.433	1,543,757	1,568,338	1,586,438		(3,681)			2.822	2.458	MON	3,688	33,689	12/07/2012	10/17/2045

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
21870K AA 6	CORE 15WEST A - CMBS			4	1FE	2,527,004	98.852	2,425,406	2,453,563	2,512,076		(6,933)			3.292	2.914	MON.	6,731	82,297	04/07/2015	02/12/2037
23312L AS 7	DBJPM 16C1 A4 - CMBS			4	1FE	537,871	98.197	490,985	500,000	528,927		(3,765)			3.276	2.387	MON.	1,365	16,380	07/28/2016	05/12/2049
23312V AF 3	DBJPM 16C3 A5 - CMBS			4	1FE	1,820,254	95.416	1,765,204	1,850,000	1,819,275		1,925			2.890	3.140	MON.	4,455	45,518	03/29/2018	08/12/2049
36250S AE 9	GSMS 18GS10 A5 - CMBS			4	1FE	4,634,844	103.248	4,646,173	4,500,000	4,629,821		(5,023)			4.155	3.807	MON.	15,581	77,906	07/18/2018	07/12/2051
61766E BE 4	MSBAM 16C29 A4 - CMBS			4	1FE	1,306,250	98.387	1,229,839	1,250,000	1,291,990		(5,513)			3.325	2.800	MON.	3,464	41,562	05/04/2016	05/17/2049
92903P AA 7	VNO 10VNO A1 - CMBS			4	1FE	184,380	100.071	184,512	184,381	184,334		(2)			2.970	2.989	MON.	319	5,677	08/10/2010	09/13/2028
92936C AJ 8	WFRBS 11C4 A4 - CMBS			4	1FE	3,787,395	103.660	3,887,235	3,750,000	3,754,968		(5,018)			4.902	4.801	MON.	15,319	183,825	07/21/2011	06/17/2044
92937U AD 0	WFRBS 13C13 A4 - CMBS			4	1FE	617,988	98.886	593,314	600,000	607,924		(1,896)			3.001	2.660	MON.	1,501	18,006	04/17/2013	05/17/2045
95000G AX 2	WFCM 16BNK1 A2 - CMBS			4	1FE	1,363,474	92.431	1,247,821	1,350,000	1,360,188		(1,092)			2.399	2.284	MON.	2,699	24,290	08/04/2016	08/17/2049
95001J AW 7	WFCM 18C44 A4 - CMBS			4	1FE	504,973	101.340	506,700	500,000	504,653		(319)			3.948	3.838	MON.	1,645	11,515	04/30/2018	05/17/2051
3499999. Industrial & Miscellaneous - Commercial Mortgage-Backed Securities						29,795,057	XXX	29,507,537	29,256,281	29,669,759	0	(36,101)	0	0	XXX	XXX	XXX	92,406	663,540	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
00248P AP 1	AVOCE 1R A1R - CDO			4	1FE	1,928,347	100.050	1,929,315	1,928,347	1,928,347					3.596	2.313	JAJO.	15,026	61,094	03/16/2017	07/15/2026
05377R CR 3	AESOP 171 B - ABS			4	1FE	499,792	99.070	495,351	500,000	499,859		38			3.410	3.443	MON.	521	17,050	03/08/2017	09/20/2023
08763Q AA 0	BTNY2 2 A1 - CDO		C	4	1FE	1,250,000	100.000	1,250,000	1,250,000	1,250,000					3.600	3.616	JAJO.	7,876	14,576	06/05/2018	04/30/2031
17305E GM 1	CCCIT 18A3 A3 - ABS			4	1FE	249,883	101.414	253,535	250,000	249,896		13			3.290	3.299	MN.	868	3,975	06/13/2018	05/23/2025
254683 CD 5	DCENT 181 A - ABS			4	1FE	749,973	100.258	751,935	750,000	749,933		(40)			3.030	3.054	MON.	1,010	17,107	03/08/2018	08/15/2025
254683 CE 3	DCENT 182 A - ABS			4	1FE	500,000	99.215	496,075	500,000	500,000					2.785	2.801	MON.	580	9,220	03/08/2018	08/15/2025
28415P AA 2	EHGVT 16A A - ABS			4	1FE	344,145	98.594	339,312	344,151	344,147		(2)			2.730	2.746	MON.	157	9,658	06/22/2016	04/25/2028
38014B AC 3	GMALT 181 A2B - ABS			4	1FE	1,355,582	99.933	1,354,678	1,355,582	1,355,582					2.670	2.530	MON.	1,207	26,009	02/13/2018	04/20/2020
43284B AA 0	HGVT 18A A - ABS			4	1FE	476,336	100.328	477,907	476,347	476,292		(44)			3.540	3.569	MON.	234	4,571	09/11/2018	02/25/2032
44935A AC 9	HALST 18A A2B - ABS			4	1FE	209,059	99.981	209,019	209,059	209,059					2.655	2.675	MON.	231	3,868	02/21/2018	08/17/2020
57165A AA 6	MVCOT 121 A - ABS			4	1FE	60,142	99.400	59,789	60,150	60,147		1			2.510	2.528	MON.	46	1,570	06/20/2012	05/20/2030
82652J AA 5	SRFC 153 A - ABS			4	1FE	98,354	98.989	97,378	98,373	98,337		(4)			2.580	2.603	MON.	78	2,634	10/14/2015	09/20/2032
82652K AA 2	SRFC 171 A - ABS			4	1FE	87,953	99.097	87,164	87,959	87,953					2.910	2.911	MON.	78	2,678	03/13/2017	03/20/2034
89231P AD 0	TAOT 18D A3 - ABS			4	1FE	749,838	100.798	755,988	750,000	749,848		10			3.180	3.210	MON.	1,060	2,518	10/30/2018	03/15/2023
89237K AE 3	TAOT 16A A4 - ABS			4	1FE	1,849,970	98.945	1,830,483	1,850,000	1,849,987		13			1.470	1.475	MON.	1,209	20,396	02/23/2016	09/15/2021
92348P AC 6	VZOT 172 C - ABS			4	1FE	249,975	98.915	247,286	250,000	249,988		8			2.380	2.395	MON.	182	5,950	06/13/2017	12/20/2021
92914X AL 3	VOYA 152R AR - CDO		C	4	1FE	2,000,000	100.000	2,000,000	2,000,000	2,000,000					3.447	3.475	JAJO.	13,406	16,954	07/13/2018	07/23/2027
3599999. Industrial & Miscellaneous - Other Loan-Backed and Structured Securities						12,659,347	XXX	12,635,214	12,659,966	12,659,375	0	(7)	0	0	XXX	XXX	XXX	43,768	219,828	XXX	XXX
3899999. Total - Industrial & Miscellaneous (Unaffiliated)						117,110,196	XXX	115,164,414	115,151,248	116,504,199	0	(124,622)	0	0	XXX	XXX	XXX	917,372	3,057,678	XXX	XXX
Totals																					
7799999. Total - Issuer Obligations						155,386,485	XXX	152,162,587	147,128,163	152,728,386	364,004	(827,478)	0	0	XXX	XXX	XXX	1,631,546	5,020,587	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities						53,171,129	XXX	52,802,777	52,459,628	53,125,778	0	12,336	0	0	XXX	XXX	XXX	155,813	1,367,877	XXX	XXX
7999999. Total - Commercial Mortgage-Backed Securities						30,567,672	XXX	30,317,049	30,063,914	30,445,453	0	(37,969)	0	0	XXX	XXX	XXX	94,852	693,426	XXX	XXX
8099999. Total - Other Loan-Backed and Structured Securities						13,342,289	XXX	13,318,794	13,259,966	13,312,021	0	(7,619)	0	0	XXX	XXX	XXX	52,157	239,828	XXX	XXX
8399999. Grand Total - Bonds						252,467,574	XXX	248,601,207	242,911,672	249,611,639	364,004	(860,730)	0	0	XXX	XXX	XXX	1,934,367	7,321,718	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Par Value per Share	Rate per Share	Book/Adjusting Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (15+16-17)	Total Foreign Exchange Change in B./A.C.V.	NAIC Designation and Administrative Symbol / Market Indicator	Date Acquired

NONE

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator and Administrative Symbol (a)	Date Acquired
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																	
000360 20 6	AAON ORD			60.000	2,104	35.060	2,104	1,981		10		123		123		L	10/10/2018
000361 10 5	AAR ORD			40.000	1,494	37.340	1,494	1,760		3		(266)		(266)		L	10/10/2018
000957 10 0	ABM INDUSTRIES ORD			90.000	2,890	32.110	2,890	2,914				(24)		(24)		L	10/10/2018
001055 10 2	AFLAC ORD			830.000	37,815	45.560	37,815	25,716		590		529		529		L	10/10/2018
001084 10 2	AGCO ORD			90.000	5,010	55.670	5,010	5,122		14		(112)		(112)		L	10/10/2018
00123Q 10 4	AGNC INVESTMENT REIT ORD			590.000	10,349	17.540	10,349	10,661	106	212		(313)		(313)		L	10/10/2018
00130H 10 5	AES ORD			820.000	11,857	14.460	11,857	10,760		200		1,097		1,097		L	10/10/2018
001547 10 8	AK STEEL HOLDING ORD			390.000	878	2.250	878	1,786				(909)		(909)		L	10/10/2018
00164V 10 3	AMC NETWORKS CL A ORD			60.000	3,293	54.880	3,293	3,460				(167)		(167)		L	10/10/2018
001744 10 1	AMN HEALTHCARE ORD			60.000	3,400	56.660	3,400	3,085				315		315		L	10/10/2018
00191U 10 2	ASGN ORD			70.000	3,815	54.500	3,815	4,641				(826)		(826)		L	10/10/2018
00206R 10 2	AT&T ORD			7,664.000	218,731	28.540	218,731	217,239		6,262		(42,523)		(42,523)		L	12/18/2018
002535 30 0	AARONS ORD			90.000	3,785	42.050	3,785	4,478	3			(694)		(694)		L	10/10/2018
002824 10 0	ABBOTT LABORATORIES ORD			2,022.002	146,251	72.330	146,251	44,569		2,265		30,856		30,856		L	02/03/2014
00287Y 10 9	ABBVIE ORD			1,665.000	153,496	92.190	153,496	100,317		3,610		(4,268)		(4,268)		L	10/10/2018
002896 20 7	ABERCROMBIE AND FITCH CL A ORD			80.000	1,604	20.050	1,604	1,523		16		81		81		L	10/10/2018
003654 10 0	ABIOMED ORD			55.000	17,877	325.040	17,877	20,945				(3,068)		(3,068)		L	10/10/2018
00404A 10 9	ACADIA HEALTHCARE COMPANY ORD			110.000	2,828	25.710	2,828	4,022				(1,194)		(1,194)		L	10/10/2018
004225 10 8	ACADIA PHARMACEUTICALS ORD			130.000	2,102	16.170	2,102	2,633				(530)		(530)		L	10/10/2018
004239 10 9	ACADIA REALTY REIT ORD			100.000	2,376	23.760	2,376	2,767	28			(391)		(391)		L	10/10/2018
00434H 10 8	ACCELERON PHARMA ORD			50.000	2,178	43.550	2,178	2,426				(249)		(249)		L	10/10/2018
004498 10 1	ACI WORLDWIDE ORD			150.000	4,151	27.670	4,151	3,788				363		363		L	10/10/2018
00507V 10 9	ACTIVISION BLIZZARD ORD			875.000	40,749	46.570	40,749	53,963		104		(20,742)		(20,742)		L	10/10/2018
00508X 20 3	ACTUANT CL A ORD			80.000	1,679	20.990	1,679	2,025				(346)		(346)		L	10/10/2018
00508Y 10 2	ACUITY BRANDS ORD			50.000	5,748	114.950	5,748	6,064		7		(316)		(316)		L	10/10/2018
00724F 10 1	ADOBE ORD			560.000	126,694	226.240	126,694	87,011				7,249		7,249		L	10/10/2018
00737L 10 3	ADTALEM GLOBAL EDUCATION ORD			80.000	3,786	47.320	3,786	3,790				(5)		(5)		L	10/10/2018
00751Y 10 6	ADVANCE AUTO PARTS ORD			80.000	12,597	157.460	12,597	10,122	5	10		2,082		2,082		L	10/10/2018
00766T 10 0	AECOM ORD			200.000	5,300	26.500	5,300	6,388				(1,088)		(1,088)		L	10/10/2018
00771V 10 8	AERIE PHARMACEUTICALS ORD			50.000	1,805	36.100	1,805	2,580				(775)		(775)		L	10/10/2018
007800 10 5	AEROJET ROCKETDYNE HOLDINGS ORD			90.000	3,171	35.230	3,171	2,795				376		376		L	10/10/2018
007903 10 7	ADVANCED MICRO DEVICES ORD			1,090.000	20,121	18.460	20,121	21,775				(998)		(998)		L	10/10/2018
00790X 10 1	ADVANCED DISPOSAL SERVICES ORD			90.000	2,155	23.940	2,155	2,379				(224)		(224)		L	10/10/2018
007973 10 0	ADVANCED ENERGY INDUSTRIES ORD			50.000	2,147	42.930	2,147	2,317				(171)		(171)		L	10/10/2018
008073 10 8	AEROVIRONMENT ORD			30.000	2,039	67.950	2,039	2,833				(794)		(794)		L	10/10/2018
008252 10 8	AFFILIATED MANAGERS GROUP ORD			75.000	7,308	97.440	7,308	9,675		27		(2,626)		(2,626)		L	10/10/2018
00846U 10 1	AGILENT TECHNOLOGIES ORD			400.000	26,984	67.460	26,984	18,018	66	113		257		257		L	10/10/2018
00847X 10 4	AGIOS PHARMACEUTICALS ORD			70.000	3,228	46.110	3,228	4,469				(1,241)		(1,241)		L	10/10/2018
008492 10 0	AGREE REALTY REIT ORD			40.000	2,365	59.120	2,365	2,113	22			252		252		L	10/10/2018
00912X 30 2	AIR LEASE CL A ORD			120.000	3,625	30.210	3,625	5,123	16			(1,498)		(1,498)		L	10/10/2018

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	Codes 3 Code	Codes 4 Foreign	5 Number of Shares	6 Book/Adjusted Carrying Value	Fair Value 7 Rate per Share Used to Obtain Fair Value	Fair Value 8 Fair Value	9 Actual Cost	Dividends 10 Declared but Unpaid	Dividends 11 Amount Received During Year	Dividends 12 Nonadmitted Declared but Unpaid	Change in Book/Adjusted Carrying Value 13 Unrealized Valuation Increase (Decrease)	Change in Book/Adjusted Carrying Value 14 Current Year's Other-Than-Temporary Impairment Recognized	Change in Book/Adjusted Carrying Value 15 Total Change in B./A.C.V. (13-14)	Change in Book/Adjusted Carrying Value 16 Total Foreign Exchange Change in B./A.C.V.	17 NAIC Market Indicator and Administrative Symbol (a)	18 Date Acquired
009158 10 6	AIR PRODUCTS AND CHEMICALS ORD			245.000	39,212	160.050	39,212	33,376	270	234		(328)		(328)		L	10/10/2018
00922R 10 5	AIR TRANSPORT SERVICES GROUP ORD			80.000	1,825	22.810	1,825	1,712				113		113		L	10/10/2018
00971T 10 1	AKAMAI TECHNOLOGIES ORD			205.000	12,521	61.080	12,521	8,984				(508)		(508)		L	10/10/2018
011642 10 5	ALARMCOM HOLDINGS ORD			40.000	2,075	51.870	2,075	1,812				263		263		L	10/10/2018
011659 10 9	ALASKA AIR GROUP ORD			125.000	7,606	60.850	7,606	7,512		82		(142)		(142)		L	10/10/2018
012348 10 8	ALBANY INTERNATIONAL CL A ORD			40.000	2,497	62.430	2,497	2,871	7			(374)		(374)		L	10/10/2018
012653 10 1	ALBEMARLE ORD			140.000	10,790	77.070	10,790	12,262	47	80		(4,538)		(4,538)		L	10/10/2018
013872 10 6	ALCOA ORD			230.995	6,140	26.580	6,140	8,314				(2,210)		(2,210)		L	10/10/2018
014491 10 4	ALEXANDER AND BALDWIN ORD			90.000	1,654	18.380	1,654	1,860				(206)		(206)		L	10/10/2018
015271 10 9	ALEXANDRIA REAL ESTATE EQ REIT ORD			130.000	14,981	115.240	14,981	16,144	126	138		(1,163)		(1,163)		L	10/10/2018
015351 10 9	ALEXION PHARMACEUTICALS ORD			265.000	25,800	97.360	25,800	30,289				(6,597)		(6,597)		L	10/10/2018
016255 10 1	ALIGN TECHNOLOGY ORD			105.000	21,990	209.430	21,990	30,000				(9,181)		(9,181)		L	10/10/2018
017175 10 0	ALLEGHANY ORD			20.000	12,466	623.320	12,466	12,448				19		19		L	10/10/2018
01741R 10 2	ALLEGHENY TECHNOLOGIES ORD			160.000	3,483	21.770	3,483	4,424				(941)		(941)		L	10/10/2018
01748X 10 2	ALLEGIANT TRAVEL ORD			20.000	2,004	100.220	2,004	2,292		14		(288)		(288)		L	10/10/2018
018522 30 0	ALLETE ORD			70.000	5,335	76.220	5,335	5,419		39		(83)		(83)		L	10/10/2018
018581 10 8	ALLIANCE DATA SYSTEMS ORD			60.000	9,005	150.080	9,005	12,910		68		(4,893)		(4,893)		L	10/10/2018
018802 10 8	ALLIANT ENERGY ORD			290.000	12,253	42.250	12,253	12,737		97		(484)		(484)		L	10/10/2018
01973R 10 1	ALLISON TRANSMISSION HOLDINGS ORD			150.000	6,587	43.910	6,587	7,467		23		(881)		(881)		L	10/10/2018
01988P 10 8	ALLSCRIPTS HEALTHCARE SOLUTIONS ORD			220.000	2,121	9.640	2,121	2,970				(849)		(849)		L	10/10/2018
020002 10 1	ALLSTATE ORD			375.000	30,986	82.630	30,986	32,654	173	96		(5,774)		(5,774)		L	10/10/2018
02005N 10 0	ALLY FINANCIAL ORD			530.000	12,010	22.660	12,010	13,934		80		(1,924)		(1,924)		L	10/10/2018
02043Q 10 7	ALNYLAM PHARMACEUTICALS ORD			120.000	8,749	72.910	8,749	9,720				(971)		(971)		L	10/10/2018
02079K 10 7	ALPHABET CL C ORD			325.000	336,573	1,035.610	336,573	227,317				(9,776)		(9,776)		L	10/10/2018
02079K 30 5	ALPHABET CL A ORD			327.000	341,702	1,044.960	341,702	134,861				(2,760)		(2,760)		L	03/03/2015
02156B 10 3	ALTERYX CL A ORD			40.000	2,379	59.470	2,379	1,962				416		416		L	10/10/2018
02209S 10 3	ALTRIA GROUP ORD			2,280.000	112,609	49.390	112,609	100,617	1,824	2,660		(35,865)		(35,865)		L	12/18/2018
023135 10 6	AMAZON COM ORD			445.000	668,377	1,501.970	668,377	457,943				(2,063)		(2,063)		L	10/10/2018
023436 10 8	AMEDISYS ORD			40.000	4,684	117.110	4,684	4,693				(9)		(9)		L	10/10/2018
023586 10 0	AMERCO ORD			10.000	3,281	328.110	3,281	3,371	5			(90)		(90)		L	10/10/2018
023608 10 2	AMEREN ORD			310.000	20,221	65.230	20,221	20,445		147		(223)		(223)		L	10/10/2018
02376R 10 2	AMERICAN AIRLINES GROUP ORD			520.000	16,697	32.110	16,697	17,143		100		(3,011)		(3,011)		L	10/10/2018
024013 10 4	AMERICAN ASSETS REIT ORD			50.000	2,009	40.170	2,009	1,848		14		161		161		L	10/10/2018
024061 10 3	AMERICAN AXLE AND MANUFACTURING ORD			130.000	1,443	11.100	1,443	2,100				(657)		(657)		L	10/10/2018
024835 10 0	AMERICAN CAMPUS COMM REIT ORD			170.000	7,036	41.390	7,036	6,946		78		90		90		L	10/10/2018
025537 10 1	AMERICAN ELECTRIC POWER ORD			540.000	40,360	74.740	40,360	31,671		659		959		959		L	10/10/2018
02553E 10 6	AMERICAN EAGLE OUTFITTERS ORD			200.000	3,866	19.330	3,866	4,246		55		(380)		(380)		L	10/10/2018
025676 20 6	AMERICAN EQUITY INV LIFE HLD ORD			110.000	3,073	27.940	3,073	3,846		31		(772)		(772)		L	10/10/2018
025816 10 9	AMERICAN EXPRESS ORD			690.000	65,771	95.320	65,771	54,424		418		(4,461)		(4,461)		L	10/10/2018
025932 10 4	AMERICAN FINANCIAL GROUP ORD			90.000	8,148	90.530	8,148	9,823		171		(1,675)		(1,675)		L	10/10/2018
02665T 30 6	AMERICAN HOMES 4 RENT CL A REIT ORD			320.000	6,352	19.850	6,352	6,678	16			(326)		(326)		L	10/10/2018

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	Codes 3 Code	Codes 4 Foreign	5 Number of Shares	6 Book/Adjusted Carrying Value	Fair Value 7 Rate per Share Used to Obtain Fair Value	Fair Value 8 Fair Value	9 Actual Cost	Dividends 10 Declared but Unpaid	Dividends 11 Amount Received During Year	Dividends 12 Nonadmitted Declared but Unpaid	Change in Book/Adjusted Carrying Value 13 Unrealized Valuation Increase (Decrease)	Change in Book/Adjusted Carrying Value 14 Current Year's Other-Than-Temporary Impairment Recognized	Change in Book/Adjusted Carrying Value 15 Total Change in B./A.C.V. (13-14)	Change in Book/Adjusted Carrying Value 16 Total Foreign Exchange Change in B./A.C.V.	17 NAIC Market Indicator and Administrative Symbol (a)	18 Date Acquired
026874 78 4	AMERICAN INTERNATIONAL GROUP ORD			1,120.000	44,139	39.410	44,139	44,609		739		(15,399)		(15,399)		L	12/18/2018
029899 10 1	AMERICAN STATES WATER ORD			40.000	2,682	67.040	2,682	2,451		11		231		231		L	10/10/2018
03027X 10 0	AMERICAN TOWER REIT			410.000	64,858	158.190	64,858	34,322	344	783		5,937		5,937		L	10/10/2018
030420 10 3	AMERICAN WATER WORKS ORD			230.000	20,877	90.770	20,877	20,815		105		62		62		L	10/10/2018
03064D 10 8	AMERICOLD REALTY ORD			110.000	2,809	25.540	2,809	2,726	21			84		84		L	10/10/2018
03073E 10 5	AMERISOURCEBERGEN ORD			200.000	14,880	74.400	14,880	12,328		171		(3,368)		(3,368)		L	10/10/2018
03076C 10 6	AMERIPRISE FINANCE ORD			185.000	19,308	104.370	19,308	19,946		311		(8,674)		(8,674)		L	10/10/2018
03076K 10 8	AMERIS BANCORP ORD			60.000	1,900	31.670	1,900	2,690	6			(790)		(790)		L	10/10/2018
031100 10 0	AMETEK ORD			285.000	19,295	67.700	19,295	20,670		50		(1,807)		(1,807)		L	10/10/2018
031162 10 0	AMGEN ORD			735.000	143,082	194.670	143,082	95,650		2,376		4,888		4,888		L	10/10/2018
03152W 10 9	AMICUS THERAPEUTICS ORD			240.000	2,299	9.580	2,299	2,866				(566)		(566)		L	10/10/2018
03168L 10 5	AMNEAL PHARMACEUTICALS CL A ORD			110.000	1,488	13.530	1,488	2,100				(612)		(612)		L	10/10/2018
032095 10 1	AMPHENOL CL A ORD			320.000	25,926	81.020	25,926	20,738	74	84		(1,864)		(1,864)		L	10/10/2018
032511 10 7	ANADARKO PETROLEUM ORD			640.000	28,058	43.840	28,058	37,606		365		(12,164)		(12,164)		L	10/10/2018
032654 10 5	ANALOG DEVICES ORD			459.000	39,396	85.830	39,396	28,237		449		67		67		L	10/10/2018
032724 10 6	ANAPTYSBIO ORD			30.000	1,914	63.790	1,914	2,490				(576)		(576)		L	10/10/2018
035290 10 5	ANIXTER INTERNATIONAL ORD			40.000	2,172	54.310	2,172	2,552				(380)		(380)		L	10/10/2018
035710 40 9	ANNALY CAPITAL MANAGEMENT REIT ORD			1,370.000	13,453	9.820	13,453	13,864	411			(411)		(411)		L	10/10/2018
03662Q 10 5	ANSYS ORD			105.000	15,009	142.940	15,009	16,516				(1,507)		(1,507)		L	10/10/2018
03673L 10 3	ANTERO RESOURCES MIDSTREAM UNT			9,000.000	192,510	21.390	192,510	276,065		13,138		(62,366)		(62,366)		L	12/12/2018
03674X 10 6	ANTERO RESOURCES ORD			300.000	2,817	9.390	2,817	5,754				(2,937)		(2,937)		L	10/10/2018
036752 10 3	ANTHEM ORD			265.000	69,597	262.630	69,597	44,019		480		3,298		3,298		L	10/10/2018
037411 10 5	APACHE ORD			480.000	12,600	26.250	12,600	21,307		269		(8,626)		(8,626)		L	10/10/2018
03748R 10 1	APARTMENT INVST MGT CL A REIT ORD			200.000	8,776	43.880	8,776	8,350		144		426		426		L	10/10/2018
03755L 10 4	APERGY ORD			100.000	2,708	27.080	2,708	4,374				(1,666)		(1,666)		L	10/10/2018
03762U 10 5	APOLLO COMM REAL EST FIN REIT ORD			160.000	2,666	16.660	2,666	2,987	74			(322)		(322)		L	10/10/2018
037833 10 0	APPLE ORD			5,214.000	822,456	157.740	822,456	507,679		10,909		(139,568)		(139,568)		L	12/18/2018
03784Y 20 0	APPLE HOSPITALITY REIT ORD			270.000	3,850	14.260	3,850	4,560	27	54		(710)		(710)		L	10/10/2018
03820C 10 5	APPLIED INDUSTRIAL TECHNOLOGIES ORD			50.000	2,697	53.940	2,697	3,664		15		(967)		(967)		L	10/10/2018
038222 10 5	APPLIED MATERIAL ORD			1,200.000	39,288	32.740	39,288	28,201		510		(11,047)		(11,047)		L	10/10/2018
038336 10 3	APTARGROUP ORD			80.000	7,526	94.070	7,526	8,194		27		(669)		(669)		L	10/10/2018
03835C 10 8	APPTIO CL A ORD			50.000	1,898	37.960	1,898	1,893				5		5		L	12/18/2018
03836W 10 3	AQUA AMERICA ORD			220.000	7,522	34.190	7,522	8,261		48		(739)		(739)		L	10/10/2018
03852U 10 6	ARAMARK ORD			310.000	8,981	28.970	8,981	12,505		34		(3,525)		(3,525)		L	10/10/2018
039380 40 7	ARCH COAL CL A ORD			30.000	2,490	82.990	2,490	2,704		12		(214)		(214)		L	10/10/2018
039483 10 2	ARCHER DANIELS MIDLAND ORD			610.000	24,992	40.970	24,992	24,739		466		(2,982)		(2,982)		L	10/10/2018
03957W 10 6	ARCHROCK ORD			160.000	1,198	7.490	1,198	1,867		21		(669)		(669)		L	10/10/2018
039653 10 0	ARCOSA ORD			56.000	1,551	27.690	1,551	1,763				(213)		(213)		L	10/10/2018
03965L 10 0	ARCONIC ORD			535.996	9,037	16.860	9,037	11,472		32		(2,444)		(2,444)		L	10/10/2018
040047 60 7	ARENA PHARMACEUTICALS ORD			70.000	2,727	38.950	2,727	2,730				(4)		(4)		L	10/10/2018
040413 10 6	ARISTA NETWORKS ORD			50.000	10,535	210.700	10,535	11,290				(755)		(755)		L	10/10/2018

Annual Statement for the year 2018 of the **MOTORISTS COMMERCIAL MUTUAL INSURANCE COMPANY**

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes 3	Codes 4	5	6	Fair Value 7	Fair Value 8	9	Dividends 10	Dividends 11	Dividends 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Change in Book/Adjusted Carrying Value 16	17	18
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator and Administrative Symbol (a)	Date Acquired
04247X 10 2	ARMSTRONG WORLD INDUSTRIES ORD			60.000	3,493	58.210	3,493	3,922		11		(430)		(430)		L	10/10/2018
04269X 10 5	ARRAY BIOPHARMA ORD			260.000	3,705	14.250	3,705	3,362				343		343		L	10/10/2018
042735 10 0	ARROW ELECTRONICS ORD			110.000	7,585	68.950	7,585	7,541				44		44		L	10/10/2018
04280A 10 0	ARROWHEAD PHARMACEUTICALS ORD			110.000	1,366	12.420	1,366	1,492				(126)		(126)		L	12/18/2018
04316A 10 8	ARTISAN PARTNERS ASSET MGMT CL A ORD			60.000	1,327	22.110	1,327	1,862		36		(536)		(536)		L	10/10/2018
043436 10 4	ASBURY AUTOMOTIVE GROUP ORD			30.000	2,000	66.660	2,000	1,854				146		146		L	10/10/2018
044209 10 4	ASHLAND GLOBAL ORD			70.000	4,967	70.960	4,967	5,394		18		(427)		(427)		L	10/10/2018
045327 10 3	ASPEN TECHNOLOGY ORD			90.000	7,396	82.180	7,396	9,104				(1,707)		(1,707)		L	10/10/2018
045487 10 5	ASSOCIATED BANCORP ORD			210.000	4,156	19.790	4,156	5,521		36		(1,365)		(1,365)		L	10/10/2018
04621X 10 8	ASSURANT ORD			65.000	5,814	89.440	5,814	4,957		81		(928)		(928)		L	10/10/2018
046513 10 7	ATARA BIOTHERAPEUTICS ORD			60.000	2,084	34.740	2,084	2,132				(48)		(48)		L	10/10/2018
04685W 10 3	ATHENAHEALTH ORD			50.000	6,597	131.930	6,597	6,092				505		505		L	10/10/2018
049164 20 5	ATLAS AIR WORLDWIDE HOLDINGS ORD			30.000	1,266	42.190	1,266	1,612				(346)		(346)		L	10/10/2018
049560 10 5	ATMOS ENERGY ORD			140.000	12,981	92.720	12,981	13,444		74		(463)		(463)		L	10/10/2018
052769 10 6	AUTODESK ORD			280.000	36,011	128.610	36,011	24,411				2,070		2,070		L	10/10/2018
053015 10 3	AUTOMATIC DATA PROCESSING ORD			550.000	72,116	131.120	72,116	51,832	435	660		282		282		L	10/10/2018
05329W 10 2	AUTONATION ORD			70.000	2,499	35.700	2,499	2,790				(291)		(291)		L	10/10/2018
053332 10 2	AUTOZONE ORD			20.000	16,767	838.340	16,767	9,057				1,871		1,871		L	10/10/2018
053484 10 1	AVALONBAY COMMUNITIES REIT ORD			172.000	29,937	174.050	29,937	22,065	253	420		(746)		(746)		L	10/10/2018
05350V 10 6	AVANOS MEDICAL ORD			60.000	2,686	44.770	2,686	3,689				(1,003)		(1,003)		L	10/10/2018
05351W 10 3	AVANGRID ORD		C	70.000	3,506	50.090	3,506	3,294	31			212		212		L	10/10/2018
05351X 10 1	AVAYA HOLDINGS ORD			130.000	1,893	14.560	1,893	2,543				(650)		(650)		L	10/10/2018
053611 10 9	AVERY DENNISON ORD			110.000	9,881	89.830	9,881	11,054		57		(1,173)		(1,173)		L	10/10/2018
053774 10 5	AVIS BUDGET GROUP ORD			90.000	2,023	22.480	2,023	2,751				(728)		(728)		L	10/10/2018
05379B 10 7	AVISTA ORD			90.000	3,823	42.480	3,823	4,596		34		(773)		(773)		L	10/10/2018
053807 10 3	AVNET ORD			150.000	5,397	35.980	5,397	5,987		30		(590)		(590)		L	10/10/2018
054561 10 5	AXA EQUITABLE HOLDINGS ORD		C	180.000	2,993	16.630	2,993	3,850		23		(857)		(857)		L	10/10/2018
05464C 10 1	AXON ENTERPRISE ORD			80.000	3,500	43.750	3,500	4,614				(1,114)		(1,114)		L	10/10/2018
054937 10 7	BB AND T ORD			970.000	42,020	43.320	42,020	36,933		866		(5,659)		(5,659)		L	10/10/2018
05508R 10 6	B AND G FOODS ORD			90.000	2,602	28.910	2,602	2,373	43			229		229		L	10/10/2018
05541T 10 1	BGC PARTNERS CL A ORD			340.000	1,758	5.170	1,758	2,416				(658)		(658)		L	10/10/2018
05550J 10 1	BJAS WHOLESALE CLUB HOLD ORD			90.000	1,994	22.160	1,994	2,154				(159)		(159)		L	10/10/2018
05561Q 20 1	BOK FINANCIAL ORD			50.000	3,667	73.330	3,667	4,762		25		(1,096)		(1,096)		L	10/10/2018
0556EL 10 9	BP MIDSTREAM PARTNERS UNT			8,400.000	130,536	15.540	130,536	150,561		7,888		(40,071)		(40,071)		L	12/12/2018
05605H 10 0	BWX TECHNOLOGIES ORD			130.000	4,970	38.230	4,970	7,563		21		(2,594)		(2,594)		L	10/10/2018
056525 10 8	BADGER METER ORD			40.000	1,968	49.210	1,968	1,944		6		24		24		L	10/10/2018
05722G 10 0	BAKER HUGHES CL A ORD			515.000	11,073	21.500	11,073	16,105		213		(5,254)		(5,254)		L	10/10/2018
057665 20 0	BALCHEM ORD			40.000	3,134	78.350	3,134	4,018	19			(884)		(884)		L	10/10/2018
058498 10 6	BALL ORD			425.000	19,542	45.980	19,542	17,130		86		1,770		1,770		L	10/10/2018
05971J 10 2	BANCORPSOUTH BANK ORD			120.000	3,137	26.140	3,137	3,839	20			(702)		(702)		L	10/10/2018

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator and Administrative Symbol (a)	Date Acquired
060505 10 4	BANK OF AMERICA ORD			9,248.000	227,871	24.640	227,871	186,219		2,959		(43,778)		(43,778)		L	10/10/2018
062540 10 9	BANK OF HAWAII ORD			60.000	4,039	67.320	4,039	4,853		37		(814)		(814)		L	10/10/2018
064058 10 0	BANK OF NEW YORK MELLON ORD			1,139.000	53,613	47.070	53,613	46,850		653		(5,543)		(5,543)		L	10/10/2018
06417N 10 3	BANK OZK ORD			150.000	3,425	22.830	3,425	5,706		32		(2,282)		(2,282)		L	10/10/2018
06652K 10 3	BANKUNITED ORD			130.000	3,892	29.940	3,892	4,533		27		(641)		(641)		L	10/10/2018
06652V 20 8	BANNER ORD			40.000	2,139	53.480	2,139	2,425				(286)		(286)		L	10/10/2018
067806 10 9	BARNES GROUP ORD			60.000	3,217	53.620	3,217	3,820		10		(603)		(603)		L	10/10/2018
071813 10 9	BAXTER INTERNATIONAL ORD			540.000	35,543	65.820	35,543	26,923	103	140		(1,593)		(1,593)		L	10/10/2018
073685 10 9	BEACON ROOFING SUPPLY ORD			90.000	2,855	31.720	2,855	2,996				(141)		(141)		L	10/10/2018
075887 10 9	BECTON DICKINSON ORD			291.000	65,568	225.320	65,568	53,885		496		(1,606)		(1,606)		L	10/10/2018
075896 10 0	BED BATH AND BEYOND ORD			170.000	1,924	11.320	1,924	2,377	27			(452)		(452)		L	10/10/2018
077454 10 6	BELDEN ORD			50.000	2,089	41.770	2,089	3,180	3			(1,091)		(1,091)		L	10/10/2018
081437 10 5	BEMIS ORD			120.000	5,508	45.900	5,508	5,281		37		227		227		L	10/10/2018
084423 10 2	WR BERKLEY ORD			120.000	8,869	73.910	8,869	9,247		78		(378)		(378)		L	10/10/2018
084670 70 2	BERKSHIRE HATHWAY CL B ORD			2,026.000	413,669	204.180	413,669	266,752				13,705		13,705		L	12/18/2018
084680 10 7	BERKSHIRE HILLS BANCORP ORD			50.000	1,349	26.970	1,349	2,028		11		(680)		(680)		L	10/10/2018
08579W 10 3	BERRY GLOBAL GROUP ORD			170.000	8,080	47.530	8,080	7,461				619		619		L	10/10/2018
086516 10 1	BEST BUY ORD			185.000	9,798	52.960	9,798	10,967		162		(3,306)		(3,306)		L	10/10/2018
089302 10 3	BIG LOTS ORD			50.000	1,446	28.920	1,446	2,142		15		(696)		(696)		L	10/10/2018
090572 20 7	BIO RAD LABORATORIES CL A ORD			30.000	6,967	232.220	6,967	8,455				(1,488)		(1,488)		L	10/10/2018
09061G 10 1	BIOMARIN PHARMACEUTICAL ORD			220.000	18,733	85.150	18,733	21,659				(2,926)		(2,926)		L	10/10/2018
09062X 10 3	BIOGEN ORD			245.000	73,725	300.920	73,725	52,531				(6,980)		(6,980)		L	10/10/2018
090672 10 6	BIOTELEMETRY ORD			40.000	2,389	59.720	2,389	2,097				292		292		L	10/10/2018
09073M 10 4	BIO TECHNE ORD			50.000	7,236	144.720	7,236	9,121		16		(1,885)		(1,885)		L	10/10/2018
09180C 10 6	BJS RESTAURANTS ORD			30.000	1,517	50.570	1,517	1,977		4		(460)		(460)		L	10/10/2018
092113 10 9	BLACK HILLS ORD			70.000	4,395	62.780	4,395	4,311		35		84		84		L	10/10/2018
09215C 10 5	BLACK KNIGHT ORD			180.000	8,111	45.060	8,111	8,651				(540)		(540)		L	10/10/2018
09227Q 10 0	BLACKBAUD ORD			60.000	3,774	62.900	3,774	4,387		7		(613)		(613)		L	10/10/2018
09239B 10 9	BLACKLINE ORD			50.000	2,048	40.950	2,048	2,149				(102)		(102)		L	10/10/2018
09247X 10 1	BLACKROCK ORD			142.000	55,780	392.820	55,780	44,441		1,085		(11,081)		(11,081)		L	10/10/2018
09257W 10 0	BLACKSTONE MORTGAGE CL A REIT ORD			140.000	4,460	31.860	4,460	4,593	87			(133)		(133)		L	10/10/2018
093671 10 5	H&R BLOCK ORD			255.000	6,469	25.370	6,469	5,096	64	113		(273)		(273)		L	10/10/2018
094235 10 8	BLOOMIN' BRANDS ORD			110.000	1,968	17.890	1,968	2,204		10		(237)		(237)		L	10/10/2018
095229 10 0	BLUCORA ORD			60.000	1,598	26.640	1,598	2,063				(465)		(465)		L	10/10/2018
09609G 10 0	BLUEBIRD BIO ORD			70.000	6,944	99.200	6,944	8,942				(1,998)		(1,998)		L	10/10/2018
09627Y 10 9	BLUEPRINT MEDICINES ORD			60.000	3,235	53.910	3,235	4,012				(778)		(778)		L	10/10/2018
097023 10 5	BOEING ORD			550.000	177,375	322.500	177,375	120,422		2,326		(5,145)		(5,145)		L	10/10/2018
09739C 10 2	BOINGO WIRELESS ORD			60.000	1,234	20.570	1,234	1,877				(643)		(643)		L	10/10/2018
09739D 10 0	BOISE CASCADE ORD			50.000	1,193	23.850	1,193	1,630		5		(437)		(437)		L	10/10/2018
09857L 10 8	BOOKING HOLDINGS ORD			55.000	94,733	1,722.420	94,733	59,379				(2,373)		(2,373)		L	10/10/2018
099502 10 6	BOOZ ALLEN HAMILTON HOLDING CL A ORD			180.000	8,113	45.070	8,113	8,656		34		(544)		(544)		L	10/10/2018

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Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes 3	Codes 4	5	6	Fair Value 7	Fair Value 8	9	Dividends 10	Dividends 11	Dividends 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Change in Book/Adjusted Carrying Value 16	17	18
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator and Administrative Symbol (a)	Date Acquired
099724 10 6	BORGWARNER ORD			416.000	14,452	34.740	14,452	12,636		283		(6,802)		(6,802)		L	01/19/2016
100557 10 7	BOSTON BEER CL A ORD			20.000	4,817	240.840	4,817	5,415				(599)		(599)		L	10/10/2018
101121 10 1	BOSTON PROPERTIES REIT ORD			200.000	22,510	112.550	22,510	23,736	190	67		(1,523)		(1,523)		L	10/10/2018
101137 10 7	BOSTON SCIENTIFIC ORD			1,710.000	60,431	35.340	60,431	42,161				6,031		6,031		L	10/10/2018
101388 10 6	BOTTOMLINE TECHNOLOGIES ORD			50.000	2,400	48.000	2,400	3,200				(800)		(800)		L	10/10/2018
10316T 10 4	BOX CL A ORD			160.000	2,701	16.880	2,701	3,038				(338)		(338)		L	10/10/2018
103304 10 1	BOYD GAMING ORD			110.000	2,286	20.780	2,286	3,420	7			(1,134)		(1,134)		L	10/10/2018
104674 10 6	BRADY NONVOTING CL A ORD			60.000	2,608	43.460	2,608	2,441				166		166		L	10/10/2018
105368 20 3	BRANDYWINE REALTY REIT ORD			220.000	2,831	12.870	2,831	3,320				(488)		(488)		L	10/10/2018
109194 10 0	BRIGHT HORIZONS FAMILY SOLUTIONS ORD			80.000	8,916	111.450	8,916	8,990				(74)		(74)		L	10/10/2018
10922N 10 3	BRIGHTHOUSE FINANCIAL ORD			224.996	6,858	30.480	6,858	9,846				(2,988)		(2,988)		L	06/27/2018
109641 10 0	BRINKER INTERNATIONAL ORD			60.000	2,639	43.980	2,639	2,771		23		(133)		(133)		L	10/10/2018
109696 10 4	BRINK'S ORD			70.000	4,526	64.650	4,526	4,540		11		(15)		(15)		L	10/10/2018
110122 10 8	BRISTOL MYERS SQUIBB ORD			1,763.000	91,641	51.980	91,641	76,285		1,333		(15,931)		(15,931)		L	10/10/2018
110448 10 7	BRITISH AMERICAN TOBACCO ADR REP ORD		C	0.998	32	31.750	32	69	1	3		(35)		(35)		L	07/25/2017
11120U 10 5	BRIXMOR PROPERTY GROUP REIT ORD			380.000	5,582	14.690	5,582	6,072				(490)		(490)		L	10/10/2018
11133T 10 3	BROADRIDGE FINANCIAL SOLUTIONS ORD			150.000	14,438	96.250	14,438	18,049	73	10		(3,612)		(3,612)		L	10/10/2018
11135F 10 1	BROADCOM ORD			476.000	121,037	254.280	121,037	78,898		2,290		5,770		5,770		L	10/10/2018
112463 10 4	BROOKDALE SENIOR LIVING ORD			230.000	1,541	6.700	1,541	2,091				(550)		(550)		L	10/10/2018
11282X 10 3	BROOKFIELD PROPERTY REIT CL A ORD		C	129.000	2,077	16.100	2,077	2,606		81		(529)		(529)		L	08/27/2018
11373M 10 7	BROOKLINE BANCORP ORD			100.000	1,382	13.820	1,382	1,675		11		(293)		(293)		L	10/10/2018
114340 10 2	BROOKS AUTOMATION ORD			90.000	2,356	26.180	2,356	2,739		9		(383)		(383)		L	10/10/2018
115236 10 1	BROWN & BROWN ORD			290.000	7,992	27.560	7,992	8,311		23		(319)		(319)		L	10/10/2018
115637 10 0	BROWN FORMAN CL A ORD			70.000	3,319	47.420	3,319	3,312	12			7		7		L	10/10/2018
115637 20 9	BROWN FORMAN CL B ORD			357.000	16,986	47.580	16,986	8,901	59	387		(1,706)		(1,706)		L	10/10/2018
116794 10 8	BRUKER ORD			130.000	3,870	29.770	3,870	4,096		5		(226)		(226)		L	10/10/2018
117043 10 9	BRUNSWICK ORD			110.000	5,110	46.450	5,110	6,569		23		(1,460)		(1,460)		L	10/10/2018
118230 10 1	BUCKEYE PARTNERS UNT			11,700.000	339,183	28.990	339,183	504,722		35,414		(128,545)		(128,545)		L	08/03/2018
12008R 10 7	BUILDERS FIRSTSOURCE ORD			140.000	1,527	10.910	1,527	1,889				(361)		(361)		L	10/10/2018
122017 10 6	BURLINGTON STORES ORD			90.000	14,640	162.670	14,640	13,434				1,206		1,206		L	10/10/2018
124805 10 2	CBIZ ORD			70.000	1,379	19.700	1,379	1,643				(264)		(264)		L	10/10/2018
124857 20 2	CBS CL B ORD			180.000	7,870	43.720	7,870	1,474	32	130		(2,750)		(2,750)		L	03/28/2007
12503M 10 8	CBOE GLOBAL MARKETS ORD			140.000	13,696	97.830	13,696	14,276		43		(580)		(580)		L	10/10/2018
12504L 10 9	CBRE GROUP CL A ORD			400.000	16,016	40.040	16,016	14,842				(354)		(354)		L	10/10/2018
12508E 10 1	CDK GLOBAL ORD			160.000	7,661	47.880	7,661	9,144		24		(1,483)		(1,483)		L	10/10/2018
12514G 10 8	CDW ORD			190.000	15,400	81.050	15,400	15,458		56		(59)		(59)		L	10/10/2018
125269 10 0	CF INDUSTRIES HOLDINGS ORD			295.000	12,835	43.510	12,835	10,178		237		(729)		(729)		L	10/10/2018
12541W 20 9	CH ROBINSON WORLDWIDE ORD			180.000	15,136	84.090	15,136	14,416		159		(1,351)		(1,351)		L	10/10/2018
125523 10 0	CIGNA ORD			346.972	65,897	189.920	65,897	42,711		5		(1,025)		(1,025)		L	12/20/2018
125581 80 1	CIT GROUP ORD			130.000	4,975	38.270	4,975	6,529		33		(1,554)		(1,554)		L	10/10/2018
12572Q 10 5	CME GROUP CL A ORD			430.000	80,892	188.120	80,892	58,923	753	1,141		8,511		8,511		L	10/10/2018

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1	2	Codes 3	4	5	6	Fair Value 7	8	9	Dividends 10	11	12	Change in Book/Adjusted Carrying Value 13	14	15	16	17	18
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator and Administrative Symbol (a)	Date Acquired
125896 10 0	CMS ENERGY ORD			310.000	15,392	49.650	15,392	7,900		325		400		400		L	10/10/2018
126117 10 0	CNA FINANCIAL ORD			40.000	1,766	44.150	1,766	1,805		14		(39)		(39)		L	10/10/2018
12621E 10 3	CNO FINANCIAL GROUP ORD			210.000	3,125	14.880	3,125	4,452		21		(1,327)		(1,327)		L	10/10/2018
126349 10 9	CSG SYSTEMS INTERNATIONAL ORD			50.000	1,589	31.770	1,589	1,869		11		(281)		(281)		L	10/10/2018
126408 10 3	CSX ORD			1,015.000	63,062	62.130	63,062	45,419		517		(1,072)		(1,072)		L	10/10/2018
12653C 10 8	CNX RESOURCES ORD			260.000	2,969	11.420	2,969	3,684				(715)		(715)		L	10/10/2018
126600 10 5	CVB FINANCIAL ORD			140.000	2,832	20.230	2,832	3,107				(274)		(274)		L	10/10/2018
126650 10 0	CVS HEALTH ORD			1,269.000	83,145	65.520	83,145	76,967		1,266		(12,899)		(12,899)		L	11/28/2018
12674R 10 0	C J ENERGY SVCS ORD			80.000	1,080	13.500	1,080	1,636				(556)		(556)		L	10/10/2018
12685J 10 5	CABLE ONE ORD			10.000	8,201	820.100	8,201	8,553		20		(352)		(352)		L	10/10/2018
127055 10 1	CABOT ORD			80.000	3,435	42.940	3,435	4,559		26		(1,124)		(1,124)		L	10/10/2018
127097 10 3	CABOT OIL & GAS ORD			540.000	12,069	22.350	12,069	9,799		83		(2,044)		(2,044)		L	10/10/2018
12709P 10 3	CABOT MICROELECTRONICS ORD			40.000	3,814	95.350	3,814	3,770	16			44		44		L	10/10/2018
127190 30 4	CACI INTERNATIONAL CL A ORD			40.000	5,761	144.030	5,761	7,196				(1,435)		(1,435)		L	10/10/2018
127203 10 7	CACTUS CL A ORD			50.000	1,371	27.410	1,371	1,938				(568)		(568)		L	10/10/2018
127387 10 8	CADENCE DESIGN SYSTEMS ORD			355.000	15,435	43.480	15,435	13,729				1,707		1,707		L	10/10/2018
12739A 10 0	CADENCE BANCORPORATION CL A ORD			90.000	1,510	16.780	1,510	2,238		14		(728)		(728)		L	10/10/2018
127686 10 3	CAESARS ENTERTAINMENT ORD			740.000	5,025	6.790	5,025	6,741				(1,717)		(1,717)		L	10/10/2018
128030 20 2	CAL MAINE FOODS ORD			40.000	1,692	42.300	1,692	1,803		3		(111)		(111)		L	10/10/2018
128246 10 5	CALAVO GROWERS ORD			20.000	1,459	72.960	1,459	1,919		20		(460)		(460)		L	10/10/2018
129500 10 4	CALERES ORD			60.000	1,670	27.830	1,670	2,018	4			(349)		(349)		L	10/10/2018
13057Q 20 6	CALIFORNIA RESOURCES ORD			61.000	1,039	17.040	1,039	2,415				(1,393)		(1,393)		L	10/10/2018
130788 10 2	CALIFORNIA WATER SERVICE GROUP ORD			60.000	2,860	47.660	2,860	2,551		11		308		308		L	10/10/2018
131193 10 4	CALLAWAY GOLF ORD			120.000	1,836	15.300	1,836	2,735		1		(899)		(899)		L	10/10/2018
13123X 10 2	CALLON PETROLEUM ORD			290.000	1,882	6.490	1,882	3,599				(1,717)		(1,717)		L	10/10/2018
132011 10 7	CAMBREX ORD			50.000	1,888	37.760	1,888	3,077				(1,189)		(1,189)		L	10/10/2018
133131 10 2	CAMDEN PROPERTY REIT ORD			110.000	9,686	88.050	9,686	10,205	85			(519)		(519)		L	10/10/2018
134429 10 9	CAMPBELL SOUP ORD			225.000	7,423	32.990	7,423	8,907		79		(1,485)		(1,485)		L	10/10/2018
13765N 10 7	CANNAE HOLDINGS ORD			90.000	1,541	17.120	1,541	1,803				(262)		(262)		L	10/10/2018
138098 10 8	CANTEL MEDICAL ORD			50.000	3,723	74.450	3,723	4,327				(604)		(604)		L	10/10/2018
14040H 10 5	CAPITAL ONE FINANCIAL ORD			510.000	38,551	75.590	38,551	32,811		552		(10,915)		(10,915)		L	10/10/2018
14057J 10 1	CAPITOL FEDERAL FINANCIAL ORD			160.000	2,043	12.770	2,043	2,072		76		(29)		(29)		L	10/10/2018
14149Y 10 8	CARDINAL HEALTH ORD			335.000	14,941	44.600	14,941	17,689	160	124		(2,748)		(2,748)		L	10/10/2018
14174T 10 7	CARETRUST REIT ORD			90.000	1,661	18.460	1,661	1,579	18			83		83		L	10/10/2018
141788 10 9	CARGURUS CL A ORD			70.000	2,361	33.730	2,361	3,011				(650)		(650)		L	10/10/2018
142339 10 0	CARLISLE COMPANIES ORD			80.000	8,042	100.520	8,042	8,681		32		(639)		(639)		L	10/10/2018
143130 10 2	CARMAX ORD			200.000	12,546	62.730	12,546	7,458				(549)		(549)		L	10/10/2018
143658 30 0	CARNIVAL ORD			510.000	25,143	49.300	25,143	24,327		451		(5,958)		(5,958)		L	12/18/2018
144285 10 3	CARPENTER TECHNOLOGY ORD			60.000	2,137	35.610	2,137	3,335		12		(1,198)		(1,198)		L	10/10/2018
144577 10 3	CARRIZO OIL AND GAS ORD			110.000	1,242	11.290	1,242	2,509				(1,267)		(1,267)		L	10/10/2018

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1	2	Codes 3	Codes 4	5	6	Fair Value 7	Fair Value 8	9	Dividends 10	Dividends 11	Dividends 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Change in Book/Adjusted Carrying Value 16	17	18
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator and Administrative Symbol (a)	Date Acquired
14575E 10 5	CARS.COM ORD			90.000	1,935	21.500	1,935	2,272				(337)		(337)		L	10/10/2018
146229 10 9	CARTERS ORD			60.000	4,897	81.620	4,897	5,715		27		(818)		(818)		L	10/10/2018
146869 10 2	CARVANA CL A ORD			40.000	1,308	32.710	1,308	1,863				(555)		(555)		L	10/10/2018
147528 10 3	CASEYS GENERAL STORES ORD			50.000	6,407	128.140	6,407	6,137		15		270		270		L	10/10/2018
148806 10 2	CATALENT ORD			170.000	5,301	31.180	5,301	7,283				(1,982)		(1,982)		L	10/10/2018
149123 10 1	CATERPILLAR ORD			555.000	70,524	127.070	70,524	55,145		1,143		(13,055)		(13,055)		L	10/10/2018
149150 10 4	CATHAY GENERAL BANCORP ORD			100.000	3,353	33.530	3,353	4,185		31		(832)		(832)		L	10/10/2018
149568 10 7	CAVCO INDUSTRIES ORD			10.000	1,304	130.380	1,304	2,154				(850)		(850)		L	10/10/2018
150870 10 3	CELANESE ORD			170.000	15,295	89.970	15,295	17,085		92		(1,790)		(1,790)		L	10/10/2018
151020 10 4	CELGENE ORD			850.000	54,477	64.090	54,477	49,062				(24,974)		(24,974)		L	10/10/2018
15135B 10 1	CENTENE ORD			220.000	25,366	115.300	25,366	23,654				(2,168)		(2,168)		L	10/10/2018
15136A 10 2	CENTENNIAL RESOURCE DEVLP CL A ORD			230.000	2,535	11.020	2,535	4,892				(2,358)		(2,358)		L	10/10/2018
15189T 10 7	CENTERPOINT ENERGY ORD			610.000	17,220	28.230	17,220	14,538		377		90		90		L	10/10/2018
15201P 10 9	CENTERSTATE BANKS ORD			120.000	2,525	21.040	2,525	3,287		12		(762)		(762)		L	10/10/2018
153527 20 5	CENTRAL GARDEN AND PET CL A ORD			50.000	1,563	31.250	1,563	1,571				(8)		(8)		L	10/10/2018
156700 10 6	CENTURYLINK ORD			1,025.000	15,529	15.150	15,529	20,132		1,355		(3,909)		(3,909)		L	10/10/2018
156782 10 4	CERNER ORD			395.000	20,714	52.440	20,714	19,350				(4,422)		(4,422)		L	10/10/2018
159864 10 7	CHRLS RIVER LABS ORD			60.000	6,791	113.180	6,791	7,384				(593)		(593)		L	10/10/2018
16115Q 30 8	CHART INDUSTRIES ORD			40.000	2,601	65.030	2,601	2,665				(64)		(64)		L	10/10/2018
16119P 10 8	CHARTER COMMUNICATIONS CL A ORD			212.999	60,698	284.970	60,698	30,459				(10,861)		(10,861)		L	02/08/2016
163072 10 1	CHEESECAKE FACTORY ORD			60.000	2,611	43.510	2,611	3,094		20		(483)		(483)		L	10/10/2018
163092 10 9	CHEGG ORD			140.000	3,979	28.420	3,979	3,637				342		342		L	10/10/2018
16359R 10 3	CHEMED ORD			20.000	5,666	283.280	5,666	6,208		6		(542)		(542)		L	10/10/2018
163731 10 2	CHEMICAL FINANCIAL ORD			90.000	3,295	36.610	3,295	4,732		31		(1,437)		(1,437)		L	10/10/2018
163851 10 8	CHEMOURS ORD			220.000	6,208	28.220	6,208	7,852		55		(1,643)		(1,643)		L	10/10/2018
16411R 20 8	CHENIERE ENERGY ORD			290.000	17,165	59.190	17,165	18,519				(1,354)		(1,354)		L	10/10/2018
165167 10 7	CHESAPEAKE ENERGY ORD			1,120.000	2,352	2.100	2,352	5,174				(2,822)		(2,822)		L	10/10/2018
165240 10 2	CHESAPEAKE LODGING REIT ORD			80.000	1,948	24.350	1,948	2,470	32			(522)		(522)		L	10/10/2018
165303 10 8	CHESAPEAKE UTILITIES ORD			20.000	1,626	81.300	1,626	1,685	7			(59)		(59)		L	10/10/2018
166764 10 0	CHEVRON ORD			2,020.000	219,756	108.790	219,756	194,539		4,973		(28,402)		(28,402)		L	12/18/2018
168905 10 7	CHILDREN S PLACE ORD			20.000	1,802	90.090	1,802	2,549		10		(747)		(747)		L	10/10/2018
16934Q 20 8	CHIMERA INVESTMENT REIT			240.000	4,277	17.820	4,277	4,178	120			98		98		L	10/10/2018
169656 10 5	CHIPOTLE MEXICAN GRILL ORD			35.000	15,113	431.790	15,113	14,448				735		735		L	10/10/2018
169905 10 6	CHOICE HOTELS INTERNATIONAL ORD			50.000	3,579	71.580	3,579	3,773	11			(194)		(194)		L	10/10/2018
171340 10 2	CHURCH AND DWIGHT ORD			310.000	20,386	65.760	20,386	17,351		67		3,035		3,035		L	10/10/2018
171484 10 8	CHURCHILL DOWNS ORD			20.000	4,879	243.940	4,879	5,559	33			(680)		(680)		L	10/10/2018
171779 30 9	CIENA ORD			180.000	6,104	33.910	6,104	5,146				958		958		L	10/10/2018
171798 10 1	CIMAREX ENERGY ORD			185.000	11,405	61.650	11,405	13,795		107		(11,167)		(11,167)		L	07/24/2013
172062 10 1	CINCINNATI FINANCIAL ORD			195.000	15,097	77.420	15,097	13,232	103	73		259		259		L	10/10/2018
17243V 10 2	CINEMARK HOLDINGS ORD			140.000	5,012	35.800	5,012	5,526		45		(514)		(514)		L	10/10/2018
172755 10 0	CIRRUS LOGIC ORD			80.000	2,654	33.180	2,654	2,838				(183)		(183)		L	10/10/2018

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1	2	Codes 3	Codes 4	5	6	Fair Value 7	Fair Value 8	9	Dividends 10	Dividends 11	Dividends 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Change in Book/Adjusted Carrying Value 16	17	18
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator and Administrative Symbol (a)	Date Acquired
17275R 10 2	CISCO SYSTEMS ORD			5,070.000	219,683	43.330	219,683	169,090		2,790		4,290		4,290		L	10/10/2018
172908 10 5	CINTAS ORD			115.000	19,319	167.990	19,319	7,589		236		459		459		L	10/10/2018
172967 42 4	CITIGROUP ORD			2,594.000	135,044	52.060	135,044	94,062		3,995		(57,976)		(57,976)		L	02/25/2016
174610 10 5	CITIZENS FINANCIAL GROUP ORD			590.000	17,541	29.730	17,541	17,270		358		(6,046)		(6,046)		L	10/10/2018
177376 10 0	CITRIX SYSTEMS ORD			170.000	17,418	102.460	17,418	10,043		60		1,153		1,153		L	10/10/2018
184496 10 7	CLEAN HARBORS ORD			70.000	3,455	49.350	3,455	4,754				(1,299)		(1,299)		L	10/10/2018
18539C 20 4	CLEARWAY ENERGY CL C ORD			90.000	1,553	17.250	1,553	1,770		30		(218)		(218)		L	10/10/2018
185899 10 1	CLEVELAND CLIFFS ORD			370.000	2,845	7.690	2,845	4,296				(1,450)		(1,450)		L	10/10/2018
189054 10 9	CLOROX ORD			120.000	18,497	154.140	18,497	11,349		336		695		695		L	10/10/2018
18914U 10 0	CLOUDERA ORD			130.000	1,438	11.060	1,438	2,015				(577)		(577)		L	10/10/2018
189464 10 0	CLOVIS ONCOLOGY ORD			60.000	1,078	17.960	1,078	1,704				(626)		(626)		L	10/10/2018
191216 10 0	COCA-COLA ORD			3,940.000	186,559	47.350	186,559	136,471		3,643		6,198		6,198		L	10/10/2018
19239V 30 2	COGENT COMMUNICATIONS HOLDINGS ORD			60.000	2,713	45.210	2,713	3,029		34		(317)		(317)		L	10/10/2018
192422 10 3	COGNEX ORD			210.000	8,121	38.670	8,121	9,580		11		(1,460)		(1,460)		L	10/10/2018
192446 10 2	COGNIZANT TECHNOLOGY SOLUTN CL A ORD			710.000	45,071	63.480	45,071	30,318		346		(5,513)		(5,513)		L	10/10/2018
192479 10 3	COHERENT ORD			30.000	3,171	105.710	3,171	4,075				(903)		(903)		L	10/10/2018
194014 10 6	COLFAX ORD			110.000	2,299	20.900	2,299	3,626				(1,327)		(1,327)		L	10/10/2018
194162 10 3	COLGATE PALMOLIVE ORD			920.000	54,758	59.520	54,758	43,084		994		(9,663)		(9,663)		L	10/10/2018
19625T 10 1	COLONY CREDIT REAL ESTATE CL A ORD			110.000	1,737	15.790	1,737	2,289	16	32		(552)		(552)		L	10/10/2018
19626G 10 8	COLONY CAPITAL CL A ORD			610.000	2,855	4.680	2,855	3,562	67			(708)		(708)		L	10/10/2018
197236 10 2	COLUMBIA BANKING SYSTEM ORD			90.000	3,266	36.290	3,266	3,433		36		(167)		(167)		L	10/10/2018
198287 20 3	COLUMBIA PROPERTY REIT ORD			150.000	2,903	19.350	2,903	3,333	30			(431)		(431)		L	10/10/2018
198516 10 6	COLUMBIA SPORTSWEAR ORD			40.000	3,364	84.090	3,364	3,434		10		(71)		(71)		L	10/10/2018
199908 10 4	COMFORT SYSTEMS USA ORD			50.000	2,184	43.680	2,184	2,659		5		(475)		(475)		L	10/10/2018
20030N 10 1	COMCAST CL A ORD			5,091.000	173,349	34.050	173,349	70,292	967	4,253		(30,546)		(30,546)		L	08/29/2013
200340 10 7	COMERICA ORD			110.000	7,556	68.690	7,556	5,932	66	139		(2,041)		(2,041)		L	10/10/2018
200525 10 3	COMMERCE BANCSHARES ORD			126.000	7,103	56.370	7,103	7,812		28		(709)		(709)		L	10/10/2018
201723 10 3	COMMERCIAL METALS ORD			150.000	2,403	16.020	2,403	2,907		18		(504)		(504)		L	10/10/2018
20337X 10 9	COMMSCOPE HOLDING ORD			240.000	3,934	16.390	3,934	6,209				(2,275)		(2,275)		L	10/10/2018
203607 10 6	COMMUNITY BANK SYSTEM ORD			70.000	4,081	58.300	4,081	4,294	27			(213)		(213)		L	10/10/2018
204166 10 2	COMMVAULT SYSTEMS ORD			50.000	2,955	59.090	2,955	2,991				(36)		(36)		L	10/10/2018
20451N 10 1	COMPASS MINERALS INTERNATIONAL ORD			50.000	2,085	41.690	2,085	3,213		36		(1,129)		(1,129)		L	10/10/2018
205887 10 2	CONAGRA BRANDS ORD			506.998	10,829	21.360	10,829	10,587		302		(7,857)		(7,857)		L	10/26/2018
20605P 10 1	CONCHO RESOURCES ORD			195.000	20,044	102.790	20,044	24,396				(9,573)		(9,573)		L	10/10/2018
206787 10 3	CONDUENT ORD			240.000	2,551	10.630	2,551	4,810				(2,258)		(2,258)		L	10/10/2018
207410 10 1	CONMED ORD			40.000	2,568	64.200	2,568	2,846	8			(278)		(278)		L	10/10/2018
20825C 10 4	CONOCOPHILLIPS ORD			1,350.000	84,173	62.350	84,173	82,818		865		(6,320)		(6,320)		L	10/10/2018
209115 10 4	CONSOLIDATED EDISON ORD			340.000	25,996	76.460	25,996	23,478		436		(1,094)		(1,094)		L	10/10/2018
21036P 10 8	CONSTELLATION BRANDS CL A ORD			114.000	18,333	160.820	18,333	3,612		294		(7,606)		(7,606)		L	09/19/2018
211171 10 3	CONTINENTAL BUILDING PRODUCTS ORD			50.000	1,273	25.450	1,273	1,696				(424)		(424)		L	10/10/2018

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator and Administrative Symbol (a)	Date Acquired
212015 10 1	CONTINENTAL RESOURCES ORD			110.000	4,421	40.190	4,421	6,755				(2,334)		(2,334)		L	10/10/2018
216648 40 2	COOPER ORD			60.000	15,270	254.500	15,270	15,155				115		115		L	10/10/2018
21676P 10 3	COOPER STANDARD HOLDINGS ORD			30.000	1,864	62.120	1,864	2,915				(1,052)		(1,052)		L	10/10/2018
216831 10 7	COOPER TIRE AND RUBBER ORD			70.000	2,263	32.330	2,263	1,718		7		545		545		L	10/10/2018
217204 10 6	COPART ORD			255.000	12,184	47.780	12,184	13,752				(1,569)		(1,569)		L	10/10/2018
218352 10 2	CORCEPT THERAPEUTICS ORD			120.000	1,603	13.360	1,603	1,632				(29)		(29)		L	10/10/2018
218681 10 4	CORE MARK HOLDING ORD			60.000	1,395	23.250	1,395	2,046		7		(651)		(651)		L	10/10/2018
21870Q 10 5	CORESITE REALTY REIT ORD			40.000	3,489	87.230	3,489	4,168	44			(678)		(678)		L	10/10/2018
21871D 10 3	CORELOGIC ORD			110.000	3,676	33.420	3,676	4,968				(1,291)		(1,291)		L	10/10/2018
21871N 10 1	CORECIVIC REIT ORD			150.000	2,675	17.830	2,675	3,573	65			(899)		(899)		L	10/10/2018
21925Y 10 3	CORNERSTONE ONDEMAND ORD			70.000	3,530	50.430	3,530	3,482				48		48		L	10/10/2018
219350 10 5	CORNING ORD			990.000	29,908	30.210	29,908	23,716		405		(1,956)		(1,956)		L	10/10/2018
22002T 10 8	CORPORATE OFFICE PROP REIT ORD			130.000	2,734	21.030	2,734	3,712	36			(978)		(978)		L	10/10/2018
22160K 10 5	COSTCO WHOLESALE ORD			505.000	102,874	203.710	102,874	72,310		673		(551)		(551)		L	10/10/2018
22160N 10 9	COSTAR GROUP ORD			50.000	16,867	337.340	16,867	18,663				(1,796)		(1,796)		L	10/10/2018
222070 20 3	COTY CL A ORD			580.000	3,805	6.560	3,805	6,658		73		(2,854)		(2,854)		L	10/10/2018
22266L 10 6	COUPA SOFTWARE ORD			70.000	4,400	62.860	4,400	4,352				48		48		L	10/10/2018
222795 10 6	COUSINS PROPERTIES REIT ORD			520.000	4,108	7.900	4,108	4,519				(411)		(411)		L	10/10/2018
22282E 10 2	COVANTA HOLDING ORD			150.000	2,013	13.420	2,013	2,421	38			(408)		(408)		L	10/10/2018
22410J 10 6	CRACKER BARREL OLD COUNTRY STORE ORD			30.000	4,796	159.860	4,796	4,525		38		271		271		L	10/10/2018
224399 10 5	CRANE ORD			70.000	5,053	72.180	5,053	6,418		25		(1,365)		(1,365)		L	10/10/2018
225310 10 1	CREDIT ACCEPTANCE ORD			20.000	7,635	381.760	7,635	8,239				(603)		(603)		L	10/10/2018
225447 10 1	CREE ORD			130.000	5,561	42.775	5,561	4,505				1,056		1,056		L	10/10/2018
227046 10 9	CROCS ORD			90.000	2,338	25.980	2,338	1,689				649		649		L	10/10/2018
22822V 10 1	CROWN CASTLE INTERNATIONAL REIT ORD			480.000	52,142	108.630	52,142	41,761		1,026		(676)		(676)		L	12/18/2018
228368 10 6	CROWN HOLDINGS ORD			160.000	6,651	41.570	6,651	7,570				(918)		(918)		L	10/10/2018
229663 10 9	CUBESMART REIT ORD			230.000	6,599	28.690	6,599	6,346	74			253		253		L	10/10/2018
229669 10 6	CUBIC ORD			40.000	2,150	53.740	2,150	2,716				(567)		(567)		L	10/10/2018
229899 10 9	CULLEN FROST BANKERS ORD			80.000	7,035	87.940	7,035	8,355		54		(1,320)		(1,320)		L	10/10/2018
231021 10 6	CUMMINS ORD			110.000	14,700	133.640	14,700	4,923		488		(4,730)		(4,730)		L	09/29/2009
231561 10 1	CURTISS WRIGHT ORD			60.000	6,127	102.120	6,127	7,332		9		(1,205)		(1,205)		L	10/10/2018
232806 10 9	CYPRESS SEMICONDUCTOR ORD			450.000	5,724	12.720	5,724	5,945	50			(221)		(221)		L	10/10/2018
23283R 10 0	CYRUSONE REIT ORD			130.000	6,874	52.880	6,874	7,950	60			(1,075)		(1,075)		L	10/10/2018
23331A 10 9	D R HORTON ORD			250.000	8,665	34.660	8,665	3,016		116		(3,591)		(3,591)		L	10/10/2018
233331 10 7	DTE ENERGY ORD			230.000	25,369	110.300	25,369	14,026	217	494		(103)		(103)		L	10/10/2018
23334L 10 2	DSW CL A ORD			90.000	2,223	24.700	2,223	2,567	23			(344)		(344)		L	10/10/2018
23355L 10 6	DXC TECHNOLOGY ORD			354.001	18,822	53.170	18,822	22,367	67	51		(3,545)		(3,545)		L	10/10/2018
235825 20 5	DANA INCORPORATED ORD			170.000	2,317	13.630	2,317	2,893		17		(576)		(576)		L	10/10/2018
235851 10 2	DANAHER ORD			655.000	67,544	103.120	67,544	35,172	105	245		3,879		3,879		L	10/10/2018
237194 10 5	DARDEN RESTAURANTS ORD			95.000	9,487	99.860	9,487	8,018		97		(292)		(292)		L	10/10/2018
237266 10 1	DARLING INGREDIENTS ORD			210.000	4,040	19.240	4,040	3,952				88		88		L	10/10/2018

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1	2	Codes 3	Codes 4	5	6	Fair Value 7	Fair Value 8	9	Dividends 10	Dividends 11	Dividends 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Change in Book/Adjusted Carrying Value 16	17	18
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator and Administrative Symbol (a)	Date Acquired
238337 10 9	DAVE BUSTERS ENTERTAINMENT ORD			50.000	2,228	44.560	2,228	3,056	8			(828)		(828)		L	10/10/2018
23918K 10 8	DAVITA ORD			160.000	8,234	51.460	8,234	9,880				(3,419)		(3,419)		L	10/10/2018
243537 10 7	DECKERS OUTDOOR ORD			40.000	5,118	127.950	5,118	4,100				1,018		1,018		L	10/10/2018
244199 10 5	DEERE ORD			295.000	44,005	149.170	44,005	29,695	224	374		(809)		(809)		L	10/10/2018
24665A 10 3	DELEK US HOLDINGS ORD			110.000	3,576	32.510	3,576	4,362		29		(785)		(785)		L	10/10/2018
24703L 20 2	DELL TECHNOLOGIES CL C ORD			143.177	6,157	43.000	6,157	7,329				(1,173)		(1,173)		L	10/10/2018
247361 70 2	Delta Air Lines, Inc.			415.000	20,709	49.900	20,709	12,365		448		(1,904)		(1,904)		L	10/10/2018
247916 20 8	DENBURY RESOURCES ORD			570.000	975	1.710	975	3,414				(2,440)		(2,440)		L	10/10/2018
248019 10 1	DELUXE ORD			60.000	2,306	38.440	2,306	3,232		18		(925)		(925)		L	10/10/2018
24906P 10 9	DENTSPLY SIRONA ORD			280.000	10,419	37.210	10,419	9,853	25	49		(3,825)		(3,825)		L	10/10/2018
25179M 10 3	DEVON ENERGY ORD			680.000	15,327	22.540	15,327	21,787		204		(9,791)		(9,791)		L	02/09/2018
252131 10 7	DEXCOM ORD			110.000	13,178	119.800	13,178	12,990				188		188		L	10/10/2018
25271C 10 2	DIAMOND OFFSHORE DRILLING ORD			80.000	755	9.440	755	1,542				(787)		(787)		L	10/10/2018
252784 30 1	DIAMONDROCK HOSPITALITY REIT ORD			260.000	2,361	9.080	2,361	2,855				(494)		(494)		L	10/10/2018
25278X 10 9	DIAMONDBACK ENERGY ORD			200.002	18,540	92.700	18,540	25,784		16		(7,243)		(7,243)		L	10/10/2018
253393 10 2	DICKS SPORTING ORD			90.000	2,808	31.200	2,808	3,008		20		(200)		(200)		L	10/10/2018
253868 10 3	DIGITAL REALTY REIT ORD			255.000	27,170	106.550	27,170	28,085	258	55		(1,066)		(1,066)		L	10/10/2018
254423 10 6	DINE BRANDS GLOBAL ORD			20.000	1,347	67.340	1,347	1,561	13			(214)		(214)		L	10/10/2018
254543 10 1	DIODES ORD			50.000	1,613	32.260	1,613	1,501				113		113		L	10/10/2018
254687 10 6	WALT DISNEY ORD			1,515.000	166,120	109.650	166,120	56,514	1,333	2,545		3,242		3,242		L	02/06/2012
254709 10 8	DISCOVER FINANCIAL SERVICES ORD			451.000	26,600	58.980	26,600	13,677		677		(8,091)		(8,091)		L	05/26/2017
25470F 10 4	DISCOVERY SRS A ORD			200.000	4,948	24.740	4,948	5,223				(594)		(594)		L	10/10/2018
25470F 30 2	DISCOVERY SRS C ORD			434.000	10,017	23.080	10,017	10,786				(1,294)		(1,294)		L	10/10/2018
25470M 10 9	DISH NETWORK CL A ORD			275.000	6,867	24.970	6,867	8,944				(2,077)		(2,077)		L	10/10/2018
256163 10 6	DOCUSIGN ORD			50.000	2,004	40.080	2,004	2,031				(27)		(27)		L	10/10/2018
25659T 10 7	DOLBY LABORATORIES CL A ORD			80.000	4,947	61.840	4,947	5,365		15		(418)		(418)		L	10/10/2018
256677 10 5	DOLLAR GENERAL ORD			205.000	22,156	108.080	22,156	14,129		141		2,083		2,083		L	10/10/2018
256746 10 8	DOLLAR TREE ORD			292.000	26,373	90.320	26,373	19,423				(1,039)		(1,039)		L	10/10/2018
25746U 10 9	DOMINION ENERGY ORD			790.000	56,453	71.460	56,453	46,561		1,637		(4,448)		(4,448)		L	10/10/2018
25754A 20 1	DOMINOS PIZZA ORD			30.000	7,440	247.990	7,440	8,248		17		(808)		(808)		L	10/10/2018
257559 20 3	DOMTAR ORD		C	80.000	2,810	35.130	2,810	3,675	35			(865)		(865)		L	10/10/2018
257651 10 9	DONALDSON ORD			170.000	7,376	43.390	7,376	9,206		32		(1,829)		(1,829)		L	10/10/2018
258278 10 0	DORMAN PRODUCTS ORD			40.000	3,601	90.020	3,601	2,726				875		875		L	10/10/2018
25960P 10 9	DOUGLAS EMMETT REIT ORD			190.000	6,485	34.130	6,485	7,055	49			(570)		(570)		L	10/10/2018
260003 10 8	DOVER ORD			85.000	6,031	70.950	6,031	2,779		122		3,252		3,252		L	11/20/2012
26078J 10 0	DOWDUPONT ORD			2,612.000	139,690	53.480	139,690	123,065		2,142		(27,271)		(27,271)		L	10/10/2018
262037 10 4	DRIL QUIP ORD			50.000	1,502	30.030	1,502	2,380				(878)		(878)		L	10/10/2018
264411 50 5	DUKE REALTY REIT ORD			450.000	11,655	25.900	11,655	12,794		131		(1,139)		(1,139)		L	10/10/2018
26441C 20 4	DUKE ENERGY ORD			656.997	56,699	86.300	56,699	45,036		1,495		2,171		2,171		L	10/10/2018
26483E 10 0	DUN & BRADSTREET ORD			50.000	7,137	142.740	7,137	7,116				21		21		L	10/10/2018
265504 10 0	DUNKIN' BRANDS GROUP ORD			110.000	7,053	64.120	7,053	7,926		38		(872)		(872)		L	10/10/2018

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator and Administrative Symbol (a)	Date Acquired
267475 10 1	DYCOM INDUSTRIES ORD			40.000	2,162	54.040	2,162	3,031				(869)		(869)		L	10/10/2018
26875P 10 1	EOG RESOURCES ORD			710.000	61,919	87.210	61,919	62,541		317		(22,311)		(22,311)		L	10/10/2018
26884L 10 9	EQT ORD			330.000	6,234	18.890	6,234	8,171		10		(1,937)		(1,937)		L	10/10/2018
26884U 10 9	EPR PROPERTIES REIT ORD			100.000	6,403	64.030	6,403	6,816	36	72		(413)		(413)		L	10/10/2018
26885B 10 0	EQM MIDSTREAM PARTNERS UNT			1,500.000	64,875	43.250	64,875	106,157		6,033		(39,053)		(39,053)		L	04/11/2018
268948 10 6	EAGLE BANCORP ORD			40.000	1,948	48.710	1,948	2,020				(72)		(72)		L	10/10/2018
269246 40 1	E TRADE FINANCIAL ORD			325.000	14,261	43.880	14,261	10,547		46		(2,014)		(2,014)		L	10/10/2018
26969P 10 8	EAGLE MATERIALS ORD			60.000	3,662	61.030	3,662	4,846	6			(1,184)		(1,184)		L	10/10/2018
27579R 10 4	EAST WEST BANCORP ORD			180.000	7,835	43.530	7,835	10,778		41		(2,943)		(2,943)		L	10/10/2018
277276 10 1	EASTGROUP PROPERTIES REIT ORD			50.000	4,587	91.730	4,587	4,686	36			(100)		(100)		L	10/10/2018
277432 10 0	EASTMAN CHEMICAL ORD			270.000	19,740	73.110	19,740	15,094	167	605		(5,273)		(5,273)		L	02/25/2016
278265 10 3	EATON VANCE COM NON VTG ORD			150.000	5,277	35.180	5,277	7,223		53		(1,946)		(1,946)		L	10/10/2018
278642 10 3	EBAY ORD			1,165.000	32,702	28.070	32,702	27,263				(6,539)		(6,539)		L	10/10/2018
278715 20 6	EBIX ORD			30.000	1,277	42.560	1,277	1,904		2		(627)		(627)		L	10/10/2018
278768 10 6	ECHOSTAR CL A ORD			60.000	2,203	36.720	2,203	2,630				(427)		(427)		L	10/10/2018
278865 10 0	ECOLAB ORD			280.000	41,258	147.350	41,258	24,539	129	279		1,857		1,857		L	10/10/2018
28035Q 10 2	EDGEWELL PERSONAL CARE ORD			70.000	2,615	37.350	2,615	3,221				(606)		(606)		L	10/10/2018
281020 10 7	EDISON INTERNATIONAL ORD			400.000	22,708	56.770	22,708	22,033	245	411		(4,164)		(4,164)		L	10/10/2018
28106W 10 3	EDITAS MEDICINE ORD			60.000	1,365	22.750	1,365	1,560				(195)		(195)		L	10/10/2018
28176E 10 8	EDWARDS LIFESCIENCES ORD			260.000	39,824	153.170	39,824	23,914				6,663		6,663		L	10/10/2018
282914 10 0	8X8 ORD			120.000	2,165	18.040	2,165	2,164				1		1		L	10/10/2018
283677 85 4	EL PASO ELECTRIC ORD			50.000	2,507	50.130	2,507	2,960		18		(454)		(454)		L	10/10/2018
28470R 10 2	ELDORADO RESORTS ORD			90.000	3,259	36.210	3,259	4,116				(857)		(857)		L	10/10/2018
285512 10 9	ELECTRONIC ARTS ORD			360.000	28,408	78.910	28,408	31,344				(9,438)		(9,438)		L	10/10/2018
286082 10 2	ELECTRONICS FOR IMAGING ORD			60.000	1,488	24.800	1,488	1,893				(405)		(405)		L	10/10/2018
28849P 10 0	ELLIE MAE ORD			50.000	3,142	62.830	3,142	4,146				(1,004)		(1,004)		L	10/10/2018
29084Q 10 0	EMCOR GROUP ORD			80.000	4,775	59.690	4,775	5,706		6		(930)		(930)		L	10/10/2018
29089Q 10 5	EMERGENT BIOSOLUTIONS ORD			60.000	3,557	59.280	3,557	3,704				(148)		(148)		L	10/10/2018
291011 10 4	EMERSON ELECTRIC ORD			680.000	40,630	59.750	40,630	44,361		595		(8,594)		(8,594)		L	10/10/2018
292104 10 6	EMPIRE STATE REALTY CL A REIT ORD			170.000	2,419	14.230	2,419	2,735		18		(316)		(316)		L	10/10/2018
292218 10 4	EMPLOYERS HOLDINGS ORD			40.000	1,679	41.970	1,679	1,798		8		(119)		(119)		L	10/10/2018
29251M 10 6	ENANTA PHARMACEUTICALS ORD			30.000	2,125	70.830	2,125	2,294				(169)		(169)		L	10/10/2018
29261A 10 0	ENCOMPASS HEALTH ORD			130.000	8,021	61.700	8,021	9,815	35			(1,794)		(1,794)		L	10/10/2018
29272W 10 9	ENERGIZER HOLDINGS ORD			80.000	3,612	45.150	3,612	4,706		24		(1,094)		(1,094)		L	10/10/2018
29273V 10 0	ENERGY TRANSFER UNT			59,776.000	789,641	13.210	789,641	973,819		81,004		(169,740)		(169,740)		L	04/11/2018
29275Y 10 2	ENERSYS ORD			60.000	4,657	77.610	4,657	4,972		11		(316)		(316)		L	10/10/2018
29336T 10 0	ENLINK MIDSTREAM COM UNT			25,100.000	238,199	9.490	238,199	435,826		26,451		(201,601)		(201,601)		L	04/11/2018
29336U 10 7	ENLINK MIDSTREAM PARTNERS COM UNT			16,300.000	179,463	11.010	179,463	251,401		16,185		(57,340)		(57,340)		L	12/12/2018
29355X 10 7	ENPRO INDUSTRIES ORD			30.000	1,803	60.100	1,803	2,107		7		(304)		(304)		L	10/10/2018
29358P 10 1	ENSIGN GROUP ORD			70.000	2,715	38.790	2,715	2,787	3			(71)		(71)		L	10/10/2018

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1	2	Codes 3	Codes 4	5	6	Fair Value 7	Fair Value 8	9	Dividends 10	Dividends 11	Dividends 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Change in Book/Adjusted Carrying Value 16	17	18
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator and Administrative Symbol (a)	Date Acquired
29362U 10 4	ENTEGRIS ORD.			180.000	5,021	27.895	5,021	4,786		13		235		235		L	10/10/2018
29364G 10 3	ENTERGY ORD.			225.000	19,366	86.070	19,366	16,860		432		833		833		L	10/10/2018
293792 10 7	ENTERPRISE PRODUCTS PARTNERS UNT			21,600.000	531,144	24.590	531,144	578,245		37,044		(41,472)		(41,472)		L	06/27/2017
29404K 10 6	ENVESTNET ORD.			60.000	2,951	49.190	2,951	3,486				(535)		(535)		L	10/10/2018
29414B 10 4	EPAM SYSTEMS ORD.			70.000	8,121	116.010	8,121	8,549				(428)		(428)		L	10/10/2018
294429 10 5	EQUIFAX ORD.			130.000	12,107	93.130	12,107	7,337		168		(3,354)		(3,354)		L	10/10/2018
29444U 70 0	EQUINIX REIT ORD.			99.996	35,255	352.560	35,255	36,428		433		(7,047)		(7,047)		L	10/10/2018
294600 10 1	EQUITRANS MIDSTREAM ORD.			3,464.000	69,349	20.020	69,349	76,636				(7,287)		(7,287)		L	12/12/2018
294628 10 2	EQUITY COMMONWEALTH REIT ORD.			150.000	4,502	30.010	4,502	4,421				81		81		L	10/10/2018
29472R 10 8	EQUITY LIFESTYLE PROP REIT ORD.			110.000	10,684	97.130	10,684	10,256	61			428		428		L	10/10/2018
29476L 10 7	EQUITY RESIDENTIAL REIT ORD.			450.000	29,705	66.010	29,705	22,622	243	446		785		785		L	10/10/2018
29530P 10 2	ERIE INDEMNITY CL A ORD.			40.000	5,332	133.310	5,332	4,978				354		354		L	10/10/2018
296315 10 4	ESCO TECHNOLOGIES ORD.			40.000	2,638	65.950	2,638	2,504				134		134		L	10/10/2018
297178 10 5	ESSEX PROPERTY REIT ORD.			85.000	20,843	245.210	20,843	18,186	158	330		105		105		L	10/10/2018
297425 10 0	ESTERLINE TECHNOLOGIES ORD.			40.000	4,858	121.450	4,858	4,617				241		241		L	10/10/2018
29786A 10 6	ETSY ORD.			150.000	7,136	47.570	7,136	5,999				1,137		1,137		L	10/10/2018
298736 10 9	EURONET WORLDWIDE ORD.			70.000	7,167	102.380	7,167	7,756				(589)		(589)		L	10/10/2018
29977A 10 5	EVERCORE CL A ORD.			50.000	3,578	71.560	3,578	4,550		25		(972)		(972)		L	10/10/2018
29978A 10 4	EVERBRIDGE ORD.			40.000	2,270	56.760	2,270	1,900				370		370		L	10/10/2018
30034W 10 6	EVERGY ORD.			340.000	19,302	56.770	19,302	19,029		221		273		273		L	10/10/2018
30040P 10 3	EVERTEC ORD.			80.000	2,296	28.700	2,296	1,811		4		485		485		L	10/10/2018
30040W 10 8	EVERSOURCE ENERGY ORD.			400.000	26,016	65.040	26,016	18,710		596		762		762		L	10/10/2018
30050B 10 1	EVOLENT HEALTH CL A ORD.			90.000	1,796	19.950	1,796	2,290				(494)		(494)		L	10/10/2018
30057T 10 5	EVOQUA WATER TECHNOLOGIES ORD.			100.000	960	9.600	960	1,645				(685)		(685)		L	10/10/2018
30063P 10 5	EXACT SCIENCES ORD.			150.000	9,465	63.100	9,465	10,104				(639)		(639)		L	10/10/2018
30161N 10 1	EXELON ORD.			1,035.000	46,679	45.100	46,679	38,876		725		3,060		3,060		L	10/10/2018
30161Q 10 4	EXELIXIS ORD.			370.000	7,278	19.670	7,278	6,005				1,273		1,273		L	10/10/2018
302081 10 4	EXLSERVICE HOLDINGS ORD.			50.000	2,631	52.620	2,631	3,129				(498)		(498)		L	10/10/2018
30212P 30 3	EXPEDIA GROUP ORD.			150.000	16,898	112.650	16,898	16,602		96		(471)		(471)		L	10/10/2018
302130 10 9	EXPEDITORS INTERNATIONAL OF WASN ORD.			220.000	14,980	68.090	14,980	15,037		99		(57)		(57)		L	10/10/2018
30214U 10 2	EXPONENT ORD.			70.000	3,550	50.710	3,550	3,441		9		109		109		L	10/10/2018
30224P 20 0	EXTENDED STAY AMERICA UNT			240.000	3,714	15.475	3,714	4,486		53		(772)		(772)		L	10/10/2018
30225T 10 2	EXTRA SPACE STORAGE REIT ORD.			155.000	14,024	90.480	14,024	12,326		296		570		570		L	10/10/2018
30231G 10 2	EXXON MOBIL ORD.			4,439.000	302,695	68.190	302,695	311,695		8,015		(69,040)		(69,040)		L	12/18/2018
302445 10 1	FLIR SYSTEMS ORD.			170.000	7,402	43.540	7,402	8,841		37		(1,976)		(1,976)		L	10/10/2018
302491 30 3	FMC ORD.			160.000	11,834	73.960	11,834	10,571	64	46		(2,382)		(2,382)		L	10/10/2018
302520 10 1	FNB ORD.			400.000	3,936	9.840	3,936	5,064		48		(1,128)		(1,128)		L	10/10/2018
30255G 10 3	FCB FINANCIAL HOLDINGS CL A ORD.			60.000	2,015	33.580	2,015	2,803				(788)		(788)		L	10/10/2018
302941 10 9	FTI CONSULTING ORD.			50.000	3,332	66.640	3,332	3,457				(125)		(125)		L	10/10/2018
30303# 10 7	FACILITY INSURANCE HOLDING CORP.		C	56,429.000	44,974	0.797	44,974	0						0		A	08/21/1997
30303M 10 2	FACEBOOK CL A ORD.			2,531.000	331,789	131.090	331,789	307,926				(103,305)		(103,305)		L	10/10/2018

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1	2	Codes 3	Codes 4	5	6	Fair Value 7	Fair Value 8	9	Dividends 10	Dividends 11	Dividends 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Change in Book/Adjusted Carrying Value 16	17	18
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator and Administrative Symbol (a)	Date Acquired
303075 10 5	FACTSET RESEARCH SYSTEMS ORD			50.000	10,007	200.130	10,007	10,779		32		(773)		(773)		L	10/10/2018
303250 10 4	FAIR ISAAC ORD			40.000	7,480	187.000	7,480	8,329				(849)		(849)		L	10/10/2018
311900 10 4	FASTENAL ORD			365.000	19,086	52.290	19,086	12,941		357		(334)		(334)		L	10/10/2018
313747 20 6	FEDERAL REIT ORD			95.000	11,214	118.040	11,214	11,316	97	71		(102)		(102)		L	10/10/2018
313855 10 8	FEDERAL SIGNAL ORD			80.000	1,592	19.900	1,592	2,010		6		(418)		(418)		L	10/10/2018
314211 10 3	FEDERATED INVESTORS CL B ORD			120.000	3,186	26.550	3,186	2,848		32		338		338		L	10/10/2018
31428X 10 6	FEDEX ORD			210.000	33,879	161.330	33,879	21,904	137	368		(17,121)		(17,121)		L	10/10/2018
315405 10 0	FERRO ORD			110.000	1,725	15.680	1,725	2,262				(537)		(537)		L	10/10/2018
315616 10 2	F5 NETWORKS ORD			85.000	13,773	162.030	13,773	12,933				487		487		L	10/10/2018
31572Q 80 8	FIBROGEN ORD			100.000	4,628	46.280	4,628	4,976				(348)		(348)		L	10/10/2018
31620M 10 6	FIDELITY NATIONAL INFORMATN SVCS ORD			360.000	36,918	102.550	36,918	26,019		240		1,033		1,033		L	10/10/2018
31620R 30 3	FIDELITY NATIONAL FINANCIAL ORD			330.000	10,375	31.440	10,375	12,540		99		(2,165)		(2,165)		L	10/10/2018
316773 10 0	FIFTH THIRD BANCORP ORD			830.000	19,530	23.530	19,530	14,285	183	340		(4,870)		(4,870)		L	10/10/2018
31787A 50 7	FINISAR ORD			150.000	3,240	21.600	3,240	2,477				764		764		L	10/10/2018
31816Q 10 1	FIREEYE ORD			230.000	3,728	16.210	3,728	3,740				(12)		(12)		L	10/10/2018
31847R 10 2	FIRST AMERICAN FINANCIAL ORD			140.000	6,250	44.640	6,250	7,155		59		(906)		(906)		L	10/10/2018
318672 70 6	FIRST BANCORP ORD			260.000	2,236	8.600	2,236	2,369		7		(133)		(133)		L	10/10/2018
319383 20 4	FIRST BUSEY ORD			60.000	1,472	24.540	1,472	1,843		12		(370)		(370)		L	10/10/2018
31946M 10 3	FIRST CITIZENS BANCSHARES CL A ORD			10.000	3,771	377.050	3,771	4,633	4			(863)		(863)		L	10/10/2018
319829 10 7	FIRST COMMONWEALTH FINANCIAL ORD			120.000	1,450	12.080	1,450	1,928		11		(479)		(479)		L	10/10/2018
32008D 10 6	FIRST DATA CL A ORD			680.000	11,499	16.910	11,499	15,327				(3,828)		(3,828)		L	10/10/2018
320209 10 9	FIRST FINANCIAL BANCORP ORD			120.000	2,846	23.720	2,846	3,506		24		(660)		(660)		L	10/10/2018
32020R 10 9	FIRST FINANCIAL BANKSHARES ORD			80.000	4,615	57.690	4,615	4,737	17			(122)		(122)		L	10/10/2018
320517 10 5	FIRST HORIZON NATIONAL ORD			410.000	5,396	13.160	5,396	6,945	49			(1,550)		(1,550)		L	10/10/2018
32051X 10 8	FIRST HAWAIIAN ORD			140.000	3,151	22.510	3,151	3,679		34		(528)		(528)		L	10/10/2018
32054K 10 3	FIRST INDUSTRIAL REALTY TRUST ORD			160.000	4,618	28.860	4,618	4,966	35			(349)		(349)		L	10/10/2018
32055Y 20 1	FIRST INTERSTATE BANCSYSTEM CL A ORD			50.000	1,828	36.560	1,828	2,296		14		(468)		(468)		L	10/10/2018
320817 10 9	FIRST MERCHANTS ORD			70.000	2,399	34.270	2,399	3,147		15		(748)		(748)		L	10/10/2018
320867 10 4	FIRST MIDWEST BANCORP ORD			130.000	2,575	19.810	2,575	3,462	16			(887)		(887)		L	10/10/2018
33616C 10 0	FIRST REPUBLIC BANK ORD			305.000	26,505	86.900	26,505	26,814		217		(310)		(310)		L	01/16/2018
336433 10 7	FIRST SOLAR ORD			100.000	4,246	42.455	4,246	4,637				(392)		(392)		L	10/10/2018
33767D 10 5	FIRSTCASH ORD			60.000	4,341	72.350	4,341	4,432		15		(91)		(91)		L	10/10/2018
337738 10 8	FISERV ORD			510.000	37,480	73.490	37,480	17,593				2,094		2,094		L	10/10/2018
337932 10 7	FIRSTENERGY ORD			605.000	22,718	37.550	22,718	21,210		439		1,217		1,217		L	10/10/2018
33829M 10 1	FIVE BELOW ORD			70.000	7,162	102.320	7,162	8,054				(891)		(891)		L	10/10/2018
338307 10 1	FIVE9 ORD			80.000	3,498	43.720	3,498	2,998				499		499		L	10/10/2018
339041 10 5	FLEETCOR TECHNOLOGIES ORD			100.000	18,572	185.720	18,572	20,778				(2,206)		(2,206)		L	10/10/2018
339750 10 1	FLOOR DECOR HOLDINGS CL A ORD			60.000	1,554	25.900	1,554	1,660				(106)		(106)		L	10/10/2018
343412 10 2	FLUOR ORD			180.000	5,796	32.200	5,796	9,029	38	67		(3,959)		(3,959)		L	10/10/2018
343498 10 1	FLOWERS FOODS ORD			230.000	4,248	18.470	4,248	4,462		41		(214)		(214)		L	10/10/2018
34354P 10 5	FLOWSERVE ORD			165.000	6,273	38.020	6,273	5,719		96		(1,037)		(1,037)		L	10/10/2018

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1	2	Codes 3	Codes 4	5	6	Fair Value 7	Fair Value 8	9	Dividends 10	Dividends 11	Dividends 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Change in Book/Adjusted Carrying Value 16	17	18
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator and Administrative Symbol (a)	Date Acquired
344849 10 4	FOOT LOCKER ORD			150.000	7,980	53.200	7,980	6,597		122		860		860		L	10/10/2018
345370 86 0	FORD MOTOR ORD			4,193.000	32,076	7.650	32,076	23,405		1,930		(13,157)		(13,157)		L	10/10/2018
34959E 10 9	FORTINET ORD			180.000	12,677	70.430	12,677	14,324				(1,647)		(1,647)		L	10/10/2018
34959J 10 8	FORTIVE ORD			177.000	11,976	67.660	11,976	2,337		50		(830)		(830)		L	04/17/2009
34964C 10 6	FORTUNE BRANDS HOME AND SECURITY ORD			180.000	6,838	37.990	6,838	8,847		36		(2,009)		(2,009)		L	10/10/2018
349853 10 1	FORWARD AIR ORD			40.000	2,194	54.850	2,194	2,592		7		(398)		(398)		L	10/10/2018
35086T 10 9	FOUR CORNERS PROPERTY ORD			90.997	2,384	26.200	2,384	2,307		1		68		68		L	10/10/2018
35138V 10 2	FOX FACTORY HOLDING ORD			50.000	2,944	58.870	2,944	3,004				(61)		(61)		L	10/10/2018
353514 10 2	FRANKLIN ELECTRIC ORD			60.000	2,573	42.880	2,573	2,671		7		(98)		(98)		L	10/10/2018
354613 10 1	FRANKLIN RESOURCES ORD			390.000	11,567	29.660	11,567	11,544	101			23		23		L	10/10/2018
35671D 85 7	FREEPORT MCMORAN ORD			1,790.000	18,455	10.310	18,455	20,394		159		(8,686)		(8,686)		L	10/10/2018
35905A 10 9	FRONTDOOR ORD			90.000	2,395	26.610	2,395	3,980				(1,585)		(1,585)		L	10/10/2018
359694 10 6	HB FULLER ORD			70.000	2,987	42.670	2,987	3,308		11		(321)		(321)		L	10/10/2018
360271 10 0	FULTON FINANCIAL ORD			220.000	3,406	15.480	3,406	3,740	26	9		(334)		(334)		L	10/10/2018
361448 10 3	GATX ORD			50.000	3,541	70.810	3,541	4,215		22		(675)		(675)		L	10/10/2018
36162J 10 6	GEO GROUP REIT ORD			150.000	2,955	19.700	2,955	3,660		71		(705)		(705)		L	10/10/2018
36164V 30 5	GCI LIBERTY CL A ORD			130.000	5,351	41.160	5,351	6,213				(862)		(862)		L	10/10/2018
36164Y 10 1	GCP APPLIED TECHNOLOGIES ORD			90.000	2,210	24.550	2,210	2,245				(35)		(35)		L	10/10/2018
36237H 10 1	G III APPAREL GROUP ORD			60.000	1,673	27.890	1,673	2,198				(525)		(525)		L	10/10/2018
362393 10 0	GTT COMMUNICATIONS ORD			60.000	1,420	23.660	1,420	2,272				(852)		(852)		L	10/10/2018
363576 10 9	ARTHUR J GALLAGHER ORD			230.000	16,951	73.700	16,951	16,857		94		94		94		L	10/10/2018
36467J 10 8	GAMING AND LEISURE PROPERTIES REIT ORD			250.000	8,078	32.310	8,078	8,635		170		(558)		(558)		L	10/10/2018
36467W 10 9	GAMESTOP CL A ORD			130.000	1,641	12.620	1,641	1,929		49		(289)		(289)		L	10/10/2018
364760 10 8	GAP ORD			280.000	7,213	25.760	7,213	6,332		124		(1,271)		(1,271)		L	10/10/2018
36555P 10 7	GARDNER DENVER HOLDINGS ORD			140.000	2,863	20.450	2,863	3,668				(805)		(805)		L	10/10/2018
366505 10 5	GARRETT MOTION ORD		C	150.000	1,851	12.340	1,851	1,535				316		316		L	01/23/2017
366651 10 7	GARTNER ORD			110.000	14,062	127.840	14,062	15,595				(1,533)		(1,533)		L	10/10/2018
368736 10 4	GENERAC HOLDINGS ORD			80.000	3,976	49.700	3,976	4,565				(589)		(589)		L	10/10/2018
369550 10 8	GENERAL DYNAMICS ORD			285.000	44,805	157.210	44,805	37,356		490		(12,335)		(12,335)		L	10/10/2018
369604 10 3	GENERAL ELECTRIC ORD			9,822.000	74,353	7.570	74,353	132,987	98	650		(59,545)		(59,545)		L	10/10/2018
370334 10 4	GENERAL MILLS ORD			740.000	28,816	38.940	28,816	29,829		627		(8,616)		(8,616)		L	10/10/2018
37045V 10 0	GENERAL MOTORS ORD			1,410.000	47,165	33.450	47,165	43,695		1,163		(3,425)		(3,425)		L	10/10/2018
371559 10 5	GENESEE & WYOMING CL A ORD			80.000	5,922	74.020	5,922	6,606				(685)		(685)		L	10/10/2018
371901 10 9	GENTEX ORD			330.000	6,669	20.210	6,669	6,448				221		221		L	10/10/2018
371927 10 4	GENESIS ENERGY UNT			19,300.000	356,471	18.470	356,471	564,906		40,326		(89,141)		(89,141)		L	04/11/2018
37244C 10 1	GENOMIC HEALTH ORD			30.000	1,932	64.410	1,932	1,878				54		54		L	10/10/2018
372460 10 5	GENUINE PARTS ORD			180.000	17,284	96.020	17,284	9,180	130	397		116		116		L	10/10/2018
37247D 10 6	GENWORTH FINANCIAL CL A ORD			620.000	2,889	4.660	2,889	2,542				347		347		L	10/10/2018
37253A 10 3	GENTHERM ORD			50.000	1,999	39.980	1,999	2,003				(4)		(4)		L	10/10/2018
374689 10 7	GIBRALTAR INDUSTRIES ORD			40.000	1,424	35.590	1,424	1,652				(228)		(228)		L	10/10/2018
375558 10 3	GILEAD SCIENCES ORD			1,491.000	93,262	62.550	93,262	71,296		3,183		(14,992)		(14,992)		L	04/02/2018

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator and Administrative Symbol (a)	Date Acquired
37637Q 10 5	GLACIER BANCORP ORD			110.000	4,358	39.620	4,358	4,820		29		(462)		(462)		L	10/10/2018
377322 10 2	GLAUKOS ORD			50.000	2,809	56.170	2,809	2,866				(58)		(58)		L	10/10/2018
37890U 10 8	GLOBAL BLOOD THERAPEUTICS ORD			70.000	2,874	41.050	2,874	2,292				582		582		L	10/10/2018
379378 20 1	GLOBAL NET LEASE ORD			90.000	1,586	17.620	1,586	1,773		32		(187)		(187)		L	10/10/2018
37940X 10 2	GLOBAL PAYMENTS ORD			200.000	20,626	103.130	20,626	21,780		3		(1,740)		(1,740)		L	10/10/2018
379577 20 8	GLOBUS MEDICAL CL A ORD			90.000	3,895	43.280	3,895	4,562				(667)		(667)		L	10/10/2018
380237 10 7	GODADDY CL A ORD			200.000	13,124	65.620	13,124	14,160				(1,036)		(1,036)		L	10/10/2018
38141G 10 4	GOLDMAN SACHS GROUP ORD			390.000	65,150	167.050	65,150	66,203		664		(22,816)		(22,816)		L	12/18/2018
382550 10 1	GOODYEAR TIRE AND RUBBER ORD			510.000	10,409	20.410	10,409	10,031		296		(6,069)		(6,069)		L	10/15/2014
38388F 10 8	WR GRACE ORD			90.000	5,842	64.910	5,842	6,143		22		(301)		(301)		L	10/10/2018
384109 10 4	GRACO ORD			210.000	8,789	41.850	8,789	8,543		28		246		246		L	10/10/2018
384637 10 4	GRAHAM HOLDINGS CL B ORD			10.000	6,406	640.580	6,406	5,783		13		623		623		L	10/10/2018
384802 10 4	WW GRAINGER ORD			15.000	4,235	282.360	4,235	1,333		80		692		692		L	07/24/2009
38526M 10 6	GRAND CANYON EDUCATION ORD			60.000	5,768	96.140	5,768	6,916				(1,148)		(1,148)		L	10/10/2018
387328 10 7	GRANITE CONSTRUCTION ORD			60.000	2,417	40.280	2,417	2,625	8			(208)		(208)		L	10/10/2018
388689 10 1	GRAPHIC PACKAGING HOLDING ORD			390.000	4,150	10.640	4,150	4,965	29			(815)		(815)		L	10/10/2018
389375 10 6	GRAY TELEVISION ORD			100.000	1,474	14.740	1,474	1,682				(208)		(208)		L	10/10/2018
391416 10 4	GREAT WESTERN BANCORP ORD			80.000	2,500	31.250	2,500	3,350		20		(850)		(850)		L	10/10/2018
39304D 10 2	GREEN DOT CL A ORD			60.000	4,771	79.520	4,771	4,597				175		175		L	10/10/2018
393657 10 1	GREENBRIER ORD			40.000	1,582	39.540	1,582	2,426		10		(844)		(844)		L	10/10/2018
397624 10 7	GREIF CL A ORD			40.000	1,484	37.110	1,484	1,918	18			(434)		(434)		L	10/10/2018
399473 10 7	GROUPON ORD			550.000	1,760	3.200	1,760	1,826				(66)		(66)		L	10/10/2018
400110 10 2	GRUBHUB ORD			120.000	9,217	76.810	9,217	14,140				(4,922)		(4,922)		L	10/10/2018
401617 10 5	GUESS ORD			80.000	1,662	20.770	1,662	1,648	18			14		14		L	10/10/2018
40171V 10 0	GUIDEWIRE SOFTWARE ORD			100.000	8,023	80.230	8,023	8,950				(927)		(927)		L	10/10/2018
402635 30 4	GULFPORT ENERGY ORD			210.000	1,376	6.550	1,376	2,323				(947)		(947)		L	10/10/2018
40412C 10 1	HCA HEALTHCARE ORD			300.000	37,335	124.450	37,335	36,355		182		(90)		(90)		L	10/10/2018
40414L 10 9	HCP REIT ORD			590.000	16,479	27.930	16,479	14,456		411		2,023		2,023		L	10/10/2018
40416M 10 5	HD SUPPLY HOLDINGS ORD			230.000	8,630	37.520	8,630	9,083				(453)		(453)		L	10/10/2018
40418F 10 8	HFF CL A ORD			50.000	1,658	33.160	1,658	1,915				(257)		(257)		L	10/10/2018
404251 10 0	HNI ORD			60.000	2,126	35.430	2,126	2,429		18		(304)		(304)		L	10/10/2018
40425J 10 1	HMS HOLDINGS ORD			110.000	3,094	28.130	3,094	3,397				(303)		(303)		L	10/10/2018
40434L 10 5	HP ORD			1,735.000	35,498	20.460	35,498	30,749	278	437		(4,051)		(4,051)		L	10/10/2018
405024 10 0	HAEMONETICS ORD			70.000	7,004	100.050	7,004	7,398				(394)		(394)		L	10/10/2018
405217 10 0	HAIN CELESTIAL GROUP ORD			120.000	1,903	15.860	1,903	3,088				(1,184)		(1,184)		L	10/10/2018
406216 10 1	HALLIBURTON ORD			1,050.000	27,909	26.580	27,909	38,549		410		(18,144)		(18,144)		L	10/10/2018
40637H 10 9	HALOZYME THERAPEUTICS ORD			160.000	2,341	14.630	2,341	2,738				(397)		(397)		L	10/10/2018
410120 10 9	HANCOCK WHITNEY ORD			100.000	3,465	34.650	3,465	4,705		27		(1,240)		(1,240)		L	10/10/2018
410345 10 2	HANESBRANDS ORD			771.000	9,661	12.530	9,661	14,329		116		(4,668)		(4,668)		L	08/22/2018
410867 10 5	HANOVER INSURANCE GROUP ORD			60.000	7,006	116.770	7,006	7,054		36		(47)		(47)		L	10/10/2018

Annual Statement for the year 2018 of the **MOTORISTS COMMERCIAL MUTUAL INSURANCE COMPANY**

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Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator and Administrative Symbol (a)	Date Acquired
412822 10 8	HARLEY DAVIDSON ORD.			210.000	7,165	34.120	7,165	8,646		78		(1,481)		(1,481)		L	10/10/2018
413875 10 5	HARRIS ORD.			150.000	20,198	134.650	20,198	14,857		249		(2,381)		(2,381)		L	10/10/2018
415864 10 7	HARSCO ORD.			100.000	1,986	19.860	1,986	2,543				(557)		(557)		L	10/10/2018
416515 10 4	HARTFORD FINANCIAL SERVICES GRUP ORD.			618.000	27,470	44.450	27,470	21,755	185	649		(7,311)		(7,311)		L	10/20/2016
418056 10 7	HASBRO ORD.			150.000	12,188	81.250	12,188	14,719		95		(2,531)		(2,531)		L	10/10/2018
419870 10 0	HAWAIIAN ELECTRIC INDUSTRIES ORD.			140.000	5,127	36.620	5,127	5,026		43		101		101		L	10/10/2018
419879 10 1	HAWAIIAN HOLDINGS ORD.			70.000	1,849	26.410	1,849	2,383		8		(534)		(534)		L	10/10/2018
421906 10 8	HEALTHCARE SERVICES ORD.			100.000	4,018	40.180	4,018	4,101		20		(83)		(83)		L	10/10/2018
421946 10 4	HEALTHCARE REAL REIT ORD.			160.000	4,550	28.440	4,550	4,590		48		(40)		(40)		L	10/10/2018
42225P 50 1	HEALTHCAR TRST OF AM CL A REIT ORD.			260.000	6,581	25.310	6,581	6,851	81			(270)		(270)		L	10/10/2018
42226A 10 7	HEALTHEQUITY ORD.			70.000	4,176	59.650	4,176	5,934				(1,758)		(1,758)		L	10/10/2018
42234Q 10 2	HEARTLAND FINANCIAL USA ORD.			40.000	1,758	43.950	1,758	2,302		8		(544)		(544)		L	10/10/2018
422704 10 6	HECLA MINING ORD.			560.000	1,322	2.360	1,322	1,568		1		(246)		(246)		L	10/10/2018
422806 10 9	HEICO ORD.			50.000	3,874	77.480	3,874	4,171				(297)		(297)		L	10/10/2018
422806 20 8	HEICO CL A ORD.			100.000	6,300	63.000	6,300	6,685				(385)		(385)		L	10/10/2018
42330P 10 7	HELIX ENERGY SOLUTIONS GROUP ORD.			180.000	974	5.410	974	1,834				(860)		(860)		L	10/10/2018
423452 10 1	HELMERICH AND PAYNE ORD.			135.000	6,472	47.940	6,472	7,231		254		(2,532)		(2,532)		L	10/10/2018
426281 10 1	JACK HENRY AND ASSOCIATES ORD.			100.000	12,652	126.520	12,652	15,005		37		(2,353)		(2,353)		L	10/10/2018
42722X 10 6	HERITAGE FINANCIAL ORD.			50.000	1,486	29.720	1,486	1,735		14		(249)		(249)		L	10/10/2018
427746 10 2	HERON THERAPEUTICS ORD.			90.000	2,335	25.940	2,335	2,641				(306)		(306)		L	10/10/2018
427866 10 8	HERSHEY FOODS ORD.			175.000	18,757	107.180	18,757	10,910		340		(425)		(425)		L	10/10/2018
42809H 10 7	HESS ORD.			330.000	13,365	40.500	13,365	18,107		195		(5,852)		(5,852)		L	10/10/2018
42824C 10 9	HEWLETT PACKARD ENTERPRISE ORD.			1,875.000	24,769	13.210	24,769	20,148	211	347		(2,878)		(2,878)		L	10/10/2018
428291 10 8	HEXCEL ORD.			110.000	6,307	57.340	6,307	6,874		17		(567)		(567)		L	10/10/2018
431284 10 8	HIGHWOODS PROPERTIES REIT ORD.			130.000	5,030	38.690	5,030	6,019		60		(989)		(989)		L	10/10/2018
431475 10 2	HILL ROM HOLDINGS ORD.			80.000	7,084	88.550	7,084	6,954		16		130		130		L	10/10/2018
431571 10 8	HILLENBRAND ORD.			80.000	3,034	37.930	3,034	4,098		17		(1,063)		(1,063)		L	10/10/2018
432748 10 1	HILLTOP HOLDINGS ORD.			90.000	1,605	17.830	1,605	1,800		6		(195)		(195)		L	10/10/2018
43283X 10 5	HILTON GRAND VACATIONS ORD.			120.000	3,167	26.390	3,167	3,527				(360)		(360)		L	10/10/2018
43300A 20 3	HILTON WORLDWIDE HOLDINGS ORD.			305.000	21,899	71.800	21,899	22,482		48		(583)		(583)		L	10/10/2018
436106 10 8	HOLLYFRONTIER ORD.			205.000	10,480	51.120	10,480	13,575		96		(3,095)		(3,095)		L	10/10/2018
436440 10 1	HOLOGIC ORD.			340.000	13,974	41.100	13,974	13,545				(38)		(38)		L	10/10/2018
436893 20 0	HOME BANCSHARES ORD.			200.000	3,268	16.340	3,268	4,346		24		(1,078)		(1,078)		L	10/10/2018
437076 10 2	HOME DEPOT ORD.			1,145.000	196,734	171.820	196,734	128,873		2,894		(22,744)		(22,744)		L	10/10/2018
438516 10 6	HONEYWELL INTERNATIONAL ORD.			793.000	104,771	132.120	104,771	52,925		650		51,846		51,846		L	01/04/2017
43940T 10 9	HOPE BANCORP ORD.			160.000	1,898	11.860	1,898	2,586		22		(688)		(688)		L	10/10/2018
440327 10 4	HORACE MANN EDUCATORS ORD.			60.000	2,247	37.450	2,247	2,550		17		(303)		(303)		L	10/10/2018
440452 10 0	HORMEL FOODS ORD.			340.000	14,511	42.680	14,511	13,620		64		891		891		L	10/10/2018
440894 10 3	HORTONWORKS ORD.			90.000	1,298	14.420	1,298	1,796				(499)		(499)		L	10/10/2018
44106M 10 2	HOSPITALITY PROPERTIES REIT ORD.			210.000	5,015	23.880	5,015	5,762		111		(748)		(748)		L	10/10/2018
44107P 10 4	HOST HOTELS & RESORTS REIT ORD.			908.000	15,136	16.670	15,136	15,803	227	389		(2,865)		(2,865)		L	10/10/2018

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1	2	Codes 3	Codes 4	5	6	Fair Value 7	Fair Value 8	9	Dividends 10	Dividends 11	Dividends 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Change in Book/Adjusted Carrying Value 16	17	18
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator and Administrative Symbol (a)	Date Acquired
441593 10 0	HOULIHAN LOK CL A ORD			50.000	1,840	36.800	1,840	2,158		14		(318)		(318)		L	10/10/2018
44267D 10 7	HOWARD HUGHES ORD			50.000	4,881	97.620	4,881	5,771				(890)		(890)		L	10/10/2018
443320 10 6	HUB GROUP CL A ORD			50.000	1,854	37.070	1,854	2,173				(320)		(320)		L	10/10/2018
443510 60 7	HUBBELL ORD			70.000	6,954	99.340	6,954	8,638		59		(1,684)		(1,684)		L	10/10/2018
443573 10 0	HUBSPOT ORD			50.000	6,287	125.730	6,287	6,331				(45)		(45)		L	10/10/2018
444097 10 9	HUDSON PACIFIC PROPERTIES REIT ORD			200.000	5,812	29.060	5,812	6,348		50		(536)		(536)		L	10/10/2018
444859 10 2	HUMANA ORD			155.000	44,404	286.480	44,404	26,186	78	162		302		302		L	10/10/2018
445658 10 7	JB HUNT TRANSPORT SERVICES ORD			110.000	10,234	93.040	10,234	12,533		26		(2,299)		(2,299)		L	10/10/2018
446150 10 4	HUNTINGTON BANCSHARES ORD			1,360.000	16,211	11.920	16,211	20,618	190			(4,406)		(4,406)		L	10/10/2018
446413 10 6	HUNTINGTON INGALLS INDUSTRIES ORD			60.000	11,419	190.310	11,419	14,875		52		(3,457)		(3,457)		L	10/10/2018
447011 10 7	HUNTSMAN ORD			270.000	5,208	19.290	5,208	6,415		44		(1,207)		(1,207)		L	10/10/2018
448579 10 2	HYATT HOTELS CL A ORD			60.000	4,056	67.600	4,056	4,248		9		(192)		(192)		L	10/10/2018
44919P 50 8	IAC INTERACTIVE ORD			100.000	18,304	183.040	18,304	19,167				(863)		(863)		L	10/10/2018
44925C 10 3	ICF INTERNATIONAL ORD			30.000	1,943	64.780	1,943	2,199	4			(256)		(256)		L	10/10/2018
44930G 10 7	ICU MEDICAL ORD			20.000	4,593	229.630	4,593	5,204				(612)		(612)		L	10/10/2018
44980X 10 9	IPG PHOTONICS ORD			50.000	5,665	113.290	5,665	7,292				(1,628)		(1,628)		L	10/10/2018
450056 10 6	IRHYTHM TECHNOLOGIES ORD			30.000	2,084	69.480	2,084	2,436				(352)		(352)		L	10/10/2018
45073V 10 8	ITT ORD			110.000	5,310	48.270	5,310	5,862		15		(552)		(552)		L	10/10/2018
450828 10 8	IBERIABANK ORD			70.000	4,500	64.280	4,500	5,648	29			(1,149)		(1,149)		L	10/10/2018
451107 10 6	IDACORP ORD			70.000	6,514	93.060	6,514	6,954		44		(440)		(440)		L	10/10/2018
45167R 10 4	IDEX ORD			100.000	12,626	126.260	12,626	14,013		43		(1,387)		(1,387)		L	10/10/2018
45168D 10 4	IDEXX LABORATORIES ORD			110.000	20,462	186.020	20,462	22,976				(2,719)		(2,719)		L	10/10/2018
452308 10 9	ILLINOIS TOOL ORD			365.000	46,242	126.690	46,242	31,778	365	651		(8,906)		(8,906)		L	10/10/2018
452327 10 9	ILLUMINA ORD			190.000	56,987	299.930	56,987	47,838				4,257		4,257		L	10/10/2018
45245E 10 9	IMAX ORD		C	70.000	1,317	18.810	1,317	1,680				(363)		(363)		L	10/10/2018
452907 10 8	IMMUNOMEDICS ORD			180.000	2,569	14.270	2,569	3,559				(990)		(990)		L	10/10/2018
45321L 10 0	IMPERVA ORD			50.000	2,785	55.690	2,785	2,756				29		29		L	10/10/2018
45337C 10 2	INCYTE ORD			220.000	13,990	63.590	13,990	14,255				(265)		(265)		L	10/10/2018
453836 10 8	INDEPENDENT BANK ORD			40.000	2,812	70.310	2,812	3,325	15			(513)		(513)		L	10/10/2018
45384B 10 6	INDEPENDENT BANK GROUP ORD			30.000	1,373	45.770	1,373	1,992		4		(619)		(619)		L	10/10/2018
456237 10 6	INDUSTRIAL LOGISTICS PROPERTIES ORD			50.000	984	19.670	984	936				48		48		L	12/27/2018
45688C 10 7	INGEVITY ORD			61.000	5,105	83.690	5,105	5,221				(160)		(160)		L	10/10/2018
457187 10 2	INGREDION ORD			90.000	8,226	91.400	8,226	9,112	56			(886)		(886)		L	10/10/2018
45765U 10 3	INSIGHT ENTERPRISES ORD			50.000	2,038	40.750	2,038	2,397				(359)		(359)		L	10/10/2018
457669 30 7	INSMED ORD			100.000	1,312	13.120	1,312	1,573				(261)		(261)		L	10/10/2018
45768S 10 5	INNOSPEC ORD			30.000	1,853	61.760	1,853	2,085		14		(232)		(232)		L	10/10/2018
45772F 10 7	INPHI ORD			60.000	1,929	32.150	1,929	1,916				13		13		L	10/10/2018
45778Q 10 7	INSPERITY ORD			50.000	4,668	93.360	4,668	5,403		10		(735)		(735)		L	10/10/2018
45780L 10 4	INOGEN ORD			30.000	3,725	124.170	3,725	5,883				(2,158)		(2,158)		L	10/10/2018
45784P 10 1	INSULET ORD			80.000	6,346	79.320	6,346	7,014				(669)		(669)		L	10/10/2018
457985 20 8	INTEGRA LIFESCIENCES HOLDINGS ORD			90.000	4,059	45.100	4,059	5,414				(1,355)		(1,355)		L	10/10/2018

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1	2	Codes 3	Codes 4	5	6	Fair Value 7	Fair Value 8	9	Dividends 10	Dividends 11	Dividends 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Change in Book/Adjusted Carrying Value 16	17	18
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator and Administrative Symbol (a)	Date Acquired
458118 10 6	INTEGRATED DEVICE TECHNOLOGY ORD			160.000	7,749	48.430	7,749	7,469				280		280		L	10/10/2018
458140 10 0	INTEL ORD			4,785.000	224,560	46.930	224,560	150,749		3,339		7,289		7,289		L	10/10/2018
45826H 10 9	INTEGER HOLDINGS ORD			40.000	3,050	76.260	3,050	2,955				95		95		L	10/10/2018
45841N 10 7	INTERACTIVE BROKERS GROUP CL A ORD			100.000	5,443	54.430	5,443	5,366		10		77		77		L	10/10/2018
45845P 10 8	INTERCEPT PHARMACEUTICALS ORD			30.000	3,024	100.790	3,024	3,063				(39)		(39)		L	10/10/2018
458665 30 4	INTERFACE ORD			80.000	1,140	14.250	1,140	1,683		5		(543)		(543)		L	10/10/2018
45866F 10 4	INTERCONTINENTAL EXCHANGE ORD			615.000	46,328	75.330	46,328	32,048		317		1,573		1,573		L	10/10/2018
45867G 10 1	INTERDIGITAL ORD			50.000	3,322	66.430	3,322	3,646				(324)		(324)		L	10/10/2018
459044 10 3	INTERNATIONAL BANCSHARES ORD			70.000	2,408	34.400	2,408	2,994				(586)		(586)		L	10/10/2018
459200 10 1	INTERNATIONAL BUSINESS MACHINES ORD			905.000	102,871	113.670	102,871	111,227		3,146		(30,241)		(30,241)		L	10/10/2018
459506 10 1	INTERNATIONAL FLAVORS & FRAGRANS ORD			130.000	17,455	134.270	17,455	17,199	95			256		256		L	12/18/2018
460146 10 3	INTERNATIONAL PAPER ORD			515.000	20,785	40.360	20,785	16,552		635		(5,454)		(5,454)		L	10/10/2018
460690 10 0	INTERPUBLIC GROUP OF COMPANIES ORD			475.000	9,799	20.630	9,799	3,860		330		26		26		L	10/10/2018
461202 10 3	INTUIT ORD			310.000	61,024	196.850	61,024	47,934		148		1,844		1,844		L	10/10/2018
46120E 60 2	INTUITIVE SURGICAL ORD			135.000	64,654	478.920	64,654	50,267				2,132		2,132		L	10/10/2018
46131B 10 0	INVESCO MORTGAGE CAPITAL REIT ORD			130.000	1,882	14.480	1,882	1,951	55			(69)		(69)		L	10/10/2018
46146L 10 1	INVESTORS BANCORP ORD			300.000	3,120	10.400	3,120	3,609		33		(489)		(489)		L	10/10/2018
46187W 10 7	INVITATION HOMES ORD			360.000	7,229	20.080	7,229	7,913		40		(684)		(684)		L	10/10/2018
462222 10 0	IONIS PHARMACEUTICALS, INC			150.000	8,109	54.060	8,109	6,611				1,499		1,499		L	10/10/2018
46266C 10 5	IQVIA HOLDINGS ORD			200.000	23,234	116.170	23,234	23,032				202		202		L	10/10/2018
46269C 10 2	IRIDIUM COMMUNICATIONS ORD			110.000	2,030	18.450	2,030	2,154				(124)		(124)		L	10/10/2018
462726 10 0	IROBOT ORD			30.000	2,512	83.740	2,512	2,665				(152)		(152)		L	10/10/2018
46284V 10 1	IRON MOUNTAIN ORD			358.000	11,603	32.410	11,603	10,582	219	330		(653)		(653)		L	10/10/2018
46333X 10 8	IRONWOOD PHARMA CL A ORD			170.000	1,761	10.360	1,761	2,904				(1,142)		(1,142)		L	10/10/2018
465741 10 6	ITRON ORD			40.000	1,892	47.290	1,892	2,190				(298)		(298)		L	10/10/2018
46590V 10 0	JBG SMITH PROPERTIES ORD			120.000	4,177	34.810	4,177	4,409	39	27		(232)		(232)		L	10/10/2018
466032 10 9	J AND J SNACK FOODS ORD			10.000	1,446	144.590	1,446	1,476	5			(31)		(31)		L	10/10/2018
46625H 10 0	JPMORGAN CHASE ORD			3,444.000	336,203	97.620	336,203	115,855		9,205		(32,098)		(32,098)		L	02/25/2016
466313 10 3	JABIL ORD			200.000	4,958	24.790	4,958	4,764		16		194		194		L	10/10/2018
466367 10 9	JACK IN THE BOX ORD			30.000	2,329	77.630	2,329	2,486		12		(158)		(158)		L	10/10/2018
469814 10 7	JACOBS ENGINEERING GROUP ORD			155.000	9,061	58.460	9,061	8,869		45		(1,828)		(1,828)		L	10/10/2018
47233W 10 9	JEFFERIES FINANCIAL GROUP ORD			365.000	6,336	17.360	6,336	7,471		109		(2,610)		(2,610)		L	10/10/2018
47580P 10 3	JELD WEN HOLDING ORD			80.000	1,137	14.210	1,137	1,806				(670)		(670)		L	10/10/2018
477143 10 1	JETBLUE AIRWAYS ORD			380.000	6,103	16.060	6,103	6,323				(220)		(220)		L	10/10/2018
477839 10 4	JOHN BEAN TECHNOLOGIES ORD			30.000	2,154	71.810	2,154	3,260		3		(1,106)		(1,106)		L	10/10/2018
478160 10 4	JOHNSON & JOHNSON ORD			2,770.000	357,469	129.050	357,469	279,076		5,659		(25,638)		(25,638)		L	12/18/2018
48020Q 10 7	JONES LANG LASALLE ORD			50.000	6,330	126.600	6,330	6,673		21		(343)		(343)		L	10/10/2018
48123V 10 2	J2 GLOBAL ORD			50.000	3,469	69.380	3,469	3,669		22		(200)		(200)		L	10/10/2018
48203R 10 4	JUNIPER NETWORKS ORD			360.000	9,688	26.910	9,688	8,425		167		(423)		(423)		L	10/10/2018
48238T 10 9	KAR AUCTION SERVICES ORD			160.000	7,635	47.720	7,635	8,990	56			(1,355)		(1,355)		L	10/10/2018

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1	2	Codes 3	Codes 4	5	6	Fair Value 7	Fair Value 8	9	Dividends 10	Dividends 11	Dividends 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Change in Book/Adjusted Carrying Value 16	17	18
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator and Administrative Symbol (a)	Date Acquired
48242W 10 6	KBR ORD			170.000	2,581	15.180	2,581	3,502	14			(921)		(921)		L	10/10/2018
482480 10 0	KLA TENCOR ORD			185.000	16,556	89.490	16,556	13,397		316		(1,761)		(1,761)		L	10/10/2018
483007 70 4	KAISER ALUMINUM ORD			20.000	1,786	89.290	1,786	2,056		11		(270)		(270)		L	10/10/2018
483548 10 3	KAMAN ORD			30.000	1,683	56.090	1,683	1,929	6			(246)		(246)		L	10/10/2018
485170 30 2	KANSAS CITY SOUTHERN ORD			25.000	2,386	95.450	2,386	2,362	9	22		(237)		(237)		L	10/10/2018
48666K 10 9	KB HOME ORD			100.000	1,910	19.100	1,910	2,163		3		(253)		(253)		L	10/10/2018
48716P 10 8	KEARNY FINANCIAL ORD			110.000	1,410	12.820	1,410	1,514		6		(103)		(103)		L	10/10/2018
487836 10 8	KELLOGG ORD			300.000	17,103	57.010	17,103	20,270		240		(3,567)		(3,567)		L	10/10/2018
488401 10 0	KEMPER ORD			60.000	3,983	66.380	3,983	4,720		14		(737)		(737)		L	10/10/2018
489170 10 0	KENNAMETAL ORD			100.000	3,328	33.280	3,328	4,080		20		(752)		(752)		L	10/10/2018
489398 10 7	KENNEDY WILSON HOLDINGS ORD			150.000	2,726	18.170	2,726	2,928	32			(203)		(203)		L	10/10/2018
49271V 10 0	KEURIG DR PEPPER ORD		C	220.000	5,641	25.640	5,641	5,177				464		464		L	10/10/2018
493267 10 8	KEYCORP ORD			630.000	9,311	14.780	9,311	5,233		356		(3,396)		(3,396)		L	07/23/2010
49338L 10 3	KEYSIGHT TECHNOLOGIES ORD			230.000	14,278	62.080	14,278	14,122				156		156		L	10/10/2018
49427F 10 8	KILROY REALTY REIT ORD			110.000	6,917	62.880	6,917	7,797	50			(880)		(880)		L	10/10/2018
494368 10 3	KIMBERLY CLARK ORD			436.000	49,678	113.940	49,678	28,330	436	1,988		(2,930)		(2,930)		L	05/20/2011
49446R 10 9	KIMCO REALTY REIT ORD			495.000	7,252	14.650	7,252	7,348	139	197		(96)		(96)		L	10/10/2018
49456B 10 1	KINDER MORGAN CL P ORD			6,400.000	98,432	15.380	98,432	106,907		893		(9,724)		(9,724)		L	12/12/2018
497266 10 6	KIRBY ORD			70.000	4,715	67.360	4,715	5,501				(785)		(785)		L	10/10/2018
49803T 30 0	KITE REALTY GROUP REIT ORD			100.000	1,409	14.090	1,409	1,565				(156)		(156)		L	10/10/2018
499049 10 4	KNIGHT SWIFT TRANSPRTATN CL A ORD			150.000	3,761	25.070	3,761	4,755		9		(995)		(995)		L	10/10/2018
49926D 10 9	KNOWLES ORD			100.000	1,331	13.310	1,331	1,395				(64)		(64)		L	10/10/2018
500255 10 4	KOHL'S ORD			210.000	13,931	66.340	13,931	12,236		293		442		442		L	10/10/2018
500643 20 0	KORN FERRY ORD			70.000	2,768	39.540	2,768	3,229	7			(461)		(461)		L	10/10/2018
500688 10 6	KOSMOS ENERGY ORD		C	290.000	1,177	4.060	1,177	2,477				(1,299)		(1,299)		L	10/10/2018
500754 10 6	KRAFT HEINZ ORD			742.000	31,936	43.040	31,936	35,724		1,024		(15,199)		(15,199)		L	10/10/2018
50077B 20 7	KRATOS DEFENSE AND SECURITY SOLS ORD			110.000	1,550	14.090	1,550	1,562				(12)		(12)		L	12/18/2018
50077C 10 6	KRATON ORD			30.000	655	21.840	655	1,143				(488)		(488)		L	10/10/2018
501044 10 1	KROGER ORD			710.000	19,525	27.500	19,525	10,608		302		(20)		(20)		L	10/10/2018
501797 10 4	L BRANDS ORD			280.000	7,188	25.670	7,188	6,324		330		(3,653)		(3,653)		L	10/10/2018
50187A 10 7	LHC GROUP ORD			30.000	2,816	93.880	2,816	2,942				(125)		(125)		L	10/10/2018
501889 20 8	LKQ ORD			390.000	9,255	23.730	9,255	11,691				(2,436)		(2,436)		L	10/10/2018
50189K 10 3	LCI INDUSTRIES ORD			30.000	2,004	66.800	2,004	2,333		18		(329)		(329)		L	10/10/2018
50212V 10 0	LPL FINANCIAL HOLDINGS ORD			100.000	6,108	61.080	6,108	6,051		25		57		57		L	10/10/2018
502175 10 2	LTC PROPERTIES REIT ORD			40.000	1,667	41.680	1,667	1,783		23		(116)		(116)		L	10/10/2018
502413 10 7	L3 TECHNOLOGIES ORD			75.000	13,025	173.660	13,025	5,446		240		(1,814)		(1,814)		L	12/02/2005
505336 10 7	LA Z BOY ORD			50.000	1,386	27.710	1,386	1,438		7		(52)		(52)		L	10/10/2018
50540R 40 9	LABORATORY CORPRTN OF AMER HLDGS ORD			130.000	16,427	126.360	16,427	13,669				(2,944)		(2,944)		L	12/18/2018
505743 10 4	LADDER CAPITAL CL A ORD			100.000	1,547	15.470	1,547	1,704	57			(157)		(157)		L	10/10/2018
512807 10 8	LAM RESEARCH ORD			165.000	22,468	136.170	22,468	17,550		422		(3,918)		(3,918)		L	10/10/2018
512816 10 9	LAMAR ADVERTISING CL A REIT			100.000	6,918	69.180	6,918	7,398		92		(480)		(480)		L	10/10/2018

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator and Administrative Symbol (a)	Date Acquired
513272 10 4	LAMB WESTON HOLDINGS ORD			180.000	13,241	73.560	13,241	13,181		34		59		59		L	10/10/2018
513847 10 3	LANCASTER COLONY ORD			20.000	3,537	176.860	3,537	2,957		13		580		580		L	10/10/2018
515098 10 1	LANDSTAR SYSTEM ORD			50.000	4,784	95.670	4,784	5,445		8		(661)		(661)		L	10/10/2018
517834 10 7	LAS VEGAS SANDS ORD			440.000	22,902	52.050	22,902	24,790		330		(1,888)		(1,888)		L	10/10/2018
517942 10 8	LASALLE HOTEL PROPERTIES REIT ORD			130.000	4,168	32.060	4,168	4,263				(95)		(95)		L	10/10/2018
518439 10 4	ESTEE LAUDER CL A ORD			170.000	22,117	130.100	22,117	11,951		176		273		273		L	10/10/2018
518613 20 3	LAUREATE EDUCATION CL A ORD			110.000	1,676	15.240	1,676	1,640				36		36		L	10/10/2018
521865 20 4	LEAR ORD			80.000	9,829	122.860	9,829	10,806		56		(977)		(977)		L	10/10/2018
524660 10 7	LEGGETT & PLATT ORD			125.000	4,480	35.840	4,480	2,673	48	185		(1,486)		(1,486)		L	07/23/2010
52471Y 10 6	LEGACYTEXAS FINANCIAL GROUP ORD			50.000	1,605	32.090	1,605	2,136		11		(531)		(531)		L	10/10/2018
524901 10 5	LEGG MASON ORD			100.000	2,551	25.510	2,551	2,968	34			(417)		(417)		L	10/10/2018
525327 10 2	LEIDOS HOLDINGS ORD			170.000	8,962	52.720	8,962	11,227		54		(2,264)		(2,264)		L	10/10/2018
52603B 10 7	LENDINGTREE ORD			10.000	2,196	219.570	2,196	2,224				(28)		(28)		L	12/18/2018
526057 10 4	LENNAR CL A ORD			160.000	6,264	39.150	6,264	2,420		22		(3,269)		(3,269)		L	10/10/2018
526107 10 7	LENNOX INTERNATIONAL ORD			40.000	8,754	218.860	8,754	8,192	26			562		562		L	10/10/2018
529043 10 1	LEXINGTON REALTY REIT ORD			260.000	2,135	8.210	2,135	2,088	46			47		47		L	10/10/2018
530307 10 7	LIBERTY BROADBAND SRS A ORD			30.000	2,154	71.810	2,154	2,395				(240)		(240)		L	10/10/2018
530307 30 5	LIBERTY BROADBAND SRS C ORD			120.000	8,644	72.030	8,644	9,570				(926)		(926)		L	10/10/2018
53046P 10 9	LIBERTY EXPEDIA HOLD SRS A ORD			60.000	2,347	39.110	2,347	2,491				(144)		(144)		L	10/10/2018
53071M 10 4	QURATE RETAIL SRS A ORD			520.000	10,150	19.520	10,150	10,811				(660)		(660)		L	10/10/2018
531172 10 4	LIBERTY PROPERTY REIT ORD			190.000	7,957	41.880	7,957	8,009	76			(51)		(51)		L	10/10/2018
531229 40 9	LIBRTY MEDIA LRTY SIRIUSXM SRS A ORD			100.000	3,680	36.800	3,680	4,084				(404)		(404)		L	10/10/2018
531229 60 7	LIBRTY MEDIA LRTY SIRIUSXM SRS C ORD			200.000	7,396	36.980	7,396	8,172				(776)		(776)		L	10/10/2018
531229 85 4	LIBERTY MEDIA FORMULA ONE SRS C ORD			240.000	7,368	30.700	7,368	8,014				(646)		(646)		L	10/10/2018
531465 10 2	LIBERTY TRIPADVISOR HOLDIG SRS A ORD			100.000	1,589	15.890	1,589	1,726				(137)		(137)		L	12/18/2018
53220K 50 4	LIGAND PHARMACEUTICALS ORD			20.000	2,714	135.700	2,714	4,280				(1,566)		(1,566)		L	10/10/2018
53223X 10 7	LIFE STORAGE ORD			50.000	4,650	92.990	4,650	4,587		50		63		63		L	10/10/2018
532457 10 8	ELI LILLY ORD			990.000	114,563	115.720	114,563	78,863		1,266		14,480		14,480		L	10/10/2018
533900 10 6	LINCOLN ELECTRIC HOLDINGS ORD			70.000	5,520	78.850	5,520	6,013	33			(494)		(494)		L	10/10/2018
534187 10 9	LINCOLN NATIONAL ORD			260.000	13,341	51.310	13,341	12,170		172		(5,498)		(5,498)		L	10/10/2018
535919 50 0	LIONS GATE ENTERTAINMENT CL B ORD			120.000	1,786	14.880	1,786	2,603				(817)		(817)		L	10/10/2018
536797 10 3	LITHIA MOTORS CL A ORD			20.000	1,527	76.330	1,527	1,543		6		(17)		(17)		L	10/10/2018
537008 10 4	LITTELFUSE ORD			40.000	6,859	171.480	6,859	6,824		9		35		35		L	12/18/2018
538034 10 9	LIVE NATION ENTERTAINMENT ORD			170.000	8,373	49.250	8,373	8,430				(58)		(58)		L	10/10/2018
538146 10 1	LIVEPERSON ORD			70.000	1,320	18.860	1,320	1,530				(210)		(210)		L	10/10/2018
53815P 10 8	LIVERAMP HOLDINGS ORD			90.000	3,477	38.630	3,477	4,032				(555)		(555)		L	10/10/2018
539830 10 9	LOCKHEED MARTIN ORD			225.000	58,914	261.840	58,914	48,621		1,125		(15,207)		(15,207)		L	10/10/2018
540424 10 8	LOEWS ORD			592.000	26,948	45.520	26,948	21,809		148		(2,670)		(2,670)		L	02/09/2016
54142L 10 9	LOGMEIN ORD			60.000	4,894	81.570	4,894	4,817		18		77		77		L	10/10/2018
546347 10 5	LOUISIANA PACIFIC ORD			170.000	3,777	22.220	3,777	4,029		22		(252)		(252)		L	10/10/2018

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1	2	Codes 3	Codes 4	5	6	Fair Value 7	Fair Value 8	9	Dividends 10	Dividends 11	Dividends 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Change in Book/Adjusted Carrying Value 16	17	18
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator and Administrative Symbol (a)	Date Acquired
548661 10 7	LOWE'S COMPANIES ORD.			830.000	76,659	92.360	76,659	49,941		983		(5,558)		(5,558)		L	10/10/2018
548862 10 1	LOXO ONCOLOGY ORD.			30.000	4,202	140.070	4,202	4,885				(683)		(683)		L	10/10/2018
550021 10 9	LULULEMON ATHLETICA ORD.		C	120.000	14,593	121.610	14,593	16,883				(2,290)		(2,290)		L	10/10/2018
55024U 10 9	LUMENTUM HOLDINGS ORD.			82.000	3,445	42.010	3,445	4,416				(972)		(972)		L	12/11/2018
55261F 10 4	M&T BANK ORD.			155.000	22,185	143.130	22,185	22,980		270		(3,751)		(3,751)		L	10/10/2018
55264U 10 8	MB FINANCIAL ORD.			110.000	4,359	39.630	4,359	5,056		26		(696)		(696)		L	10/10/2018
552676 10 8	MDC HOLDINGS ORD.			50.000	1,406	28.110	1,406	1,375		15		31		31		L	10/10/2018
552690 10 9	MDU RESOURCES GROUP ORD.			230.000	5,483	23.840	5,483	5,998	47			(515)		(515)		L	10/10/2018
55272X 10 2	MFA FINANCIAL REIT ORD.			550.000	3,674	6.680	3,674	3,955	110			(281)		(281)		L	10/10/2018
55277P 10 4	MGE ENERGY ORD.			40.000	2,398	59.960	2,398	2,581		14		(183)		(183)		L	10/10/2018
552848 10 3	MGIC INVESTMENT ORD.			440.000	4,602	10.460	4,602	5,500				(898)		(898)		L	10/10/2018
552953 10 1	MGM RESORTS INTERNATIONAL ORD.			615.000	14,920	24.260	14,920	17,053		113		(2,133)		(2,133)		L	10/10/2018
55306N 10 4	MKS INSTRUMENTS ORD.			60.000	3,877	64.610	3,877	4,402		12		(525)		(525)		L	10/10/2018
55336V 10 0	MPLX COM UNT.			12,700.000	384,810	30.300	384,810	441,881		16,518		(69,413)		(69,413)		L	12/12/2018
55345K 10 3	MRC GLOBAL ORD.			110.000	1,345	12.230	1,345	1,966				(620)		(620)		L	10/10/2018
553498 10 6	MSA SAFETY ORD.			40.000	3,771	94.270	3,771	3,994		15		(224)		(224)		L	10/10/2018
553530 10 6	MSC INDUSTRIAL CL A ORD.			50.000	3,846	76.920	3,846	3,987		32		(141)		(141)		L	10/10/2018
55354G 10 0	MSCI ORD.			100.000	14,743	147.430	14,743	15,685		58		(942)		(942)		L	10/10/2018
553573 10 6	MSG NETWORKS CL A ORD.			70.000	1,649	23.560	1,649	1,791				(141)		(141)		L	10/10/2018
554382 10 1	MACERICH REIT ORD.			165.000	7,141	43.280	7,141	8,860		268		(2,271)		(2,271)		L	10/10/2018
554489 10 4	MACK CALI REALTY REIT ORD.			110.000	2,155	19.590	2,155	2,200				(45)		(45)		L	10/10/2018
55608B 10 5	MACQUARIE INFRASTRUCTURE ORD.			90.000	3,290	36.560	3,290	3,900		90		(609)		(609)		L	10/10/2018
55616P 10 4	MACYS ORD.			370.000	11,019	29.780	11,019	10,060	140	242		107		107		L	10/10/2018
556269 10 8	STEVEN MADDEN ORD.			120.000	3,631	30.260	3,631	3,666		17		(34)		(34)		L	10/10/2018
55825T 10 3	MADISON SQUARE GARDEN CL A ORD.			20.000	5,354	267.700	5,354	5,616				(262)		(262)		L	10/10/2018
559079 20 7	MAGELLAN HEALTH ORD.			30.000	1,707	56.890	1,707	2,111				(404)		(404)		L	10/10/2018
559080 10 6	MAGELLAN MIDSTREAM PARTNERS UNT.			4,700.000	268,182	57.060	268,182	329,216		17,066		(62,926)		(62,926)		L	12/12/2018
562750 10 9	MANHATTAN ASSOCIATES ORD.			80.000	3,390	42.370	3,390	3,751				(362)		(362)		L	10/10/2018
56418H 10 0	MANPOWERGROUP ORD.			70.000	4,536	64.800	4,536	5,416		71		(880)		(880)		L	10/10/2018
564563 10 4	MANTECH INTERNATIONAL CL A ORD.			30.000	1,569	52.295	1,569	1,722		8		(153)		(153)		L	10/10/2018
565849 10 6	MARATHON OIL ORD.			1,045.000	14,985	14.340	14,985	17,863		124		(5,123)		(5,123)		L	10/10/2018
56585A 10 2	MARATHON PETROLEUM ORD.			648.000	38,238	59.010	38,238	15,418		623		6,176		6,176		L	12/18/2018
570535 10 4	MARKEL ORD.			10.000	10,381	1,038.050	10,381	11,591				(1,210)		(1,210)		L	10/10/2018
57060D 10 8	MARKETAXESS HOLDINGS ORD.			40.000	8,452	211.310	8,452	7,473		17		980		980		L	10/10/2018
57164Y 10 7	MARRIOTT VACATIONS WORLDWIDE ORD.			40.000	2,820	70.510	2,820	3,805	18			(984)		(984)		L	10/10/2018
571748 10 2	MARSH & MCLENNAN ORD.			638.000	50,881	79.750	50,881	24,755		1,266		(1,046)		(1,046)		L	10/22/2013
571903 20 2	MARRIOTT INTERNATIONAL CL A ORD.			353.000	38,322	108.560	38,322	29,769		286		(5,166)		(5,166)		L	10/10/2018
573284 10 6	MARTIN MARIETTA MATERIALS ORD.			65.000	11,172	171.870	11,172	10,115		79		(1,845)		(1,845)		L	10/10/2018
574599 10 6	MASCO ORD.			380.000	11,111	29.240	11,111	9,200		121		(4,109)		(4,109)		L	10/10/2018
574795 10 0	MASIMO ORD.			50.000	5,369	107.370	5,369	5,772				(403)		(403)		L	10/10/2018
575385 10 9	MASONITE INTERNATIONAL ORD.			30.000	1,345	44.830	1,345	1,827				(482)		(482)		L	10/10/2018

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Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes 3	Codes 4	5	6	Fair Value 7	Fair Value 8	9	Dividends 10	Dividends 11	Dividends 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Change in Book/Adjusted Carrying Value 16	17	18
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator and Administrative Symbol (a)	Date Acquired
576323 10 9	MASTEC ORD			70.000	2,839	40.560	2,839	2,904				(65)		(65)		L	10/10/2018
57636Q 10 4	MASTERCARD CL A ORD			990.000	186,764	188.650	186,764	105,211		500		15,041		15,041		L	12/18/2018
576485 20 5	MATADOR RESOURCES ORD			120.000	1,864	15.530	1,864	3,860				(1,997)		(1,997)		L	10/10/2018
57665R 10 6	MATCH GROUP ORD			60.000	2,566	42.770	2,566	3,026		120		(460)		(460)		L	10/10/2018
57686G 10 5	MATSON ORD			50.000	1,601	32.020	1,601	1,907		11		(306)		(306)		L	10/10/2018
577081 10 2	MATTEL ORD			425.000	4,246	9.990	4,246	6,126				(1,881)		(1,881)		L	10/10/2018
577128 10 1	MATTHEWS INTERNATIONAL CL A ORD			40.000	1,625	40.620	1,625	1,792		8		(167)		(167)		L	10/10/2018
57772K 10 1	MAXIM INTEGRATED PRODUCTS ORD			340.000	17,289	50.850	17,289	17,269		156		20		20		L	10/10/2018
57778L 10 3	MAXAR TECHNOLOGIES ORD			60.000	979	16.310	979	1,755		12		(776)		(776)		L	10/10/2018
577933 10 4	MAXIMUS ORD			70.000	4,556	65.090	4,556	4,428		18		128		128		L	10/10/2018
579780 20 6	MCCORMICK ORD			145.000	20,190	139.240	20,190	7,717	83	239		4,441		4,441		L	10/10/2018
580037 70 3	MCDERMOTT INTERNATIONAL ORD			220.000	1,439	6.540	1,439	3,753				(2,314)		(2,314)		L	10/10/2018
580135 10 1	MCDONALD'S ORD			755.000	134,065	177.570	134,065	79,564		2,042		5,499		5,499		L	10/10/2018
580589 10 9	MCGRATH RENT ORD			20.000	1,030	51.480	1,030	1,006		7		23		23		L	10/10/2018
58155Q 10 3	MCKESSON ORD			210.000	23,199	110.470	23,199	21,360	82	155		(7,507)		(7,507)		L	10/10/2018
58463J 30 4	MEDICAL PROPERTIES REIT ORD			440.000	7,075	16.080	7,075	6,402	110			673		673		L	10/10/2018
584688 10 5	MEDICINES ORD			80.000	1,531	19.140	1,531	2,162				(630)		(630)		L	10/10/2018
58470H 10 1	MEDIFAST ORD			10.000	1,250	125.020	1,250	1,991	8			(741)		(741)		L	10/10/2018
58471A 10 5	MEDIDATA SOLUTIONS ORD			70.000	4,719	67.420	4,719	4,605				114		114		L	10/10/2018
58502B 10 6	MEDNAX ORD			110.000	3,630	33.000	3,630	5,023				(1,393)		(1,393)		L	10/10/2018
58506Q 10 9	MEDPACE HOLDINGS ORD			20.000	1,059	52.930	1,059	1,074				(16)		(16)		L	10/10/2018
58933Y 10 5	MERCK & CO ORD			2,765.000	211,274	76.410	211,274	145,748	1,521	2,352		33,835		33,835		L	10/10/2018
589378 10 8	MERCURY SYSTEMS ORD			50.000	2,365	47.290	2,365	2,588				(224)		(224)		L	10/10/2018
589400 10 0	MERCURY GENERAL ORD			30.000	1,551	51.710	1,551	1,499		19		53		53		L	10/10/2018
589433 10 1	MEREDITH ORD			40.000	2,078	51.940	2,078	2,071		22		7		7		L	10/10/2018
589889 10 4	MERIT MEDICAL SYSTEMS ORD			60.000	3,349	55.810	3,349	3,676				(327)		(327)		L	10/10/2018
59001A 10 2	MERITAGE HOMES ORD			40.000	1,469	36.720	1,469	1,468				1		1		L	10/10/2018
59001K 10 0	MERITOR ORD			100.000	1,691	16.910	1,691	1,826				(135)		(135)		L	10/10/2018
59156R 10 8	METLIFE ORD			1,125.000	46,193	41.060	46,193	40,408		1,868		(10,688)		(10,688)		L	09/20/2016
592688 10 5	METTLER TOLEDO ORD			30.000	16,967	565.580	16,967	16,929				39		39		L	10/10/2018
59408Q 10 6	MICHAELS COMPANIES ORD			130.000	1,760	13.540	1,760	2,023				(263)		(263)		L	10/10/2018
594837 30 4	MICRO FOCUS INTERNATIONAL ADR		C	0.997	17	17.210	17	12		1		(16)		(16)		L	10/13/2004
594918 10 4	MICROSOFT ORD			7,989.000	811,443	101.570	811,443	368,690		12,065		100,626		100,626		L	10/10/2018
594972 40 8	MICROSTRATEGY CL A ORD			10.000	1,278	127.750	1,278	1,267				10		10		L	10/10/2018
595017 10 4	MICROCHIP TECHNOLOGY ORD			275.000	19,778	71.920	19,778	15,379		215		(746)		(746)		L	10/10/2018
595112 10 3	MICRON TECHNOLOGY ORD			1,160.000	36,807	31.730	36,807	30,246				(11,403)		(11,403)		L	10/10/2018
59522J 10 3	MID AMERICA APT COMMUNITI REIT ORD			135.000	12,920	95.700	12,920	12,662		244		258		258		L	10/10/2018
596278 10 1	MIDDLEBY ORD			60.000	6,164	102.730	6,164	7,057				(893)		(893)		L	10/10/2018
59870L 10 6	MILACRON HOLDINGS ORD			80.000	951	11.890	951	1,515				(564)		(564)		L	10/10/2018
600544 10 0	HERMAN MILLER ORD			70.000	2,118	30.250	2,118	2,519	14			(401)		(401)		L	10/10/2018
60255W 10 5	MINDBODY CL A ORD			50.000	1,820	36.400	1,820	1,719				101		101		L	10/10/2018

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator and Administrative Symbol (a)	Date Acquired
603158 10 6	MINERALS TECHNOLOGIES ORD			40.000	2,054	51.340	2,054	2,398		2		(345)		(345)		L	10/10/2018
60740F 10 5	MOBILE MINI ORD			50.000	1,588	31.750	1,588	2,071		13		(484)		(484)		L	10/10/2018
60786M 10 5	MOELIS CL A ORD			50.000	1,719	34.380	1,719	2,596		24		(877)		(877)		L	10/10/2018
608190 10 4	MOHAWK INDUSTRIES ORD			40.000	4,678	116.960	4,678	7,119				(2,965)		(2,965)		L	10/10/2018
60855R 10 0	MOLINA HEALTHCARE ORD			70.000	8,135	116.220	8,135	9,704				(1,569)		(1,569)		L	10/10/2018
60871R 20 9	MOLSON COORS BREWING NONVTG CL B ORD			210.000	11,794	56.160	11,794	13,536		123		(1,742)		(1,742)		L	10/10/2018
60877T 10 0	MOMENTA PHARMACEUTICALS ORD			90.000	994	11.040	994	1,889				(896)		(896)		L	10/10/2018
609207 10 5	MONDELEZ INTERNATIONAL CL A ORD			1,787.000	71,534	40.030	71,534	59,453	465	669		(4,399)		(4,399)		L	10/10/2018
609839 10 5	MONOLITHIC POWER SYSTEMS ORD			50.000	5,813	116.250	5,813	5,521	15			292		292		L	10/10/2018
610236 10 1	MONRO ORD			30.000	2,063	68.750	2,063	1,948		6		114		114		L	10/10/2018
61174X 10 9	MONSTER BEVERAGE ORD			485.000	23,872	49.220	23,872	24,136				(3,857)		(3,857)		L	10/10/2018
615369 10 5	MOODYS ORD			205.000	28,708	140.040	28,708	17,714		229		(2,396)		(2,396)		L	10/10/2018
615394 20 2	MOOG CL A ORD			40.000	3,099	77.480	3,099	3,169		10		(70)		(70)		L	10/10/2018
617446 44 8	MORGAN STANLEY ORD			1,592.000	63,123	39.650	63,123	36,158		1,751		(20,409)		(20,409)		L	02/25/2016
617700 10 9	MORNINGSTAR ORD			20.000	2,197	109.840	2,197	2,212		5		(15)		(15)		L	10/10/2018
61945C 10 3	MOSAIC ORD			430.000	12,560	29.210	12,560	11,676		26		(5)		(5)		L	10/10/2018
620076 30 7	MOTOROLA SOLUTIONS ORD			197.000	22,663	115.040	22,663	17,737	112	160		1,224		1,224		L	10/10/2018
624756 10 2	MUELLER INDUSTRIES ORD			60.000	1,402	23.360	1,402	1,602		6		(200)		(200)		L	10/10/2018
624758 10 8	MUELLER WATER PRODUCTS SER A ORD			180.000	1,638	9.100	1,638	2,009		9		(371)		(371)		L	10/10/2018
626717 10 2	MURPHY OIL ORD			200.000	4,678	23.390	4,678	6,356		50		(1,678)		(1,678)		L	10/10/2018
626755 10 2	MURPHY USA ORD			30.000	2,299	76.640	2,299	2,370				(71)		(71)		L	10/10/2018
62855J 10 4	MYRIAD GENETICS ORD			80.000	2,326	29.070	2,326	3,590				(1,264)		(1,264)		L	10/10/2018
62857M 10 5	MYOKARDIA ORD			40.000	1,954	48.860	1,954	2,020				(65)		(65)		L	10/10/2018
628778 10 2	NBT BANCORP ORD			50.000	1,730	34.590	1,730	1,915		13		(186)		(186)		L	10/10/2018
62886E 10 8	NCR ORD			140.000	3,231	23.080	3,231	3,626				(395)		(395)		L	10/10/2018
629209 30 5	NMI HOLDINGS CL A ORD			70.000	1,250	17.850	1,250	1,400				(151)		(151)		L	10/10/2018
629377 50 8	NRG ENERGY ORD			375.000	14,850	39.600	14,850	9,383		27		2,576		2,576		L	10/10/2018
631103 10 8	NASDAQ ORD			140.000	11,420	81.570	11,420	4,640		200		509		509		L	10/10/2018
636180 10 1	NATL FUEL GAS ORD			100.000	5,118	51.180	5,118	5,834	43			(716)		(716)		L	10/10/2018
636220 30 3	NATIONAL GENERAL HOLDINGS ORD			70.000	1,695	24.210	1,695	1,746	3			(51)		(51)		L	10/10/2018
63633D 10 4	NATIONAL HEALTH INVESTORS REIT ORD			50.000	3,777	75.540	3,777	3,690	50			88		88		L	10/10/2018
636518 10 2	NATIONAL INSTRUMENTS ORD			130.000	5,899	45.380	5,899	5,769		30		130		130		L	10/10/2018
637071 10 1	NATIONAL OILWELL VARCO ORD			465.000	11,951	25.700	11,951	18,282		54		(6,644)		(6,644)		L	10/10/2018
637417 10 6	NATIONAL RETAIL PROPERTIES REIT ORD			190.000	9,217	48.510	9,217	8,428		95		789		789		L	10/10/2018
637870 10 6	NATIONAL STORAGE AFFILIATES ORD			60.000	1,588	26.460	1,588	1,514		18		73		73		L	10/10/2018
63845R 10 7	NATIONAL VISION HOLDINGS ORD			50.000	1,409	28.170	1,409	2,009				(600)		(600)		L	10/10/2018
638904 10 2	NAVIGATORS GROUP ORD			20.000	1,390	69.490	1,390	1,380		1		10		10		L	10/10/2018
63934E 10 8	NAVISTAR INTERNATIONAL ORD			60.000	1,557	25.950	1,557	2,154				(597)		(597)		L	10/10/2018
63938C 10 8	NAVIENT ORD			320.000	2,819	8.810	2,819	4,131		51		(1,312)		(1,312)		L	10/10/2018
640079 10 9	NEENAH ORD			20.000	1,178	58.920	1,178	1,574		8		(395)		(395)		L	10/10/2018

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1	2	Codes 3	Codes 4	5	6	Fair Value 7	Fair Value 8	9	Dividends 10	Dividends 11	Dividends 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Change in Book/Adjusted Carrying Value 16	17	18
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator and Administrative Symbol (a)	Date Acquired
640268 10 8	NEKTAR THERAPEUTICS ORD.			185.000	6,081	32.870	6,081	9,527				(3,446)		(3,446)		L	10/10/2018
640491 10 6	NEOGEN ORD.			70.000	3,990	57.000	3,990	4,536				(546)		(546)		L	10/10/2018
64110D 10 4	NETAPP ORD.			320.000	19,094	59.670	19,094	21,714		92		(3,644)		(3,644)		L	10/10/2018
64110L 10 6	NETFLIX ORD.			430.000	115,094	267.660	115,094	74,724				3,084		3,084		L	10/10/2018
64111Q 10 4	NETGEAR ORD.			30.000	1,561	52.030	1,561	1,681				(120)		(120)		L	10/10/2018
64115T 10 4	NETSCOUT SYSTEMS ORD.			100.000	2,363	23.630	2,363	2,186				177		177		L	10/10/2018
64125C 10 9	NEUROCRINE BIOSCIENCES ORD.			110.000	7,855	71.410	7,855	11,694				(3,839)		(3,839)		L	10/10/2018
64157F 10 3	NEVRO ORD.			30.000	1,167	38.890	1,167	1,490				(323)		(323)		L	10/10/2018
646025 10 6	NJ RESOURCES ORD.			100.000	4,567	45.670	4,567	4,704	29			(137)		(137)		L	10/10/2018
64828T 20 1	NEW RESIDENTIAL INVESTMENT REIT ORD.			410.000	5,826	14.210	5,826	7,220	205			(1,394)		(1,394)		L	10/10/2018
64829B 10 0	NEW RELIC ORD.			50.000	4,049	80.970	4,049	4,064				(16)		(16)		L	10/10/2018
649445 10 3	NEW YORK COMMUNITY BANCORP ORD.			580.000	5,458	9.410	5,458	6,102		99		(644)		(644)		L	10/10/2018
650111 10 7	NEW YORK TIMES CL A ORD.			170.000	3,789	22.290	3,789	4,218				(428)		(428)		L	10/10/2018
651229 10 6	NEWELL BRANDS ORD.			540.000	10,039	18.590	10,039	9,763		124		275		275		L	10/10/2018
651290 10 8	NEWFIELD EXPLORATION ORD.			245.000	3,592	14.660	3,592	6,377				(3,496)		(3,496)		L	10/10/2018
651587 10 7	NEWMARKET ORD.			10.000	4,121	412.090	4,121	3,886				235		235		L	12/18/2018
65158N 10 2	NEWMARK GROUP CL A ORD.			157.724	1,265	8.020	1,265	1,341				(76)		(76)		L	10/10/2018
651639 10 6	NEWMONT MINING ORD.			650.000	22,523	34.650	22,523	16,162		217		567		567		L	10/10/2018
65249B 10 9	NEWS CL A ORD.			467.000	5,300	11.350	5,300	3,278		67		(1,824)		(1,824)		L	10/10/2018
65249B 20 8	NEWS CL B ORD.			140.000	1,617	11.550	1,617	1,928		6		(330)		(330)		L	10/10/2018
65336K 10 3	NEXSTAR MEDIA GROUP CL A ORD.			50.000	3,932	78.640	3,932	3,847		19		85		85		L	10/10/2018
65339F 10 1	NEXTERA ENERGY ORD.			450.000	78,219	173.820	78,219	44,559		1,432		5,117		5,117		L	10/10/2018
654106 10 3	NIKE CL B ORD.			1,370.000	101,572	74.140	101,572	60,034	301	552		7,446		7,446		L	10/10/2018
65473P 10 5	NISOURCE ORD.			440.000	11,154	25.350	11,154	5,794		232		(31)		(31)		L	10/10/2018
655044 10 5	NOBLE ENERGY ORD.			590.000	11,068	18.760	11,068	17,459		148		(6,827)		(6,827)		L	10/10/2018
655663 10 2	NORDSON ORD.			70.000	8,355	119.350	8,355	8,970	25			(615)		(615)		L	10/10/2018
655664 10 0	NORDSTROM ORD.			140.000	6,525	46.610	6,525	8,539		52		(2,013)		(2,013)		L	10/10/2018
655844 10 8	NORFOLK SOUTHERN ORD.			295.000	44,114	149.540	44,114	30,568		606		(2,104)		(2,104)		L	10/10/2018
665859 10 4	NORTHERN TRUST ORD.			250.000	20,898	83.590	20,898	20,408	138	161		(4,434)		(4,434)		L	10/10/2018
666807 10 2	NORTHROP GRUMMAN ORD.			170.000	41,633	244.900	41,633	26,595		459		(8,040)		(8,040)		L	12/18/2018
667340 10 3	NORTHWEST BANCSHARES ORD.			110.000	1,863	16.940	1,863	1,894		19		(31)		(31)		L	10/10/2018
66765N 10 5	NORTHWEST NATURAL HOLDING COMPAN ORD.			30.000	1,814	60.460	1,814	2,113		14		(299)		(299)		L	10/10/2018
668074 30 5	NORTHWESTERN ORD.			60.000	3,566	59.440	3,566	3,665		33		(99)		(99)		L	10/10/2018
67000B 10 4	NOVANTA ORD.			50.000	3,150	63.000	3,150	3,133				17		17		L	10/10/2018
67011P 10 0	NOW ORD.			130.000	1,513	11.640	1,513	2,101				(588)		(588)		L	10/10/2018
67018T 10 5	NU SKIN ENTERPRISES CL A ORD.			60.000	3,680	61.330	3,680	4,132		22		(452)		(452)		L	10/10/2018
67020Y 10 0	NUANCE COMMUNICATIONS ORD.			350.000	4,631	13.230	4,631	5,954				(1,323)		(1,323)		L	10/10/2018
670346 10 5	NUCOR ORD.			390.000	20,206	51.810	20,206	17,930	156	304		(4,110)		(4,110)		L	10/10/2018
67059N 10 8	NUTANIX CL A ORD.			130.000	5,407	41.590	5,407	5,062				345		345		L	10/10/2018
67066G 10 4	NVIDIA ORD.			630.000	84,105	133.500	84,105	87,402		213		(51,043)		(51,043)		L	12/18/2018
67069D 10 8	NUTRISYSTEM ORD.			40.000	1,755	43.880	1,755	1,760				(4)		(4)		L	12/18/2018

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1 CUSIP Identification	2 Description	Codes 3 Code	Codes 4 Foreign	5 Number of Shares	6 Book/Adjusted Carrying Value	Fair Value 7 Rate per Share Used to Obtain Fair Value	Fair Value 8 Fair Value	9 Actual Cost	Dividends 10 Declared but Unpaid	Dividends 11 Amount Received During Year	Dividends 12 Nonadmitted Declared but Unpaid	Change in Book/Adjusted Carrying Value 13 Unrealized Valuation Increase (Decrease)	Change in Book/Adjusted Carrying Value 14 Current Year's Other-Than-Temporary Impairment Recognized	Change in Book/Adjusted Carrying Value 15 Total Change in B./A.C.V. (13-14)	Change in Book/Adjusted Carrying Value 16 Total Foreign Exchange Change in B./A.C.V.	17 NAIC Market Indicator and Administrative Symbol (a)	18 Date Acquired
670704 10 5	NUVASIVE ORD			60.000	2,974	49.560	2,974	4,044				(1,070)		(1,070)		L	10/10/2018
67072V 10 3	NXSTAGE MEDICAL ORD			70.000	2,003	28.620	2,003	1,927				76		76		L	10/10/2018
670837 10 3	OGE ENERGY ORD			240.000	9,406	39.190	9,406	8,947				458		458		L	10/10/2018
67103H 10 7	O'REILLY AUTOMOTIVE ORD			90.000	30,990	344.330	30,990	15,913				5,504		5,504		L	10/10/2018
671044 10 5	OSI SYSTEMS ORD			30.000	2,199	73.300	2,199	2,177				23		23		L	12/18/2018
674215 10 8	OASIS PETROLEUM ORD			330.000	1,825	5.530	1,825	4,155				(2,330)		(2,330)		L	10/10/2018
674599 10 5	OCCIDENTAL PETROLEUM ORD			945.000	58,004	61.380	58,004	63,022	737	1,097		(14,124)		(14,124)		L	10/10/2018
675232 10 2	OCEANEERING INTERNATIONAL ORD			120.000	1,452	12.100	1,452	3,048				(1,596)		(1,596)		L	10/10/2018
675234 10 8	OCEANFIRST FINANCIAL ORD			50.000	1,126	22.510	1,126	1,360		9		(234)		(234)		L	10/10/2018
676220 10 6	OFFICE DEPOT ORD			680.000	1,754	2.580	1,754	1,965		17		(211)		(211)		L	10/10/2018
678026 10 5	OIL STATES INTERNATIONAL ORD			70.000	1,000	14.280	1,000	2,190				(1,191)		(1,191)		L	10/10/2018
679295 10 5	OKTA CL A ORD			110.000	7,018	63.800	7,018	6,097				921		921		L	10/10/2018
679580 10 0	OLD DOMINION FREIGHT LINE ORD			80.000	9,879	123.490	9,879	11,121		10		(1,242)		(1,242)		L	10/10/2018
680033 10 7	OLD NATIONAL BANCORP ORD			180.000	2,772	15.400	2,772	3,586		23		(814)		(814)		L	10/10/2018
680223 10 4	OLD REPUBLIC INTERNATIONAL ORD			340.000	6,994	20.570	6,994	7,228		66		(235)		(235)		L	10/10/2018
680665 20 5	OLIN ORD			200.000	4,022	20.110	4,022	4,684		40		(662)		(662)		L	10/10/2018
681116 10 9	OLLIES BARGAIN OUTLET HLDG ORD			60.000	3,991	66.510	3,991	5,242				(1,252)		(1,252)		L	10/10/2018
681919 10 6	OMNICOM GROUP ORD			155.000	11,352	73.240	11,352	8,934	93	108		421		421		L	10/10/2018
681936 10 0	OMEGA HEALTHCARE REIT ORD			240.000	8,436	35.150	8,436	7,934		158		502		502		L	10/10/2018
68213N 10 9	OMNICELL ORD			40.000	2,450	61.240	2,450	2,546				(97)		(97)		L	10/10/2018
682189 10 5	ON SEMICONDUCTOR ORD			520.000	8,585	16.510	8,585	8,388				198		198		L	10/10/2018
68235P 10 8	ONE GAS ORD			60.000	4,776	79.600	4,776	5,039		28		(263)		(263)		L	10/10/2018
682680 10 3	ONEOK ORD			2,275.000	122,736	53.950	122,736	133,580		806		(14,507)		(14,507)		L	12/12/2018
68268W 10 3	ONEMAIN HOLDINGS, INC			90.000	2,186	24.290	2,186	2,787				(601)		(601)		L	10/10/2018
68389X 10 5	ORACLE ORD			2,740.000	123,711	45.150	123,711	87,618		1,336		(6,007)		(6,007)		L	10/10/2018
686688 10 2	ORMAT TECH ORD			40.000	2,092	52.300	2,092	2,064		4		28		28		L	10/10/2018
688239 20 1	OSHKOSH ORD			80.000	4,905	61.310	4,905	5,170		22		(266)		(266)		L	10/10/2018
689648 10 3	OTTER TAIL ORD			40.000	1,986	49.640	1,986	1,904		13		82		82		L	10/10/2018
69007J 10 6	OUTFRONT MEDIA ORD			170.000	3,080	18.120	3,080	3,147		61		(66)		(66)		L	10/10/2018
690742 10 1	OWENS CORNIING ORD			130.000	5,717	43.980	5,717	6,856		27		(1,139)		(1,139)		L	10/10/2018
690768 40 3	OWENS ILLINOIS ORD			190.000	3,276	17.240	3,276	3,426				(150)		(150)		L	10/10/2018
691497 30 9	OXFORD INDS ORD			20.000	1,421	71.040	1,421	1,584		7		(163)		(163)		L	10/10/2018
69318G 10 6	PBF ENERGY CL A ORD			140.000	4,574	32.670	4,574	7,118		42		(2,544)		(2,544)		L	10/10/2018
69327R 10 1	PDC ENERGY ORD			80.000	2,381	29.760	2,381	3,971				(1,590)		(1,590)		L	10/10/2018
69331C 10 8	PG&E ORD			650.000	15,438	23.750	15,438	18,475				(3,582)		(3,582)		L	12/18/2018
693475 10 5	PNC FINANCIAL SERVICES GROUP ORD			562.000	65,703	116.910	65,703	26,417		1,948		(15,388)		(15,388)		L	09/30/2011
69349H 10 7	PNM RESOURCES ORD			90.000	3,698	41.090	3,698	3,576		24		122		122		L	10/10/2018
693506 10 7	PPG INDUSTRIES ORD			290.000	29,647	102.230	29,647	13,992		401		(2,510)		(2,510)		L	10/10/2018
69351T 10 6	PPL ORD			860.000	24,364	28.330	24,364	24,427	353	513		(1,714)		(1,714)		L	10/10/2018
69354M 10 8	PRA HEALTH SCIENCES ORD			70.000	6,437	91.960	6,437	6,943				(505)		(505)		L	10/10/2018
69354N 10 6	PRA GROUP ORD			50.000	1,219	24.370	1,219	1,704				(486)		(486)		L	10/10/2018

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1	2	Codes 3	4	5	6	Fair Value 7	8	9	Dividends 10	11	12	Change in Book/Adjusted Carrying Value 13	14	15	16	17	18
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator and Administrative Symbol (a)	Date Acquired
69360J 10 7	PS BUSINESS PARKS REIT ORD			20.000	2,620	131.000	2,620	2,487		21		133		133		L	10/10/2018
693656 10 0	PVH ORD			50.000	4,648	92.950	4,648	4,052		6		(2,089)		(2,089)		L	10/10/2018
69366J 20 0	PTC THERAPEUTICS ORD			50.000	1,716	34.320	1,716	1,936				(220)		(220)		L	10/10/2018
69370C 10 0	PTC ORD			140.000	11,606	82.900	11,606	12,776				(1,170)		(1,170)		L	10/10/2018
693718 10 8	PACCAR ORD			415.000	23,713	57.140	23,713	25,857	830	222		(3,140)		(3,140)		L	10/10/2018
69478X 10 5	PACIFIC PREMIER BANCORP ORD			50.000	1,276	25.520	1,276	1,814				(538)		(538)		L	10/10/2018
695127 10 0	PACIRA PHARMACEUTICALS ORD			40.000	1,721	43.020	1,721	1,823				(102)		(102)		L	10/10/2018
695156 10 9	PACKAGING CORP OF AMERICA ORD			115.000	9,598	83.460	9,598	11,239	91	36		(1,641)		(1,641)		L	10/10/2018
695263 10 3	PACW PACWEST BANCORP ORD			150.000	4,992	33.280	4,992	7,112		90		(2,120)		(2,120)		L	10/10/2018
697435 10 5	PALO ALTO NETWORKS ORD			60.000	11,301	188.350	11,301	12,143				(842)		(842)		L	10/10/2018
698354 10 7	PANDORA MEDIA ORD			310.000	2,508	8.090	2,508	2,731				(223)		(223)		L	10/10/2018
69924R 10 8	PARAMOUNT GROUP REIT ORD			250.000	3,140	12.560	3,140	3,640	25			(500)		(500)		L	10/10/2018
700517 10 5	PARK HOTELS RESORTS ORD			240.000	6,235	25.980	6,235	7,313	240			(1,078)		(1,078)		L	10/10/2018
700658 10 7	PARK NATIONAL ORD			10.000	850	84.950	850	1,046		10		(197)		(197)		L	10/10/2018
701094 10 4	PARKER HANNIFIN ORD			136.000	20,283	149.140	20,283	7,872		400		(6,860)		(6,860)		L	07/28/2010
701877 10 2	PARSLEY ENERGY CL A ORD			320.000	5,114	15.980	5,114	9,485				(4,371)		(4,371)		L	10/10/2018
703343 10 3	PATRICK INDUSTRIES ORD			20.000	592	29.610	592	1,080				(488)		(488)		L	10/10/2018
70338P 10 0	PATTERN ENERGY GROUP CL A ORD			90.000	1,676	18.620	1,676	1,585	38			91		91		L	10/10/2018
703395 10 3	PATTERSON COMPANIES ORD			100.000	1,966	19.660	1,966	2,440		26		(474)		(474)		L	10/10/2018
703481 10 1	PATTERSON UTI ENERGY ORD			270.000	2,795	10.350	2,795	4,525		11		(1,731)		(1,731)		L	10/10/2018
704326 10 7	PAYCHEX ORD			390.000	25,409	65.150	25,409	26,295		302		(887)		(887)		L	10/10/2018
70432V 10 2	PAYCOM SOFTWARE ORD			60.000	7,347	122.450	7,347	7,714				(367)		(367)		L	10/10/2018
70438V 10 6	PAYLOCITY HOLDING ORD			30.000	1,806	60.210	1,806	1,974				(168)		(168)		L	10/10/2018
70450Y 10 3	PAYPAL HOLDINGS ORD			1,410.000	118,567	84.090	118,567	70,650				11,953		11,953		L	12/18/2018
704551 10 0	PEABODY ENERGY ORD			90.000	2,743	30.480	2,743	3,077		12		(334)		(334)		L	10/10/2018
70509V 10 0	PEBBLEBROOK HOTEL REIT ORD			80.000	2,265	28.310	2,265	2,662	30			(398)		(398)		L	10/10/2018
705573 10 3	PEGASYSTEMS ORD			40.000	1,913	47.830	1,913	2,225	1			(312)		(312)		L	10/10/2018
707569 10 9	PENN NATIONAL GAMING ORD			125.000	2,354	18.830	2,354	3,626				(1,272)		(1,272)		L	10/16/2018
70959W 10 3	PENSKE AUTOMOTIVE GROUP VTG ORD			40.000	1,613	40.320	1,613	1,783		15		(170)		(170)		L	10/10/2018
70975L 10 7	PENUMBRA ORD			30.000	3,666	122.200	3,666	3,930				(264)		(264)		L	10/10/2018
712704 10 5	PEOPLES UNITED FINANCIAL ORD			450.000	6,494	14.430	6,494	7,215		183		(1,492)		(1,492)		L	10/10/2018
713448 10 8	PEPSICO ORD			1,515.000	167,377	110.480	167,377	126,104	1,405	4,308		(869)		(869)		L	05/15/2018
71377A 10 3	PERFORMANCE FOOD GROUP ORD			120.000	3,872	32.270	3,872	3,502				371		371		L	10/10/2018
714046 10 9	PERKINELMER ORD			130.000	10,212	78.550	10,212	11,201		9		(989)		(989)		L	10/10/2018
715347 10 0	PERSPECTA ORD			170.000	2,927	17.220	2,927	4,262	9			(1,335)		(1,335)		L	10/10/2018
717081 10 3	PFIZER ORD			6,192.000	270,281	43.650	270,281	88,221		8,421		46,007		46,007		L	07/28/2010
718172 10 9	PHILIP MORRIS INTERNATIONAL ORD			1,669.000	111,422	66.760	111,422	117,214	1,903	7,472		(64,907)		(64,907)		L	03/05/2013
718546 10 4	PHILLIPS 66 ORD			450.000	38,768	86.150	38,768	25,515		1,027		(8,656)		(8,656)		L	10/10/2018
718549 20 7	PHILLIPS 66 PARTNERS COM UNT			4,600.000	193,706	42.110	193,706	224,152		13,370		(46,352)		(46,352)		L	04/11/2018
71943U 10 4	PHYSICIANS REALTY REIT ORD			220.000	3,527	16.030	3,527	3,696				(169)		(169)		L	10/10/2018

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator and Administrative Symbol (a)	Date Acquired
720190 20 6	PIEDMONT OFFICE REIT CL A ORD			150.000	2,556	17.040	2,556	2,771	32			(215)		(215)		L	10/10/2018
72346Q 10 4	PINNACLE FINANCIAL PARTNERS ORD			90.000	4,149	46.100	4,149	5,318		14		(1,169)		(1,169)		L	10/10/2018
723484 10 1	PINNACLE WEST ORD			130.000	11,076	85.200	11,076	5,815		284		102		102		L	10/10/2018
723787 10 7	PIONEER NATURAL RESOURCE ORD			175.000	23,016	131.520	23,016	22,031		27		(7,814)		(7,814)		L	10/10/2018
724479 10 0	PITNEY BOWES ORD			230.000	1,359	5.910	1,359	1,543		43		(184)		(184)		L	10/10/2018
726503 10 5	PLAINS ALL AMERICAN PIPELINE UNT			10,800.000	216,432	20.040	216,432	267,780		10,680		(10,987)		(10,987)		L	12/12/2018
72651A 20 7	PLAINS GP HOLDINGS CL A ORD			14,400.000	289,440	20.100	289,440	354,945		13,920		(27,234)		(27,234)		L	12/12/2018
72703H 10 1	PLANET FITNESS CL A ORD			100.000	5,362	53.620	5,362	4,646				716		716		L	10/10/2018
727493 10 8	PLANTRONICS ORD			50.000	1,655	33.100	1,655	2,625		8		(970)		(970)		L	10/10/2018
72766Q 10 5	PLATFORM SPECIALTY PRODUCTS ORD			270.000	2,789	10.330	2,789	2,984				(194)		(194)		L	10/10/2018
729132 10 0	PLEXUS ORD			30.000	1,532	51.080	1,532	1,578				(46)		(46)		L	10/10/2018
731068 10 2	POLARIS INDUSTRIES ORD			70.000	5,368	76.680	5,368	6,533		42		(1,166)		(1,166)		L	10/10/2018
73179P 10 6	POLYONE ORD			90.000	2,574	28.600	2,574	3,417	18			(843)		(843)		L	10/10/2018
73278L 10 5	POOL ORD			40.000	5,946	148.650	5,946	5,948		18		(2)		(2)		L	10/10/2018
733174 70 0	POPULAR ORD			120.000	5,666	47.220	5,666	6,144	30			(478)		(478)		L	10/10/2018
736508 84 7	PORTLAND GENERAL ELECTRIC ORD			100.000	4,585	45.850	4,585	4,659	36			(74)		(74)		L	10/10/2018
737010 10 8	PORTOLA PHARMACEUTICALS ORD			70.000	1,366	19.520	1,366	1,670				(304)		(304)		L	10/10/2018
737446 10 4	POST HOLDINGS ORD			80.000	7,130	89.130	7,130	7,426				(296)		(296)		L	10/10/2018
737630 10 3	POTLATCHDELTIC ORD			70.000	2,215	31.640	2,215	2,605		28		(391)		(391)		L	10/10/2018
739276 10 3	POWER INTEGRATIONS ORD			30.000	1,829	60.980	1,829	1,671		5		158		158		L	10/10/2018
74051N 10 2	PREMIER CL A ORD			60.000	2,241	37.350	2,241	2,732				(491)		(491)		L	10/10/2018
74112D 10 1	PRESTIGE CONSUMER HEALTHCARE ORD			70.000	2,162	30.880	2,162	2,755				(594)		(594)		L	10/10/2018
74144T 10 8	T ROWE PRICE GROUP ORD			290.000	26,773	92.320	26,773	20,245		560		(3,253)		(3,253)		L	10/10/2018
741511 10 9	PRICESMART ORD			20.000	1,182	59.100	1,182	1,556				(374)		(374)		L	10/10/2018
74164M 10 8	PRIMERICA ORD			50.000	4,886	97.710	4,886	5,806		13		(921)		(921)		L	10/10/2018
74251V 10 2	PRINCIPAL FINANCIAL GROUP ORD			340.000	15,018	44.170	15,018	15,370		464		(7,036)		(7,036)		L	10/10/2018
74267C 10 6	PROASSURANCE ORD			60.000	2,434	40.560	2,434	2,737	49			(303)		(303)		L	10/10/2018
742718 10 9	PROCTER & GAMBLE ORD			2,390.000	219,689	91.920	219,689	159,330		6,790		96		96		L	03/03/2014
743312 10 0	PROGRESS SOFTWARE ORD			50.000	1,775	35.490	1,775	1,638		8		137		137		L	10/10/2018
743315 10 3	PROGRESSIVE ORD			715.000	43,136	60.330	43,136	31,913		411		(1,406)		(1,406)		L	10/10/2018
74340W 10 3	PROLOGIS REIT			771.000	45,273	58.720	45,273	37,264		818		(4,952)		(4,952)		L	10/10/2018
743424 10 3	PROOFPOINT ORD			60.000	5,029	83.810	5,029	5,660				(632)		(632)		L	10/10/2018
74347M 10 8	PROPETRO HOLDING ORD			80.000	986	12.320	986	1,425				(439)		(439)		L	10/10/2018
743606 10 5	PROSPERITY BANCSHARES ORD			80.000	4,984	62.300	4,984	5,671	33			(687)		(687)		L	10/10/2018
743713 10 9	PROTO LABS ORD			30.000	3,384	112.790	3,384	3,825				(441)		(441)		L	10/10/2018
74386T 10 5	PROVIDENT FINANCIAL SERVICES ORD			70.000	1,689	24.130	1,689	1,710		15		(21)		(21)		L	10/10/2018
744320 10 2	PRUDENTIAL FINANCIAL ORD			515.000	41,998	81.550	41,998	42,115		1,017		(13,441)		(13,441)		L	10/10/2018
744573 10 6	PUBLIC SERVICE ENTERPRISE GROUP ORD			620.000	32,271	52.050	32,271	30,586		482		(1,088)		(1,088)		L	10/10/2018
74460D 10 9	PUBLIC STORAGE REIT ORD			180.000	36,434	202.410	36,434	24,890		900		(258)		(258)		L	10/10/2018
745867 10 1	PULTEGROUP ORD			317.000	8,239	25.990	8,239	7,360	35	3		696		696		L	10/10/2018
74587V 10 7	PUMA BIOTECHNOLOGY ORD			30.000	611	20.350	611	1,242				(632)		(632)		L	10/10/2018

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator and Administrative Symbol (a)	Date Acquired
74624M 10 2	PURE STORAGE CL A ORD			200.000	3,216	16.080	3,216	4,406				(1,190)		(1,190)		L	10/10/2018
747316 10 7	QUAKER CHEMICAL ORD			10.000	1,777	177.710	1,777	1,930		4		(153)		(153)		L	10/10/2018
74733V 10 0	QEP RESOURCES ORD			290.000	1,633	5.630	1,633	3,277				(1,644)		(1,644)		L	10/10/2018
74736A 10 3	QTS REALTY CL A REIT ORD			60.000	2,223	37.050	2,223	2,496	25			(273)		(273)		L	10/10/2018
74736K 10 1	QORVO ORD			150.000	9,110	60.730	9,110	9,613				(1,288)		(1,288)		L	10/10/2018
74736L 10 9	Q2 HOLDINGS ORD			40.000	1,982	49.550	1,982	1,989				(7)		(7)		L	10/10/2018
747525 10 3	QUALCOMM ORD			1,665.000	94,755	56.910	94,755	90,387		2,399		(14,313)		(14,313)		L	10/10/2018
74758T 30 3	QUALYS ORD			40.000	2,990	74.740	2,990	2,861				128		128		L	10/10/2018
74762E 10 2	QUANTA SERVICES ORD			180.000	5,418	30.100	5,418	5,093	7			(955)		(955)		L	10/10/2018
74834L 10 0	QUEST DIAGNOSTICS ORD			160.000	13,323	83.270	13,323	10,635		215		(2,681)		(2,681)		L	10/10/2018
74838J 10 1	QUIDEL ORD			40.000	1,953	48.820	1,953	2,537				(584)		(584)		L	10/10/2018
749607 10 7	RLI ORD			40.000	2,760	68.990	2,760	2,998		49		(239)		(239)		L	10/10/2018
74965L 10 1	RLJ LODGING REIT ORD			210.000	3,444	16.400	3,444	4,322	69			(878)		(878)		L	10/10/2018
74967X 10 3	RH ORD			20.000	2,396	119.820	2,396	2,155				241		241		L	10/10/2018
749685 10 3	RPM ORD			160.000	9,405	58.780	9,405	9,576		56		(171)		(171)		L	10/10/2018
750236 10 1	RADIAN GROUP ORD			260.000	4,254	16.360	4,254	5,039		1		(785)		(785)		L	10/10/2018
751212 10 1	RALPH LAUREN CL A ORD			65.000	6,725	103.460	6,725	6,988	41	56		(546)		(546)		L	10/10/2018
75281A 10 9	RANGE RESOURCES ORD			260.000	2,488	9.570	2,488	4,503		5		(2,015)		(2,015)		L	10/10/2018
753422 10 4	RAPID7 ORD			40.000	1,246	31.160	1,246	1,362				(116)		(116)		L	10/10/2018
754212 10 8	RAVEN INDUSTRIES ORD			40.000	1,448	36.190	1,448	1,780		5		(332)		(332)		L	10/10/2018
754730 10 9	RAYMOND JAMES ORD			160.000	11,906	74.410	11,906	14,406				(2,501)		(2,501)		L	10/10/2018
754907 10 3	RAYONIER REIT ORD			150.000	4,154	27.690	4,154	4,655		41		(501)		(501)		L	10/10/2018
755111 50 7	RAYTHEON ORD			260.000	39,871	153.350	39,871	29,371	226	510		(10,044)		(10,044)		L	10/10/2018
75524B 10 4	RBC BEARINGS ORD			20.000	2,622	131.100	2,622	2,944				(322)		(322)		L	10/10/2018
75605Y 10 6	REALOGY HOLDINGS ORD			150.000	2,202	14.680	2,202	2,900		14		(698)		(698)		L	10/10/2018
75606N 10 9	REALPAGE ORD			80.000	3,855	48.190	3,855	4,422				(566)		(566)		L	10/10/2018
756109 10 4	REALTY INCOME REIT ORD			350.000	22,064	63.040	22,064	18,970	77	461		2,044		2,044		L	10/10/2018
75615P 10 3	REATA PHARMACEUTICALS CL A ORD			20.000	1,122	56.100	1,122	1,213				(91)		(91)		L	10/10/2018
756577 10 2	RED HAT ORD			155.000	27,224	175.640	27,224	13,489				8,204		8,204		L	10/10/2018
75700L 10 8	RED ROCK RESORTS CL A ORD			80.000	1,625	20.310	1,625	1,894	8			(270)		(270)		L	10/10/2018
75737F 10 8	REDFIN ORD			90.000	1,296	14.400	1,296	1,391				(95)		(95)		L	10/10/2018
758075 40 2	REDWOOD REIT ORD			100.000	1,507	15.070	1,507	1,617		30		(110)		(110)		L	10/10/2018
758750 10 3	REGAL BELOIT ORD			50.000	3,503	70.050	3,503	3,987	14			(485)		(485)		L	10/10/2018
758849 10 3	REGENCY CENTERS REIT ORD			180.000	10,562	58.680	10,562	11,351		133		(788)		(788)		L	10/10/2018
75886F 10 7	REGENERON PHARMACEUTICALS ORD			95.000	35,483	373.500	35,483	30,957				(593)		(593)		L	10/10/2018
75901B 10 7	REGENXBIO ORD			30.000	1,259	41.950	1,259	1,808				(550)		(550)		L	10/10/2018
7591EP 10 0	REGIONS FINANCIAL ORD			1,050.000	14,049	13.380	14,049	5,432	147	431		(4,095)		(4,095)		L	07/23/2010
759351 60 4	REINSURANCE GROUP OF AMER ORD			70.000	9,816	140.230	9,816	9,920		42		(104)		(104)		L	10/10/2018
759509 10 2	RELIANCE STEEL ORD			80.000	5,694	71.170	5,694	6,567		40		(874)		(874)		L	10/10/2018
75970E 10 7	RENASANT ORD			50.000	1,509	30.180	1,509	1,987	11			(478)		(478)		L	10/10/2018
759916 10 9	REPLIGEN ORD			40.000	2,110	52.740	2,110	2,143				(34)		(34)		L	10/10/2018

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1	2	Codes 3	Codes 4	5	6	Fair Value 7	Fair Value 8	9	Dividends 10	Dividends 11	Dividends 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Change in Book/Adjusted Carrying Value 16	17	18
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator and Administrative Symbol (a)	Date Acquired
760759 10 0	REPUBLIC SERVICES ORD			273.000	19,681	72.090	19,681	17,553	102	75		24		24		L	12/18/2018
761152 10 7	RESMED ORD			165.000	18,789	113.870	18,789	16,777		97		1,938		1,938		L	10/10/2018
76118Y 10 4	RESIDEO TECHNOLOGIES ORD			131.997	2,713	20.550	2,713	1,734				979		979		L	01/04/2017
76131N 10 1	RETAIL OPPORTUNITY INVEST REIT ORD			130.000	2,064	15.880	2,064	2,376		25		(312)		(312)		L	10/10/2018
76131V 20 2	RETAIL PROP OF AME CL A REIT ORD			270.000	2,930	10.850	2,930	3,186	45			(257)		(257)		L	10/10/2018
76169B 10 2	REXNORD ORD			120.000	2,754	22.950	2,754	3,458				(704)		(704)		L	10/10/2018
76169C 10 0	REXFORD INDUSTRIAL REALTY REIT ORD			110.000	3,242	29.470	3,242	3,473	18			(231)		(231)		L	10/10/2018
76680R 20 6	RINGCENTRAL CL A ORD			80.000	6,595	82.440	6,595	6,119				476		476		L	10/10/2018
770323 10 3	ROBERT HALF ORD			140.000	8,008	57.200	8,008	9,232		39		(1,224)		(1,224)		L	10/10/2018
773903 10 9	ROCKWELL AUTOMAT ORD			90.000	13,543	150.480	13,543	2,902		328		(4,128)		(4,128)		L	03/28/2007
775133 10 1	ROGERS ORD			20.000	1,981	99.060	1,981	2,538				(556)		(556)		L	10/10/2018
77543R 10 2	ROKU CL A ORD			50.000	1,532	30.640	1,532	2,823				(1,291)		(1,291)		L	10/10/2018
775711 10 4	ROLLINS ORD			165.000	5,957	36.100	5,957	6,230		31		(274)		(274)		L	10/10/2018
776696 10 6	ROPER TECHNOLOGIES ORD			105.000	27,985	266.520	27,985	8,697		157		574		574		L	10/10/2018
778296 10 3	ROSS STORES ORD			455.000	37,856	83.200	37,856	24,177		261		(1,909)		(1,909)		L	10/10/2018
780287 10 8	ROYAL GOLD ORD			80.000	6,852	85.650	6,852	5,977				875		875		L	10/10/2018
783549 10 8	RYDER SYSTEM ORD			60.000	2,889	48.150	2,889	4,027		32		(1,138)		(1,138)		L	10/10/2018
78377T 10 7	RYMAN HOSPITALITY PROP REIT ORD			50.000	3,335	66.690	3,335	4,065	43			(731)		(731)		L	10/10/2018
783859 10 1	S AND T BANCORP ORD			40.000	1,514	37.840	1,514	1,697		11		(184)		(184)		L	10/10/2018
78409V 10 4	S&P GLOBAL ORD			300.000	50,982	169.940	50,982	35,575		330		(2,138)		(2,138)		L	10/10/2018
78410G 10 4	SBA COMMUNICATIONS CL A REIT ORD			140.000	22,665	161.890	22,665	21,421				1,243		1,243		L	10/10/2018
784117 10 3	SEI INVESTMENTS ORD			160.000	7,392	46.200	7,392	8,970	53			(1,578)		(1,578)		L	10/10/2018
78440X 10 1	SL GREEN RLTY REIT ORD			95.000	7,513	79.080	7,513	8,874	81	12		(1,361)		(1,361)		L	10/10/2018
78442P 10 6	SLM ORD			530.000	4,404	8.310	4,404	5,650				(1,246)		(1,246)		L	10/10/2018
78454L 10 0	SM ENERGY ORD			130.000	2,012	15.480	2,012	3,914		7		(1,902)		(1,902)		L	10/10/2018
784635 10 4	SPX ORD			50.000	1,401	28.010	1,401	1,531				(130)		(130)		L	10/10/2018
78463M 10 7	SPS COMMERCE ORD			20.000	1,648	82.380	1,648	1,727				(80)		(80)		L	10/10/2018
78467J 10 0	SS AND C TECHNOLOGIES HOLDINGS ORD			250.000	11,278	45.110	11,278	12,828		20		(1,550)		(1,550)		L	10/10/2018
78469X 10 7	SPX FLOW ORD			50.000	1,521	30.420	1,521	2,243				(722)		(722)		L	10/10/2018
78470V 10 8	SRC ENERGY ORD			290.000	1,363	4.700	1,363	2,558				(1,195)		(1,195)		L	10/10/2018
78486Q 10 1	SVB FINANCIAL GROUP ORD			60.000	11,395	189.920	11,395	18,069				(6,674)		(6,674)		L	10/10/2018
78573L 10 6	SABRA HEALTH CARE REIT ORD			210.998	3,477	16.480	3,477	4,743		96		(1,266)		(1,266)		L	10/10/2018
78573M 10 4	SABRE ORD			310.000	6,708	21.640	6,708	7,152		43		(443)		(443)		L	10/10/2018
78648T 10 0	SAFETY INSURANCE GROUP ORD			10.000	818	81.810	818	862		8		(44)		(44)		L	10/10/2018
78667J 10 8	SAGE THERAPEUTICS ORD			50.000	4,790	95.790	4,790	6,013				(1,224)		(1,224)		L	10/10/2018
78709Y 10 5	SAIA ORD			40.000	2,233	55.820	2,233	2,604				(371)		(371)		L	10/10/2018
78781P 10 5	SAILPOINT TECHNOLOGIES HOLDINGS ORD			60.000	1,409	23.490	1,409	1,585				(175)		(175)		L	10/10/2018
79466L 30 2	SALESFORCE.COM ORD			750.000	102,728	136.970	102,728	60,960				11,463		11,463		L	10/10/2018
79546E 10 4	SALLY BEAUTY HOLDINGS ORD			140.000	2,387	17.050	2,387	2,509				(122)		(122)		L	10/10/2018
800013 10 4	SANDERSON FARMS ORD			20.000	1,986	99.290	1,986	1,997				(12)		(12)		L	10/10/2018
800363 10 3	SANDY SPRING BANCORP ORD			40.000	1,254	31.340	1,254	1,554		11		(301)		(301)		L	10/10/2018

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1	2	Codes 3	Codes 4	5	6	Fair Value 7	Fair Value 8	9	Dividends 10	Dividends 11	Dividends 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Change in Book/Adjusted Carrying Value 16	17	18
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator and Administrative Symbol (a)	Date Acquired
800677 10 6	SANGAMO THERAPEUTICS ORD			120.000	1,378	11.480	1,378	1,660				(282)		(282)		L	10/10/2018
801056 10 2	SANMINA ORD			80.000	1,925	24.060	1,925	1,930				(5)		(5)		L	10/10/2018
80283M 10 1	SANTANDER CONSUMER USA HOLDINGS ORD		C	140.000	2,463	17.590	2,463	2,703		28		(241)		(241)		L	10/10/2018
803607 10 0	SAREPTA THERAPEUTICS ORD			70.000	7,639	109.130	7,639	8,562				(923)		(923)		L	10/10/2018
80589M 10 2	SCANA ORD			170.000	8,123	47.780	8,123	5,705	21	147		1,347		1,347		L	10/10/2018
806407 10 2	HENRY SCHEIN ORD			180.000	14,134	78.520	14,134	14,501				(367)		(367)		L	10/10/2018
806857 10 8	SCHLUMBERGER ORD		C	1,740.000	62,779	36.080	62,779	101,783	740	1,163		(41,328)		(41,328)		L	12/18/2018
807066 10 5	SCHOLASTIC ORD			40.000	1,610	40.260	1,610	1,731				(120)		(120)		L	12/18/2018
808513 10 5	CHARLES SCHWAB ORD			1,480.000	61,464	41.530	61,464	50,502		407		(13,094)		(13,094)		L	10/10/2018
808625 10 7	SCIENCE APPLICATIONS INTERNATIAL ORD			50.000	3,185	63.700	3,185	3,657		16		(472)		(472)		L	10/10/2018
80874P 10 9	SCIENTIFIC GAMES ORD			60.000	1,073	17.880	1,073	1,483				(410)		(410)		L	10/10/2018
810186 10 6	SCOTTS MIRACLE GRO ORD			40.000	2,458	61.460	2,458	3,025		22		(567)		(567)		L	10/10/2018
811707 80 1	SEACOAST BANKING OF FLORIDA ORD			50.000	1,301	26.020	1,301	1,436				(135)		(135)		L	10/10/2018
81211K 10 0	SEALED AIR ORD			195.000	6,794	34.840	6,794	6,517		43		(583)		(583)		L	10/10/2018
812578 10 2	SEATTLE GENETICS ORD			130.000	7,366	56.660	7,366	9,304				(1,938)		(1,938)		L	10/10/2018
81282V 10 0	SEAWORLD ENTERTAINMENT ORD			60.000	1,325	22.090	1,325	1,719				(394)		(394)		L	10/10/2018
81618T 10 0	SELECT INCOME REIT ORD			100.000	736	7.360	736	2,047		51		(1,311)		(1,311)		L	10/10/2018
81619Q 10 5	SELECT MEDICAL HOLDINGS ORD			130.000	1,996	15.350	1,996	2,266				(270)		(270)		L	10/10/2018
816300 10 7	SELECTIVE INSURANCE GROUP ORD			70.000	4,266	60.940	4,266	4,246		14		20		20		L	10/10/2018
81663A 10 5	SEMGROUP CL A ORD			15,890.000	218,964	13.780	218,964	386,613		23,998		(213,180)		(213,180)		L	12/12/2018
816850 10 1	SEMTECH ORD			70.000	3,211	45.870	3,211	3,459				(249)		(249)		L	10/10/2018
816851 10 9	SEMPRA ENERGY ORD			210.000	22,720	108.190	22,720	15,236	188	526		(246)		(246)		L	10/10/2018
816883 10 2	SENDGRID ORD			40.000	1,727	43.170	1,727	1,650				77		77		L	12/18/2018
81721M 10 9	SENIOR HOUSING REIT ORD			290.000	3,399	11.720	3,399	4,939		113		(1,540)		(1,540)		L	10/10/2018
81725T 10 0	SENSIENT TECH ORD			50.000	2,793	55.850	2,793	3,772		18		(980)		(980)		L	10/10/2018
81752R 10 0	SERITAGE GROWTH PROPERTIES CL A ORD			40.000	1,293	32.330	1,293	1,800	10			(507)		(507)		L	10/10/2018
817565 10 4	SERVICE CORPORATION INTERNATIONL ORD			210.000	8,455	40.260	8,455	9,198		36		(743)		(743)		L	10/10/2018
81761R 10 9	SERVICEMASTER GLOBAL HOLDINGS ORD			160.000	5,878	36.740	5,878	7,050				(1,171)		(1,171)		L	10/10/2018
81762P 10 2	SERVICENOW ORD			180.000	32,049	178.050	32,049	30,987				1,062		1,062		L	10/10/2018
81768T 10 8	SERVISFIRST BANCSHARES ORD			50.000	1,594	31.870	1,594	1,897	8			(304)		(304)		L	10/10/2018
819047 10 1	SHAKE SHACK CL A ORD			30.000	1,363	45.420	1,363	1,716				(354)		(354)		L	10/10/2018
822634 10 1	SHELL MIDSTREAM PARTNERS UNT		C	10,800.000	177,228	16.410	177,228	318,700		15,422		(144,828)		(144,828)		L	06/28/2017
82312B 10 6	SHENANDOAH TELECOMMUNICATIONS ORD			50.000	2,213	44.250	2,213	1,909		14		304		304		L	10/10/2018
824348 10 6	SHERWIN WILLIAMS ORD			70.000	27,542	393.460	27,542	16,733		163		(1,303)		(1,303)		L	10/10/2018
82568P 30 4	SHUTTERFLY ORD			40.000	1,610	40.260	1,610	2,373				(763)		(763)		L	10/10/2018
82669G 10 4	SIGNATURE BANK ORD			60.000	6,169	102.810	6,169	6,932		34		(764)		(764)		L	10/10/2018
826919 10 2	SILICON LABORATORIES ORD			50.000	3,941	78.810	3,941	4,036				(95)		(95)		L	10/10/2018
827048 10 9	SILGAN HOLDINGS ORD			90.000	2,126	23.620	2,126	2,394		9		(268)		(268)		L	10/10/2018
828730 20 0	SIMMONS FIRST NATIONAL CL A ORD			110.000	2,654	24.130	2,654	3,186	17			(531)		(531)		L	10/10/2018
828806 10 9	SIMON PROP GRP REIT ORD			327.000	54,933	167.990	54,933	41,306		1,521		(1,386)		(1,386)		L	10/10/2018

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Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes 3	Codes 4	5	6	Fair Value 7	Fair Value 8	9	Dividends 10	Dividends 11	Dividends 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Change in Book/Adjusted Carrying Value 16	17	18
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator and Administrative Symbol (a)	Date Acquired
829073 10 5	SIMPSON MANUF ORD			50.000	2,707	54.130	2,707	3,421				(714)		(714)		L	10/10/2018
829226 10 9	SINCLAIR BROADCAST GROUP CL A ORD			80.000	2,107	26.340	2,107	2,263		16		(156)		(156)		L	10/10/2018
82968B 10 3	SIRIUS XM HOLDINGS ORD			1,590.000	9,079	5.710	9,079	9,476		19		(398)		(398)		L	10/10/2018
82981J 10 9	SITE CENTERS ORD			190.000	2,103	11.070	2,103	2,352	38			(249)		(249)		L	10/10/2018
82982L 10 3	SITEONE LANDSCAPE SUPPLY ORD			40.000	2,211	55.270	2,211	2,650				(439)		(439)		L	10/10/2018
83001A 10 2	SIX FLAGS ENTERTAINMENT ORD			80.000	4,450	55.630	4,450	5,281		66		(830)		(830)		L	10/10/2018
830566 10 5	SKECHERS USA CL A ORD			160.000	3,662	22.890	3,662	4,002				(339)		(339)		L	10/10/2018
830879 10 2	SKYWEST ORD			60.000	2,668	44.470	2,668	3,052	6			(384)		(384)		L	10/10/2018
83088M 10 2	SKYWORKS SOLUTIONS ORD			215.000	14,409	67.020	14,409	16,918		148		(4,484)		(4,484)		L	10/10/2018
831865 20 9	A O SMITH ORD			170.000	7,259	42.700	7,259	8,245		37		(986)		(986)		L	10/10/2018
832696 40 5	JM SMUCKER ORD			126.000	11,780	93.490	11,780	11,743		170		(1,806)		(1,806)		L	10/10/2018
833034 10 1	SNAP ON ORD			60.000	8,717	145.290	8,717	10,227		57		(1,510)		(1,510)		L	10/10/2018
835495 10 2	SONOCO PRODUCTS ORD			120.000	6,376	53.130	6,376	6,322		49		54		54		L	10/10/2018
835898 10 7	SOTHEBYS ORD			40.000	1,590	39.740	1,590	1,675				(85)		(85)		L	10/10/2018
838518 10 8	S JERSEY INDS ORD			100.000	2,780	27.800	2,780	3,605		29		(825)		(825)		L	10/10/2018
840441 10 9	SOUTH STATE ORD			40.000	2,398	59.950	2,398	3,220		14		(822)		(822)		L	10/10/2018
842587 10 7	SOUTHERN ORD			865.000	37,991	43.920	37,991	35,081		1,115		(1,413)		(1,413)		L	10/10/2018
84265V 10 5	SOUTHERN COPPER ORD		C	100.000	3,077	30.770	3,077	4,136		40		(1,059)		(1,059)		L	10/10/2018
844741 10 8	SOUTHWEST AIRLINES ORD			475.000	22,078	46.480	22,078	13,693	76	168		(7,551)		(7,551)		L	10/10/2018
844895 10 2	SOUTHWEST GAS HOLDINGS ORD			60.000	4,590	76.500	4,590	4,886		31		(296)		(296)		L	10/10/2018
845467 10 9	SOUTHWSTN ENER ORD			720.000	2,455	3.410	2,455	3,967				(1,512)		(1,512)		L	10/10/2018
84652J 10 3	SPARK THERAPEUTICS ORD			30.000	1,174	39.140	1,174	1,419				(245)		(245)		L	10/10/2018
84763A 10 8	SPECTRUM PHARMACEUTICALS ORD			120.000	1,050	8.750	1,050	1,766				(716)		(716)		L	10/10/2018
84790A 10 5	SPECTRUM BRANDS HOLDINGS ORD			50.000	2,116	42.320	2,116	3,400		21		(1,284)		(1,284)		L	10/10/2018
848574 10 9	SPIRIT AEROSYSTEMS HLDGS A ORD			130.000	9,372	72.090	9,372	11,024	16			(1,652)		(1,652)		L	10/10/2018
848577 10 2	SPIRIT AIRLINES ORD			80.000	4,634	57.920	4,634	3,594				1,040		1,040		L	10/10/2018
84857L 10 1	SPIRE ORD			60.000	4,445	74.080	4,445	4,468	36			(23)		(23)		L	10/10/2018
84860W 30 0	SPIRIT REALTY CAPITAL REIT ORD			104.000	3,666	35.250	3,666	4,056	65			(390)		(390)		L	10/10/2018
848637 10 4	SPLUNK ORD			170.000	17,825	104.850	17,825	16,738				1,086		1,086		L	10/10/2018
85207U 10 5	SPRINT ORD		C	800.000	4,656	5.820	4,656	4,992				(336)		(336)		L	10/10/2018
85208M 10 2	SPROUTS FARMERS MARKET ORD			160.000	3,762	23.510	3,762	4,338				(576)		(576)		L	10/10/2018
852234 10 3	SQUARE CL A ORD			350.000	19,632	56.090	19,632	27,111				(7,480)		(7,480)		L	10/10/2018
852312 30 5	STAAR SURGICAL ORD			50.000	1,596	31.910	1,596	2,001				(405)		(405)		L	10/10/2018
85254J 10 2	STAG INDUSTRIAL REIT ORD			120.000	2,986	24.880	2,986	3,168	14	28		(182)		(182)		L	10/10/2018
852857 20 0	STAMPS.COM ORD			20.000	3,113	155.640	3,113	4,055				(942)		(942)		L	10/10/2018
854231 10 7	STANDEX INTL ORD			10.000	672	67.180	672	1,028		2		(356)		(356)		L	10/10/2018
854502 10 1	STANLEY BLACK AND DECKER ORD			99.000	11,854	119.740	11,854	4,733		255		(4,945)		(4,945)		L	11/20/2012
855244 10 9	STARBUCKS ORD			1,545.000	99,498	64.400	99,498	47,314		1,291		11,868		11,868		L	10/10/2018
85571B 10 5	STARWOOD PROPERTY REIT			320.000	6,307	19.710	6,307	6,701	154			(394)		(394)		L	10/10/2018
857477 10 3	STATE STREET ORD			460.000	29,012	63.070	29,012	29,900	216	294		(11,617)		(11,617)		L	10/10/2018
858119 10 0	STEEL DYNAMICS ORD			270.000	8,111	30.040	8,111	11,710	51			(3,599)		(3,599)		L	10/10/2018

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator and Administrative Symbol (a)	Date Acquired
858155 20 3	STEELCASE CL A ORD			100.000	1,483	14.830	1,483	1,719	14			(236)		(236)		L	10/10/2018
858586 10 0	STEPAN ORD			20.000	1,480	74.000	1,480	1,691		5		(211)		(211)		L	10/10/2018
858912 10 8	STERICYCLE ORD			95.000	3,486	36.690	3,486	5,170				(2,135)		(2,135)		L	10/10/2018
85917A 10 0	STERLING BAN ORD			270.000	4,458	16.510	4,458	5,929		19		(1,472)		(1,472)		L	10/10/2018
860630 10 2	STIFEL FINANCIAL ORD			80.000	3,314	41.420	3,314	3,964		10		(650)		(650)		L	10/10/2018
862121 10 0	STORE CAPITAL ORD			220.000	6,228	28.310	6,228	6,184	73			44		44		L	10/10/2018
86272C 10 3	STRATEGIC EDUCATION ORD			20.000	2,268	113.420	2,268	2,548		10		(280)		(280)		L	10/10/2018
863667 10 1	STRYKER ORD			360.000	56,430	156.750	56,430	49,783	187	204		(3,398)		(3,398)		L	10/10/2018
866082 10 0	SUMMIT HOTEL PROPERTIES REIT ORD			120.000	1,168	9.730	1,168	1,554		22		(386)		(386)		L	10/10/2018
86614U 10 0	SUMMIT MATERIALS CL A ORD			130.000	1,612	12.400	1,612	2,120				(508)		(508)		L	10/10/2018
866674 10 4	SUN COMMUNITIES REIT ORD			100.000	10,171	101.710	10,171	9,940	71			231		231		L	10/10/2018
866942 10 5	SUN HYDRAULICS ORD			30.000	996	33.190	996	1,423				(427)		(427)		L	10/10/2018
86771W 10 5	SUNRUN ORD			130.000	1,416	10.890	1,416	1,613				(198)		(198)		L	12/18/2018
867892 10 1	SUNSTONE HOTEL INVESTORS REIT ORD			280.000	3,643	13.010	3,643	4,295	151			(652)		(652)		L	10/10/2018
867914 10 3	SUNTRUST BANKS ORD			570.000	28,751	50.440	28,751	24,633		662		(8,306)		(8,306)		L	10/10/2018
868157 10 8	SUPERI ENER SVCS ORD			180.000	603	3.350	603	1,762				(1,159)		(1,159)		L	10/10/2018
868459 10 8	SUPERNUS PHARMACEUTICALS ORD			60.000	1,993	33.220	1,993	2,791				(797)		(797)		L	10/10/2018
871503 10 8	SYMANTEC ORD			760.000	14,360	18.895	14,360	14,869		125		(3,216)		(3,216)		L	10/10/2018
87157D 10 9	SYNAPTICS ORD			40.000	1,488	37.210	1,488	1,463				26		26		L	10/10/2018
871607 10 7	SYNOPSYS ORD			180.000	15,163	84.240	15,163	15,482				(319)		(319)		L	10/10/2018
87161C 50 1	SYNOVUS FINANCIAL ORD			140.000	4,479	31.990	4,479	6,320	35			(1,841)		(1,841)		L	10/10/2018
87162W 10 0	SYNNEX ORD			50.000	4,042	80.840	4,042	3,975		18		67		67		L	10/10/2018
87165B 10 3	SYNCHRONY FINANCIAL ORD			908.000	21,302	23.460	21,302	27,218		304		(8,172)		(8,172)		L	10/10/2018
87166B 10 2	SYNEOS HEALTH CL A ORD			70.000	2,755	39.350	2,755	3,195				(440)		(440)		L	10/10/2018
871829 10 7	SYSCO ORD			510.000	31,957	62.660	31,957	30,466		187		(2,698)		(2,698)		L	10/10/2018
872275 10 2	TCF FINANCIAL ORD			200.000	3,898	19.490	3,898	4,800		30		(902)		(902)		L	10/10/2018
87236Y 10 8	TD AMERITRADE HOLDING ORD			340.000	16,646	48.960	16,646	17,275		102		(629)		(629)		L	10/10/2018
872540 10 9	TJX ORD			1,568.000	70,152	44.740	70,152	23,863		1,162		(11,464)		(11,464)		L	12/21/2012
872590 10 4	T MOBILE US ORD		C	370.000	23,536	63.610	23,536	24,657				(1,121)		(1,121)		L	10/10/2018
87265H 10 9	TRI POINTE GROUP ORD			180.000	1,967	10.930	1,967	2,126				(158)		(158)		L	10/10/2018
87305R 10 9	TTM TECHNOLOGIES ORD			110.000	1,070	9.730	1,070	1,546				(475)		(475)		L	10/10/2018
87336U 10 5	TABLEAU SOFTWARE CL A ORD			80.000	9,600	120.000	9,600	7,712				1,888		1,888		L	10/10/2018
873379 10 1	TABULA RASA HEALTHCA ORD			20.000	1,275	63.760	1,275	1,516				(241)		(241)		L	10/10/2018
874054 10 9	TAKE TWO INTERACTIVE SOFTWARE ORD			130.000	13,382	102.940	13,382	15,558				(2,176)		(2,176)		L	10/10/2018
875372 20 3	TANDEM DIABETES CARE ORD			60.000	2,278	37.970	2,278	1,967				311		311		L	10/10/2018
875465 10 6	TANGER FACTORY REIT ORD			120.000	2,426	20.220	2,426	2,609		42		(182)		(182)		L	10/10/2018
876030 10 7	TAPESTRY ORD			355.000	11,981	33.750	11,981	14,581		235		(3,599)		(3,599)		L	10/10/2018
87612E 10 6	TARGET ORD			580.000	38,332	66.090	38,332	38,380		695		(3,886)		(3,886)		L	12/18/2018
87612G 10 1	TARGA RESOURCES ORD			11,670.000	420,353	36.020	420,353	515,735		41,560		(145,082)		(145,082)		L	12/12/2018
876664 10 3	TAUBMAN CNTR REIT ORD			70.000	3,184	45.490	3,184	3,845		46		(661)		(661)		L	10/10/2018
87724P 10 6	TAYLOR MORRISON HOME CL A ORD			140.000	2,226	15.900	2,226	2,358				(132)		(132)		L	12/18/2018

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Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes 3	4	5	6	Fair Value 7	8	9	Dividends 10	11	12	Change in Book/Adjusted Carrying Value 13	14	15	16	17	18
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator and Administrative Symbol (a)	Date Acquired
878237 10 6	TECHNOLOGY DATA ORD			40.000	3,272	81.810	3,272	2,805				467		467		L	10/10/2018
87901J 10 5	TEGNA ORD			462.000	5,022	10.870	5,022	6,577	32	129		(1,483)		(1,483)		L	02/12/2014
87918A 10 5	TELADOC HEALTH ORD			80.000	3,966	49.570	3,966	5,075				(1,110)		(1,110)		L	10/10/2018
879360 10 5	TELEDYNE TECH ORD			40.000	8,283	207.070	8,283	9,016				(733)		(733)		L	10/10/2018
879369 10 6	TELEFLEX ORD			50.000	12,924	258.480	12,924	12,401		17		524		524		L	10/10/2018
879433 82 9	TELEPHONE AND DATA SYSTEMS ORD			120.000	3,905	32.540	3,905	3,850		19		55		55		L	10/10/2018
88023U 10 1	TEMPUR SEALY INTERNATIONAL ORD			50.000	2,070	41.400	2,070	2,424				(354)		(354)		L	10/10/2018
88033G 40 7	TENET HEALTHCARE ORD			100.000	1,714	17.140	1,714	2,683				(969)		(969)		L	10/10/2018
880345 10 3	TENNANT ORD			20.000	1,042	52.110	1,042	1,392		4		(349)		(349)		L	10/10/2018
880349 10 5	TENNECO CL A ORD			60.000	1,643	27.390	1,643	2,287		15		(643)		(643)		L	10/10/2018
88076W 10 3	TERADATA ORD			140.000	5,370	38.360	5,370	4,831				539		539		L	10/10/2018
880770 10 2	TERADYNE ORD			240.000	7,531	31.380	7,531	7,790		22		(259)		(259)		L	10/10/2018
880779 10 3	TEREX ORD			80.000	2,206	27.570	2,206	2,998		8		(793)		(793)		L	10/10/2018
88146M 10 1	TERRENO REALTY REIT ORD			70.000	2,462	35.170	2,462	2,573	17			(111)		(111)		L	10/10/2018
881569 10 7	TESARO ORD			50.000	3,713	74.250	3,713	2,047				1,666		1,666		L	10/10/2018
88160R 10 1	TESLA ORD			140.000	46,592	332.800	46,592	35,965				10,627		10,627		L	10/10/2018
88162G 10 3	TETRA TECH ORD			60.000	3,106	51.770	3,106	3,934		7		(827)		(827)		L	10/10/2018
88224Q 10 7	TEXAS CAPITAL BANCSHARES ORD			60.000	3,065	51.090	3,065	4,888				(1,822)		(1,822)		L	10/10/2018
882508 10 4	TEXAS INSTRUMENTS ORD			1,044.000	98,658	94.500	98,658	65,553		2,393		(8,541)		(8,541)		L	02/14/2018
882681 10 9	TEXAS ROADHOUSE ORD			80.000	4,776	59.700	4,776	5,297		20		(521)		(521)		L	10/10/2018
883203 10 1	TEXTRON ORD			300.000	13,797	45.990	13,797	20,161	6	1		(6,364)		(6,364)		L	10/10/2018
88339J 10 5	TRADE DESK CL A ORD			30.000	3,482	116.060	3,482	3,560				(78)		(78)		L	10/10/2018
883556 10 2	THERMO FISHER SCIENTIFIC ORD			428.000	95,782	223.790	95,782	37,206	73	302		14,513		14,513		L	02/25/2016
885160 10 1	THOR INDUSTRIES ORD			60.000	3,120	52.000	3,120	4,726	23	23		(1,606)		(1,606)		L	10/10/2018
88554D 20 5	3D SYSTEMS ORD			130.000	1,322	10.170	1,322	2,176				(854)		(854)		L	10/10/2018
88579Y 10 1	3M ORD			535.000	101,939	190.540	101,939	72,036		1,890		(15,682)		(15,682)		L	10/10/2018
886547 10 8	TIFFANY ORD			90.000	7,246	80.510	7,246	2,829	50	168		(2,174)		(2,174)		L	10/10/2018
887389 10 4	TIMKEN ORD			80.000	2,986	37.320	2,986	3,602		22		(617)		(617)		L	10/10/2018
88870P 10 6	TIVO ORD			140.000	1,317	9.410	1,317	1,627		25		(309)		(309)		L	10/10/2018
88870R 10 2	TIVITY HEALTH ORD			40.000	992	24.810	992	1,288				(296)		(296)		L	10/10/2018
889478 10 3	TOLL BROTHERS ORD			170.000	5,598	32.930	5,598	5,343		19		255		255		L	10/10/2018
89055F 10 3	TOPBUILD ORD			41.000	1,845	45.000	1,845	2,119				(328)		(328)		L	10/10/2018
891027 10 4	TORCHMARK ORD			130.000	9,689	74.530	9,689	11,358				(1,669)		(1,669)		L	10/10/2018
891092 10 8	TORO ORD			120.000	6,706	55.880	6,706	6,638	27			67		67		L	10/10/2018
891906 10 9	TOTAL SYSTEM SERVICES ORD			220.000	17,884	81.290	17,884	10,817	29	62		(744)		(744)		L	10/10/2018
89214P 10 9	TOWNE BANK ORD			80.000	1,916	23.950	1,916	2,442	13			(526)		(526)		L	10/10/2018
892356 10 6	TRACTOR SUPPLY ORD			145.000	12,099	83.440	12,099	10,871		94		353		353		L	10/10/2018
893641 10 0	TRANSDIGM GROUP ORD			55.000	18,703	340.060	18,703	18,557				146		146		L	10/10/2018
89400J 10 7	TRANSUNION ORD			220.000	12,496	56.800	12,496	15,035		17		(2,539)		(2,539)		L	10/10/2018
89417E 10 9	TRAVELERS COMPANIES ORD			290.000	34,728	119.750	34,728	26,528		517		(3,415)		(3,415)		L	10/10/2018

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1	2	Codes 3	Codes 4	5	6	Fair Value 7	Fair Value 8	9	Dividends 10	Dividends 11	Dividends 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Change in Book/Adjusted Carrying Value 16	17	18
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator and Administrative Symbol (a)	Date Acquired
89469A 10 4	TREEHOUSE FOODS ORD			60.000	3,043	50.710	3,043	2,767				276		276		L	10/10/2018
89531P 10 5	TREX ORD			70.000	4,155	59.360	4,155	4,749				(594)		(594)		L	10/10/2018
896047 50 3	TRIBUNE MEDIA CL A ORD			100.000	4,538	45.380	4,538	3,754		25		784		784		L	10/10/2018
896215 20 9	TRIMAS ORD			50.000	1,365	27.290	1,365	1,440				(75)		(75)		L	10/10/2018
896239 10 0	TRIMBLE ORD			300.000	9,873	32.910	9,873	11,715				(1,842)		(1,842)		L	10/10/2018
896288 10 7	TRINET GROUP ORD			50.000	2,098	41.950	2,098	2,522				(425)		(425)		L	10/10/2018
896522 10 9	TRINITY INDUSTRIES ORD			170.000	3,500	20.590	3,500	4,584				(1,083)		(1,083)		L	10/10/2018
896945 20 1	TRIPADVISOR ORD			125.000	6,743	53.940	6,743	5,340				1,655		1,655		L	10/10/2018
89785L 10 7	TRUECAR ORD			110.000	997	9.060	997	1,384				(387)		(387)		L	10/10/2018
898402 10 2	TRUSTMARK ORD			80.000	2,274	28.430	2,274	2,714		18		(440)		(440)		L	10/10/2018
899896 10 4	TUPPERWARE BRANDS ORD			60.000	1,894	31.570	1,894	1,820	41			74		74		L	10/10/2018
90130A 10 1	TWENTY FIRST CENTURY FOX CL A ORD			1,210.000	58,225	48.120	58,225	31,707		220		10,384		10,384		L	10/10/2018
90130A 20 0	TWENTY FIRST CENTURY FOX CL B ORD			595.000	28,429	47.780	28,429	25,708		19		2,501		2,501		L	10/10/2018
90138F 10 2	TWILIO CL A ORD			80.000	7,144	89.300	7,144	5,442				1,702		1,702		L	10/10/2018
90184L 10 2	TWITTER ORD			865.000	24,860	28.740	24,860	23,628				1,232		1,232		L	10/10/2018
90187B 40 8	TWO HARBORS INVESTMENT REIT ORD			300.000	3,852	12.840	3,852	4,356	141			(504)		(504)		L	10/10/2018
902104 10 8	II VI ORD			70.000	2,272	32.460	2,272	2,601				(328)		(328)		L	10/10/2018
90214J 10 1	2U ORD			70.000	3,480	49.720	3,480	4,662				(1,182)		(1,182)		L	10/10/2018
902252 10 5	TYLER TECHNOLOGIES ORD			40.000	7,433	185.820	7,433	8,513				(1,080)		(1,080)		L	10/10/2018
902494 10 3	TYSON FOODS CL A ORD			310.000	16,554	53.400	16,554	8,493		296		(6,401)		(6,401)		L	10/10/2018
902653 10 4	UDR REIT ORD			320.000	12,678	39.620	12,678	12,714				(35)		(35)		L	10/10/2018
902681 10 5	UGI ORD			210.000	11,204	53.350	11,204	11,605	55			(401)		(401)		L	10/10/2018
902788 10 8	UMB FINANCIAL ORD			50.000	3,049	60.970	3,049	3,547	15			(499)		(499)		L	10/10/2018
902973 30 4	US BANCORP ORD			1,840.000	84,088	45.700	84,088	68,063	681	1,016		(11,950)		(11,950)		L	12/18/2018
90328M 10 7	USANA HEALTH SCIENCES ORD			10.000	1,177	117.730	1,177	1,077				100		100		L	10/10/2018
903293 40 5	USG ORD			100.000	4,266	42.660	4,266	4,282				(16)		(16)		L	10/10/2018
90337L 10 8	US PHYSICAL THERAPY ORD			10.000	1,024	102.350	1,024	1,121		2		(98)		(98)		L	10/10/2018
90346E 10 3	US SILICA HOLDINGS ORD			90.000	916	10.180	916	1,707	6			(791)		(791)		L	10/10/2018
90347A 10 0	UBIQUITI NETWORKS ORD			20.000	1,988	99.410	1,988	1,661		5		327		327		L	10/10/2018
90384S 30 3	ULTA BEAUTY ORD			60.000	14,690	244.840	14,690	15,474				(953)		(953)		L	10/10/2018
90385D 10 7	ULTIMATE SOFTWARE GROUP ORD			30.000	7,346	244.870	7,346	8,563				(1,217)		(1,217)		L	10/10/2018
90400D 10 8	ULTRAGENYX PHARMACEUTICAL ORD			50.000	2,174	43.480	2,174	3,395				(1,221)		(1,221)		L	10/10/2018
904214 10 3	UMPQUA HOLDINGS ORD			270.000	4,293	15.900	4,293	5,549	57			(1,256)		(1,256)		L	10/10/2018
904311 10 7	UNDER ARMOUR CL A ORD			220.000	3,887	17.670	3,887	3,737				265		265		L	10/10/2018
904311 20 6	UNDER ARMOUR CL C ORD			230.000	3,719	16.170	3,719	3,668				214		214		L	10/10/2018
904708 10 4	UNIFIRST ORD			10.000	1,431	143.070	1,431	1,610	1			(179)		(179)		L	10/10/2018
90539J 10 9	UNION BANKSHARES ORD			90.000	2,541	28.230	2,541	3,467		21		(926)		(926)		L	10/10/2018
907818 10 8	UNION PACIFIC ORD			685.000	94,688	138.230	94,688	56,615		1,418		(3,282)		(3,282)		L	10/10/2018
909218 10 9	UNIT ORD			60.000	857	14.280	857	1,562				(705)		(705)		L	10/10/2018
90984P 30 3	UNITED COMMUNITY BANKS ORD			90.000	1,931	21.460	1,931	2,463	14			(532)		(532)		L	10/10/2018
909907 10 7	UNITED BANKSHARES ORD			130.000	4,044	31.110	4,044	4,623	44			(579)		(579)		L	10/10/2018

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Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator and Administrative Symbol (a)	Date Acquired
910047 10 9	UNITED CONTINENTAL HOLDINGS ORD			193.000	16,160	83.730	16,160	10,021				3,354		3,354		L	02/05/2018
911163 10 3	UNITED NATURAL FOODS ORD			60.000	635	10.590	635	1,707				(1,072)		(1,072)		L	10/10/2018
911312 10 6	UNITED PARCEL SERVICE CL B ORD			740.000	72,172	97.530	72,172	70,964		1,465		(14,878)		(14,878)		L	10/10/2018
911363 10 9	UNITED RENTAL ORD			55.000	5,639	102.530	5,639	7,307				(2,734)		(2,734)		L	10/10/2018
912008 10 9	US FOODS ORD			260.000	8,226	31.640	8,226	7,569				658		658		L	10/10/2018
912909 10 8	US STEEL ORD			210.000	3,830	18.240	3,830	5,897		11		(2,066)		(2,066)		L	10/10/2018
913017 10 9	UNITED TECHNOLOGIES ORD			846.000	90,082	106.480	90,082	54,702		2,277		(17,860)		(17,860)		L	11/26/2018
91307C 10 2	UNITED THERAPEUTICS ORD			50.000	5,445	108.900	5,445	6,199				(754)		(754)		L	10/10/2018
91324P 10 2	UNITEDHEALTH GRP ORD			940.000	234,173	249.120	234,173	138,519		2,019		6,478		6,478		L	10/10/2018
91325V 10 8	UNITI GROUP ORD			200.000	3,114	15.570	3,114	3,828	120			(714)		(714)		L	10/10/2018
91336L 10 7	UNIVAR ORD			140.000	2,484	17.740	2,484	3,938				(1,455)		(1,455)		L	10/10/2018
913456 10 9	UNIVERSAL ORD			30.000	1,625	54.150	1,625	1,967				(342)		(342)		L	10/10/2018
91347P 10 5	UNIVERSAL DISPLAY ORD			50.000	4,679	93.570	4,679	5,393		3		(714)		(714)		L	10/10/2018
913543 10 4	UNIVERSAL FOREST PRODUCTS ORD			70.000	1,817	25.960	1,817	2,388		13		(571)		(571)		L	10/10/2018
91359V 10 7	UNIVERSAL INSURANCE HOLDINGS ORD			30.000	1,138	37.920	1,138	1,395		9		(257)		(257)		L	10/10/2018
913903 10 0	UNIVERSAL HEALTH SERVICES CL B ORD			95.000	11,073	116.560	11,073	11,832		11		(822)		(822)		L	10/10/2018
91529Y 10 6	UNUM ORD			250.000	7,345	29.380	7,345	6,294		231		(5,742)		(5,742)		L	10/10/2018
917047 10 2	URBAN OUTFITTERS ORD			90.000	2,988	33.200	2,988	3,506				(518)		(518)		L	10/10/2018
91704F 10 4	URBAN EDGE PROPERTIES ORD			130.000	2,161	16.620	2,161	2,696		29		(536)		(536)		L	10/10/2018
91732J 10 2	US ECOLOGY ORD			20.000	1,260	62.980	1,260	1,346		4		(86)		(86)		L	10/10/2018
918204 10 8	VF ORD			457.000	32,602	71.340	32,602	12,311		864		(1,216)		(1,216)		L	04/09/2012
91879Q 10 9	VAIL RESORTS ORD			40.000	8,433	210.820	8,433	9,554	59			(1,122)		(1,122)		L	10/10/2018
91913Y 10 0	VALERO ENERGY ORD			460.000	34,486	74.970	34,486	38,842		848		(12,717)		(12,717)		L	10/10/2018
919794 10 7	VALLEY NATIONAL ORD			390.000	3,461	8.875	3,461	4,391	43			(930)		(930)		L	10/10/2018
920253 10 1	VALMONT INDS ORD			20.000	2,219	110.950	2,219	2,664	8			(445)		(445)		L	10/10/2018
92047W 10 1	VALVOLINE ORD			230.000	4,451	19.350	4,451	4,506		24		(55)		(55)		L	10/10/2018
921659 10 8	VANDA PHARMACEUTICALS ORD			70.000	1,829	26.130	1,829	1,751				78		78		L	12/18/2018
92220P 10 5	VARIAN MEDICAL SYSTEMS ORD			105.000	11,898	113.310	11,898	5,634				357		357		L	10/10/2018
922280 10 2	VARONIS SYSTEMS ORD			30.000	1,587	52.900	1,587	1,826				(239)		(239)		L	10/10/2018
92240G 10 1	VECTREN ORD			100.000	7,198	71.980	7,198	7,152		48		46		46		L	10/10/2018
92240M 10 8	VECTOR GROUP ORD			120.000	1,168	9.730	1,168	1,567		48		(400)		(400)		L	10/10/2018
922475 10 8	VEEVA SYSTEMS CL A ORD			140.000	12,505	89.320	12,505	12,516				(11)		(11)		L	10/10/2018
92276F 10 0	VENTAS REIT ORD			435.000	25,487	58.590	25,487	21,682	345	616		606		606		L	10/10/2018
92339V 10 0	VEREIT ORD			1,190.000	8,509	7.150	8,509	8,354	164			155		155		L	10/10/2018
92343E 10 2	VERISIGN ORD			125.000	18,536	148.290	18,536	8,921				2,908		2,908		L	10/10/2018
92343V 10 4	VERIZON COMMUNICATIONS ORD			4,135.000	232,470	56.220	232,470	180,990		4,327		11,029		11,029		L	10/10/2018
92343X 10 0	VERINT SYSTEMS ORD			70.000	2,962	42.310	2,962	3,143				(181)		(181)		L	10/10/2018
92345Y 10 6	VERISK ANALYTICS ORD			337.000	36,746	109.040	36,746	28,002				4,394		4,394		L	08/02/2017
92532F 10 0	VERTEX PHARMACEUTICALS ORD			310.000	51,370	165.710	51,370	46,088				(668)		(668)		L	10/10/2018
92532W 10 3	VERSUM MATERIALS ORD			130.000	3,604	27.720	3,604	4,246		10		(642)		(642)		L	10/10/2018
92552V 10 0	VIASAT ORD			60.000	3,537	58.950	3,537	3,713				(176)		(176)		L	10/10/2018

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1	2	Codes 3	Codes 4	5	6	Fair Value 7	Fair Value 8	9	Dividends 10	Dividends 11	Dividends 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Change in Book/Adjusted Carrying Value 16	17	18
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator and Administrative Symbol (a)	Date Acquired
92553P 20 1	VIACOM CL B ORD			435.000	11,180	25.700	11,180	12,897	87	132		(2,533)		(2,533)		L	10/10/2018
925550 10 5	VIAVI SOLUTIONS ORD			270.000	2,714	10.050	2,714	3,175				(462)		(462)		L	10/10/2018
925652 10 9	VICI PPTYS ORD			450.000	8,451	18.780	8,451	9,549	129			(1,098)		(1,098)		L	10/10/2018
92826C 83 9	VISA CL A ORD			1,770.000	233,534	131.940	233,534	132,618		1,028		13,650		13,650		L	10/10/2018
92827P 10 2	VIRTUSA ORD			30.000	1,278	42.590	1,278	1,526				(248)		(248)		L	10/10/2018
928298 10 8	VISHAY INTERTECH ORD			170.000	3,062	18.010	3,062	3,065		14		(3)		(3)		L	10/10/2018
92839U 20 6	VISTEON ORD			30.000	1,808	60.280	1,808	2,478				(670)		(670)		L	10/10/2018
92840M 10 2	VISTRA ENERGY ORD			500.000	11,445	22.890	11,445	12,455				(1,010)		(1,010)		L	10/10/2018
92886T 20 1	VONAGE HOLDINGS ORD			270.000	2,357	8.730	2,357	3,515				(1,158)		(1,158)		L	10/10/2018
929042 10 9	VORNADO REALTY REIT ORD			207.000	12,840	62.030	12,840	13,679		276		(2,342)		(2,342)		L	10/10/2018
929089 10 0	VOYA FINANCIAL ORD			190.000	7,627	40.140	7,627	9,397		2		(1,771)		(1,771)		L	10/10/2018
929160 10 9	VULCAN MATERIALS ORD			135.000	13,338	98.800	13,338	13,166		59		(1,450)		(1,450)		L	10/10/2018
929236 10 7	WD-40 ORD			10.000	1,833	183.260	1,833	1,544		5		289		289		L	10/10/2018
92927K 10 2	WABCO HOLDINGS ORD		C	60.000	6,440	107.340	6,440	6,722				(282)		(282)		L	10/10/2018
929328 10 2	WSFS FINANCIAL ORD			30.000	1,137	37.910	1,137	1,440		3		(303)		(303)		L	10/10/2018
92936U 10 9	W P CAREY REIT ORD			130.000	8,494	65.340	8,494	8,293	134			202		202		L	10/10/2018
92939U 10 6	WEC ENERGY GROUP ORD			385.000	26,665	69.260	26,665	25,890		276		655		655		L	10/10/2018
929740 10 8	WABTEC ORD			100.000	7,025	70.250	7,025	9,955		12		(2,930)		(2,930)		L	10/10/2018
930059 10 0	WADDELL REED FINANCIAL CL A ORD			90.000	1,627	18.080	1,627	1,827				(200)		(200)		L	10/10/2018
930427 10 9	WAGEWORKS ORD			40.000	1,086	27.160	1,086	1,640				(554)		(554)		L	10/10/2018
931142 10 3	WALMART ORD			1,430.000	133,205	93.150	133,205	106,497	744	1,283		(5,594)		(5,594)		L	10/10/2018
931427 10 8	WALGREEN BOOTS ALLIANCE ORD			985.000	67,305	68.330	67,305	54,335		936		(4,052)		(4,052)		L	10/10/2018
93148P 10 2	WALKER & DUNLOP ORD			30.000	1,298	43.250	1,298	1,469		8		(171)		(171)		L	10/10/2018
938824 10 9	WASHINGTON FEDERAL ORD			100.000	2,671	26.710	2,671	3,152		18		(481)		(481)		L	10/10/2018
93964W 10 8	WASHINGTON PRIME GROUP ORD			220.000	1,069	4.860	1,069	1,432		55		(363)		(363)		L	10/10/2018
939653 10 1	WASHINGTON REIT ORD			90.000	2,070	23.000	2,070	2,597	27			(527)		(527)		L	10/10/2018
94106L 10 9	WASTE MANAGEMENT ORD			340.000	30,257	88.990	30,257	20,022		423		313		313		L	10/10/2018
941848 10 3	WATERS ORD			85.000	16,035	188.650	16,035	11,002				399		399		L	10/10/2018
942622 20 0	WATSCO ORD			30.000	4,174	139.140	4,174	5,046		44		(872)		(872)		L	10/10/2018
942749 10 2	WATTS INDUSTRIES CL A ORD			40.000	2,581	64.530	2,581	2,974		8		(393)		(393)		L	10/10/2018
94419L 10 1	WAYFAIR CL A ORD			70.000	6,306	90.080	6,306	8,372				(2,066)		(2,066)		L	10/10/2018
947890 10 9	WEBSTER FINANCIAL ORD			110.000	5,422	49.290	5,422	6,783		36		(1,361)		(1,361)		L	10/10/2018
948626 10 6	WEIGHT WATCHERS INTERNATIONAL ORD			40.000	1,542	38.550	1,542	2,521				(979)		(979)		L	10/10/2018
948741 10 3	WEINGARTEN RLTY REIT ORD			140.000	3,473	24.810	3,473	3,980		251		(507)		(507)		L	10/10/2018
949090 10 4	WELBILT ORD			170.000	1,889	11.110	1,889	3,165				(1,277)		(1,277)		L	10/10/2018
94946T 10 6	WELLCARE HEALTH ORD			50.000	11,805	236.090	11,805	15,248				(3,444)		(3,444)		L	10/10/2018
949746 10 1	WELLS FARGO ORD			4,342.000	200,079	46.080	200,079	177,671		4,289		(44,092)		(44,092)		L	10/10/2018
95040Q 10 4	WELLTOWER ORD			465.000	32,276	69.410	32,276	26,963		740		3,191		3,191		L	10/10/2018
95058W 10 0	WENDYS ORD			230.000	3,590	15.610	3,590	3,977		20		(386)		(386)		L	10/10/2018
950755 10 8	WERNER ENTERPRISES ORD			50.000	1,477	29.540	1,477	1,653	5			(176)		(176)		L	10/10/2018

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator and Administrative Symbol (a)	Date Acquired
950810 10 1	WESBANCO ORD			60.000	2,201	36.690	2,201	2,582	17			(381)		(381)		L	10/10/2018
95082P 10 5	WESCO INTL ORD			50.000	2,400	48.000	2,400	2,712				(312)		(312)		L	10/10/2018
955306 10 5	WEST PHARM SVC ORD			90.000	8,823	98.030	8,823	10,363		14		(1,540)		(1,540)		L	10/10/2018
957090 10 3	WESTAMERICA BANCORPORATION ORD			30.000	1,670	55.680	1,670	1,799		12		(128)		(128)		L	10/10/2018
957638 10 9	WESTERN ALLIANCE ORD			120.000	4,739	39.490	4,739	6,824				(2,086)		(2,086)		L	10/10/2018
958102 10 5	WESTERN DIGITAL ORD			363.000	13,420	36.970	13,420	16,718	182	326		(10,375)		(10,375)		L	10/10/2018
958254 10 4	WESTERN GAS PARTNERS UNT			6,100.000	257,603	42.230	257,603	312,823		17,645		(29,620)		(29,620)		L	12/12/2018
95825R 10 3	WESTERN GAS EQUITY PARTNERS COM UNT			8,300.000	230,159	27.730	230,159	347,737		19,049		(78,269)		(78,269)		L	06/27/2017
959802 10 9	WESTERN UNION ORD			550.000	9,383	17.060	9,383	9,774		105		(391)		(391)		L	10/10/2018
960413 10 2	WESTLAKE CHEM ORD			40.000	2,647	66.170	2,647	3,211		10		(564)		(564)		L	10/10/2018
96145D 10 5	WESTROCK ORD			310.000	11,706	37.760	11,706	13,162		309		(4,367)		(4,367)		L	10/10/2018
96208T 10 4	WEX ORD			50.000	7,003	140.060	7,003	8,895				(1,892)		(1,892)		L	10/10/2018
962166 10 4	WEYERHAEUSER REIT			928.000	20,286	21.860	20,286	22,808		755		(9,483)		(9,483)		L	10/10/2018
963320 10 6	WHIRLPOOL ORD			60.000	6,412	106.870	6,412	3,117		239		(3,070)		(3,070)		L	10/10/2018
966387 40 9	WHITING PETROLEUM ORD			110.000	2,496	22.690	2,496	4,714				(2,218)		(2,218)		L	10/10/2018
968223 20 6	JOHN WILEY SONS CL A ORD			50.000	2,349	46.970	2,349	2,786	17			(438)		(438)		L	10/10/2018
969457 10 0	WILLIAMS ORD			27,430.000	604,832	22.050	604,832	781,361		27,625		(193,360)		(193,360)		L	12/18/2018
969904 10 1	WILLIAMS SONOMA ORD			100.000	5,045	50.450	5,045	6,057		43		(1,012)		(1,012)		L	10/10/2018
974155 10 3	WINGSTOP ORD			30.000	1,926	64.190	1,926	2,040		94		(114)		(114)		L	10/10/2018
97650W 10 8	WINTRUST FINANCIAL ORD			60.000	3,989	66.490	3,989	5,191		11		(1,201)		(1,201)		L	10/10/2018
978097 10 3	WOLVERINE WORLD WIDE ORD			110.000	3,508	31.890	3,508	3,777	9			(270)		(270)		L	10/10/2018
980745 10 3	WOODWARD ORD			60.000	4,457	74.290	4,457	4,501		9		(43)		(43)		L	10/10/2018
98138H 10 1	WORKDAY CL A ORD			170.000	27,146	159.680	27,146	21,133				6,013		6,013		L	10/10/2018
981475 10 6	WORLD FUEL SERVICES ORD			80.000	1,713	21.410	1,713	2,166	5			(454)		(454)		L	10/10/2018
981558 10 9	WORLDPAY CL A ORD			321.000	24,534	76.430	24,534	10,258				924		924		L	03/18/2014
98156Q 10 8	WORLD WRESTLING ENTERTAINM CL A ORD			50.000	3,736	74.720	3,736	4,135		6		(399)		(399)		L	10/10/2018
981811 10 2	WORTHINGTON INDS ORD			50.000	1,742	34.840	1,742	2,095		12		(353)		(353)		L	10/10/2018
98212B 10 3	WPX ENERGY ORD			490.000	5,562	11.350	5,562	9,310				(3,749)		(3,749)		L	10/10/2018
98310W 10 8	WYNDHAM DESTINATIONS ORD			120.000	4,301	35.840	4,301	4,434		49		(133)		(133)		L	10/10/2018
98311A 10 5	WYNDHAM HOTELS RESORTS ORD			130.000	5,898	45.370	5,898	6,685		33		(787)		(787)		L	10/10/2018
983134 10 7	WYNN RESORTS ORD			125.000	12,364	98.910	12,364	12,095		184		(4,432)		(4,432)		L	10/10/2018
983793 10 0	XPO LOGISTICS ORD			150.000	8,556	57.040	8,556	15,338				(6,782)		(6,782)		L	10/10/2018
98389B 10 0	XCEL ENERGY ORD			620.000	30,547	49.270	30,547	19,053	236	615		564		564		L	10/10/2018
983919 10 1	XILINX ORD			305.000	25,977	85.170	25,977	14,171		297		4,495		4,495		L	10/10/2018
984017 10 3	XENIA HOTELS AND RESORTS REIT ORD			130.000	2,236	17.200	2,236	2,985	36			(749)		(749)		L	10/10/2018
98401F 10 5	XENCOR ORD			50.000	1,808	36.160	1,808	1,651				158		158		L	10/10/2018
984121 60 8	XEROX ORD			275.000	5,434	19.760	5,434	7,061	69	15		(1,641)		(1,641)		L	10/10/2018
98419M 10 0	XYLEM ORD			220.000	14,678	66.720	14,678	15,873		46		(1,195)		(1,195)		L	10/10/2018
985817 10 5	YELP ORD			90.000	3,149	34.990	3,149	3,754				(605)		(605)		L	10/10/2018
98585N 10 6	YEXT ORD			90.000	1,337	14.850	1,337	1,715				(379)		(379)		L	10/10/2018
988498 10 1	YUM BRANDS ORD			390.000	35,849	91.920	35,849	20,441		367		2,653		2,653		L	10/10/2018

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator and Administrative Symbol (a)	Date Acquired
98850P 10 9	YUM CHINA ORD.		C	450.000	15,089	33.530	15,089	14,486		54		603		603		L	10/10/2018
98919V 10 5	ZAYO GROUP HOLDINGS ORD.			210.000	4,796	22.840	4,796	6,626				(1,829)		(1,829)		L	10/10/2018
989207 10 5	ZEBRA TECHNOLOGIES CL A ORD.			60.000	9,554	159.230	9,554	8,975				578		578		L	10/10/2018
98936J 10 1	ZENDESK ORD.			120.000	7,004	58.370	7,004	7,210				(205)		(205)		L	10/10/2018
98954M 10 1	ZILLOW GROUP CL A ORD.			60.000	1,886	31.430	1,886	2,299				(413)		(413)		L	10/10/2018
98954M 20 0	ZILLOW GROUP CL C ORD.			150.000	4,737	31.580	4,737	5,753				(1,016)		(1,016)		L	10/10/2018
98956P 10 2	ZIMMER BIOMET HOLDINGS ORD.			245.000	25,411	103.720	25,411	26,272	59	82		(4,248)		(4,248)		L	10/10/2018
989701 10 7	ZIONS BANCORPORATION ORD.			230.000	9,370	40.740	9,370	9,300		143		(2,321)		(2,321)		L	10/10/2018
98978L 20 4	ZOGENIX ORD.			50.000	1,823	36.460	1,823	1,948				(125)		(125)		L	10/10/2018
98978V 10 3	ZOETIS CL A ORD.			517.000	44,224	85.540	44,224	29,200		159		2,228		2,228		L	10/10/2018
98986T 10 8	ZYNGA CL A ORD.			940.000	3,694	3.930	3,694	3,976				(282)		(282)		L	10/10/2018
G0084W 10 1	ADIENT ORD.		D	111.000	1,672	15.060	1,672	3,497		37		(1,883)		(1,883)		L	10/10/2018
G01767 10 5	ALKERMES ORD.		C	190.000	5,607	29.510	5,607	8,083				(2,476)		(2,476)		L	10/10/2018
G0176J 10 9	ALLEGION ORD.		C	108.000	8,609	79.710	8,609	5,587		59		(234)		(234)		L	10/10/2018
G0177J 10 8	ALLERGAN ORD.		C	380.000	50,791	133.660	50,791	65,181		601		(16,649)		(16,649)		L	10/10/2018
G02602 10 3	AMDOCS ORD.			170.000	9,959	58.580	9,959	10,690	43			(731)		(731)		L	10/10/2018
G0408V 10 2	AON CL A ORD.		C	260.000	37,794	145.360	37,794	22,957		290		1,239		1,239		L	10/10/2018
G0450A 10 5	ARCH CAPITAL GROUP ORD.		C	470.000	12,558	26.720	12,558	13,207				(649)		(649)		L	10/10/2018
G0464B 10 7	ARGO GROUP INTERNATIONAL HLDGS ORD.		C	30.000	2,018	67.250	2,018	1,837		8		180		180		L	10/10/2018
G05384 10 5	ASPEN INSURANCE HOLDINGS ORD.		C	70.000	2,939	41.990	2,939	2,924				15		15		L	10/10/2018
G0551A 10 3	ARRIS INTERNATIONAL ORD.			200.000	6,114	30.570	6,114	4,680				1,434		1,434		L	10/10/2018
G0585R 10 6	ASSURED GUARANTY ORD.		C	130.000	4,976	38.280	4,976	5,407		21		(430)		(430)		L	10/10/2018
G06242 10 4	ATLASSIAN CL A ORD.		D	110.000	9,788	88.980	9,788	8,653				1,135		1,135		L	10/10/2018
G0684D 10 7	ATHENE HOLDING CL A ORD.		D	190.000	7,568	39.830	7,568	9,595				(2,027)		(2,027)		L	10/10/2018
G0692U 10 9	AXIS CAPITAL HOLDINGS ORD.		C	100.000	5,164	51.640	5,164	5,593	40			(429)		(429)		L	10/10/2018
G0750C 10 8	AXALTA COATING SYSTEMS ORD.			448.000	10,492	23.420	10,492	12,656				(4,005)		(4,005)		L	07/28/2016
G0772R 20 8	BANK NT BUTTERFIELD AND SON ORD.		D	60.000	1,860	31.000	1,860	3,133		23		(1,273)		(1,273)		L	10/10/2018
G1151C 10 1	ACCENTURE CL A ORD.		C	615.000	86,721	141.010	86,721	71,642		1,250		(10,460)		(10,460)		L	10/10/2018
G1154H 10 7	BELMOND CL A ORD.		C	110.000	2,753	25.030	2,753	1,942				812		812		L	10/10/2018
G16962 10 5	BUNGE ORD.			170.000	9,085	53.440	9,085	11,468		85		(2,383)		(2,383)		L	10/10/2018
G1991C 10 5	CARDTRONICS CL A ORD.			40.000	1,040	26.000	1,040	1,304				(264)		(264)		L	10/10/2018
G2709G 10 7	DELPHI TECHNOLOGIES ORD.		D	0.999	14	14.320	14	19		10		(38)		(38)		L	02/25/2013
G29183 10 3	EATON ORD.		C	546.000	37,488	68.660	37,488	35,247		715		(4,256)		(4,256)		L	12/18/2018
G30401 10 6	ENDO INTERNATIONAL ORD.		C	270.000	1,971	7.300	1,971	4,747				(2,776)		(2,776)		L	10/10/2018
G3075P 10 1	ENSTAR GROUP ORD.		C	10.000	1,676	167.570	1,676	2,002				(327)		(327)		L	10/10/2018
G3198U 10 2	ESSENT GROUP ORD.		C	110.000	3,760	34.180	3,760	4,446				(686)		(686)		L	10/10/2018
G3223R 10 8	EVEREST RE GROUP ORD.		C	40.000	8,710	217.760	8,710	8,710		56		1		1		L	10/10/2018
G3323L 10 0	FABRINET ORD.		D	40.000	2,052	51.310	2,052	1,733				320		320		L	10/10/2018
G3402M 10 2	FGL ORD.		D	170.000	1,132	6.660	1,132	1,511				(379)		(379)		L	10/10/2018
G3922B 10 7	GENPACT ORD.		C	180.000	4,858	26.990	4,858	5,107		14		(248)		(248)		L	10/10/2018
G4388N 10 6	HELEN OF TROY ORD.			30.000	3,935	131.180	3,935	3,583				353		353		L	10/10/2018

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes 3	4	5	6	Fair Value 7	8	9	Dividends 10	11	12	Change in Book/Adjusted Carrying Value 13	14	15	16	17	18
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator and Administrative Symbol (a)	Date Acquired
G4412G 10 1	HERBALIFE NUTRITION ORD			130.000	7,664	58.950	7,664	6,630				1,034		1,034		L	10/10/2018
G4617B 10 5	HORIZON PHARMA ORD		D	200.000	3,908	19.540	3,908	3,630				278		278		L	10/10/2018
G47567 10 5	IHS MARKIT ORD		D	465.000	22,306	47.970	22,306	22,627				(489)		(489)		L	10/10/2018
G47791 10 1	INGERSOLL RAND ORD		C	175.000	15,965	91.230	15,965	8,408		272		(72)		(72)		L	10/10/2018
G4863A 10 8	INTERNATIONAL GAME TECHNOLOGY ORD		C	120.000	1,756	14.630	1,756	2,075		24		(319)		(319)		L	10/10/2018
G48833 10 0	WEATHERFORD INTL ORD		C	1,240.000	693	0.559	693	3,236				(2,543)		(2,543)		L	10/10/2018
G491BT 10 8	INVESCO ORD			500.000	8,370	16.740	8,370	11,308		426		(6,976)		(6,976)		L	10/10/2018
G50871 10 5	JAZZ PHARMACEUTICALS ORD		C	70.000	8,677	123.960	8,677	11,341				(2,664)		(2,664)		L	10/10/2018
G51502 10 5	JOHNSON CONTROLS INTERNATIONAL ORD		D	1,134.996	33,653	29.650	33,653	33,976	295	484		(6,996)		(6,996)		L	10/10/2018
G5494J 10 3	LINDE ORD		D	525.000	81,921	156.040	81,921	59,525		260		22,396		22,396		L	12/18/2018
G5509L 10 1	LIVANOVA ORD		D	50.000	4,574	91.470	4,574	5,712				(1,138)		(1,138)		L	10/10/2018
G5785G 10 7	MALLINCKRODT ORD		C	100.000	1,580	15.800	1,580	2,654				(1,074)		(1,074)		L	10/10/2018
G5876H 10 5	MARVELL TECHNOLOGY GROUP ORD		C	670.000	10,847	16.190	10,847	11,651	40			(804)		(804)		L	10/10/2018
G5960L 10 3	MEDTRONIC ORD		C	1,527.000	138,896	90.960	138,896	58,338	764	2,932		15,591		15,591		L	01/11/2013
G60754 10 1	MICHAEL KORS HOLDINGS ORD		C	145.000	5,498	37.920	5,498	8,946				(3,542)		(3,542)		L	10/10/2018
G6095L 10 9	APTIV ORD		D	275.000	16,932	61.570	16,932	13,591		169		(5,386)		(5,386)		L	10/10/2018
G6359F 10 3	NABORS INDUSTRIES ORD		C	420.000	840	2.000	840	2,587	25			(1,747)		(1,747)		L	10/10/2018
G6518L 10 8	NIELSEN HOLDINGS ORD			440.000	10,265	23.330	10,265	10,751		217		(486)		(486)		L	10/10/2018
G65431 10 1	NOBLE ORD		C	300.000	786	2.620	786	1,986				(1,200)		(1,200)		L	10/10/2018
G66721 10 4	NORWEGIAN CRUISE LINE HOLDINGS ORD			245.000	10,386	42.390	10,386	12,470				(2,085)		(2,085)		L	10/10/2018
G6674U 10 8	NOVOCURE ORD		D	90.000	3,013	33.480	3,013	4,046				(1,032)		(1,032)		L	10/10/2018
G6700G 10 7	NVENT ELECTRIC ORD		D	190.000	4,267	22.460	4,267	4,900		33		(633)		(633)		L	10/10/2018
G7496G 10 3	RENAISSANCERE ORD		C	40.000	5,348	133.700	5,348	5,429		13		(81)		(81)		L	10/10/2018
G7665A 10 1	ROWAN COMPANIES CL A ORD			150.000	1,259	8.390	1,259	2,822				(1,563)		(1,563)		L	10/10/2018
G7S00T 10 4	PENTAIR ORD		C	194.000	7,329	37.780	7,329	6,419		47		911		911		L	10/10/2018
G8060N 10 2	SENSATA TECHNOLOGIES HOLDING ORD		D	200.000	8,968	44.840	8,968	9,056				(88)		(88)		L	10/10/2018
G81276 10 0	SIGNET JEWELERS ORD		C	70.000	2,224	31.770	2,224	4,194		26		(1,970)		(1,970)		L	10/10/2018
G84720 10 4	STERIS ORD		D	100.000	10,685	106.850	10,685	10,498		34		187		187		L	10/10/2018
G8807B 10 6	THERAVANCE BIOPHARMA ORD		C	50.000	1,280	25.590	1,280	1,518				(239)		(239)		L	10/10/2018
G9001E 12 8	LIBERTY LATIN AMERICA CL C ORD			130.000	1,894	14.570	1,894	2,600				(706)		(706)		L	10/10/2018
G9019D 10 4	TRAVELPORT WORLDWIDE ORD		C	150.000	2,343	15.620	2,343	2,270		11		74		74		L	10/10/2018
G9078F 10 7	TRITON INTERNATIONAL ORD		D	60.000	1,864	31.070	1,864	1,820		31		44		44		L	10/10/2018
G9456A 10 0	GOLAR LNG ORD		C	110.000	2,394	21.760	2,394	2,833	17			(439)		(439)		L	10/10/2018
G9618E 10 7	WHITE MOUNTAINS INSURANCE ORD		C	10.000	8,577	857.690	8,577	8,713				(136)		(136)		L	12/18/2018
G96629 10 3	WILLIS TOWERS WATSON ORD		D	155.000	23,538	151.860	23,538	21,427	93	58		1,643		1,643		L	10/10/2018
G97822 10 3	PERRIGO ORD		C	155.000	6,006	38.750	6,006	11,246		44		(5,648)		(5,648)		L	10/10/2018
H1467J 10 4	CHUBB ORD		D	491.997	63,556	129.180	63,556	54,809	359	391		(3,110)		(3,110)		L	10/10/2018
H2906T 10 9	GARMIN ORD		C	140.000	8,865	63.320	8,865	9,045		74		(181)		(181)		L	10/10/2018
H8817H 10 0	TRANSOCEAN ORD		C	616.000	4,275	6.940	4,275	7,668				(3,393)		(3,393)		L	12/06/2018
L5140P 10 1	INTELSAT ORD		C	50.000	1,070	21.390	1,070	1,475				(405)		(405)		L	10/10/2018

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes 3	Codes 4	5	6	Fair Value 7	Fair Value 8	9	Dividends 10	Dividends 11	Dividends 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Change in Book/Adjusted Carrying Value 16	17	18
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator and Administrative Symbol (a)	Date Acquired
L9340P 10 1	TRINSEO ORD			50.000	2,289	45.780	2,289	3,018				(729)		(729)		L	10/10/2018
N20146 10 1	CIMPRESS ORD		C	20.000	2,068	103.420	2,068	2,330				(262)		(262)		L	10/10/2018
N53745 10 0	LYONDELLBASELL INDUSTRIES CL A ORD		C	340.000	28,274	83.160	28,274	29,377		690		(6,840)		(6,840)		L	10/10/2018
N59465 10 9	MYLAN ORD			630.000	17,262	27.400	17,262	22,500				(6,460)		(6,460)		L	10/10/2018
N6596X 10 9	NXP SEMICONDUCTORS ORD		C	420.000	30,778	73.280	30,778	32,831	105			(2,054)		(2,054)		L	10/10/2018
N72482 12 3	QIAGEN N.V		D	280.000	9,646	34.450	9,646	9,674				(28)		(28)		L	10/10/2018
N96617 11 8	WRIGHT MEDICAL GROUP ORD		C	150.000	4,083	27.220	4,083	4,020				63		63		L	10/10/2018
P31076 10 5	COPA HOLDINGS CL A ORD		C	30.000	2,361	78.710	2,361	2,422		26		(61)		(61)		L	10/10/2018
V7780T 10 3	ROYAL CARIBBEAN CRUISES ORD			130.000	12,713	97.790	12,713	13,926	91	112		(2,482)		(2,482)		L	10/10/2018
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated)					33,755,049	XXX	33,755,049	30,594,967	34,244	789,673	0	(4,268,200)	0	(4,268,200)	0	XXX	XXX
Common Stocks - Parent, Subsidiaries and Affiliates																	
00131@ 10 0	MCM INSURANCE AGENCY INC			200.000	176,491	882.453	176,491	1,009,000				88,918		88,918			01/13/2014
61944@ 10 9	MOTORISTS LIFE INSURANCE COMPANY			90,000.000	20,535,188	228.169	20,535,188	11,894,299				(50,044)		(50,044)			02/13/2003
9199999. Total - Common Stocks - Parent, Subsidiaries and Affiliates					20,711,678	XXX	20,711,678	12,903,299	0	0	0	38,874	0	38,874	0	XXX	XXX
Common Stocks - Mutual Funds																	
04314H 66 7	ARTISAN:INTL VAL ADV			160,573.150	4,964,922	30.920	4,964,922	5,995,058	192,762	5,209		(1,165,194)		(1,165,194)		U	11/20/2018
04314H 85 7	ARTISAN:INTL VAL INST			424,665.748	13,185,871	31.050	13,185,871	13,883,886		750,257		(3,231,706)		(3,231,706)		L	11/19/2015
9299999. Total - Common Stocks - Mutual Funds					18,150,793	XXX	18,150,793	19,878,944	192,762	755,466	0	(4,396,901)	0	(4,396,901)	0	XXX	XXX
9799999. Total - Common Stock					72,617,520	XXX	72,617,520	63,377,210	227,007	1,545,139	0	(8,626,227)	0	(8,626,227)	0	XXX	XXX
9899999. Total Common and Preferred Stock					72,617,520	XXX	72,617,520	63,377,210	227,007	1,545,139	0	(8,626,227)	0	(8,626,227)	0	XXX	XXX

(a) For all common stocks bearing the NAIC market indicator "U" provide: the number of such issues.....1, the total $ value (included in Column 8) of all such issues $.....4,964,922.

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
Bonds - U.S. Government								
36179T 4P 7	G2 MA5330 - RMBS		07/05/2018	SUNTRUST CAPITAL MARKETS, INC.		1,537,734	1,500,000	3,000
36179T 7L 3	G2 MA5399 - RMBS		09/01/2018	MITSUBISHI UFJ SECURITIES		4,146,918	3,992,201	9,463
36179T Z5 7	G2 MA5264 - RMBS		07/12/2018	WELLS FARGO SECURITIES LLC		5,118,489	4,989,085	9,978
912810 RW 0	UNITED STATES TREASURY		03/05/2018	MORGAN STANLEY CO.		59,301	61,330	28
912810 SB 5	UNITED STATES TREASURY		03/05/2018	BNP PARIBAS SEC BOND, NEW YORK		90,017	90,052	47
912828 2L 3	UNITED STATES TREASURY		05/18/2018	BNP Paribas		97,556	101,936	133
912828 3R 9	UNITED STATES TREASURY		05/18/2018	VARIOUS		243,538	251,665	333
912828 4H 0	UNITED STATES TREASURY		05/18/2018	BNP Paribas		99,832	100,388	62
0599999. Total - Bonds - U.S. Government						11,393,385	11,086,657	23,044
Bonds - U.S. States, Territories and Possessions								
70914P VC 3	PENNSYLVANIA ST		03/29/2018	VARIOUS		434,218	400,000	9,111
956553 YD 7	WEST VIRGINIA ST		03/29/2018	VARIOUS		1,348,791	1,150,000	23,639
1799999. Total - Bonds - U.S. States, Territories & Possessions						1,783,009	1,550,000	32,750
Bonds - U.S. Political Subdivisions of States								
235308 RA 3	DALLAS TEX INDPT SCH DIST		03/29/2018	VARIOUS		1,257,645	1,150,000	9,066
937440 FJ 9	WASHINGTON CLACKAMAS & YAMHILL CNTYS ORE		01/31/2018	PERSHING DIV OF DLJ SEC LNDING		46,316	150,000	
937440 FL 4	WASHINGTON CLACKAMAS & YAMHILL CNTYS ORE		01/31/2018	PERSHING DIV OF DLJ SEC LNDING		63,565	225,000	
2499999. Total - Bonds - U.S. Political Subdivisions of States						1,367,525	1,525,000	9,066
Bonds - U.S. Special Revenue and Special Assessment								
01179R NF 6	ALASKA MUN BD BK ALASKA MUN BD BK AUTH		01/30/2018	MERRILL LYNCH PIERCE FENNER		152,804	150,000	2,000
088281 G2 0	BEXAR CNTY TEX		12/14/2018	NATL FINANCIAL SERVICES CORP (NFS)		168,347	150,000	542
153476 DC 7	CENTRAL FLA EXPWY AUTH SR LIEN REV		01/29/2018	OPPENHEIMER & CO. INC.		207,958	200,000	733
19668Q GZ 2	COLORADO ST BLDG EXCELLENT SCHS TODAY CT		03/29/2018	VARIOUS		431,180	400,000	778
196707 QV 8	COLORADO ST BRD GOVERNORS UNIV ENTERPRIS		03/29/2018	VARIOUS		434,305	415,000	1,614
20775Y CA 2	CONNECTICUT ST REVOLVING FD GEN REV		03/29/2018	VARIOUS		457,719	400,000	1,556
254845 JL 5	DISTRICT COLUMBIA WTR & SWR AUTH PUB UTI		03/29/2018	VARIOUS		436,676	400,000	9,889
3128MA BS 7	FH G07849 - RMBS		03/29/2018	VARIOUS		1,977,439	1,965,626	5,351
3128MJ RV 4	FH G08499 - RMBS		03/29/2018	VARIOUS		728,764	742,795	1,733
3128MJ YT 1	FH G08721 - RMBS		03/29/2018	VARIOUS		2,174,701	2,231,035	5,206
3128MM PQ 0	FH G18430 - RMBS		03/29/2018	VARIOUS		924,318	919,747	2,146
3128P8 FQ 9	FH C91975 - RMBS		03/16/2018	WELLS FARGO SECURITIES LLC		3,915,945	3,969,911	5,955
31292S AH 3	FH C09008 - RMBS		03/29/2018	VARIOUS		650,310	662,831	1,547
3132GU KM 5	FH Q09000 - RMBS		03/29/2018	VARIOUS		1,202,600	1,195,416	3,254
3132HQ BE 1	FH Q13637 - RMBS		03/29/2018	VARIOUS		1,587,147	1,617,705	3,775
3132QL 6N 8	FH Q30876 - RMBS		03/29/2018	VARIOUS		865,108	861,858	2,346
3137AM NN 3	FHR 4012A JK - CMO/RMBS		03/29/2018	VARIOUS		618,816	607,534	1,654
3137BC R6 7	FHR 4374B CE - CMO/RMBS		03/29/2018	VARIOUS		1,009,301	991,864	2,700
3138AS 4B 5	FN AJ1717 - RMBS		03/29/2018	VARIOUS		777,826	753,043	2,343
3138AX Z9 5	FN AJ6167 - RMBS		03/29/2018	VARIOUS		1,403,051	1,358,388	4,226
3138WH L3 4	FN AS7545 - RMBS		03/29/2018	VARIOUS		2,633,517	2,628,313	7,155
3138WH LR 1	FN AS7535 - RMBS		03/29/2018	VARIOUS		2,172,741	2,211,329	5,160
3140EC S9 1	FN BA7743 - RMBS		03/29/2018	VARIOUS		2,266,482	2,325,265	5,426
3140H1 V2 3	FN BJ0632 - RMBS		04/13/2018	FIRST UNION CAP MKTS (FED MBS)		765,132	746,129	1,244
31410L UV 2	FN 890796 - RMBS		02/01/2018	FIRST UNION CAP MKTS (FED MBS)		475,308	464,707	542
31418A FC 7	FN MA1062 - RMBS		03/29/2018	VARIOUS		623,487	621,121	1,449
31418B 6J 0	FN MA2672 - RMBS		03/29/2018	VARIOUS		2,092,755	2,109,547	4,922

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
31418C AF 1	FN MA2705 - RMBS		03/29/2018	VARIOUS		2,148,754	2,205,230	5,146
392274 W3 6	GREATER ORLANDO AVIATION AUTH ORLANDO FL		03/29/2018	VARIOUS		1,636,954	1,380,000	33,733
544495 D6 8	LOS ANGELES CALIF DEPT WTR & PWR REV		03/29/2018	VARIOUS		438,033	400,000	4,889
644614 2R 9	NEW HAMPSHIRE HEALTH & ED FACS AUTH REV		03/29/2018	VARIOUS		605,045	535,000	6,539
64990F JG 0	NEW YORK STATE DORMITORY AUTHORITY		12/12/2018	MERRILL LYNCH PIERCE FENNER & SMITH INC		232,050	200,000	
650035 C6 3	NEW YORK ST URBAN DEV CORP REV		03/29/2018	VARIOUS		432,799	400,000	778
662903 PW 7	NORTH TEX MUN WTR DIST TEX WTR SYS REV		03/29/2018	VARIOUS		456,299	400,000	1,556
76221R YR 8	RHODE ISLAND HSG & MTG FIN CORP		12/11/2018	FIRST TENNESSEE CAPITAL MARKET		248,275	250,000	2,246
76221R YS 6	RHODE ISLAND HSG & MTG FIN CORP		12/13/2018	MERRILL LYNCH PIERCE FENNER & SMITH INC		322,156	325,000	3,138
796253 2U 5	SAN ANTONIO TEX ELEC & GAS REV		03/29/2018	VARIOUS		442,600	400,000	3,222
796253 2V 3	SAN ANTONIO TEX ELEC & GAS REV		03/29/2018	VARIOUS		441,025	400,000	3,222
875301 GL 1	TAMPA-HILLSBOROUGH COUNTY EXPRESSWAY AUT		03/01/2018	FIRST TENNESSEE CAPITAL MARKET		259,053	250,000	1,139
914468 CH 4	UNIVERSITY MINN SPL PURP REV		03/29/2018	VARIOUS		416,710	400,000	3,222
914716 WV 3	UNIVERSITY N C CHARLOTTE REV		03/29/2018	VARIOUS		433,802	405,000	10,013
915183 B5 5	UNIVERSITY UTAH UNIV REVS		01/12/2018	VARIOUS		171,602	160,000	3,578
915183 D4 6	UNIVERSITY UTAH UNIV REVS		01/12/2018	VARIOUS		69,713	65,000	1,453
915200 XU 8	UNIVERSITY VT & ST AGRIC COLLEGE		01/31/2018	FIRST TENNESSEE CAPITAL MARKET		231,638	225,000	3,025
91802R AJ 8	UTILITY DEBT SECURITIZATION AUTH N Y		03/29/2018	VARIOUS		1,425,782	1,350,000	19,500
927793 WG 0	VIRGINIA COMWLTH TRANSN BRD TRANSN REV		03/29/2018	VARIOUS		419,593	400,000	7,444
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments						41,985,617	41,249,393	199,086
Bonds - Industrial and Miscellaneous								
025816 BW 8	AMERICAN EXPRESS CO		12/19/2018	MIZUHO SECURITIES USA/FIXED INCOME		1,748,688	1,750,000	24,821
0258M0 EL 9	AMERICAN EXPRESS CREDIT CORP		03/29/2018	VARIOUS		701,422	700,000	9,368
02665W BP 5	AMERICAN HONDA FINANCE CORP	C	03/29/2018	VARIOUS		696,250	700,000	2,425
05526Q AA 4	BAMLL 15200P A - CMBS		05/09/2018	DEUTSCHE BANK SECURITIES, INC		486,699	500,000	447
06035R AR 7	BANK 18BK14 A3 - CMBS		09/18/2018	MORGAN STANLEY CO		3,534,844	3,500,000	10,025
06051G EU 9	BANK OF AMERICA CORP		03/29/2018	VARIOUS		686,650	700,000	5,005
06051G GL 7	BANK OF AMERICA CORP		10/10/2018	MORGAN STANLEY CO		1,186,763	1,250,000	21,613
065404 BB 0	BANK 18BK10 A5 - CMBS		01/26/2018	WELLS FARGO SECURITIES LLC		1,029,994	1,000,000	1,229
08160B AD 6	BMARK 18B5 A4 - CMBS		07/27/2018	JP MORGAN SECURITIES INC		1,802,500	1,750,000	4,091
08162C AC 4	BMARK 18B6 A3 - CMBS		09/20/2018	Citigroup (SSB)		3,029,954	3,000,000	2,663
08162T BA 0	BMARK 18B7 A3 - CMBS		11/09/2018	DEUTSCHE BANK SECURITIES, INC		1,009,958	1,000,000	3,181
08763Q AA 0	BTNY2 2 A1 - CDO	C	06/05/2018	MORGAN STANLEY CO		1,250,000	1,250,000	
12624P AE 5	COMM 12CRE3 A3 - CMBS		03/29/2018	VARIOUS		1,622,221	1,600,000	3,512
17275R BJ 0	CISCO SYSTEMS INC		03/29/2018	VARIOUS		699,931	700,000	324
17305E GM 1	CCCIT 18A3 A3 - ABS		06/13/2018	Citigroup (SSB)		249,883	250,000	366
20030N CT 6	COMCAST CORP		10/02/2018	WELLS FARGO SECURITIES LLC		749,625	750,000	
21688A AF 9	RABOBANK NEDERLAND (NEW YORK BRANCH)	C	03/29/2018	VARIOUS		705,515	700,000	3,403
23312V AF 3	DBJPM 16C3 A5 - CMBS		03/29/2018	VARIOUS		1,047,761	1,100,000	2,473
254683 CD 5	DCENT 181 A - ABS		03/08/2018	MERRILL LYNCH PIERCE FENNER		749,973	750,000	
254683 CE 3	DCENT 182 A - ABS		03/08/2018	MERRILL LYNCH PIERCE FENNER		500,000	500,000	
26442E AA 8	DUKE ENERGY OHIO INC		03/29/2018	VARIOUS		701,984	700,000	18,863
26444H AE 1	DUKE ENERGY FLORIDA LLC		07/17/2018	PERSHING DIV OF DLJ SEC LNDING		2,127,300	2,100,000	6,207
26824K AA 2	AIRBUS GROUP FINANCE BV	C	12/10/2018	GOLDMAN		242,053	250,000	1,031
291011 AY 0	EMERSON ELECTRIC CO		03/29/2018	VARIOUS		727,352	700,000	15,546
36250S AE 9	GSMS 18GS10 A5 - CMBS		07/18/2018	GOLDMAN		4,634,844	4,500,000	15,062

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
38014B AC 3	GMALT 181 A2B - ABS		02/13/2018	DEUTSCHE BANK SECURITIES, INC.		1,750,000	1,750,000	
404280 AK 5	HSBC HOLDINGS PLC	C	12/26/2018	HSBC SECURITIES		1,031,230	1,000,000	11,758
404280 BB 4	HSBC HOLDINGS PLC	C	03/29/2018	VARIOUS		704,235	700,000	9,403
40573L AS 5	HALFMOON PARENT INC		09/06/2018	MORGAN STANLEY CO		249,668	250,000	
43284B AA 0	HGVT 18A A - ABS		09/11/2018	MERRILL LYNCH PIERCE FENNER		499,988	500,000	
438516 BL 9	HONEYWELL INTERNATIONAL INC		03/29/2018	VARIOUS		676,921	700,000	7,194
44935A AC 9	HALST 18A A2B - ABS		02/21/2018	SG AMERICAS SECURITIES, LLC		250,000	250,000	
459200 HP 9	INTERNATIONAL BUSINESS MACHINES CORP		12/10/2018	GOLDMAN		491,155	500,000	6,141
582839 AJ 5	MEAD JOHNSON NUTRITION CO	C	02/15/2018	MORGAN STANLEY CO		1,502,625	1,500,000	11,875
58507L AC 3	MEDTRONIC GLOBAL HOLDINGS SCA	C	03/29/2018	VARIOUS		704,945	700,000	11,595
655844 BZ 0	NORFOLK SOUTHERN CORP		07/30/2018	MERRILL LYNCH PIERCE FENNER		1,746,115	1,750,000	
66989H AG 3	NOVARTIS CAPITAL CORP	C	12/10/2018	BARCLAYS CAPITAL INC		248,628	250,000	850
66989H AM 0	NOVARTIS CAPITAL CORP	C	03/29/2018	VARIOUS		696,910	700,000	6,160
68233J BE 3	ONCOR ELECTRIC DELIVERY COMPANY LLC		08/07/2018	RBC CAPITAL MARKETS		749,648	750,000	
74456Q BR 6	PUBLIC SERVICE ELECTRIC AND GAS CO		03/29/2018	VARIOUS		698,020	700,000	613
74456Q BS 4	PUBLIC SERVICE ELECTRIC AND GAS CO		03/29/2018	VARIOUS		698,113	700,000	7,817
74456Q BX 3	PUBLIC SERVICE ELECTRIC AND GAS CO		09/05/2018	MITSUBISHI UFJ SECURITIES		1,999,680	2,000,000	
830505 AW 3	SKANDINAVISKA ENSKILDA BANKEN AB	C	05/01/2018	VARIOUS		709,673	700,000	980
855244 AR 0	STARBUCKS CORP		08/08/2018	MORGAN STANLEY CO		1,248,600	1,250,000	
89231P AD 0	TAOT 18D A3 - ABS		10/30/2018	JP MORGAN SECURITIES LLC		749,838	750,000	
892331 AD 1	TOYOTA MOTOR CORP	C	07/10/2018	JP MORGAN SECURITIES INC		2,000,000	2,000,000	
89237K AE 3	TAOT 16A A4 - ABS		03/29/2018	VARIOUS		1,849,974	1,850,000	1,058
907818 EH 7	UNION PACIFIC CORP		03/29/2018	VARIOUS		723,253	700,000	1,497
91324P DM 1	UNITEDHEALTH GROUP INC		12/21/2018	VARIOUS		499,570	500,000	219
92914X AL 3	VOYA 152R AR - CDO	C	07/13/2018	MORGAN STANLEY CO		2,000,000	2,000,000	
931142 CB 7	WAL MART STORES INC		03/29/2018	VARIOUS		809,741	700,000	2,858
949746 RW 3	WELLS FARGO & CO		03/29/2018	VARIOUS		703,599	700,000	9,158
95000G AX 2	WFCM 16BNK1 A2 - CMBS		03/29/2018	VARIOUS		1,361,281	1,350,000	2,519
95001J AW 7	WFCM 18C44 A4 - CMBS		04/30/2018	WELLS FARGO SECURITIES LLC		504,973	500,000	877
976656 CD 8	WISCONSIN ELECTRIC POWER CO		03/29/2018	VARIOUS		727,472	700,000	803
3899999. Total - Bonds - Industrial and Miscellaneous						60,508,015	60,100,000	245,028
8399997. Total - Bonds - Part 3						117,037,551	115,511,050	508,975
8399998. Total - Bonds - Summary Item from Part 5						4,014,723	3,920,000	45,762
8399999. Total - Bonds						121,052,274	119,431,050	554,736
Common Stocks - Industrial and Miscellaneous								
000360 20 6	AAON ORD		10/10/2018	ITG INC	60.000	1,981	XXX	
000361 10 5	AAR ORD		10/10/2018	ITG INC	40.000	1,760	XXX	
000957 10 0	ABM INDUSTRIES ORD		10/10/2018	ITG INC	90.000	2,914	XXX	
001055 10 2	AFLAC ORD		10/10/2018	ITG INC	350.000	16,219	XXX	
001084 10 2	AGCO ORD		10/10/2018	ITG INC	90.000	5,122	XXX	
00123Q 10 4	AGNC INVESTMENT REIT ORD		10/10/2018	ITG INC	590.000	10,661	XXX	
00130H 10 5	AES ORD		10/10/2018	VARIOUS	820.000	10,760	XXX	
001547 10 8	AK STEEL HOLDING ORD		10/10/2018	ITG INC	390.000	1,786	XXX	
00164V 10 3	AMC NETWORKS CL A ORD		10/10/2018	ITG INC	60.000	3,460	XXX	
001744 10 1	AMN HEALTHCARE ORD		10/10/2018	ITG INC	60.000	3,085	XXX	
00191U 10 2	ASGN ORD		10/10/2018	ITG INC	70.000	4,641	XXX	

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
00206R 10 2	AT&T ORD		12/18/2018	VARIOUS	4,795.942	149,744	XXX	
002535 30 0	AARONS ORD		10/10/2018	ITG INC	90.000	4,478	XXX	
00287Y 10 9	ABBVIE ORD		10/10/2018	ITG INC	900.000	83,781	XXX	
002896 20 7	ABERCROMBIE AND FITCH CL A ORD		10/10/2018	ITG INC	80.000	1,523	XXX	
003654 10 0	ABIOMED ORD		10/10/2018	ITG INC	75.000	29,347	XXX	
00404A 10 9	ACADIA HEALTHCARE COMPANY ORD		10/10/2018	ITG INC	110.000	4,022	XXX	
004225 10 8	ACADIA PHARMACEUTICALS ORD		10/10/2018	ITG INC	130.000	2,633	XXX	
004239 10 9	ACADIA REALTY REIT ORD		10/10/2018	ITG INC	100.000	2,767	XXX	
00434H 10 8	ACCELERON PHARMA ORD		10/10/2018	ITG INC	50.000	2,426	XXX	
004498 10 1	ACI WORLDWIDE ORD		10/10/2018	ITG INC	150.000	3,788	XXX	
00507V 10 9	ACTIVISION BLIZZARD ORD		10/10/2018	VARIOUS	615.000	45,028	XXX	
00508X 20 3	ACTUANT CL A ORD		10/10/2018	ITG INC	80.000	2,025	XXX	
00508Y 10 2	ACUITY BRANDS ORD		10/10/2018	ITG INC	50.000	6,064	XXX	
00724F 10 1	ADOBE ORD		10/10/2018	ITG INC	340.000	80,893	XXX	
00737L 10 3	ADTALEM GLOBAL EDUCATION ORD		10/10/2018	ITG INC	80.000	3,790	XXX	
00751Y 10 6	ADVANCE AUTO PARTS ORD		10/10/2018	ITG INC	40.000	6,527	XXX	
00766T 10 0	AECOM ORD		10/10/2018	ITG INC	200.000	6,388	XXX	
00771V 10 8	AERIE PHARMACEUTICALS ORD		10/10/2018	ITG INC	50.000	2,580	XXX	
007800 10 5	AEROJET ROCKETDYNE HOLDINGS ORD		10/10/2018	ITG INC	90.000	2,795	XXX	
007903 10 7	ADVANCED MICRO DEVICES ORD		10/10/2018	VARIOUS	885.000	19,012	XXX	
00790X 10 1	ADVANCED DISPOSAL SERVICES ORD		10/10/2018	ITG INC	90.000	2,379	XXX	
007973 10 0	ADVANCED ENERGY INDUSTRIES ORD		10/10/2018	ITG INC	50.000	2,317	XXX	
008073 10 8	AEROVIRONMENT ORD		10/10/2018	ITG INC	30.000	2,833	XXX	
008252 10 8	AFFILIATED MANAGERS GROUP ORD		10/10/2018	ITG INC	70.000	8,908	XXX	
00846U 10 1	AGILENT TECHNOLOGIES ORD		10/10/2018	ITG INC	210.000	14,003	XXX	
00847X 10 4	AGIOS PHARMACEUTICALS ORD		10/10/2018	ITG INC	70.000	4,469	XXX	
008492 10 0	AGREE REALTY REIT ORD		10/10/2018	ITG INC	40.000	2,113	XXX	
00912X 30 2	AIR LEASE CL A ORD		10/10/2018	ITG INC	120.000	5,123	XXX	
009158 10 6	AIR PRODUCTS AND CHEMICALS ORD		10/10/2018	ITG INC	190.000	30,516	XXX	
00922R 10 5	AIR TRANSPORT SERVICES GROUP ORD		10/10/2018	ITG INC	80.000	1,712	XXX	
00971T 10 1	AKAMAI TECHNOLOGIES ORD		10/10/2018	ITG INC	120.000	7,501	XXX	
011642 10 5	ALARMCOM HOLDINGS ORD		10/10/2018	ITG INC	40.000	1,812	XXX	
011659 10 9	ALASKA AIR GROUP ORD		10/10/2018	ITG INC	105.000	6,278	XXX	
012348 10 8	ALBANY INTERNATIONAL CL A ORD		10/10/2018	ITG INC	40.000	2,871	XXX	
012653 10 1	ALBEMARLE ORD		10/10/2018	ITG INC	80.000	7,654	XXX	
013872 10 6	ALCOA ORD		10/10/2018	ITG INC	230.000	8,296	XXX	
014491 10 4	ALEXANDER AND BALDWIN ORD		10/10/2018	ITG INC	90.000	1,860	XXX	
015271 10 9	ALEXANDRIA REAL ESTATE EQ REIT ORD		10/10/2018	VARIOUS	130.000	16,144	XXX	
015351 10 9	ALEXION PHARMACEUTICALS ORD		10/10/2018	ITG INC	160.000	19,840	XXX	
016255 10 1	ALIGN TECHNOLOGY ORD		10/10/2018	ITG INC	80.000	25,616	XXX	
017175 10 0	ALLEGHANY ORD		10/10/2018	ITG INC	20.000	12,448	XXX	
01741R 10 2	ALLEGHENY TECHNOLOGIES ORD		10/10/2018	ITG INC	160.000	4,424	XXX	
01748X 10 2	ALLEGIANT TRAVEL ORD		10/10/2018	ITG INC	20.000	2,292	XXX	
018522 30 0	ALLETE ORD		10/10/2018	ITG INC	70.000	5,419	XXX	
018581 10 8	ALLIANCE DATA SYSTEMS ORD		10/10/2018	ITG INC	40.000	8,828	XXX	
018802 10 8	ALLIANT ENERGY ORD		10/10/2018	ITG INC	290.000	12,737	XXX	

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
01973R 10 1	ALLISON TRANSMISSION HOLDINGS ORD.		10/10/2018.	ITG INC.	150.000	7,467	XXX	
01988P 10 8	ALLSCRIPTS HEALTHCARE SOLUTIONS ORD.		10/10/2018.	ITG INC.	220.000	2,970	XXX	
020002 10 1	ALLSTATE ORD.		10/10/2018.	ITG INC.	320.000	31,002	XXX	
02005N 10 0	ALLY FINANCIAL ORD.		10/10/2018.	ITG INC.	530.000	13,934	XXX	
02043Q 10 7	ALNYLAM PHARMACEUTICALS ORD.		10/10/2018.	ITG INC.	120.000	9,720	XXX	
02079K 10 7	ALPHABET CL C ORD.		10/10/2018.	ITG INC.	180.000	194,621	XXX	
02156B 10 3	ALTERYX CL A ORD.		10/10/2018.	ITG INC.	40.000	1,962	XXX	
02209S 10 3	ALTRIA GROUP ORD.		12/18/2018.	VARIOUS.	1,350.000	82,063	XXX	
023135 10 6	AMAZON COM ORD.		10/10/2018.	ITG INC.	255.000	448,240	XXX	
023436 10 8	AMEDISYS ORD.		10/10/2018.	ITG INC.	40.000	4,693	XXX	
023586 10 0	AMERCO ORD.		10/10/2018.	ITG INC.	10.000	3,371	XXX	
023608 10 2	AMEREN ORD.		10/10/2018.	ITG INC.	310.000	20,445	XXX	
02376R 10 2	AMERICAN AIRLINES GROUP ORD.		10/10/2018.	ITG INC.	360.000	11,383	XXX	
024013 10 4	AMERICAN ASSETS REIT ORD.		10/10/2018.	ITG INC.	50.000	1,848	XXX	
024061 10 3	AMERICAN AXLE AND MANUFACTURING ORD.		10/10/2018.	ITG INC.	130.000	2,100	XXX	
024835 10 0	AMERICAN CAMPUS COMM REIT ORD.		10/10/2018.	ITG INC.	170.000	6,946	XXX	
025537 10 1	AMERICAN ELECTRIC POWER ORD.		10/10/2018.	ITG INC.	380.000	27,630	XXX	
02553E 10 6	AMERICAN EAGLE OUTFITTERS ORD.		10/10/2018.	ITG INC.	200.000	4,246	XXX	
025676 20 6	AMERICAN EQUITY INV LIFE HLD ORD.		10/10/2018.	ITG INC.	110.000	3,846	XXX	
025816 10 9	AMERICAN EXPRESS ORD.		10/10/2018.	ITG INC.	400.000	41,432	XXX	
025932 10 4	AMERICAN FINANCIAL GROUP ORD.		10/10/2018.	ITG INC.	90.000	9,823	XXX	
02665T 30 6	AMERICAN HOMES 4 RENT CL A REIT ORD.		10/10/2018.	ITG INC.	320.000	6,678	XXX	
026874 78 4	AMERICAN INTERNATIONAL GROUP ORD.		12/18/2018.	VARIOUS.	670.000	32,727	XXX	
029899 10 1	AMERICAN STATES WATER ORD.		10/10/2018.	ITG INC.	40.000	2,451	XXX	
03027X 10 0	AMERICAN TOWER REIT.		10/10/2018.	ITG INC.	150.000	21,827	XXX	
030420 10 3	AMERICAN WATER WORKS ORD.		10/10/2018.	ITG INC.	230.000	20,815	XXX	
03064D 10 8	AMERICOLD REALTY ORD.		10/10/2018.	ITG INC.	110.000	2,726	XXX	
03073E 10 5	AMERISOURCEBERGEN ORD.		10/10/2018.	ITG INC.	120.000	10,902	XXX	
03076C 10 6	AMERIPRISE FINANCE ORD.		10/10/2018.	ITG INC.	130.000	18,662	XXX	
03076K 10 8	AMERIS BANCORP ORD.		10/10/2018.	ITG INC.	60.000	2,690	XXX	
031100 10 0	AMETEK ORD.		10/10/2018.	ITG INC.	260.000	19,289	XXX	
031162 10 0	AMGEN ORD.		10/10/2018.	ITG INC.	380.000	76,460	XXX	
03152W 10 9	AMICUS THERAPEUTICS ORD.		10/10/2018.	ITG INC.	240.000	2,866	XXX	
03168L 10 5	AMNEAL PHARMACEUTICALS CL A ORD.		10/10/2018.	ITG INC.	110.000	2,100	XXX	
032095 10 1	AMPHENOL CL A ORD.		10/10/2018.	ITG INC.	220.000	19,010	XXX	
032511 10 7	ANADARKO PETROLEUM ORD.		10/10/2018.	ITG INC.	410.000	27,884	XXX	
032654 10 5	ANALOG DEVICES ORD.		10/10/2018.	ITG INC.	300.000	25,173	XXX	
032724 10 6	ANAPTYSBIO ORD.		10/10/2018.	ITG INC.	30.000	2,490	XXX	
035290 10 5	ANIXTER INTERNATIONAL ORD.		10/10/2018.	ITG INC.	40.000	2,552	XXX	
035710 40 9	ANNALY CAPITAL MANAGEMENT REIT ORD.		10/10/2018.	ITG INC.	1,370.000	13,864	XXX	
03662Q 10 5	ANSYS ORD.		10/10/2018.	ITG INC.	105.000	16,516	XXX	
03673L 10 3	ANTERO RESOURCES MIDSTREAM UNT.		12/12/2018.	VARIOUS.	2,000.000	51,596	XXX	
03674X 10 6	ANTERO RESOURCES ORD.		10/10/2018.	ITG INC.	300.000	5,754	XXX	
036752 10 3	ANTHEM ORD.		10/10/2018.	ITG INC.	140.000	38,172	XXX	
037411 10 5	APACHE ORD.		10/10/2018.	VARIOUS.	305.000	13,838	XXX	
03748R 10 1	APARTMENT INVST MGT CL A REIT ORD.		10/10/2018.	VARIOUS.	200.000	8,350	XXX	
03755L 10 4	APERGY ORD.		10/10/2018.	ITG INC.	100.000	4,374	XXX	

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
03762U 10 5	APOLLO COMM REAL EST FIN REIT ORD		10/10/2018	ITG INC	160.000	2,987	XXX	
037833 10 0	APPLE ORD		12/18/2018	VARIOUS	1,810.000	385,965	XXX	
03784Y 20 0	APPLE HOSPITALITY REIT ORD		10/10/2018	ITG INC	270.000	4,560	XXX	
03820C 10 5	APPLIED INDUSTRIAL TECHNOLOGIES ORD		10/10/2018	ITG INC	50.000	3,664	XXX	
038222 10 5	APPLIED MATERIAL ORD		10/10/2018	ITG INC	660.000	22,730	XXX	
038336 10 3	APTARGROUP ORD		10/10/2018	ITG INC	80.000	8,194	XXX	
03835C 10 8	APPTIO CL A ORD		12/18/2018	MERRILL LYNCH PIERCE FENNER & SMITH INC	50.000	1,893	XXX	
03836W 10 3	AQUA AMERICA ORD		10/10/2018	ITG INC	220.000	8,261	XXX	
03852U 10 6	ARAMARK ORD		10/10/2018	ITG INC	310.000	12,505	XXX	
039380 40 7	ARCH COAL CL A ORD		10/10/2018	ITG INC	30.000	2,704	XXX	
039483 10 2	ARCHER DANIELS MIDLAND ORD		10/10/2018	ITG INC	350.000	17,553	XXX	
03957W 10 6	ARCHROCK ORD		10/10/2018	ITG INC	160.000	1,867	XXX	
039653 10 0	ARCOSA ORD		11/01/2018	ITG INC	56.667	1,784	XXX	
03965L 10 0	ARCONIC ORD		10/10/2018	ITG INC	535.000	11,454	XXX	
040047 60 7	ARENA PHARMACEUTICALS ORD		10/10/2018	ITG INC	70.000	2,730	XXX	
040413 10 6	ARISTA NETWORKS ORD		10/10/2018	ITG INC	50.000	11,290	XXX	
04247X 10 2	ARMSTRONG WORLD INDUSTRIES ORD		10/10/2018	ITG INC	60.000	3,922	XXX	
04269X 10 5	ARRAY BIOPHARMA ORD		10/10/2018	ITG INC	260.000	3,362	XXX	
042735 10 0	ARROW ELECTRONICS ORD		10/10/2018	ITG INC	110.000	7,541	XXX	
04280A 10 0	ARROWHEAD PHARMACEUTICALS ORD		12/18/2018	MERRILL LYNCH PIERCE FENNER & SMITH INC	110.000	1,492	XXX	
04316A 10 8	ARTISAN PARTNERS ASSET MGMT CL A ORD		10/10/2018	ITG INC	60.000	1,862	XXX	
043436 10 4	ASBURY AUTOMOTIVE GROUP ORD		10/10/2018	ITG INC	30.000	1,854	XXX	
044209 10 4	ASHLAND GLOBAL ORD		10/10/2018	ITG INC	70.000	5,394	XXX	
045327 10 3	ASPEN TECHNOLOGY ORD		10/10/2018	ITG INC	90.000	9,104	XXX	
045487 10 5	ASSOCIATED BANCORP ORD		10/10/2018	ITG INC	210.000	5,521	XXX	
04621X 10 8	ASSURANT ORD		10/10/2018	ITG INC	40.000	4,220	XXX	
046513 10 7	ATARA BIOTHERAPEUTICS ORD		10/10/2018	ITG INC	60.000	2,132	XXX	
04685W 10 3	ATHENAHEALTH ORD		10/10/2018	ITG INC	50.000	6,092	XXX	
049164 20 5	ATLAS AIR WORLDWIDE HOLDINGS ORD		10/10/2018	ITG INC	30.000	1,612	XXX	
049560 10 5	ATMOS ENERGY ORD		10/10/2018	ITG INC	140.000	13,444	XXX	
052769 10 6	AUTODESK ORD		10/10/2018	ITG INC	160.000	21,362	XXX	
053015 10 3	AUTOMATIC DATA PROCESSING ORD		10/10/2018	ITG INC	300.000	42,537	XXX	
05329W 10 2	AUTONATION ORD		10/10/2018	ITG INC	70.000	2,790	XXX	
053332 10 2	AUTOZONE ORD		10/10/2018	ITG INC	10.000	7,782	XXX	
053484 10 1	AVALONBAY COMMUNITIES REIT ORD		10/10/2018	ITG INC	100.000	17,837	XXX	
05350V 10 6	AVANOS MEDICAL ORD		10/10/2018	ITG INC	60.000	3,689	XXX	
05351W 10 3	AVANGRID ORD	C	10/10/2018	ITG INC	70.000	3,294	XXX	
05351X 10 1	AVAYA HOLDINGS ORD		10/10/2018	ITG INC	130.000	2,543	XXX	
053611 10 9	AVERY DENNISON ORD		10/10/2018	ITG INC	110.000	11,054	XXX	
053774 10 5	AVIS BUDGET GROUP ORD		10/10/2018	ITG INC	90.000	2,751	XXX	
05379B 10 7	AVISTA ORD		10/10/2018	ITG INC	90.000	4,596	XXX	
053807 10 3	AVNET ORD		10/10/2018	ITG INC	150.000	5,987	XXX	
054561 10 5	AXA EQUITABLE HOLDINGS ORD	C	10/10/2018	ITG INC	180.000	3,850	XXX	
05464C 10 1	AXON ENTERPRISE ORD		10/10/2018	ITG INC	80.000	4,614	XXX	
054937 10 7	BB AND T ORD		10/10/2018	ITG INC	560.000	27,294	XXX	
05508R 10 6	B AND G FOODS ORD		10/10/2018	ITG INC	90.000	2,373	XXX	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
05541T 10 1	BGC PARTNERS CL A ORD		12/03/2018	ITG INC.	340.000	2,416	XXX	
05550J 10 1	BJAS WHOLESALE CLUB HOLD ORD		10/10/2018	ITG INC.	90.000	2,154	XXX	
05561Q 20 1	BOK FINANCIAL ORD		10/10/2018	ITG INC.	50.000	4,762	XXX	
0556EL 10 9	BP MIDSTREAM PARTNERS UNT		12/12/2018	Citigroup Global Markets Inc. NY	600.000	10,161	XXX	
05605H 10 0	BWX TECHNOLOGIES ORD		10/10/2018	ITG INC.	130.000	7,563	XXX	
056525 10 8	BADGER METER ORD		10/10/2018	ITG INC.	40.000	1,944	XXX	
05722G 10 0	BAKER HUGHES CL A ORD		10/10/2018	VARIOUS	315.000	9,999	XXX	
057665 20 0	BALCHEM ORD		10/10/2018	ITG INC.	40.000	4,018	XXX	
058498 10 6	BALL ORD		10/10/2018	ITG INC.	280.000	12,284	XXX	
05971J 10 2	BANCORPSOUTH BANK ORD		10/10/2018	ITG INC.	120.000	3,839	XXX	
060505 10 4	BANK OF AMERICA ORD		10/10/2018	ITG INC.	5,275.000	154,429	XXX	
062540 10 9	BANK OF HAWAII ORD		10/10/2018	ITG INC.	60.000	4,853	XXX	
064058 10 0	BANK OF NEW YORK MELLON ORD		10/10/2018	ITG INC.	700.000	35,511	XXX	
06417N 10 3	BANK OZK ORD		10/10/2018	ITG INC.	150.000	5,706	XXX	
06652K 10 3	BANKUNITED ORD		10/10/2018	ITG INC.	130.000	4,533	XXX	
06652V 20 8	BANNER ORD		10/10/2018	ITG INC.	40.000	2,425	XXX	
067806 10 9	BARNES GROUP ORD		10/10/2018	ITG INC.	60.000	3,820	XXX	
071813 10 9	BAXTER INTERNATIONAL ORD		10/10/2018	ITG INC.	340.000	24,208	XXX	
073685 10 9	BEACON ROOFING SUPPLY ORD		10/10/2018	ITG INC.	90.000	2,996	XXX	
075887 10 9	BECTON DICKINSON ORD		10/10/2018	ITG INC.	170.000	41,273	XXX	
075896 10 0	BED BATH AND BEYOND ORD		10/10/2018	ITG INC.	170.000	2,377	XXX	
077454 10 6	BELDEN ORD		10/10/2018	ITG INC.	50.000	3,180	XXX	
081437 10 5	BEMIS ORD		10/10/2018	ITG INC.	120.000	5,281	XXX	
084423 10 2	WR BERKLEY ORD		10/10/2018	ITG INC.	120.000	9,247	XXX	
084670 70 2	BERKSHIRE HATHWAY CL B ORD		12/18/2018	VARIOUS	447.000	87,273	XXX	
084680 10 7	BERKSHIRE HILLS BANCORP ORD		10/10/2018	ITG INC.	50.000	2,028	XXX	
08579W 10 3	BERRY GLOBAL GROUP ORD		10/10/2018	ITG INC.	170.000	7,461	XXX	
086516 10 1	BEST BUY ORD		10/10/2018	ITG INC.	135.000	9,680	XXX	
089302 10 3	BIG LOTS ORD		10/10/2018	ITG INC.	50.000	2,142	XXX	
090572 20 7	BIO RAD LABORATORIES CL A ORD		10/10/2018	ITG INC.	30.000	8,455	XXX	
09061G 10 1	BIOMARIN PHARMACEUTICAL ORD		10/10/2018	ITG INC.	220.000	21,659	XXX	
09062X 10 3	BIOGEN ORD		10/10/2018	ITG INC.	140.000	47,256	XXX	
090672 10 6	BIOTELEMETRY ORD		10/10/2018	ITG INC.	40.000	2,097	XXX	
09073M 10 4	BIO TECHNE ORD		10/10/2018	ITG INC.	50.000	9,121	XXX	
09180C 10 6	BJS RESTAURANTS ORD		10/10/2018	ITG INC.	30.000	1,977	XXX	
092113 10 9	BLACK HILLS ORD		10/10/2018	ITG INC.	70.000	4,311	XXX	
09215C 10 5	BLACK KNIGHT ORD		10/10/2018	ITG INC.	180.000	8,651	XXX	
09227Q 10 0	BLACKBAUD ORD		10/10/2018	ITG INC.	60.000	4,387	XXX	
09239B 10 9	BLACKLINE ORD		10/10/2018	ITG INC.	50.000	2,149	XXX	
09247X 10 1	BLACKROCK ORD		10/10/2018	ITG INC.	70.000	29,874	XXX	
09257W 10 0	BLACKSTONE MORTGAGE CL A REIT ORD		10/10/2018	ITG INC.	140.000	4,593	XXX	
093671 10 5	H&R BLOCK ORD		10/10/2018	ITG INC.	140.000	3,727	XXX	
094235 10 8	BLOOMIN' BRANDS ORD		10/10/2018	ITG INC.	110.000	2,204	XXX	
095229 10 0	BLUCORA ORD		10/10/2018	ITG INC.	60.000	2,063	XXX	
09609G 10 0	BLUEBIRD BIO ORD		10/10/2018	ITG INC.	70.000	8,942	XXX	
09627Y 10 9	BLUEPRINT MEDICINES ORD		10/10/2018	ITG INC.	60.000	4,012	XXX	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
097023 10 5	BOEING ORD.		10/10/2018	ITG INC.	280.000	102,894	XXX	
09739C 10 2	BOINGO WIRELESS ORD.		10/10/2018	ITG INC.	60.000	1,877	XXX	
09739D 10 0	BOISE CASCADE ORD.		10/10/2018	ITG INC.	50.000	1,630	XXX	
09857L 10 8	BOOKING HOLDINGS ORD.		10/10/2018	ITG INC.	30.000	53,663	XXX	
099502 10 6	BOOZ ALLEN HAMILTON HOLDING CL A ORD.		10/10/2018	ITG INC.	180.000	8,656	XXX	
100557 10 7	BOSTON BEER CL A ORD.		10/10/2018	ITG INC.	20.000	5,415	XXX	
101121 10 1	BOSTON PROPERTIES REIT ORD.		10/10/2018	ITG INC.	180.000	21,433	XXX	
101137 10 7	BOSTON SCIENTIFIC ORD.		10/10/2018	ITG INC.	1,060.000	38,287	XXX	
101388 10 6	BOTTOMLINE TECHNOLOGIES ORD.		10/10/2018	ITG INC.	50.000	3,200	XXX	
10316T 10 4	BOX CL A ORD.		10/10/2018	ITG INC.	160.000	3,038	XXX	
103304 10 1	BOYD GAMING ORD.		10/10/2018	ITG INC.	110.000	3,420	XXX	
104674 10 6	BRADY NONVOTING CL A ORD.		10/10/2018	ITG INC.	60.000	2,441	XXX	
105368 20 3	BRANDYWINE REALTY REIT ORD.		10/10/2018	ITG INC.	220.000	3,320	XXX	
109194 10 0	BRIGHT HORIZONS FAMILY SOLUTIONS ORD.		10/10/2018	ITG INC.	80.000	8,990	XXX	
10922N 10 3	BRIGHTHOUSE FINANCIAL ORD.		06/27/2018	VARIOUS	728.000	32,229	XXX	
109641 10 0	BRINKER INTERNATIONAL ORD.		10/10/2018	ITG INC.	60.000	2,771	XXX	
109696 10 4	BRINK'S ORD.		10/10/2018	ITG INC.	70.000	4,540	XXX	
110122 10 8	BRISTOL MYERS SQUIBB ORD.		10/10/2018	ITG INC.	930.000	56,525	XXX	
11120U 10 5	BRIXMOR PROPERTY GROUP REIT ORD.		10/10/2018	ITG INC.	380.000	6,072	XXX	
11133T 10 3	BROADRIDGE FINANCIAL SOLUTIONS ORD.		10/10/2018	ITG INC.	150.000	18,049	XXX	
11135F 10 1	BROADCOM ORD.		10/10/2018	ITG INC.	280.000	64,915	XXX	
112463 10 4	BROOKDALE SENIOR LIVING ORD.		10/10/2018	ITG INC.	230.000	2,091	XXX	
11282X 10 3	BROOKFIELD PROPERTY REIT CL A ORD.	C	08/27/2018	MERGER	129.720	2,620	XXX	
11373M 10 7	BROOKLINE BANCORP ORD.		10/10/2018	ITG INC.	100.000	1,675	XXX	
114340 10 2	BROOKS AUTOMATION ORD.		10/10/2018	ITG INC.	90.000	2,739	XXX	
115236 10 1	BROWN & BROWN ORD.		10/10/2018	ITG INC.	290.000	8,311	XXX	
115637 10 0	BROWN FORMAN CL A ORD.		10/10/2018	ITG INC.	70.000	3,312	XXX	
115637 20 9	BROWN FORMAN CL B ORD.		10/10/2018	ITG INC.	120.000	5,672	XXX	
116794 10 8	BRUKER ORD.		10/10/2018	ITG INC.	130.000	4,096	XXX	
117043 10 9	BRUNSWICK ORD.		10/10/2018	ITG INC.	110.000	6,569	XXX	
118230 10 1	BUCKEYE PARTNERS UNT.		08/03/2018	VARIOUS	9,000.000	333,943	XXX	
12008R 10 7	BUILDERS FIRSTSOURCE ORD.		10/10/2018	ITG INC.	140.000	1,889	XXX	
122017 10 6	BURLINGTON STORES ORD.		10/10/2018	ITG INC.	90.000	13,434	XXX	
124805 10 2	CBIZ ORD.		10/10/2018	ITG INC.	70.000	1,643	XXX	
12503M 10 8	CBOE GLOBAL MARKETS ORD.		10/10/2018	ITG INC.	140.000	14,276	XXX	
12504L 10 9	CBRE GROUP CL A ORD.		10/10/2018	ITG INC.	290.000	11,606	XXX	
12508E 10 1	CDK GLOBAL ORD.		10/10/2018	ITG INC.	160.000	9,144	XXX	
12514G 10 8	CDW ORD.		10/10/2018	ITG INC.	190.000	15,458	XXX	
125269 10 0	CF INDUSTRIES HOLDINGS ORD.		10/10/2018	ITG INC.	130.000	6,546	XXX	
12541W 20 9	CH ROBINSON WORLDWIDE ORD.		10/10/2018	ITG INC.	130.000	12,033	XXX	
125509 10 9	CIGNA ORD.		10/10/2018	ITG INC.	50.000	10,499	XXX	
125523 10 0	CIGNA ORD.		12/20/2018	VARIOUS	166.972	30,022	XXX	
125581 80 1	CIT GROUP ORD.		10/10/2018	ITG INC.	130.000	6,529	XXX	
12572Q 10 5	CME GROUP CL A ORD.		10/10/2018	ITG INC.	280.000	50,473	XXX	
125896 10 0	CMS ENERGY ORD.		10/10/2018	ITG INC.	110.000	5,532	XXX	
126117 10 0	CNA FINANCIAL ORD.		10/10/2018	ITG INC.	40.000	1,805	XXX	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
12621E 10 3	CNO FINANCIAL GROUP ORD		10/10/2018	ITG INC	210.000	4,452	XXX	
126349 10 9	CSG SYSTEMS INTERNATIONAL ORD		10/10/2018	ITG INC	50.000	1,869	XXX	
126408 10 3	CSX ORD		10/10/2018	ITG INC	570.000	39,655	XXX	
12653C 10 8	CNX RESOURCES ORD		10/10/2018	ITG INC	260.000	3,684	XXX	
126600 10 5	CVB FINANCIAL ORD		10/10/2018	ITG INC	140.000	3,107	XXX	
126650 10 0	CVS HEALTH ORD		11/28/2018	VARIOUS	994.693	77,160	XXX	
12674R 10 0	C J ENERGY SVCS ORD		10/10/2018	ITG INC	80.000	1,636	XXX	
12685J 10 5	CABLE ONE ORD		10/10/2018	ITG INC	10.000	8,553	XXX	
127055 10 1	CABOT ORD		10/10/2018	ITG INC	80.000	4,559	XXX	
127097 10 3	CABOT OIL & GAS ORD		10/10/2018	ITG INC	290.000	6,963	XXX	
12709P 10 3	CABOT MICROELECTRONICS ORD		10/10/2018	ITG INC	40.000	3,770	XXX	
127190 30 4	CACI INTERNATIONAL CL A ORD		10/10/2018	ITG INC	40.000	7,196	XXX	
127203 10 7	CACTUS CL A ORD		10/10/2018	ITG INC	50.000	1,938	XXX	
127387 10 8	CADENCE DESIGN SYSTEMS ORD		10/10/2018	VARIOUS	355.000	13,729	XXX	
12739A 10 0	CADENCE BANCORPORATION CL A ORD		10/10/2018	ITG INC	90.000	2,238	XXX	
127686 10 3	CAESARS ENTERTAINMENT ORD		10/10/2018	ITG INC	740.000	6,741	XXX	
128030 20 2	CAL MAINE FOODS ORD		10/10/2018	ITG INC	40.000	1,803	XXX	
128246 10 5	CALAVO GROWERS ORD		10/10/2018	ITG INC	20.000	1,919	XXX	
129500 10 4	CALERES ORD		10/10/2018	ITG INC	60.000	2,018	XXX	
13057Q 20 6	CALIFORNIA RESOURCES ORD		10/10/2018	ITG INC	60.000	2,413	XXX	
130788 10 2	CALIFORNIA WATER SERVICE GROUP ORD		10/10/2018	ITG INC	60.000	2,551	XXX	
131193 10 4	CALLAWAY GOLF ORD		10/10/2018	ITG INC	120.000	2,735	XXX	
13123X 10 2	CALLON PETROLEUM ORD		10/10/2018	ITG INC	290.000	3,599	XXX	
132011 10 7	CAMBREX ORD		10/10/2018	ITG INC	50.000	3,077	XXX	
133131 10 2	CAMDEN PROPERTY REIT ORD		10/10/2018	ITG INC	110.000	10,205	XXX	
134429 10 9	CAMPBELL SOUP ORD		10/10/2018	ITG INC	225.000	8,907	XXX	
13765N 10 7	CANNAE HOLDINGS ORD		10/10/2018	ITG INC	90.000	1,803	XXX	
138098 10 8	CANTEL MEDICAL ORD		10/10/2018	ITG INC	50.000	4,327	XXX	
14040H 10 5	CAPITAL ONE FINANCIAL ORD		10/10/2018	ITG INC	220.000	20,588	XXX	
14057J 10 1	CAPITOL FEDERAL FINANCIAL ORD		10/10/2018	ITG INC	160.000	2,072	XXX	
14149Y 10 8	CARDINAL HEALTH ORD		10/10/2018	ITG INC	335.000	17,689	XXX	
14174T 10 7	CARETRUST REIT ORD		10/10/2018	ITG INC	90.000	1,579	XXX	
141788 10 9	CARGURUS CL A ORD		10/10/2018	ITG INC	70.000	3,011	XXX	
142339 10 0	CARLISLE COMPANIES ORD		10/10/2018	ITG INC	80.000	8,681	XXX	
143130 10 2	CARMAX ORD		10/10/2018	ITG INC	60.000	4,117	XXX	
143658 30 0	CARNIVAL ORD		12/18/2018	VARIOUS	320.000	18,491	XXX	
144285 10 3	CARPENTER TECHNOLOGY ORD		10/10/2018	ITG INC	60.000	3,335	XXX	
144577 10 3	CARRIZO OIL AND GAS ORD		10/10/2018	ITG INC	110.000	2,509	XXX	
14575E 10 5	CARS.COM ORD		10/10/2018	ITG INC	90.000	2,272	XXX	
146229 10 9	CARTERS ORD		10/10/2018	ITG INC	60.000	5,715	XXX	
146869 10 2	CARVANA CL A ORD		10/10/2018	ITG INC	40.000	1,863	XXX	
147528 10 3	CASEYS GENERAL STORES ORD		10/10/2018	ITG INC	50.000	6,137	XXX	
148806 10 2	CATALENT ORD		10/10/2018	ITG INC	170.000	7,283	XXX	
149123 10 1	CATERPILLAR ORD		10/10/2018	ITG INC	280.000	40,244	XXX	
149150 10 4	CATHAY GENERAL BANCORP ORD		10/10/2018	ITG INC	100.000	4,185	XXX	
149568 10 7	CAVCO INDUSTRIES ORD		10/10/2018	ITG INC	20.000	4,308	XXX	
150870 10 3	CELANESE ORD		10/10/2018	ITG INC	170.000	17,085	XXX	

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
151020 10 4	CELGENE ORD.		10/10/2018	ITG INC.	460.000	38,750	XXX	
15135B 10 1	CENTENE ORD.		10/10/2018	ITG INC.	130.000	18,455	XXX	
15136A 10 2	CENTENNIAL RESOURCE DEVLP CL A ORD.		10/10/2018	ITG INC.	230.000	4,892	XXX	
15189T 10 7	CENTERPOINT ENERGY ORD.		10/10/2018	ITG INC.	360.000	10,040	XXX	
15201P 10 9	CENTERSTATE BANKS ORD.		10/10/2018	ITG INC.	120.000	3,287	XXX	
153527 20 5	CENTRAL GARDEN AND PET CL A ORD.		10/10/2018	ITG INC.	50.000	1,571	XXX	
156700 10 6	CENTURYLINK ORD.		10/10/2018	ITG INC.	610.000	12,515	XXX	
156782 10 4	CERNER ORD.		10/10/2018	ITG INC.	275.000	17,049	XXX	
159864 10 7	CHRLS RIVER LABS ORD.		10/10/2018	ITG INC.	60.000	7,384	XXX	
16115Q 30 8	CHART INDUSTRIES ORD.		10/10/2018	ITG INC.	40.000	2,665	XXX	
163072 10 1	CHEESECAKE FACTORY ORD.		10/10/2018	ITG INC.	60.000	3,094	XXX	
163092 10 9	CHEGG ORD.		10/10/2018	ITG INC.	140.000	3,637	XXX	
16359R 10 3	CHEMED ORD.		10/10/2018	ITG INC.	20.000	6,208	XXX	
163731 10 2	CHEMICAL FINANCIAL ORD.		10/10/2018	ITG INC.	90.000	4,732	XXX	
163851 10 8	CHEMOURS ORD.		10/10/2018	ITG INC.	220.000	7,852	XXX	
16411R 20 8	CHENIERE ENERGY ORD.		10/10/2018	ITG INC.	290.000	18,519	XXX	
165167 10 7	CHESAPEAKE ENERGY ORD.		10/10/2018	ITG INC.	1,120.000	5,174	XXX	
165240 10 2	CHESAPEAKE LODGING REIT ORD.		10/10/2018	ITG INC.	80.000	2,470	XXX	
165303 10 8	CHESAPEAKE UTILITIES ORD.		10/10/2018	ITG INC.	20.000	1,685	XXX	
166764 10 0	CHEVRON ORD.		12/18/2018	VARIOUS.	1,170.000	141,747	XXX	
168905 10 7	CHILDREN S PLACE ORD.		10/10/2018	ITG INC.	20.000	2,549	XXX	
16934Q 20 8	CHIMERA INVESTMENT REIT.		10/10/2018	ITG INC.	240.000	4,178	XXX	
169656 10 5	CHIPOTLE MEXICAN GRILL ORD.		10/10/2018	ITG INC.	30.000	12,933	XXX	
169905 10 6	CHOICE HOTELS INTERNATIONAL ORD.		10/10/2018	ITG INC.	50.000	3,773	XXX	
171340 10 2	CHURCH AND DWIGHT ORD.		10/10/2018	ITG INC.	310.000	17,351	XXX	
171484 10 8	CHURCHILL DOWNS ORD.		10/10/2018	ITG INC.	20.000	5,559	XXX	
171779 30 9	CIENA ORD.		10/10/2018	ITG INC.	180.000	5,146	XXX	
172062 10 1	CINCINNATI FINANCIAL ORD.		10/10/2018	ITG INC.	160.000	12,214	XXX	
17243V 10 2	CINEMARK HOLDINGS ORD.		10/10/2018	ITG INC.	140.000	5,526	XXX	
172755 10 0	CIRRUS LOGIC ORD.		10/10/2018	ITG INC.	80.000	2,838	XXX	
17275R 10 2	CISCO SYSTEMS ORD.		10/10/2018	ITG INC.	2,890.000	131,900	XXX	
172908 10 5	CINTAS ORD.		10/10/2018	ITG INC.	30.000	5,614	XXX	
174610 10 5	CITIZENS FINANCIAL GROUP ORD.		10/10/2018	ITG INC.	310.000	11,833	XXX	
177376 10 0	CITRIX SYSTEMS ORD.		10/10/2018	ITG INC.	80.000	8,345	XXX	
184496 10 7	CLEAN HARBORS ORD.		10/10/2018	ITG INC.	70.000	4,754	XXX	
18539C 20 4	CLEARWAY ENERGY, INC.		10/10/2018	ITG INC.	90.000	1,770	XXX	
185899 10 1	CLEVELAND CLIFFS ORD.		10/10/2018	ITG INC.	370.000	4,296	XXX	
189054 10 9	CLOROX ORD.		10/10/2018	ITG INC.	40.000	5,902	XXX	
18914U 10 0	CLOUDERA ORD.		10/10/2018	ITG INC.	130.000	2,015	XXX	
189464 10 0	CLOVIS ONCOLOGY ORD.		10/10/2018	ITG INC.	60.000	1,704	XXX	
191216 10 0	COCA-COLA ORD.		10/10/2018	ITG INC.	2,140.000	97,777	XXX	
19239V 30 2	COGENT COMMUNICATIONS HOLDINGS ORD.		10/10/2018	ITG INC.	60.000	3,029	XXX	
192422 10 3	COGNEX ORD.		10/10/2018	ITG INC.	210.000	9,580	XXX	
192446 10 2	COGNIZANT TECHNOLOGY SOLUTN CL A ORD.		10/10/2018	ITG INC.	370.000	26,437	XXX	
192479 10 3	COHERENT ORD.		10/10/2018	ITG INC.	30.000	4,075	XXX	
194014 10 6	COLFAX ORD.		10/10/2018	ITG INC.	110.000	3,626	XXX	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
194162 10 3	COLGATE PALMOLIVE ORD.		10/10/2018	ITG INC.	430.000	27,451	XXX	
19625T 10 1	COLONY CREDIT REAL ESTATE CL A ORD.		10/10/2018	ITG INC.	110.000	2,289	XXX	
19626G 10 8	COLONY CAPITAL CL A ORD.		10/10/2018	ITG INC.	610.000	3,562	XXX	
197236 10 2	COLUMBIA BANKING SYSTEM ORD.		10/10/2018	ITG INC.	90.000	3,433	XXX	
198287 20 3	COLUMBIA PROPERTY REIT ORD.		10/10/2018	ITG INC.	150.000	3,333	XXX	
198516 10 6	COLUMBIA SPORTSWEAR ORD.		10/10/2018	ITG INC.	40.000	3,434	XXX	
199908 10 4	COMFORT SYSTEMS USA ORD.		10/10/2018	ITG INC.	50.000	2,659	XXX	
200340 10 7	COMERICA ORD.		10/10/2018	ITG INC.	20.000	1,784	XXX	
200525 10 3	COMMERCE BANCSHARES ORD.		10/10/2018	ITG INC.	120.000	7,812	XXX	
201723 10 3	COMMERCIAL METALS ORD.		10/10/2018	ITG INC.	150.000	2,907	XXX	
20337X 10 9	COMMSCOPE HOLDING ORD.		10/10/2018	ITG INC.	240.000	6,209	XXX	
203607 10 6	COMMUNITY BANK SYSTEM ORD.		10/10/2018	ITG INC.	70.000	4,294	XXX	
204166 10 2	COMMVAULT SYSTEMS ORD.		10/10/2018	ITG INC.	50.000	2,991	XXX	
20451N 10 1	COMPASS MINERALS INTERNATIONAL ORD.		10/10/2018	ITG INC.	50.000	3,213	XXX	
205887 10 2	CONAGRA BRANDS ORD.		10/26/2018	VARIOUS.	177.928	6,288	XXX	
20605P 10 1	CONCHO RESOURCES ORD.		10/10/2018	ITG INC.	110.000	16,849	XXX	
206787 10 3	CONDUENT ORD.		10/10/2018	ITG INC.	240.000	4,810	XXX	
207410 10 1	CONMED ORD.		10/10/2018	ITG INC.	40.000	2,846	XXX	
20825C 10 4	CONOCOPHILLIPS ORD.		10/10/2018	VARIOUS.	880.000	64,694	XXX	
209115 10 4	CONSOLIDATED EDISON ORD.		10/10/2018	ITG INC.	250.000	19,445	XXX	
21036P 10 8	CONSTELLATION BRANDS CL A ORD.		09/19/2018	WEEDEN + CO.	33.000	7,111	XXX	
211171 10 3	CONTINENTAL BUILDING PRODUCTS ORD.		10/10/2018	ITG INC.	50.000	1,696	XXX	
212015 10 1	CONTINENTAL RESOURCES ORD.		10/10/2018	ITG INC.	110.000	6,755	XXX	
216648 40 2	COOPER ORD.		10/10/2018	ITG INC.	60.000	15,155	XXX	
21676P 10 3	COOPER STANDARD HOLDINGS ORD.		10/10/2018	ITG INC.	30.000	2,915	XXX	
216831 10 7	COOPER TIRE AND RUBBER ORD.		10/10/2018	ITG INC.	70.000	1,718	XXX	
217204 10 6	COPART ORD.		10/10/2018	ITG INC.	255.000	13,752	XXX	
218352 10 2	CORCEPT THERAPEUTICS ORD.		10/10/2018	ITG INC.	120.000	1,632	XXX	
218681 10 4	CORE MARK HOLDING ORD.		10/10/2018	ITG INC.	60.000	2,046	XXX	
21870Q 10 5	CORESITE REALTY REIT ORD.		10/10/2018	ITG INC.	40.000	4,168	XXX	
21871D 10 3	CORELOGIC ORD.		10/10/2018	ITG INC.	110.000	4,968	XXX	
21871N 10 1	CORECIVIC REIT ORD.		10/10/2018	ITG INC.	150.000	3,573	XXX	
21925Y 10 3	CORNERSTONE ONDEMAND ORD.		10/10/2018	ITG INC.	70.000	3,482	XXX	
219350 10 5	CORNING ORD.		10/10/2018	ITG INC.	570.000	18,428	XXX	
22002T 10 8	CORPORATE OFFICE PROP REIT ORD.		10/10/2018	ITG INC.	130.000	3,712	XXX	
22160K 10 5	COSTCO WHOLESALE ORD.		10/10/2018	ITG INC.	270.000	59,686	XXX	
22160N 10 9	COSTAR GROUP ORD.		10/10/2018	ITG INC.	50.000	18,663	XXX	
222070 20 3	COTY CL A ORD.		10/10/2018	ITG INC.	580.000	6,658	XXX	
22266L 10 6	COUPA SOFTWARE ORD.		10/10/2018	ITG INC.	70.000	4,352	XXX	
222795 10 6	COUSINS PROPERTIES REIT ORD.		10/10/2018	ITG INC.	520.000	4,519	XXX	
22282E 10 2	COVANTA HOLDING ORD.		10/10/2018	ITG INC.	150.000	2,421	XXX	
22410J 10 6	CRACKER BARREL OLD COUNTRY STORE ORD.		10/10/2018	ITG INC.	30.000	4,525	XXX	
224399 10 5	CRANE ORD.		10/10/2018	ITG INC.	70.000	6,418	XXX	
225310 10 1	CREDIT ACCEPTANCE ORD.		10/10/2018	ITG INC.	20.000	8,239	XXX	
225447 10 1	CREE ORD.		10/10/2018	ITG INC.	130.000	4,505	XXX	
227046 10 9	CROCS ORD.		10/10/2018	ITG INC.	90.000	1,689	XXX	

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
22822V 10 1	CROWN CASTLE INTERNATIONAL REIT ORD.		12/18/2018	VARIOUS	290.000	31,727	XXX	
228368 10 6	CROWN HOLDINGS ORD.		10/10/2018	ITG INC.	160.000	7,570	XXX	
229663 10 9	CUBESMART REIT ORD.		10/10/2018	ITG INC.	230.000	6,346	XXX	
229669 10 6	CUBIC ORD.		10/10/2018	ITG INC.	40.000	2,716	XXX	
229899 10 9	CULLEN FROST BANKERS ORD.		10/10/2018	ITG INC.	80.000	8,355	XXX	
231561 10 1	CURTISS WRIGHT ORD.		10/10/2018	ITG INC.	60.000	7,332	XXX	
232806 10 9	CYPRESS SEMICONDUCTOR ORD.		10/10/2018	ITG INC.	450.000	5,945	XXX	
23283R 10 0	CYRUSONE REIT ORD.		10/10/2018	ITG INC.	130.000	7,950	XXX	
23317H 85 4	SITE CENTERS ORD.		10/10/2018	ITG INC.	190.000	2,352	XXX	
23331A 10 9	D R HORTON ORD.		10/10/2018	ITG INC.	40.000	1,531	XXX	
233331 10 7	DTE ENERGY ORD.		10/10/2018	ITG INC.	90.000	10,148	XXX	
23334L 10 2	DSW CL A ORD.		10/10/2018	ITG INC.	90.000	2,567	XXX	
23355L 10 6	DXC TECHNOLOGY ORD.		10/10/2018	VARIOUS	354.001	22,367	XXX	
235825 20 5	DANA INCORPORATED ORD.		10/10/2018	ITG INC.	170.000	2,893	XXX	
235851 10 2	DANAHER ORD.		10/10/2018	ITG INC.	260.000	27,001	XXX	
237194 10 5	DARDEN RESTAURANTS ORD.		10/10/2018	ITG INC.	60.000	6,418	XXX	
237266 10 1	DARLING INGREDIENTS ORD.		10/10/2018	ITG INC.	210.000	3,952	XXX	
238337 10 9	DAVE BUSTERS ENTERTAINMENT ORD.		10/10/2018	ITG INC.	50.000	3,056	XXX	
23918K 10 8	DAVITA ORD.		10/10/2018	ITG INC.	120.000	8,762	XXX	
243537 10 7	DECKERS OUTDOOR ORD.		10/10/2018	ITG INC.	40.000	4,100	XXX	
244199 10 5	DEERE ORD.		10/10/2018	ITG INC.	150.000	22,121	XXX	
24665A 10 3	DELEK US HOLDINGS ORD.		10/10/2018	ITG INC.	110.000	4,362	XXX	
24703L 20 2	DELL TECHNOLOGIES CL C ORD.		12/27/2018	ITG INC.	143.177	7,329	XXX	
247361 70 2	DELTA AIR LINES ORD.		10/10/2018	ITG INC.	100.000	4,972	XXX	
247916 20 8	DENBURY RESOURCES ORD.		10/10/2018	ITG INC.	570.000	3,414	XXX	
248019 10 1	DELUXE ORD.		10/10/2018	ITG INC.	60.000	3,232	XXX	
24906P 10 9	DENTSPLY SIRONA ORD.		10/10/2018	ITG INC.	140.000	5,027	XXX	
25179M 10 3	DEVON ENERGY ORD.		02/09/2018	VARIOUS	587.000	20,166	XXX	
252131 10 7	DEXCOM ORD.		10/10/2018	ITG INC.	110.000	12,990	XXX	
25271C 10 2	DIAMOND OFFSHORE DRILLING ORD.		10/10/2018	ITG INC.	80.000	1,542	XXX	
252784 30 1	DIAMONDROCK HOSPITALITY REIT ORD.		10/10/2018	ITG INC.	260.000	2,855	XXX	
25278X 10 9	DIAMONDBACK ENERGY ORD.		11/29/2018	ITG INC.	200.862	25,895	XXX	
253393 10 2	DICKS SPORTING ORD.		10/10/2018	ITG INC.	90.000	3,008	XXX	
253868 10 3	DIGITAL REALTY REIT ORD.		10/10/2018	ITG INC.	245.000	27,097	XXX	
254423 10 6	DINE BRANDS GLOBAL ORD.		10/10/2018	ITG INC.	20.000	1,561	XXX	
254543 10 1	DIODES ORD.		10/10/2018	ITG INC.	50.000	1,501	XXX	
25470F 10 4	DISCOVERY SRS A ORD.		10/10/2018	ITG INC.	110.000	3,528	XXX	
25470F 30 2	DISCOVERY SRS C ORD.		10/10/2018	VARIOUS	324.000	8,982	XXX	
25470M 10 9	DISH NETWORK CL A ORD.		10/10/2018	ITG INC.	275.000	8,944	XXX	
256163 10 6	DOCUSIGN ORD.		10/10/2018	ITG INC.	50.000	2,031	XXX	
25659T 10 7	DOLBY LABORATORIES CL A ORD.		10/10/2018	ITG INC.	80.000	5,365	XXX	
256677 10 5	DOLLAR GENERAL ORD.		10/10/2018	ITG INC.	80.000	8,447	XXX	
256746 10 8	DOLLAR TREE ORD.		10/10/2018	ITG INC.	170.000	14,321	XXX	
25746U 10 9	DOMINION ENERGY ORD.		10/10/2018	ITG INC.	400.000	29,288	XXX	
25754A 20 1	DOMINOS PIZZA ORD.		10/10/2018	ITG INC.	30.000	8,248	XXX	
257559 20 3	DOMTAR ORD.	C	10/10/2018	ITG INC.	80.000	3,675	XXX	

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
257651 10 9	DONALDSON ORD		10/10/2018	ITG INC.	170.000	9,206	XXX	
258278 10 0	DORMAN PRODUCTS ORD		10/10/2018	ITG INC.	40.000	2,726	XXX	
25960P 10 9	DOUGLAS EMMETT REIT ORD		10/10/2018	ITG INC.	190.000	7,055	XXX	
260003 10 8	DOVER ORD		05/09/2018	VARIOUS	85.000	2,779	XXX	
26078J 10 0	DOWDUPONT ORD		10/10/2018	ITG INC.	1,685.000	100,627	XXX	
262037 10 4	DRIL QUIP ORD		10/10/2018	ITG INC.	50.000	2,380	XXX	
264411 50 5	DUKE REALTY REIT ORD		10/10/2018	ITG INC.	450.000	12,794	XXX	
26441C 20 4	DUKE ENERGY ORD		10/10/2018	ITG INC.	330.000	27,024	XXX	
26483E 10 0	DUN & BRADSTREET ORD		10/10/2018	ITG INC.	50.000	7,116	XXX	
265504 10 0	DUNKIN' BRANDS GROUP ORD		10/10/2018	ITG INC.	110.000	7,926	XXX	
267475 10 1	DYCOM INDUSTRIES ORD		10/10/2018	ITG INC.	40.000	3,031	XXX	
26875P 10 1	EOG RESOURCES ORD		10/10/2018	ITG INC.	410.000	51,857	XXX	
26884L 10 9	EQT ORD		11/13/2018	VARIOUS	330.000	8,171	XXX	
26884U 10 9	EPR PROPERTIES REIT ORD		10/10/2018	ITG INC.	100.000	6,816	XXX	
26885B 10 0	EQT MIDSTREAM PARTNERS UNT		04/11/2018	RBC CAPITAL MARKETS	400.000	23,518	XXX	
268948 10 6	EAGLE BANCORP ORD		10/10/2018	ITG INC.	40.000	2,020	XXX	
269246 40 1	E TRADE FINANCIAL ORD		10/10/2018	ITG INC.	130.000	6,609	XXX	
26969P 10 8	EAGLE MATERIALS ORD		10/10/2018	ITG INC.	60.000	4,846	XXX	
27579R 10 4	EAST WEST BANCORP ORD		10/10/2018	ITG INC.	180.000	10,778	XXX	
277276 10 1	EASTGROUP PROPERTIES REIT ORD		10/10/2018	ITG INC.	50.000	4,686	XXX	
278265 10 3	EATON VANCE COM NON VTG ORD		10/10/2018	ITG INC.	150.000	7,223	XXX	
278642 10 3	EBAY ORD		10/10/2018	ITG INC.	780.000	24,710	XXX	
278715 20 6	EBIX ORD		10/10/2018	ITG INC.	30.000	1,904	XXX	
278768 10 6	ECHOSTAR CL A ORD		10/10/2018	ITG INC.	60.000	2,630	XXX	
278865 10 0	ECOLAB ORD		10/10/2018	ITG INC.	110.000	16,590	XXX	
28035Q 10 2	EDGEWELL PERSONAL CARE ORD		10/10/2018	ITG INC.	70.000	3,221	XXX	
281020 10 7	EDISON INTERNATIONAL ORD		10/10/2018	ITG INC.	230.000	16,121	XXX	
28106W 10 3	EDITAS MEDICINE ORD		10/10/2018	ITG INC.	60.000	1,560	XXX	
28176E 10 8	EDWARDS LIFESCIENCES ORD		10/10/2018	ITG INC.	140.000	19,636	XXX	
282914 10 0	8X8 ORD		10/10/2018	ITG INC.	120.000	2,164	XXX	
283677 85 4	EL PASO ELECTRIC ORD		10/10/2018	ITG INC.	50.000	2,960	XXX	
28470R 10 2	ELDORADO RESORTS ORD		10/10/2018	ITG INC.	90.000	4,116	XXX	
285512 10 9	ELECTRONIC ARTS ORD		10/10/2018	ITG INC.	240.000	25,238	XXX	
286082 10 2	ELECTRONICS FOR IMAGING ORD		10/10/2018	ITG INC.	60.000	1,893	XXX	
28849P 10 0	ELLIE MAE ORD		10/10/2018	ITG INC.	50.000	4,146	XXX	
29084Q 10 0	EMCOR GROUP ORD		10/10/2018	ITG INC.	80.000	5,706	XXX	
29089Q 10 5	EMERGENT BIOSOLUTIONS ORD		10/10/2018	ITG INC.	60.000	3,704	XXX	
291011 10 4	EMERSON ELECTRIC ORD		10/10/2018	ITG INC.	500.000	36,680	XXX	
292104 10 6	EMPIRE STATE REALTY CL A REIT ORD		10/10/2018	ITG INC.	170.000	2,735	XXX	
292218 10 4	EMPLOYERS HOLDINGS ORD		10/10/2018	ITG INC.	40.000	1,798	XXX	
29251M 10 6	ENANTA PHARMACEUTICALS ORD		10/10/2018	ITG INC.	30.000	2,294	XXX	
29261A 10 0	ENCOMPASS HEALTH ORD		10/10/2018	ITG INC.	130.000	9,815	XXX	
29272W 10 9	ENERGIZER HOLDINGS ORD		10/10/2018	ITG INC.	80.000	4,706	XXX	
29273V 10 0	ENERGY TRANSFER EQUITY UNT		04/11/2018	CITIGROUP GLOBAL MARKETS INC.	900.000	13,427	XXX	
29275Y 10 2	ENERSYS ORD		10/10/2018	ITG INC.	60.000	4,972	XXX	
29278N 10 3	ENERGY TRANSFER PARTNERS UNT		04/11/2018	UBS SECURITIES LLC	700.000	11,983	XXX	
29336T 10 0	ENLINK MIDSTREAM COM UNT		04/11/2018	BARCLAYS CAPITAL LE	600.000	8,600	XXX	

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
29336U 10 7	ENLINK MIDSTREAM PARTNERS COM UNT		12/12/2018	VARIOUS	6,300.000	83,103	XXX	
29355X 10 7	ENPRO INDUSTRIES ORD		10/10/2018	ITG INC.	30.000	2,107	XXX	
29358P 10 1	ENSIGN GROUP ORD		10/10/2018	ITG INC.	70.000	2,787	XXX	
29362U 10 4	ENTEGRIS ORD		10/10/2018	ITG INC.	180.000	4,786	XXX	
29364G 10 3	ENTERGY ORD		10/10/2018	ITG INC.	140.000	11,614	XXX	
29404K 10 6	ENVESTNET ORD		10/10/2018	ITG INC.	60.000	3,486	XXX	
29414B 10 4	EPAM SYSTEMS ORD		10/10/2018	ITG INC.	70.000	8,549	XXX	
294429 10 5	EQUIFAX ORD		10/10/2018	ITG INC.	30.000	3,669	XXX	
29444U 70 0	EQUINIX REIT ORD		10/10/2018	ITG INC.	70.000	28,706	XXX	
294600 10 1	EQUITRANS MIDSTREAM ORD		12/12/2018	VARIOUS	3,464.000	76,636	XXX	
294628 10 2	EQUITY COMMONWEALTH REIT ORD		10/10/2018	ITG INC.	150.000	4,421	XXX	
29472R 10 8	EQUITY LIFESTYLE PROP REIT ORD		10/10/2018	ITG INC.	110.000	10,256	XXX	
29476L 10 7	EQUITY RESIDENTIAL REIT ORD		10/10/2018	ITG INC.	240.000	15,528	XXX	
29530P 10 2	ERIE INDEMNITY CL A ORD		10/10/2018	ITG INC.	40.000	4,978	XXX	
296315 10 4	ESCO TECHNOLOGIES ORD		10/10/2018	ITG INC.	40.000	2,504	XXX	
297178 10 5	ESSEX PROPERTY REIT ORD		10/10/2018	ITG INC.	40.000	9,876	XXX	
297425 10 0	ESTERLINE TECHNOLOGIES ORD		10/10/2018	ITG INC.	40.000	4,617	XXX	
29786A 10 6	ETSY ORD		10/10/2018	ITG INC.	150.000	5,999	XXX	
298736 10 9	EURONET WORLDWIDE ORD		10/10/2018	ITG INC.	70.000	7,756	XXX	
29977A 10 5	EVERCORE CL A ORD		10/10/2018	ITG INC.	50.000	4,550	XXX	
29978A 10 4	EVERBRIDGE ORD		10/10/2018	ITG INC.	40.000	1,900	XXX	
30034W 10 6	EVERGY ORD		10/10/2018	ITG INC.	340.000	19,029	XXX	
30040P 10 3	EVERTEC ORD		10/10/2018	ITG INC.	80.000	1,811	XXX	
30040W 10 8	EVERSOURCE ENERGY ORD		10/10/2018	ITG INC.	140.000	8,827	XXX	
30050B 10 1	EVOLENT HEALTH CL A ORD		10/10/2018	ITG INC.	90.000	2,290	XXX	
30057T 10 5	EVOQUA WATER TECHNOLOGIES ORD		10/10/2018	ITG INC.	100.000	1,645	XXX	
30063P 10 5	EXACT SCIENCES ORD		10/10/2018	ITG INC.	150.000	10,104	XXX	
30161N 10 1	EXELON ORD		10/10/2018	ITG INC.	680.000	29,628	XXX	
30161Q 10 4	EXELIXIS ORD		10/10/2018	ITG INC.	370.000	6,005	XXX	
302081 10 4	EXLSERVICE HOLDINGS ORD		10/10/2018	ITG INC.	50.000	3,129	XXX	
30212P 30 3	EXPEDIA GROUP ORD		10/10/2018	VARIOUS	115.000	13,176	XXX	
302130 10 9	EXPEDITORS INTERNATIONAL OF WASN ORD		10/10/2018	ITG INC.	220.000	15,037	XXX	
30214U 10 2	EXPONENT ORD		10/10/2018	ITG INC.	70.000	3,441	XXX	
30224P 20 0	EXTENDED STAY AMERICA UNT		10/10/2018	ITG INC.	240.000	4,486	XXX	
30225T 10 2	EXTRA SPACE STORAGE REIT ORD		10/10/2018	ITG INC.	90.000	7,770	XXX	
30231G 10 2	EXXON MOBIL ORD		12/18/2018	VARIOUS	2,605.000	218,339	XXX	
302445 10 1	FLIR SYSTEMS ORD		10/10/2018	ITG INC.	150.000	8,445	XXX	
302491 30 3	FMC ORD		10/10/2018	ITG INC.	90.000	7,590	XXX	
302520 10 1	FNB ORD		10/10/2018	ITG INC.	400.000	5,064	XXX	
30255G 10 3	FCB FINANCIAL HOLDINGS CL A ORD		10/10/2018	ITG INC.	60.000	2,803	XXX	
302941 10 9	FTI CONSULTING ORD		10/10/2018	ITG INC.	50.000	3,457	XXX	
30303M 10 2	FACEBOOK CL A ORD		10/10/2018	VARIOUS	1,483.000	250,845	XXX	
303075 10 5	FACTSET RESEARCH SYSTEMS ORD		10/10/2018	ITG INC.	50.000	10,779	XXX	
303250 10 4	FAIR ISAAC ORD		10/10/2018	ITG INC.	40.000	8,329	XXX	
311900 10 4	FASTENAL ORD		10/10/2018	ITG INC.	180.000	9,302	XXX	
313747 20 6	FEDERAL REIT ORD		10/10/2018	VARIOUS	95.000	11,316	XXX	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
313855 10 8	FEDERAL SIGNAL ORD.		10/10/2018.	ITG INC.	80.000	2,010	XXX	
314211 10 3	FEDERATED INVESTORS CL B ORD.		10/10/2018.	ITG INC.	120.000	2,848	XXX	
31428X 10 6	FEDEX ORD.		10/10/2018.	ITG INC.	50.000	11,074	XXX	
315405 10 0	FERRO ORD.		10/10/2018.	ITG INC.	110.000	2,262	XXX	
315616 10 2	F5 NETWORKS ORD.		10/10/2018.	ITG INC.	75.000	11,973	XXX	
31572Q 80 8	FIBROGEN ORD.		10/10/2018.	ITG INC.	100.000	4,976	XXX	
31620M 10 6	FIDELITY NATIONAL INFORMATN SVCS ORD.		10/10/2018.	ITG INC.	230.000	23,653	XXX	
31620R 30 3	FIDELITY NATIONAL FINANCIAL ORD.		10/10/2018.	ITG INC.	330.000	12,540	XXX	
316773 10 0	FIFTH THIRD BANCORP ORD.		10/10/2018.	ITG INC.	330.000	9,230	XXX	
31787A 50 7	FINISAR ORD.		10/10/2018.	ITG INC.	150.000	2,477	XXX	
31816Q 10 1	FIREEYE ORD.		10/10/2018.	ITG INC.	230.000	3,740	XXX	
31847R 10 2	FIRST AMERICAN FINANCIAL ORD.		10/10/2018.	ITG INC.	140.000	7,155	XXX	
318672 70 6	FIRST BANCORP ORD.		10/10/2018.	ITG INC.	260.000	2,369	XXX	
319383 20 4	FIRST BUSEY ORD.		10/10/2018.	ITG INC.	60.000	1,843	XXX	
31946M 10 3	FIRST CITIZENS BANCSHARES CL A ORD.		10/10/2018.	ITG INC.	10.000	4,633	XXX	
319829 10 7	FIRST COMMONWEALTH FINANCIAL ORD.		10/10/2018.	ITG INC.	120.000	1,928	XXX	
32008D 10 6	FIRST DATA CL A ORD.		10/10/2018.	ITG INC.	680.000	15,327	XXX	
320209 10 9	FIRST FINANCIAL BANCORP ORD.		10/10/2018.	ITG INC.	120.000	3,506	XXX	
32020R 10 9	FIRST FINANCIAL BANKSHARES ORD.		10/10/2018.	ITG INC.	80.000	4,737	XXX	
320517 10 5	FIRST HORIZON NATIONAL ORD.		10/10/2018.	ITG INC.	410.000	6,945	XXX	
32051X 10 8	FIRST HAWAIIAN ORD.		10/10/2018.	ITG INC.	140.000	3,679	XXX	
32054K 10 3	FIRST INDUSTRIAL REALTY TRUST ORD.		10/10/2018.	ITG INC.	160.000	4,966	XXX	
32055Y 20 1	FIRST INTERSTATE BANCSYSTEM CL A ORD.		10/10/2018.	ITG INC.	50.000	2,296	XXX	
320817 10 9	FIRST MERCHANTS ORD.		10/10/2018.	ITG INC.	70.000	3,147	XXX	
320867 10 4	FIRST MIDWEST BANCORP ORD.		10/10/2018.	ITG INC.	130.000	3,462	XXX	
33616C 10 0	FIRST REPUBLIC BANK ORD.		01/16/2018.	CITIGROUP GLOBAL MARKETS INC.	334.000	29,364	XXX	
336433 10 7	FIRST SOLAR ORD.		10/10/2018.	ITG INC.	100.000	4,637	XXX	
33767D 10 5	FIRSTCASH ORD.		10/10/2018.	ITG INC.	60.000	4,432	XXX	
337738 10 8	FISERV ORD.		10/10/2018.	ITG INC.	170.000	13,093	XXX	
337932 10 7	FIRSTENERGY ORD.		10/10/2018.	ITG INC.	400.000	15,224	XXX	
33829M 10 1	FIVE BELOW ORD.		10/10/2018.	ITG INC.	70.000	8,054	XXX	
338307 10 1	FIVE9 ORD.		10/10/2018.	ITG INC.	80.000	2,998	XXX	
339041 10 5	FLEETCOR TECHNOLOGIES ORD.		10/10/2018.	ITG INC.	100.000	20,778	XXX	
339750 10 1	FLOOR DECOR HOLDINGS CL A ORD.		10/10/2018.	ITG INC.	60.000	1,660	XXX	
343412 10 2	FLUOR ORD.		10/10/2018.	ITG INC.	100.000	5,623	XXX	
343498 10 1	FLOWERS FOODS ORD.		10/10/2018.	ITG INC.	230.000	4,462	XXX	
34354P 10 5	FLOWSERVE ORD.		10/10/2018.	ITG INC.	40.000	2,044	XXX	
344849 10 4	FOOT LOCKER ORD.		10/10/2018.	ITG INC.	80.000	3,838	XXX	
345370 86 0	FORD MOTOR ORD.		10/10/2018.	ITG INC.	1,950.000	17,219	XXX	
34959E 10 9	FORTINET ORD.		10/10/2018.	ITG INC.	180.000	14,324	XXX	
34964C 10 6	FORTUNE BRANDS HOME AND SECURITY ORD.		10/10/2018.	ITG INC.	180.000	8,847	XXX	
349853 10 1	FORWARD AIR ORD.		10/10/2018.	ITG INC.	40.000	2,592	XXX	
35086T 10 9	FOUR CORNERS PROPERTY ORD.		10/10/2018.	ITG INC.	90.000	2,291	XXX	
35138V 10 2	FOX FACTORY HOLDING ORD.		10/10/2018.	ITG INC.	50.000	3,004	XXX	
353514 10 2	FRANKLIN ELECTRIC ORD.		10/10/2018.	ITG INC.	60.000	2,671	XXX	
354613 10 1	FRANKLIN RESOURCES ORD.		10/10/2018.	ITG INC.	390.000	11,544	XXX	

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
35671D 85 7	FREEPORT MCMORAN ORD.		10/10/2018	ITG INC.	1,100.000	14,058	XXX	
35905A 10 9	FRONTDOOR ORD.		10/10/2018	ITG INC.	90.000	3,980	XXX	
359694 10 6	HB FULLER ORD.		10/10/2018	ITG INC.	70.000	3,308	XXX	
360271 10 0	FULTON FINANCIAL ORD.		10/10/2018	ITG INC.	220.000	3,740	XXX	
361448 10 3	GATX ORD.		10/10/2018	ITG INC.	50.000	4,215	XXX	
36162J 10 6	GEO GROUP REIT ORD.		10/10/2018	ITG INC.	150.000	3,660	XXX	
36164V 30 5	GCI LIBERTY CL A ORD.		10/10/2018	ITG INC.	130.000	6,213	XXX	
36164Y 10 1	GCP APPLIED TECHNOLOGIES ORD.		10/10/2018	ITG INC.	90.000	2,245	XXX	
36237H 10 1	G III APPAREL GROUP ORD.		10/10/2018	ITG INC.	60.000	2,198	XXX	
362393 10 0	GTT COMMUNICATIONS ORD.		10/10/2018	ITG INC.	60.000	2,272	XXX	
363576 10 9	ARTHUR J GALLAGHER ORD.		10/10/2018	ITG INC.	230.000	16,857	XXX	
36467J 10 8	GAMING AND LEISURE PROPERTIES REIT ORD.		10/10/2018	ITG INC.	250.000	8,635	XXX	
36467W 10 9	GAMESTOP CL A ORD.		10/10/2018	ITG INC.	130.000	1,929	XXX	
364760 10 8	GAP ORD.		10/10/2018	ITG INC.	150.000	4,056	XXX	
36555P 10 7	GARDNER DENVER HOLDINGS ORD.		10/10/2018	ITG INC.	140.000	3,668	XXX	
366505 10 5	GARRETT MOTION ORD.	C	10/01/2018	VARIOUS	150.300	1,537	XXX	
366651 10 7	GARTNER ORD.		10/10/2018	VARIOUS	110.000	15,595	XXX	
368736 10 4	GENERAC HOLDINGS ORD.		10/10/2018	ITG INC.	80.000	4,565	XXX	
369550 10 8	GENERAL DYNAMICS ORD.		10/10/2018	ITG INC.	150.000	29,675	XXX	
369604 10 3	GENERAL ELECTRIC ORD.		10/10/2018	VARIOUS	9,385.000	126,272	XXX	
370334 10 4	GENERAL MILLS ORD.		10/10/2018	ITG INC.	420.000	18,459	XXX	
37045V 10 0	GENERAL MOTORS ORD.		10/10/2018	ITG INC.	860.000	28,045	XXX	
371559 10 5	GENESEE & WYOMING CL A ORD.		10/10/2018	ITG INC.	80.000	6,606	XXX	
371901 10 9	GENTEX ORD.		10/10/2018	ITG INC.	330.000	6,448	XXX	
371927 10 4	GENESIS ENERGY UNT.		04/11/2018	VARIOUS	5,200.000	130,477	XXX	
37244C 10 1	GENOMIC HEALTH ORD.		10/10/2018	ITG INC.	30.000	1,878	XXX	
372460 10 5	GENUINE PARTS ORD.		10/10/2018	ITG INC.	40.000	3,866	XXX	
37247D 10 6	GENWORTH FINANCIAL CL A ORD.		10/10/2018	ITG INC.	620.000	2,542	XXX	
37253A 10 3	GENTHERM ORD.		10/10/2018	ITG INC.	50.000	2,003	XXX	
374689 10 7	GIBRALTAR INDUSTRIES ORD.		10/10/2018	ITG INC.	40.000	1,652	XXX	
375558 10 3	GILEAD SCIENCES ORD.		04/02/2018	VARIOUS	988.000	72,647	XXX	
37637Q 10 5	GLACIER BANCORP ORD.		10/10/2018	ITG INC.	110.000	4,820	XXX	
377322 10 2	GLAUKOS ORD.		10/10/2018	ITG INC.	50.000	2,866	XXX	
37890U 10 8	GLOBAL BLOOD THERAPEUTICS ORD.		10/10/2018	ITG INC.	70.000	2,292	XXX	
379378 20 1	GLOBAL NET LEASE ORD.		10/10/2018	ITG INC.	90.000	1,773	XXX	
37940X 10 2	GLOBAL PAYMENTS ORD.		10/10/2018	ITG INC.	180.000	20,362	XXX	
379577 20 8	GLOBUS MEDICAL CL A ORD.		10/10/2018	ITG INC.	90.000	4,562	XXX	
380237 10 7	GODADDY CL A ORD.		10/10/2018	ITG INC.	200.000	14,160	XXX	
38141G 10 4	GOLDMAN SACHS GROUP ORD.		12/18/2018	VARIOUS	220.000	44,656	XXX	
38388F 10 8	WR GRACE ORD.		10/10/2018	ITG INC.	90.000	6,143	XXX	
384109 10 4	GRACO ORD.		10/10/2018	ITG INC.	210.000	8,543	XXX	
384637 10 4	GRAHAM HOLDINGS CL B ORD.		10/10/2018	ITG INC.	10.000	5,783	XXX	
38526M 10 6	GRAND CANYON EDUCATION ORD.		10/10/2018	ITG INC.	60.000	6,916	XXX	
387328 10 7	GRANITE CONSTRUCTION ORD.		10/10/2018	ITG INC.	60.000	2,625	XXX	
388689 10 1	GRAPHIC PACKAGING HOLDING ORD.		10/10/2018	ITG INC.	390.000	4,965	XXX	
389375 10 6	GRAY TELEVISION ORD.		10/10/2018	ITG INC.	100.000	1,682	XXX	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
391416 10 4	GREAT WESTERN BANCORP ORD		10/10/2018	ITG INC.	80.000	3,350	XXX	
39304D 10 2	GREEN DOT CL A ORD		10/10/2018	ITG INC.	60.000	4,597	XXX	
393657 10 1	GREENBRIER ORD		10/10/2018	ITG INC.	40.000	2,426	XXX	
397624 10 7	GREIF CL A ORD		10/10/2018	ITG INC.	40.000	1,918	XXX	
399473 10 7	GROUPON ORD		10/10/2018	ITG INC.	550.000	1,826	XXX	
400110 10 2	GRUBHUB ORD		10/10/2018	ITG INC.	120.000	14,140	XXX	
401617 10 5	GUESS ORD		10/10/2018	ITG INC.	80.000	1,648	XXX	
40171V 10 0	GUIDEWIRE SOFTWARE ORD		10/10/2018	ITG INC.	100.000	8,950	XXX	
402635 30 4	GULFPORT ENERGY ORD		10/10/2018	ITG INC.	210.000	2,323	XXX	
40412C 10 1	HCA HEALTHCARE ORD		10/10/2018	ITG INC.	240.000	32,155	XXX	
40414L 10 9	HCP REIT ORD		10/10/2018	VARIOUS	590.000	14,456	XXX	
40416M 10 5	HD SUPPLY HOLDINGS ORD		10/10/2018	ITG INC.	230.000	9,083	XXX	
40418F 10 8	HFF CL A ORD		10/10/2018	ITG INC.	50.000	1,915	XXX	
404251 10 0	HNI ORD		10/10/2018	ITG INC.	60.000	2,429	XXX	
40425J 10 1	HMS HOLDINGS ORD		10/10/2018	ITG INC.	110.000	3,397	XXX	
40434L 10 5	HP ORD		10/10/2018	ITG INC.	950.000	23,057	XXX	
405024 10 0	HAEMONETICS ORD		10/10/2018	ITG INC.	70.000	7,398	XXX	
405217 10 0	HAIN CELESTIAL GROUP ORD		10/10/2018	ITG INC.	120.000	3,088	XXX	
406216 10 1	HALLIBURTON ORD		10/10/2018	ITG INC.	640.000	26,016	XXX	
40637H 10 9	HALOZYME THERAPEUTICS ORD		10/10/2018	ITG INC.	160.000	2,738	XXX	
410120 10 9	HANCOCK WHITNEY ORD		10/10/2018	ITG INC.	100.000	4,705	XXX	
410345 10 2	HANESBRANDS ORD		08/22/2018	WEEDEN + CO.	852.000	15,834	XXX	
410867 10 5	HANOVER INSURANCE GROUP ORD		10/10/2018	ITG INC.	60.000	7,054	XXX	
412822 10 8	HARLEY DAVIDSON ORD		10/10/2018	ITG INC.	210.000	8,646	XXX	
413875 10 5	HARRIS ORD		10/10/2018	ITG INC.	70.000	11,246	XXX	
415864 10 7	HARSCO ORD		10/10/2018	ITG INC.	100.000	2,543	XXX	
418056 10 7	HASBRO ORD		10/10/2018	ITG INC.	150.000	14,719	XXX	
419870 10 0	HAWAIIAN ELECTRIC INDUSTRIES ORD		10/10/2018	ITG INC.	140.000	5,026	XXX	
419879 10 1	HAWAIIAN HOLDINGS ORD		10/10/2018	ITG INC.	70.000	2,383	XXX	
421906 10 8	HEALTHCARE SERVICES ORD		10/10/2018	ITG INC.	100.000	4,101	XXX	
421946 10 4	HEALTHCARE REAL REIT ORD		10/10/2018	ITG INC.	160.000	4,590	XXX	
42225P 50 1	HEALTHCAR TRST OF AM CL A REIT ORD		10/10/2018	ITG INC.	260.000	6,851	XXX	
42226A 10 7	HEALTHEQUITY ORD		10/10/2018	ITG INC.	70.000	5,934	XXX	
42234Q 10 2	HEARTLAND FINANCIAL USA ORD		10/10/2018	ITG INC.	40.000	2,302	XXX	
422704 10 6	HECLA MINING ORD		10/10/2018	ITG INC.	560.000	1,568	XXX	
422806 10 9	HEICO ORD		10/10/2018	ITG INC.	50.000	4,171	XXX	
422806 20 8	HEICO CL A ORD		10/10/2018	ITG INC.	100.000	6,685	XXX	
42330P 10 7	HELIX ENERGY SOLUTIONS GROUP ORD		10/10/2018	ITG INC.	180.000	1,834	XXX	
423452 10 1	HELMERICH AND PAYNE ORD		10/10/2018	ITG INC.	60.000	4,156	XXX	
426281 10 1	JACK HENRY AND ASSOCIATES ORD		10/10/2018	ITG INC.	100.000	15,005	XXX	
42722X 10 6	HERITAGE FINANCIAL ORD		10/10/2018	ITG INC.	50.000	1,735	XXX	
427746 10 2	HERON THERAPEUTICS ORD		10/10/2018	ITG INC.	90.000	2,641	XXX	
427866 10 8	HERSHEY FOODS ORD		10/10/2018	ITG INC.	70.000	7,263	XXX	
42809H 10 7	HESS ORD		10/10/2018	ITG INC.	180.000	12,096	XXX	
42824C 10 9	HEWLETT PACKARD ENTERPRISE ORD		10/10/2018	ITG INC.	950.000	14,364	XXX	
428291 10 8	HEXCEL ORD		10/10/2018	ITG INC.	110.000	6,874	XXX	
431284 10 8	HIGHWOODS PROPERTIES REIT ORD		10/10/2018	ITG INC.	130.000	6,019	XXX	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
431475 10 2	HILL ROM HOLDINGS ORD.		10/10/2018.	ITG INC.	80.000	6,954	XXX	
431571 10 8	HILLENBRAND ORD.		10/10/2018.	ITG INC.	80.000	4,098	XXX	
432748 10 1	HILLTOP HOLDINGS ORD.		10/10/2018.	ITG INC.	90.000	1,800	XXX	
43283X 10 5	HILTON GRAND VACATIONS ORD.		10/10/2018.	ITG INC.	120.000	3,527	XXX	
43300A 20 3	HILTON WORLDWIDE HOLDINGS ORD.		10/10/2018.	ITG INC.	390.000	29,244	XXX	
436106 10 8	HOLLYFRONTIER ORD.		10/10/2018.	ITG INC.	205.000	13,575	XXX	
436440 10 1	HOLOGIC ORD.		10/10/2018.	ITG INC.	265.000	10,806	XXX	
436893 20 0	HOME BANCSHARES ORD.		10/10/2018.	ITG INC.	200.000	4,346	XXX	
437076 10 2	HOME DEPOT ORD.		10/10/2018.	ITG INC.	590.000	114,289	XXX	
438516 10 6	HONEYWELL INTERNATIONAL ORD.		10/29/2018.	VARIOUS.	793.000	52,925	XXX	
43940T 10 9	HOPE BANCORP ORD.		10/10/2018.	ITG INC.	160.000	2,586	XXX	
440327 10 4	HORACE MANN EDUCATORS ORD.		10/10/2018.	ITG INC.	60.000	2,550	XXX	
440452 10 0	HORMEL FOODS ORD.		10/10/2018.	ITG INC.	340.000	13,620	XXX	
440894 10 3	HORTONWORKS ORD.		10/10/2018.	ITG INC.	90.000	1,796	XXX	
44106M 10 2	HOSPITALITY PROPERTIES REIT ORD.		10/10/2018.	ITG INC.	210.000	5,762	XXX	
44107P 10 4	HOST HOTELS & RESORTS REIT ORD.		10/10/2018.	ITG INC.	450.000	8,910	XXX	
441593 10 0	HOULIHAN LOK CL A ORD.		10/10/2018.	ITG INC.	50.000	2,158	XXX	
44267D 10 7	HOWARD HUGHES ORD.		10/10/2018.	ITG INC.	50.000	5,771	XXX	
443320 10 6	HUB GROUP CL A ORD.		10/10/2018.	ITG INC.	50.000	2,173	XXX	
443510 60 7	HUBBELL ORD.		10/10/2018.	ITG INC.	70.000	8,638	XXX	
443573 10 0	HUBSPOT ORD.		10/10/2018.	ITG INC.	50.000	6,331	XXX	
444097 10 9	HUDSON PACIFIC PROPERTIES REIT ORD.		10/10/2018.	ITG INC.	200.000	6,348	XXX	
444859 10 2	HUMANA ORD.		10/10/2018.	ITG INC.	70.000	23,017	XXX	
445658 10 7	JB HUNT TRANSPORT SERVICES ORD.		10/10/2018.	ITG INC.	110.000	12,533	XXX	
446150 10 4	HUNTINGTON BANCSHARES ORD.		10/10/2018.	ITG INC.	1,360.000	20,618	XXX	
446413 10 6	HUNTINGTON INGALLS INDUSTRIES ORD.		10/10/2018.	ITG INC.	60.000	14,875	XXX	
447011 10 7	HUNTSMAN ORD.		10/10/2018.	ITG INC.	270.000	6,415	XXX	
448579 10 2	HYATT HOTELS CL A ORD.		10/10/2018.	ITG INC.	60.000	4,248	XXX	
44919P 50 8	IAC INTERACTIVE ORD.		10/10/2018.	ITG INC.	100.000	19,167	XXX	
44925C 10 3	ICF INTERNATIONAL ORD.		10/10/2018.	ITG INC.	30.000	2,199	XXX	
44930G 10 7	ICU MEDICAL ORD.		10/10/2018.	ITG INC.	20.000	5,204	XXX	
44980X 10 9	IPG PHOTONICS ORD.		10/10/2018.	ITG INC.	50.000	7,292	XXX	
450056 10 6	IRHYTHM TECHNOLOGIES ORD.		10/10/2018.	ITG INC.	30.000	2,436	XXX	
45073V 10 8	ITT ORD.		10/10/2018.	ITG INC.	110.000	5,862	XXX	
450828 10 8	IBERIABANK ORD.		10/10/2018.	ITG INC.	70.000	5,648	XXX	
451107 10 6	IDACORP ORD.		10/10/2018.	ITG INC.	70.000	6,954	XXX	
45167R 10 4	IDEX ORD.		10/10/2018.	ITG INC.	100.000	14,013	XXX	
45168D 10 4	IDEXX LABORATORIES ORD.		10/10/2018.	VARIOUS.	95.000	20,835	XXX	
452308 10 9	ILLINOIS TOOL ORD.		10/10/2018.	ITG INC.	170.000	22,612	XXX	
452327 10 9	ILLUMINA ORD.		10/10/2018.	ITG INC.	130.000	39,620	XXX	
45245E 10 9	IMAX ORD.	C.	10/10/2018.	ITG INC.	70.000	1,680	XXX	
452907 10 8	IMMUNOMEDICS ORD.		10/10/2018.	ITG INC.	180.000	3,559	XXX	
45321L 10 0	IMPERVA ORD.		10/10/2018.	ITG INC.	50.000	2,756	XXX	
45337C 10 2	INCYTE ORD.		10/10/2018.	VARIOUS.	295.000	20,810	XXX	
453836 10 8	INDEPENDENT BANK ORD.		10/10/2018.	ITG INC.	40.000	3,325	XXX	
45384B 10 6	INDEPENDENT BANK GROUP ORD.		10/10/2018.	ITG INC.	30.000	1,992	XXX	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
456237 10 6	INDUSTRIAL LOGISTICS PROPERTIES ORD		12/27/2018	EXCHANGE OFFER	50.000	936	XXX	
45688C 10 7	INGEVITY ORD		10/10/2018	ITG INC	60.000	5,194	XXX	
457187 10 2	INGREDION ORD		10/10/2018	ITG INC	90.000	9,112	XXX	
45765U 10 3	INSIGHT ENTERPRISES ORD		10/10/2018	ITG INC	50.000	2,397	XXX	
457669 30 7	INSMED ORD		10/10/2018	ITG INC	100.000	1,573	XXX	
45768S 10 5	INNOSPEC ORD		10/10/2018	ITG INC	30.000	2,085	XXX	
45772F 10 7	INPHI ORD		10/10/2018	ITG INC	60.000	1,916	XXX	
45778Q 10 7	INSPERITY ORD		10/10/2018	ITG INC	50.000	5,403	XXX	
45780L 10 4	INOGEN ORD		10/10/2018	ITG INC	30.000	5,883	XXX	
45784P 10 1	INSULET ORD		10/10/2018	ITG INC	80.000	7,014	XXX	
457985 20 8	INTEGRA LIFESCIENCES HOLDINGS ORD		10/10/2018	ITG INC	90.000	5,414	XXX	
458118 10 6	INTEGRATED DEVICE TECHNOLOGY ORD		10/10/2018	ITG INC	160.000	7,469	XXX	
458140 10 0	INTEL ORD		10/10/2018	ITG INC	2,670.000	119,643	XXX	
45826H 10 9	INTEGER HOLDINGS ORD		10/10/2018	ITG INC	40.000	2,955	XXX	
45841N 10 7	INTERACTIVE BROKERS GROUP CL A ORD		10/10/2018	ITG INC	100.000	5,366	XXX	
45845P 10 8	INTERCEPT PHARMACEUTICALS ORD		10/10/2018	ITG INC	30.000	3,063	XXX	
458665 30 4	INTERFACE ORD		10/10/2018	ITG INC	80.000	1,683	XXX	
45866F 10 4	INTERCONTINENTAL EXCHANGE ORD		10/10/2018	ITG INC	380.000	28,173	XXX	
45867G 10 1	INTERDIGITAL ORD		10/10/2018	ITG INC	50.000	3,646	XXX	
459044 10 3	INTERNATIONAL BANCSHARES ORD		10/10/2018	ITG INC	70.000	2,994	XXX	
459200 10 1	INTERNATIONAL BUSINESS MACHINES ORD		10/10/2018	ITG INC	535.000	76,347	XXX	
459506 10 1	INTERNATIONAL FLAVORS & FRAGRANS ORD		12/18/2018	MERRILL LYNCH PIERCE FENNER & SMITH INC	130.000	17,199	XXX	
460146 10 3	INTERNATIONAL PAPER ORD		10/10/2018	ITG INC	250.000	10,885	XXX	
460690 10 0	INTERPUBLIC GROUP OF COMPANIES ORD		10/10/2018	ITG INC	110.000	2,415	XXX	
461202 10 3	INTUIT ORD		10/10/2018	ITG INC	220.000	44,979	XXX	
46120E 60 2	INTUITIVE SURGICAL ORD		10/10/2018	ITG INC	90.000	46,100	XXX	
46131B 10 0	INVESCO MORTGAGE CAPITAL REIT ORD		10/10/2018	ITG INC	130.000	1,951	XXX	
46146L 10 1	INVESTORS BANCORP ORD		10/10/2018	ITG INC	300.000	3,609	XXX	
46187W 10 7	INVITATION HOMES ORD		10/10/2018	ITG INC	360.000	7,913	XXX	
462222 10 0	IONIS PHARMACEUTICALS, INC		10/10/2018	ITG INC	150.000	6,611	XXX	
46266C 10 5	IQVIA HOLDINGS ORD		10/10/2018	VARIOUS	200.000	23,032	XXX	
46269C 10 2	IRIDIUM COMMUNICATIONS ORD		10/10/2018	ITG INC	110.000	2,154	XXX	
462726 10 0	IROBOT ORD		10/10/2018	ITG INC	30.000	2,665	XXX	
46284V 10 1	IRON MOUNTAIN ORD		10/10/2018	VARIOUS	235.000	7,615	XXX	
46333X 10 8	IRONWOOD PHARMA CL A ORD		10/10/2018	ITG INC	170.000	2,904	XXX	
465741 10 6	ITRON ORD		10/10/2018	ITG INC	40.000	2,190	XXX	
46590V 10 0	JBG SMITH PROPERTIES ORD		10/10/2018	ITG INC	120.000	4,409	XXX	
466032 10 9	J AND J SNACK FOODS ORD		10/10/2018	ITG INC	10.000	1,476	XXX	
466313 10 3	JABIL ORD		10/10/2018	ITG INC	200.000	4,764	XXX	
466367 10 9	JACK IN THE BOX ORD		10/10/2018	ITG INC	30.000	2,486	XXX	
469814 10 7	JACOBS ENGINEERING GROUP ORD		10/10/2018	ITG INC	80.000	5,942	XXX	
47233W 10 9	JEFFERIES FINANCIAL GROUP ORD		10/10/2018	ITG INC	170.000	3,781	XXX	
47580P 10 3	JELD WEN HOLDING ORD		10/10/2018	ITG INC	80.000	1,806	XXX	
477143 10 1	JETBLUE AIRWAYS ORD		10/10/2018	ITG INC	380.000	6,323	XXX	
477839 10 4	JOHN BEAN TECHNOLOGIES ORD		10/10/2018	ITG INC	30.000	3,260	XXX	
478160 10 4	JOHNSON & JOHNSON ORD		12/18/2018	VARIOUS	1,530.000	209,854	XXX	

SCHEDULE D - PART 3

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
48020Q 10 7	JONES LANG LASALLE ORD.		10/10/2018.	ITG INC.	50.000	6,673	XXX	
48123V 10 2	J2 GLOBAL ORD.		10/10/2018.	ITG INC.	50.000	3,669	XXX	
48203R 10 4	JUNIPER NETWORKS ORD.		10/10/2018.	ITG INC.	170.000	4,695	XXX	
48238T 10 9	KAR AUCTION SERVICES ORD.		10/10/2018.	ITG INC.	160.000	8,990	XXX	
48242W 10 6	KBR ORD.		10/10/2018.	ITG INC.	170.000	3,502	XXX	
482480 10 0	KLA TENCOR ORD.		10/10/2018.	ITG INC.	100.000	9,386	XXX	
483007 70 4	KAISER ALUMINUM ORD.		10/10/2018.	ITG INC.	20.000	2,056	XXX	
483548 10 3	KAMAN ORD.		10/10/2018.	ITG INC.	30.000	1,929	XXX	
485170 30 2	KANSAS CITY SOUTHERN ORD.		10/10/2018.	ITG INC.	10.000	1,045	XXX	
48666K 10 9	KB HOME ORD.		10/10/2018.	ITG INC.	100.000	2,163	XXX	
48716P 10 8	KEARNY FINANCIAL ORD.		10/10/2018.	ITG INC.	110.000	1,514	XXX	
487836 10 8	KELLOGG ORD.		10/10/2018.	ITG INC.	275.000	18,970	XXX	
488401 10 0	KEMPER ORD.		10/10/2018.	ITG INC.	60.000	4,720	XXX	
489170 10 0	KENNAMETAL ORD.		10/10/2018.	ITG INC.	100.000	4,080	XXX	
489398 10 7	KENNEDY WILSON HOLDINGS ORD.		10/10/2018.	ITG INC.	150.000	2,928	XXX	
49271V 10 0	KEURIG DR PEPPER ORD.	C.	10/10/2018.	ITG INC.	220.000	5,177	XXX	
49338L 10 3	KEYSIGHT TECHNOLOGIES ORD.		10/10/2018.	ITG INC.	230.000	14,122	XXX	
49427F 10 8	KILROY REALTY REIT ORD.		10/10/2018.	ITG INC.	110.000	7,797	XXX	
49446R 10 9	KIMCO REALTY REIT ORD.		10/10/2018.	VARIOUS.	495.000	7,348	XXX	
49456B 10 1	KINDER MORGAN CL P ORD.		12/12/2018.	VARIOUS.	5,500.000	91,893	XXX	
497266 10 6	KIRBY ORD.		10/10/2018.	ITG INC.	70.000	5,501	XXX	
49803T 30 0	KITE REALTY GROUP REIT ORD.		10/10/2018.	ITG INC.	100.000	1,565	XXX	
499049 10 4	KNIGHT SWIFT TRANSPRTATN CL A ORD.		10/10/2018.	ITG INC.	150.000	4,755	XXX	
49926D 10 9	KNOWLES ORD.		10/10/2018.	ITG INC.	100.000	1,395	XXX	
500255 10 4	KOHL'S ORD.		10/10/2018.	ITG INC.	120.000	8,609	XXX	
500643 20 0	KORN/FERRY INTERNATIONAL ORD.		10/10/2018.	ITG INC.	70.000	3,229	XXX	
500754 10 6	KRAFT HEINZ ORD.		10/10/2018.	ITG INC.	490.000	27,539	XXX	
50077B 20 7	KRATOS DEFENSE AND SECURITY SOLS ORD.		12/18/2018.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	110.000	1,562	XXX	
50077C 10 6	KRATON ORD.		10/10/2018.	ITG INC.	30.000	1,143	XXX	
501044 10 1	KROGER ORD.		10/10/2018.	ITG INC.	190.000	5,271	XXX	
501797 10 4	L BRANDS ORD.		10/10/2018.	ITG INC.	190.000	5,421	XXX	
50187A 10 7	LHC GROUP ORD.		10/10/2018.	ITG INC.	30.000	2,942	XXX	
501889 20 8	LKQ ORD.		10/10/2018.	ITG INC.	390.000	11,691	XXX	
50189K 10 3	LCI INDUSTRIES ORD.		10/10/2018.	ITG INC.	30.000	2,333	XXX	
50212V 10 0	LPL FINANCIAL HOLDINGS ORD.		10/10/2018.	ITG INC.	100.000	6,051	XXX	
502175 10 2	LTC PROPERTIES REIT ORD.		10/10/2018.	ITG INC.	40.000	1,783	XXX	
505336 10 7	LA Z BOY ORD.		10/10/2018.	ITG INC.	50.000	1,438	XXX	
50540R 40 9	LABORATORY CORPRTN OF AMER HLDGS ORD.		12/18/2018.	VARIOUS.	60.000	8,205	XXX	
505743 10 4	LADDER CAPITAL CL A ORD.		10/10/2018.	ITG INC.	100.000	1,704	XXX	
512807 10 8	LAM RESEARCH ORD.		10/10/2018.	ITG INC.	90.000	12,581	XXX	
512816 10 9	LAMAR ADVERTISING CL A REIT.		10/10/2018.	ITG INC.	100.000	7,398	XXX	
513272 10 4	LAMB WESTON HOLDINGS ORD.		10/10/2018.	ITG INC.	180.000	13,181	XXX	
513847 10 3	LANCASTER COLONY ORD.		10/10/2018.	ITG INC.	20.000	2,957	XXX	
515098 10 1	LANDSTAR SYSTEM ORD.		10/10/2018.	ITG INC.	50.000	5,445	XXX	
517834 10 7	LAS VEGAS SANDS ORD.		10/10/2018.	ITG INC.	440.000	24,790	XXX	
517942 10 8	LASALLE HOTEL PROPERTIES REIT ORD.		10/10/2018.	ITG INC.	130.000	4,263	XXX	

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
518439 10 4	ESTEE LAUDER CL A ORD.		10/10/2018	ITG INC.	80.000	10,393	XXX	
518613 20 3	LAUREATE EDUCATION CL A ORD.		10/10/2018	ITG INC.	110.000	1,640	XXX	
521865 20 4	LEAR ORD.		10/10/2018	ITG INC.	80.000	10,806	XXX	
52471Y 10 6	LEGACYTEXAS FINANCIAL GROUP ORD.		10/10/2018	ITG INC.	50.000	2,136	XXX	
524901 10 5	LEGG MASON ORD.		10/10/2018	ITG INC.	100.000	2,968	XXX	
525327 10 2	LEIDOS HOLDINGS ORD.		10/10/2018	ITG INC.	170.000	11,227	XXX	
52603B 10 7	LENDINGTREE ORD.		12/18/2018	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	2,224	XXX	
526057 10 4	LENNAR CL A ORD.		10/10/2018	ITG INC.	30.000	1,312	XXX	
526107 10 7	LENNOX INTERNATIONAL ORD.		10/10/2018	ITG INC.	40.000	8,192	XXX	
529043 10 1	LEXINGTON REALTY REIT ORD.		10/10/2018	ITG INC.	260.000	2,088	XXX	
530307 10 7	LIBERTY BROADBAND SRS A ORD.		10/10/2018	ITG INC.	30.000	2,395	XXX	
530307 30 5	LIBERTY BROADBAND SRS C ORD.		10/10/2018	ITG INC.	120.000	9,570	XXX	
53046P 10 9	LIBERTY EXPEDIA HOLD SRS A ORD.		10/10/2018	ITG INC.	60.000	2,491	XXX	
53071M 10 4	QURATE RETAIL SRS A ORD.		10/10/2018	ITG INC.	520.000	10,811	XXX	
531172 10 4	LIBERTY PROPERTY REIT ORD.		10/10/2018	ITG INC.	190.000	8,009	XXX	
531229 40 9	LIBRTY MEDIA LRTY SIRIUSXM SRS A ORD.		10/10/2018	ITG INC.	100.000	4,084	XXX	
531229 60 7	LIBRTY MEDIA LRTY SIRIUSXM SRS C ORD.		10/10/2018	ITG INC.	200.000	8,172	XXX	
531229 85 4	LIBERTY MEDIA FORMULA ONE SRS C ORD.		10/10/2018	ITG INC.	240.000	8,014	XXX	
531465 10 2	LIBERTY TRIPADVISOR HOLDIG SRS A ORD.		12/18/2018	MERRILL LYNCH PIERCE FENNER & SMITH INC.	100.000	1,726	XXX	
53220K 50 4	LIGAND PHARMACEUTICALS ORD.		10/10/2018	ITG INC.	20.000	4,280	XXX	
53223X 10 7	LIFE STORAGE ORD.		10/10/2018	ITG INC.	50.000	4,587	XXX	
532457 10 8	ELI LILLY ORD.		10/10/2018	ITG INC.	570.000	64,610	XXX	
533900 10 6	LINCOLN ELECTRIC HOLDINGS ORD.		10/10/2018	ITG INC.	70.000	6,013	XXX	
534187 10 9	LINCOLN NATIONAL ORD.		10/10/2018	ITG INC.	130.000	8,845	XXX	
535919 50 0	LIONS GATE ENTERTAINMENT CL B ORD.		10/10/2018	ITG INC.	120.000	2,603	XXX	
536797 10 3	LITHIA MOTORS CL A ORD.		10/10/2018	ITG INC.	20.000	1,543	XXX	
537008 10 4	LITTELFUSE ORD.		12/18/2018	VARIOUS	40.000	6,824	XXX	
538034 10 9	LIVE NATION ENTERTAINMENT ORD.		10/10/2018	ITG INC.	170.000	8,430	XXX	
538146 10 1	LIVEPERSON ORD.		10/10/2018	ITG INC.	70.000	1,530	XXX	
53815P 10 8	LIVERAMP HOLDINGS ORD.		10/10/2018	ITG INC.	90.000	4,032	XXX	
539830 10 9	LOCKHEED MARTIN ORD.		10/10/2018	ITG INC.	120.000	40,411	XXX	
54142L 10 9	LOGMEIN ORD.		10/10/2018	ITG INC.	60.000	4,817	XXX	
546347 10 5	LOUISIANA PACIFIC ORD.		10/10/2018	ITG INC.	170.000	4,029	XXX	
548661 10 7	LOWE'S COMPANIES ORD.		10/10/2018	ITG INC.	380.000	40,394	XXX	
548862 10 1	LOXO ONCOLOGY ORD.		10/10/2018	ITG INC.	30.000	4,885	XXX	
550021 10 9	LULULEMON ATHLETICA ORD.	C	10/10/2018	ITG INC.	120.000	16,883	XXX	
55024U 10 9	LUMENTUM HOLDINGS ORD.		12/11/2018	VARIOUS	82.720	4,457	XXX	
55261F 10 4	M&T BANK ORD.		10/10/2018	ITG INC.	110.000	18,241	XXX	
55264U 10 8	MB FINANCIAL ORD.		10/10/2018	ITG INC.	110.000	5,056	XXX	
552676 10 8	MDC HOLDINGS ORD.		10/10/2018	ITG INC.	50.000	1,375	XXX	
552690 10 9	MDU RESOURCES GROUP ORD.		10/10/2018	ITG INC.	230.000	5,998	XXX	
55272X 10 2	MFA FINANCIAL REIT ORD.		10/10/2018	ITG INC.	550.000	3,955	XXX	
55277P 10 4	MGE ENERGY ORD.		10/10/2018	ITG INC.	40.000	2,581	XXX	
552848 10 3	MGIC INVESTMENT ORD.		10/10/2018	ITG INC.	440.000	5,500	XXX	
552953 10 1	MGM RESORTS INTERNATIONAL ORD.		10/10/2018	ITG INC.	675.000	18,957	XXX	
55306N 10 4	MKS INSTRUMENTS ORD.		10/10/2018	ITG INC.	60.000	4,402	XXX	

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
55336V 10 0	MPLX COM UNT		12/12/2018	VARIOUS	7,700.000	276,873	XXX	
55345K 10 3	MRC GLOBAL ORD		10/10/2018	ITG INC.	110.000	1,966	XXX	
553498 10 6	MSA SAFETY ORD		10/10/2018	ITG INC.	40.000	3,994	XXX	
553530 10 6	MSC INDUSTRIAL CL A ORD		10/10/2018	ITG INC.	50.000	3,987	XXX	
55354G 10 0	MSCI ORD		10/10/2018	ITG INC.	100.000	15,685	XXX	
553573 10 6	MSG NETWORKS CL A ORD		10/10/2018	ITG INC.	70.000	1,791	XXX	
554382 10 1	MACERICH REIT ORD		10/10/2018	ITG INC.	100.000	5,143	XXX	
554489 10 4	MACK CALI REALTY REIT ORD		10/10/2018	ITG INC.	110.000	2,200	XXX	
55608B 10 5	MACQUARIE INFRASTRUCTURE ORD		10/10/2018	ITG INC.	90.000	3,900	XXX	
55616P 10 4	MACYS ORD		10/10/2018	ITG INC.	210.000	6,882	XXX	
556269 10 8	STEVEN MADDEN ORD		10/10/2018	ITG INC.	80.000	3,666	XXX	
55825T 10 3	MADISON SQUARE GARDEN CL A ORD		10/10/2018	ITG INC.	20.000	5,616	XXX	
559079 20 7	MAGELLAN HEALTH ORD		10/10/2018	ITG INC.	30.000	2,111	XXX	
559080 10 6	MAGELLAN MIDSTREAM PARTNERS UNT		12/12/2018	MORGAN STANLEY CO.	200.000	11,878	XXX	
562750 10 9	MANHATTAN ASSOCIATES ORD		10/10/2018	ITG INC.	80.000	3,751	XXX	
56418H 10 0	MANPOWERGROUP ORD		10/10/2018	ITG INC.	70.000	5,416	XXX	
564563 10 4	MANTECH INTERNATIONAL CL A ORD		10/10/2018	ITG INC.	30.000	1,722	XXX	
565849 10 6	MARATHON OIL ORD		10/10/2018	ITG INC.	570.000	12,067	XXX	
56585A 10 2	MARATHON PETROLEUM ORD		12/18/2018	VARIOUS	348.950	12,331	XXX	
570535 10 4	MARKEL ORD		10/10/2018	ITG INC.	10.000	11,591	XXX	
57060D 10 8	MARKETAXESS HOLDINGS ORD		10/10/2018	ITG INC.	40.000	7,473	XXX	
57164Y 10 7	MARRIOTT VACATIONS WORLDWIDE ORD		10/10/2018	ITG INC.	40.000	3,805	XXX	
571903 20 2	MARRIOTT INTERNATIONAL CL A ORD		10/10/2018	ITG INC.	230.000	26,793	XXX	
573284 10 6	MARTIN MARIETTA MATERIALS ORD		10/10/2018	ITG INC.	30.000	5,280	XXX	
574599 10 6	MASCO ORD		10/10/2018	ITG INC.	140.000	4,675	XXX	
574795 10 0	MASIMO ORD		10/10/2018	ITG INC.	50.000	5,772	XXX	
575385 10 9	MASONITE INTERNATIONAL ORD		10/10/2018	ITG INC.	30.000	1,827	XXX	
576323 10 9	MASTEC ORD		10/10/2018	ITG INC.	70.000	2,904	XXX	
57636Q 10 4	MASTERCARD CL A ORD		12/18/2018	VARIOUS	490.000	96,043	XXX	
576485 20 5	MATADOR RESOURCES ORD		10/10/2018	ITG INC.	120.000	3,860	XXX	
57665R 10 6	MATCH GROUP ORD		10/10/2018	ITG INC.	60.000	3,026	XXX	
57686G 10 5	MATSON ORD		10/10/2018	ITG INC.	50.000	1,907	XXX	
577081 10 2	MATTEL ORD		10/10/2018	ITG INC.	425.000	6,126	XXX	
577128 10 1	MATTHEWS INTERNATIONAL CL A ORD		10/10/2018	ITG INC.	40.000	1,792	XXX	
57772K 10 1	MAXIM INTEGRATED PRODUCTS ORD		10/10/2018	ITG INC.	340.000	17,269	XXX	
57778L 10 3	MAXAR TECHNOLOGIES ORD		10/10/2018	ITG INC.	60.000	1,755	XXX	
577933 10 4	MAXIMUS ORD		10/10/2018	ITG INC.	70.000	4,428	XXX	
579780 20 6	MCCORMICK ORD		10/10/2018	ITG INC.	30.000	4,029	XXX	
580037 70 3	MCDERMOTT INTERNATIONAL ORD		10/10/2018	ITG INC.	220.000	3,753	XXX	
580135 10 1	MCDONALD'S ORD		10/10/2018	ITG INC.	370.000	62,301	XXX	
580589 10 9	MCGRATH RENT ORD		10/10/2018	ITG INC.	20.000	1,006	XXX	
58155Q 10 3	MCKESSON ORD		10/10/2018	ITG INC.	100.000	13,551	XXX	
58463J 30 4	MEDICAL PROPERTIES REIT ORD		10/10/2018	ITG INC.	440.000	6,402	XXX	
584688 10 5	MEDICINES ORD		10/10/2018	ITG INC.	80.000	2,162	XXX	
58470H 10 1	MEDIFAST ORD		10/10/2018	ITG INC.	10.000	1,991	XXX	
58471A 10 5	MEDIDATA SOLUTIONS ORD		10/10/2018	ITG INC.	70.000	4,605	XXX	
58502B 10 6	MEDNAX ORD		10/10/2018	ITG INC.	110.000	5,023	XXX	

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1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
58506Q 10 9	MEDPACE HOLDINGS ORD.		10/10/2018.	ITG INC.	20.000	1,074	XXX	
58933Y 10 5	MERCK & CO ORD.		10/10/2018.	ITG INC.	1,540.000	108,508	XXX	
589378 10 8	MERCURY SYSTEMS ORD.		10/10/2018.	ITG INC.	50.000	2,588	XXX	
589400 10 0	MERCURY GENERAL ORD.		10/10/2018.	ITG INC.	30.000	1,499	XXX	
589433 10 1	MEREDITH ORD.		10/10/2018.	ITG INC.	40.000	2,071	XXX	
589889 10 4	MERIT MEDICAL SYSTEMS ORD.		10/10/2018.	ITG INC.	60.000	3,676	XXX	
59001A 10 2	MERITAGE HOMES ORD.		10/10/2018.	ITG INC.	40.000	1,468	XXX	
59001K 10 0	MERITOR ORD.		10/10/2018.	ITG INC.	100.000	1,826	XXX	
592688 10 5	METTLER TOLEDO ORD.		10/10/2018.	ITG INC.	30.000	16,929	XXX	
59408Q 10 6	MICHAELS COMPANIES ORD.		10/10/2018.	ITG INC.	130.000	2,023	XXX	
594918 10 4	MICROSOFT ORD.		10/10/2018.	ITG INC.	1,330.000	141,206	XXX	
594972 40 8	MICROSTRATEGY CL A ORD.		10/10/2018.	ITG INC.	10.000	1,267	XXX	
595017 10 4	MICROCHIP TECHNOLOGY ORD.		10/10/2018.	ITG INC.	170.000	11,297	XXX	
595112 10 3	MICRON TECHNOLOGY ORD.		10/10/2018.	ITG INC.	705.000	29,993	XXX	
59522J 10 3	MID AMERICA APT COMMUNITI REIT ORD.		10/10/2018.	VARIOUS.	135.000	12,662	XXX	
596278 10 1	MIDDLEBY ORD.		10/10/2018.	ITG INC.	60.000	7,057	XXX	
59870L 10 6	MILACRON HOLDINGS ORD.		10/10/2018.	ITG INC.	80.000	1,515	XXX	
600544 10 0	HERMAN MILLER ORD.		10/10/2018.	ITG INC.	70.000	2,519	XXX	
60255W 10 5	MINDBODY CL A ORD.		10/10/2018.	ITG INC.	50.000	1,719	XXX	
603158 10 6	MINERALS TECHNOLOGIES ORD.		10/10/2018.	ITG INC.	40.000	2,398	XXX	
60740F 10 5	MOBILE MINI ORD.		10/10/2018.	ITG INC.	50.000	2,071	XXX	
60786M 10 5	MOELIS CL A ORD.		10/10/2018.	ITG INC.	50.000	2,596	XXX	
608190 10 4	MOHAWK INDUSTRIES ORD.		10/10/2018.	ITG INC.	35.000	6,264	XXX	
60855R 10 0	MOLINA HEALTHCARE ORD.		10/10/2018.	ITG INC.	70.000	9,704	XXX	
60871R 20 9	MOLSON COORS BREWING NONVTG CL B ORD.		10/10/2018.	ITG INC.	210.000	13,536	XXX	
60877T 10 0	MOMENTA PHARMACEUTICALS ORD.		10/10/2018.	ITG INC.	90.000	1,889	XXX	
609207 10 5	MONDELEZ INTERNATIONAL CL A ORD.		10/10/2018.	ITG INC.	1,060.000	44,817	XXX	
609839 10 5	MONOLITHIC POWER SYSTEMS ORD.		10/10/2018.	ITG INC.	50.000	5,521	XXX	
610236 10 1	MONRO ORD.		10/10/2018.	ITG INC.	30.000	1,948	XXX	
61174X 10 9	MONSTER BEVERAGE ORD.		10/10/2018.	ITG INC.	350.000	19,184	XXX	
615369 10 5	MOODYS ORD.		10/10/2018.	ITG INC.	100.000	15,605	XXX	
615394 20 2	MOOG CL A ORD.		10/10/2018.	ITG INC.	40.000	3,169	XXX	
617700 10 9	MORNINGSTAR ORD.		10/10/2018.	ITG INC.	20.000	2,212	XXX	
61945C 10 3	MOSAIC ORD.		10/10/2018.	ITG INC.	230.000	7,434	XXX	
620076 30 7	MOTOROLA SOLUTIONS ORD.		10/10/2018.	ITG INC.	120.000	14,483	XXX	
624756 10 2	MUELLER INDUSTRIES ORD.		10/10/2018.	ITG INC.	60.000	1,602	XXX	
624758 10 8	MUELLER WATER PRODUCTS SER A ORD.		10/10/2018.	ITG INC.	180.000	2,009	XXX	
626717 10 2	MURPHY OIL ORD.		10/10/2018.	ITG INC.	200.000	6,356	XXX	
626755 10 2	MURPHY USA ORD.		10/10/2018.	ITG INC.	30.000	2,370	XXX	
62855J 10 4	MYRIAD GENETICS ORD.		10/10/2018.	ITG INC.	80.000	3,590	XXX	
62857M 10 5	MYOKARDIA ORD.		10/10/2018.	ITG INC.	40.000	2,020	XXX	
628778 10 2	NBT BANCORP ORD.		10/10/2018.	ITG INC.	50.000	1,915	XXX	
62886E 10 8	NCR ORD.		10/10/2018.	ITG INC.	140.000	3,626	XXX	
629209 30 5	NMI HOLDINGS CL A ORD.		10/10/2018.	ITG INC.	70.000	1,400	XXX	
629377 50 8	NRG ENERGY ORD.		10/10/2018.	ITG INC.	200.000	7,290	XXX	
631103 10 8	NASDAQ ORD.		10/10/2018.	ITG INC.	30.000	2,459	XXX	

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
636180 10 1	NATL FUEL GAS ORD.		10/10/2018	ITG INC.	100.000	5,834	XXX	
636220 30 3	NATIONAL GENERAL HOLDINGS ORD.		10/10/2018	ITG INC.	70.000	1,746	XXX	
63633D 10 4	NATIONAL HEALTH INVESTORS REIT ORD.		10/10/2018	ITG INC.	50.000	3,690	XXX	
636518 10 2	NATIONAL INSTRUMENTS ORD.		10/10/2018	ITG INC.	130.000	5,769	XXX	
637071 10 1	NATIONAL OILWELL VARCO ORD.		10/10/2018	ITG INC.	360.000	14,813	XXX	
637417 10 6	NATIONAL RETAIL PROPERTIES REIT ORD.		10/10/2018	ITG INC.	190.000	8,428	XXX	
637870 10 6	NATIONAL STORAGE AFFILIATES ORD.		10/10/2018	ITG INC.	60.000	1,514	XXX	
63845R 10 7	NATIONAL VISION HOLDINGS ORD.		10/10/2018	ITG INC.	50.000	2,009	XXX	
638904 10 2	NAVIGATORS GROUP ORD.		10/10/2018	ITG INC.	20.000	1,380	XXX	
63934E 10 8	NAVISTAR INTERNATIONAL ORD.		10/10/2018	ITG INC.	60.000	2,154	XXX	
63938C 10 8	NAVIENT ORD.		10/10/2018	ITG INC.	320.000	4,131	XXX	
640079 10 9	NEENAH ORD.		10/10/2018	ITG INC.	20.000	1,574	XXX	
640268 10 8	NEKTAR THERAPEUTICS ORD.		10/10/2018	ITG INC.	185.000	9,527	XXX	
640491 10 6	NEOGEN ORD.		10/10/2018	ITG INC.	70.000	4,536	XXX	
64110D 10 4	NETAPP ORD.		10/10/2018	VARIOUS.	260.000	19,419	XXX	
64110L 10 6	NETFLIX ORD.		10/10/2018	ITG INC.	220.000	71,698	XXX	
64111Q 10 4	NETGEAR ORD.		10/10/2018	ITG INC.	30.000	1,681	XXX	
64115T 10 4	NETSCOUT SYSTEMS ORD.		10/10/2018	ITG INC.	100.000	2,186	XXX	
64125C 10 9	NEUROCRINE BIOSCIENCES ORD.		10/10/2018	ITG INC.	110.000	11,694	XXX	
64157F 10 3	NEVRO ORD.		10/10/2018	ITG INC.	30.000	1,490	XXX	
646025 10 6	NJ RESOURCES ORD.		10/10/2018	ITG INC.	100.000	4,704	XXX	
64828T 20 1	NEW RESIDENTIAL INVESTMENT REIT ORD.		10/10/2018	ITG INC.	410.000	7,220	XXX	
64829B 10 0	NEW RELIC ORD.		10/10/2018	ITG INC.	50.000	4,064	XXX	
649445 10 3	NEW YORK COMMUNITY BANCORP ORD.		10/10/2018	ITG INC.	580.000	6,102	XXX	
650111 10 7	NEW YORK TIMES CL A ORD.		10/10/2018	ITG INC.	170.000	4,218	XXX	
651229 10 6	NEWELL BRANDS ORD.		10/10/2018	ITG INC.	540.000	9,763	XXX	
651290 10 8	NEWFIELD EXPLORATION ORD.		10/10/2018	ITG INC.	130.000	3,462	XXX	
651587 10 7	NEWMARKET ORD.		12/18/2018	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	3,886	XXX	
65158N 10 2	NEWMARK GROUP CL A ORD.		12/03/2018	ITG INC.	157.724	1,341	XXX	
651639 10 6	NEWMONT MINING ORD.		10/10/2018	ITG INC.	350.000	10,700	XXX	
65249B 10 9	NEWS CL A ORD.		10/10/2018	ITG INC.	130.000	1,661	XXX	
65249B 20 8	NEWS CL B ORD.		10/10/2018	ITG INC.	110.000	1,449	XXX	
65336K 10 3	NEXSTAR MEDIA GROUP CL A ORD.		10/10/2018	ITG INC.	50.000	3,847	XXX	
65339F 10 1	NEXTERA ENERGY ORD.		10/10/2018	ITG INC.	170.000	29,369	XXX	
654106 10 3	NIKE CL B ORD.		10/10/2018	ITG INC.	680.000	50,966	XXX	
65473P 10 5	NISOURCE ORD.		10/10/2018	ITG INC.	190.000	4,767	XXX	
655044 10 5	NOBLE ENERGY ORD.		10/10/2018	ITG INC.	330.000	10,319	XXX	
655663 10 2	NORDSON ORD.		10/10/2018	ITG INC.	70.000	8,970	XXX	
655664 10 0	NORDSTROM ORD.		10/10/2018	ITG INC.	140.000	8,539	XXX	
655844 10 8	NORFOLK SOUTHERN ORD.		10/10/2018	ITG INC.	130.000	22,309	XXX	
665859 10 4	NORTHERN TRUST ORD.		10/10/2018	ITG INC.	165.000	16,841	XXX	
666807 10 2	NORTHROP GRUMMAN ORD.		12/18/2018	VARIOUS.	80.000	22,051	XXX	
667340 10 3	NORTHWEST BANCSHARES ORD.		10/10/2018	ITG INC.	110.000	1,894	XXX	
66765N 10 5	NORTHWEST NATURAL HOLDING COMPAN ORD.		10/10/2018	ITG INC.	30.000	2,113	XXX	
668074 30 5	NORTHWESTERN ORD.		10/10/2018	ITG INC.	60.000	3,665	XXX	
67000B 10 4	NOVANTA ORD.		10/10/2018	ITG INC.	50.000	3,133	XXX	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
67011P 10 0	NOW ORD.		10/10/2018	ITG INC.	130.000	2,101	XXX	
67018T 10 5	NU SKIN ENTERPRISES CL A ORD.		10/10/2018	ITG INC.	60.000	4,132	XXX	
67020Y 10 0	NUANCE COMMUNICATIONS ORD.		10/10/2018	ITG INC.	350.000	5,954	XXX	
670346 10 5	NUCOR ORD.		10/10/2018	ITG INC.	190.000	11,600	XXX	
67059N 10 8	NUTANIX CL A ORD.		10/10/2018	ITG INC.	130.000	5,062	XXX	
67066G 10 4	NVIDIA ORD.		12/18/2018	VARIOUS.	370.000	84,838	XXX	
67069D 10 8	NUTRISYSTEM ORD.		12/18/2018	MERRILL LYNCH PIERCE FENNER & SMITH INC.	40.000	1,760	XXX	
670704 10 5	NUVASIVE ORD.		10/10/2018	ITG INC.	60.000	4,044	XXX	
67072V 10 3	NXSTAGE MEDICAL ORD.		10/10/2018	ITG INC.	70.000	1,927	XXX	
670837 10 3	OGE ENERGY ORD.		10/10/2018	ITG INC.	240.000	8,947	XXX	
67103H 10 7	O'REILLY AUTOMOTIVE ORD.		10/10/2018	ITG INC.	40.000	13,458	XXX	
671044 10 5	OSI SYSTEMS ORD.		12/18/2018	MERRILL LYNCH PIERCE FENNER & SMITH INC.	30.000	2,177	XXX	
674215 10 8	OASIS PETROLEUM ORD.		10/10/2018	ITG INC.	330.000	4,155	XXX	
674599 10 5	OCCIDENTAL PETROLEUM ORD.		10/10/2018	ITG INC.	590.000	45,979	XXX	
675232 10 2	OCEANEERING INTERNATIONAL ORD.		10/10/2018	ITG INC.	120.000	3,048	XXX	
675234 10 8	OCEANFIRST FINANCIAL ORD.		10/10/2018	ITG INC.	50.000	1,360	XXX	
676220 10 6	OFFICE DEPOT ORD.		10/10/2018	ITG INC.	680.000	1,965	XXX	
678026 10 5	OIL STATES INTERNATIONAL ORD.		10/10/2018	ITG INC.	70.000	2,190	XXX	
679295 10 5	OKTA CL A ORD.		10/10/2018	ITG INC.	110.000	6,097	XXX	
679580 10 0	OLD DOMINION FREIGHT LINE ORD.		10/10/2018	ITG INC.	80.000	11,121	XXX	
680033 10 7	OLD NATIONAL BANCORP ORD.		10/10/2018	ITG INC.	180.000	3,586	XXX	
680223 10 4	OLD REPUBLIC INTERNATIONAL ORD.		10/10/2018	ITG INC.	340.000	7,228	XXX	
680665 20 5	OLIN ORD.		10/10/2018	ITG INC.	200.000	4,684	XXX	
681116 10 9	OLLIES BARGAIN OUTLET HLDG ORD.		10/10/2018	ITG INC.	60.000	5,242	XXX	
681919 10 6	OMNICOM GROUP ORD.		10/10/2018	ITG INC.	110.000	7,654	XXX	
681936 10 0	OMEGA HEALTHCARE REIT ORD.		10/10/2018	ITG INC.	240.000	7,934	XXX	
68213N 10 9	OMNICELL ORD.		10/10/2018	ITG INC.	40.000	2,546	XXX	
682189 10 5	ON SEMICONDUCTOR ORD.		10/10/2018	ITG INC.	520.000	8,388	XXX	
68235P 10 8	ONE GAS ORD.		10/10/2018	ITG INC.	60.000	5,039	XXX	
682680 10 3	ONEOK ORD.		12/12/2018	VARIOUS.	2,145.000	130,295	XXX	
68268W 10 3	ONEMAIN HOLDINGS, INC.		10/10/2018	ITG INC.	90.000	2,787	XXX	
68389X 10 5	ORACLE ORD.		10/10/2018	ITG INC.	1,310.000	62,107	XXX	
686688 10 2	ORMAT TECH ORD.		10/10/2018	ITG INC.	40.000	2,064	XXX	
688239 20 1	OSHKOSH ORD.		10/10/2018	ITG INC.	80.000	5,170	XXX	
689648 10 3	OTTER TAIL ORD.		10/10/2018	ITG INC.	40.000	1,904	XXX	
69007J 10 6	OUTFRONT MEDIA ORD.		10/10/2018	ITG INC.	170.000	3,147	XXX	
690742 10 1	OWENS CORNIING ORD.		10/10/2018	ITG INC.	130.000	6,856	XXX	
690768 40 3	OWENS ILLINOIS ORD.		10/10/2018	ITG INC.	190.000	3,426	XXX	
691497 30 9	OXFORD INDS ORD.		10/10/2018	ITG INC.	20.000	1,584	XXX	
69318G 10 6	PBF ENERGY CL A ORD.		10/10/2018	ITG INC.	140.000	7,118	XXX	
69327R 10 1	PDC ENERGY ORD.		10/10/2018	ITG INC.	80.000	3,971	XXX	
69331C 10 8	PG&E ORD.		12/18/2018	VARIOUS.	615.000	17,394	XXX	
69349H 10 7	PNM RESOURCES ORD.		10/10/2018	ITG INC.	90.000	3,576	XXX	
693506 10 7	PPG INDUSTRIES ORD.		10/10/2018	ITG INC.	100.000	9,961	XXX	
69351T 10 6	PPL ORD.		10/10/2018	VARIOUS.	590.000	17,721	XXX	
69354M 10 8	PRA HEALTH SCIENCES ORD.		10/10/2018	ITG INC.	70.000	6,943	XXX	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
69354N 10 6	PRA GROUP ORD		10/10/2018	ITG INC.	50.000	1,704	XXX	
69360J 10 7	PS BUSINESS PARKS REIT ORD		10/10/2018	ITG INC.	20.000	2,487	XXX	
693656 10 0	PVH ORD		10/10/2018	ITG INC.	10.000	1,248	XXX	
69366J 20 0	PTC THERAPEUTICS ORD		10/10/2018	ITG INC.	50.000	1,936	XXX	
69370C 10 0	PTC ORD		10/10/2018	ITG INC.	140.000	12,776	XXX	
693718 10 8	PACCAR ORD		10/10/2018	VARIOUS	375.000	24,010	XXX	
69478X 10 5	PACIFIC PREMIER BANCORP ORD		10/10/2018	ITG INC.	50.000	1,814	XXX	
695127 10 0	PACIRA PHARMACEUTICALS ORD		10/10/2018	ITG INC.	40.000	1,823	XXX	
695156 10 9	PACKAGING CORP OF AMERICA ORD		10/10/2018	ITG INC.	115.000	11,239	XXX	
695263 10 3	PACW PACWEST BANCORP ORD		10/10/2018	ITG INC.	150.000	7,112	XXX	
697435 10 5	PALO ALTO NETWORKS ORD		10/10/2018	ITG INC.	60.000	12,143	XXX	
698354 10 7	PANDORA MEDIA ORD		10/10/2018	ITG INC.	310.000	2,731	XXX	
69924R 10 8	PARAMOUNT GROUP REIT ORD		10/10/2018	ITG INC.	250.000	3,640	XXX	
700517 10 5	PARK HOTELS RESORTS ORD		10/10/2018	ITG INC.	240.000	7,313	XXX	
700658 10 7	PARK NATIONAL ORD		10/10/2018	ITG INC.	10.000	1,046	XXX	
701877 10 2	PARSLEY ENERGY CL A ORD		10/10/2018	ITG INC.	320.000	9,485	XXX	
703343 10 3	PATRICK INDUSTRIES ORD		10/10/2018	ITG INC.	20.000	1,080	XXX	
70338P 10 0	PATTERN ENERGY GROUP CL A ORD		10/10/2018	ITG INC.	90.000	1,585	XXX	
703395 10 3	PATTERSON COMPANIES ORD		10/10/2018	ITG INC.	100.000	2,440	XXX	
703481 10 1	PATTERSON UTI ENERGY ORD		10/10/2018	ITG INC.	270.000	4,525	XXX	
704326 10 7	PAYCHEX ORD		10/10/2018	ITG INC.	390.000	26,295	XXX	
70432V 10 2	PAYCOM SOFTWARE ORD		10/10/2018	ITG INC.	60.000	7,714	XXX	
70438V 10 6	PAYLOCITY HOLDING ORD		10/10/2018	ITG INC.	30.000	1,974	XXX	
70450Y 10 3	PAYPAL HOLDINGS ORD		12/18/2018	VARIOUS	840.000	64,651	XXX	
704551 10 0	PEABODY ENERGY ORD		10/10/2018	ITG INC.	90.000	3,077	XXX	
70509V 10 0	PEBBLEBROOK HOTEL REIT ORD		10/10/2018	ITG INC.	80.000	2,662	XXX	
705573 10 3	PEGASYSTEMS ORD		10/10/2018	ITG INC.	40.000	2,225	XXX	
707569 10 9	PENN NATIONAL GAMING ORD		10/16/2018	VARIOUS	125.200	3,631	XXX	
70959W 10 3	PENSKE AUTOMOTIVE GROUP VTG ORD		10/10/2018	ITG INC.	40.000	1,783	XXX	
70975L 10 7	PENUMBRA ORD		10/10/2018	ITG INC.	30.000	3,930	XXX	
712704 10 5	PEOPLES UNITED FINANCIAL ORD		10/10/2018	ITG INC.	250.000	4,245	XXX	
713448 10 8	PEPSICO ORD		05/15/2018	WEEDEN + CO.	585.000	56,721	XXX	
71377A 10 3	PERFORMANCE FOOD GROUP ORD		10/10/2018	ITG INC.	120.000	3,502	XXX	
714046 10 9	PERKINELMER ORD		10/10/2018	ITG INC.	130.000	11,201	XXX	
715347 10 0	PERSPECTA ORD		10/10/2018	ITG INC.	170.000	4,262	XXX	
718546 10 4	PHILLIPS 66 ORD		10/10/2018	ITG INC.	160.000	18,090	XXX	
718549 20 7	PHILLIPS 66 PARTNERS COM UNT		04/11/2018	CITIGROUP GLOBAL MARKETS INC.	200.000	9,718	XXX	
71943U 10 4	PHYSICIANS REALTY REIT ORD		10/10/2018	ITG INC.	220.000	3,696	XXX	
720190 20 6	PIEDMONT OFFICE REIT CL A ORD		10/10/2018	ITG INC.	150.000	2,771	XXX	
72346Q 10 4	PINNACLE FINANCIAL PARTNERS ORD		10/10/2018	ITG INC.	90.000	5,318	XXX	
723484 10 1	PINNACLE WEST ORD		10/10/2018	ITG INC.	40.000	3,308	XXX	
723787 10 7	PIONEER NATURAL RESOURCE ORD		10/10/2018	ITG INC.	90.000	16,138	XXX	
724479 10 0	PITNEY BOWES ORD		10/10/2018	ITG INC.	230.000	1,543	XXX	
726503 10 5	PLAINS ALL AMERICAN PIPELINE UNT		12/12/2018	J.P. MORGAN SECURITIES LLC	1,900.000	43,723	XXX	
72651A 20 7	PLAINS GP HOLDINGS CL A ORD		12/12/2018	J.P. MORGAN SECURITIES LLC	2,800.000	62,054	XXX	
72703H 10 1	PLANET FITNESS CL A ORD		10/10/2018	ITG INC.	100.000	4,646	XXX	
727493 10 8	PLANTRONICS ORD		10/10/2018	ITG INC.	50.000	2,625	XXX	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
72766Q 10 5	PLATFORM SPECIALTY PRODUCTS ORD.		10/10/2018	ITG INC.	270.000	2,984	XXX	
729132 10 0	PLEXUS ORD.		10/10/2018	ITG INC.	30.000	1,578	XXX	
731068 10 2	POLARIS INDUSTRIES ORD.		10/10/2018	ITG INC.	70.000	6,533	XXX	
73179P 10 6	POLYONE ORD.		10/10/2018	ITG INC.	90.000	3,417	XXX	
73278L 10 5	POOL ORD.		10/10/2018	ITG INC.	40.000	5,948	XXX	
733174 70 0	POPULAR ORD.		10/10/2018	ITG INC.	120.000	6,144	XXX	
736508 84 7	PORTLAND GENERAL ELECTRIC ORD.		10/10/2018	ITG INC.	100.000	4,659	XXX	
737010 10 8	PORTOLA PHARMACEUTICALS ORD.		10/10/2018	ITG INC.	70.000	1,670	XXX	
737446 10 4	POST HOLDINGS ORD.		10/10/2018	ITG INC.	80.000	7,426	XXX	
737630 10 3	POTLATCHDELTIC ORD.		10/10/2018	ITG INC.	70.000	2,605	XXX	
739276 10 3	POWER INTEGRATIONS ORD.		10/10/2018	ITG INC.	30.000	1,671	XXX	
74051N 10 2	PREMIER CL A ORD.		10/10/2018	ITG INC.	60.000	2,732	XXX	
74112D 10 1	PRESTIGE CONSUMER HEALTHCARE ORD.		10/10/2018	ITG INC.	70.000	2,755	XXX	
74144T 10 8	T ROWE PRICE GROUP ORD.		10/10/2018	ITG INC.	120.000	12,187	XXX	
741511 10 9	PRICESMART ORD.		10/10/2018	ITG INC.	20.000	1,556	XXX	
74164M 10 8	PRIMERICA ORD.		10/10/2018	ITG INC.	50.000	5,806	XXX	
74251V 10 2	PRINCIPAL FINANCIAL GROUP ORD.		10/10/2018	ITG INC.	160.000	9,387	XXX	
74267C 10 6	PROASSURANCE ORD.		10/10/2018	ITG INC.	60.000	2,737	XXX	
743312 10 0	PROGRESS SOFTWARE ORD.		10/10/2018	ITG INC.	50.000	1,638	XXX	
743315 10 3	PROGRESSIVE ORD.		10/10/2018	ITG INC.	350.000	23,986	XXX	
74340W 10 3	PROLOGIS REIT.		10/10/2018	ITG INC.	460.000	30,162	XXX	
743424 10 3	PROOFPOINT ORD.		10/10/2018	ITG INC.	60.000	5,660	XXX	
74347M 10 8	PROPETRO HOLDING ORD.		10/10/2018	ITG INC.	80.000	1,425	XXX	
743606 10 5	PROSPERITY BANCSHARES ORD.		10/10/2018	ITG INC.	80.000	5,671	XXX	
743713 10 9	PROTO LABS ORD.		10/10/2018	ITG INC.	30.000	3,825	XXX	
74386T 10 5	PROVIDENT FINANCIAL SERVICES ORD.		10/10/2018	ITG INC.	70.000	1,710	XXX	
744320 10 2	PRUDENTIAL FINANCIAL ORD.		10/10/2018	ITG INC.	310.000	31,868	XXX	
744573 10 6	PUBLIC SERVICE ENTERPRISE GROUP ORD.		10/10/2018	ITG INC.	470.000	25,634	XXX	
74460D 10 9	PUBLIC STORAGE REIT ORD.		10/10/2018	ITG INC.	90.000	17,882	XXX	
745867 10 1	PULTEGROUP ORD.		10/10/2018	ITG INC.	310.000	7,310	XXX	
74587V 10 7	PUMA BIOTECHNOLOGY ORD.		10/10/2018	ITG INC.	30.000	1,242	XXX	
74624M 10 2	PURE STORAGE CL A ORD.		10/10/2018	ITG INC.	200.000	4,406	XXX	
747316 10 7	QUAKER CHEMICAL ORD.		10/10/2018	ITG INC.	10.000	1,930	XXX	
74733V 10 0	QEP RESOURCES ORD.		10/10/2018	ITG INC.	290.000	3,277	XXX	
74736A 10 3	QTS REALTY CL A REIT ORD.		10/10/2018	ITG INC.	60.000	2,496	XXX	
74736K 10 1	QORVO ORD.		10/10/2018	ITG INC.	110.000	7,733	XXX	
74736L 10 9	Q2 HOLDINGS ORD.		10/10/2018	ITG INC.	40.000	1,989	XXX	
747525 10 3	QUALCOMM ORD.		10/10/2018	ITG INC.	910.000	60,733	XXX	
74758T 30 3	QUALYS ORD.		10/10/2018	ITG INC.	40.000	2,861	XXX	
74762E 10 2	QUANTA SERVICES ORD.		10/10/2018	ITG INC.	90.000	2,853	XXX	
74834L 10 0	QUEST DIAGNOSTICS ORD.		10/10/2018	ITG INC.	50.000	5,170	XXX	
74838J 10 1	QUIDEL ORD.		10/10/2018	ITG INC.	40.000	2,537	XXX	
749607 10 7	RLI ORD.		10/10/2018	ITG INC.	40.000	2,998	XXX	
74965L 10 1	RLJ LODGING REIT ORD.		10/10/2018	ITG INC.	210.000	4,322	XXX	
74967X 10 3	RH ORD.		10/10/2018	ITG INC.	20.000	2,155	XXX	
749685 10 3	RPM ORD.		10/10/2018	ITG INC.	160.000	9,576	XXX	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
750236 10 1	RADIAN GROUP ORD.		10/10/2018.	ITG INC.	260.000	5,039	XXX	
751212 10 1	RALPH LAUREN CL A ORD.		10/10/2018.	ITG INC.	40.000	4,679	XXX	
75281A 10 9	RANGE RESOURCES ORD.		10/10/2018.	ITG INC.	260.000	4,503	XXX	
753422 10 4	RAPID7 ORD.		10/10/2018.	ITG INC.	40.000	1,362	XXX	
754212 10 8	RAVEN INDUSTRIES ORD.		10/10/2018.	ITG INC.	40.000	1,780	XXX	
754730 10 9	RAYMOND JAMES ORD.		10/10/2018.	ITG INC.	160.000	14,406	XXX	
754907 10 3	RAYONIER REIT ORD.		10/10/2018.	ITG INC.	150.000	4,655	XXX	
755111 50 7	RAYTHEON ORD.		10/10/2018.	ITG INC.	110.000	21,737	XXX	
75524B 10 4	RBC BEARINGS ORD.		10/10/2018.	ITG INC.	20.000	2,944	XXX	
75605Y 10 6	REALOGY HOLDINGS ORD.		10/10/2018.	ITG INC.	150.000	2,900	XXX	
75606N 10 9	REALPAGE ORD.		10/10/2018.	ITG INC.	80.000	4,422	XXX	
756109 10 4	REALTY INCOME REIT ORD.		10/10/2018.	ITG INC.	210.000	12,037	XXX	
75615P 10 3	REATA PHARMACEUTICALS CL A ORD.		10/10/2018.	ITG INC.	20.000	1,213	XXX	
756577 10 2	RED HAT ORD.		10/10/2018.	ITG INC.	95.000	11,814	XXX	
75700L 10 8	RED ROCK RESORTS CL A ORD.		10/10/2018.	ITG INC.	80.000	1,894	XXX	
75737F 10 8	REDFIN ORD.		10/10/2018.	ITG INC.	90.000	1,391	XXX	
758075 40 2	REDWOOD REIT ORD.		10/10/2018.	ITG INC.	100.000	1,617	XXX	
758750 10 3	REGAL BELOIT ORD.		10/10/2018.	ITG INC.	50.000	3,987	XXX	
758849 10 3	REGENCY CENTERS REIT ORD.		10/10/2018.	ITG INC.	180.000	11,351	XXX	
75886F 10 7	REGENERON PHARMACEUTICALS ORD.		10/10/2018.	ITG INC.	60.000	22,917	XXX	
75901B 10 7	REGENXBIO ORD.		10/10/2018.	ITG INC.	30.000	1,808	XXX	
759351 60 4	REINSURANCE GROUP OF AMER ORD.		10/10/2018.	ITG INC.	70.000	9,920	XXX	
759509 10 2	RELIANCE STEEL ORD.		10/10/2018.	ITG INC.	80.000	6,567	XXX	
75970E 10 7	RENASANT ORD.		10/10/2018.	ITG INC.	50.000	1,987	XXX	
759916 10 9	REPLIGEN ORD.		10/10/2018.	ITG INC.	40.000	2,143	XXX	
760759 10 0	REPUBLIC SERVICES ORD.		12/18/2018.	VARIOUS.	220.000	16,073	XXX	
761152 10 7	RESMED ORD.		10/10/2018.	VARIOUS.	155.000	16,004	XXX	
76118Y 10 4	RESIDEO TECHNOLOGIES ORD.		10/29/2018.	VARIOUS.	132.167	1,738	XXX	
76131N 10 1	RETAIL OPPORTUNITY INVEST REIT ORD.		10/10/2018.	ITG INC.	130.000	2,376	XXX	
76131V 20 2	RETAIL PROP OF AME CL A REIT ORD.		10/10/2018.	ITG INC.	270.000	3,186	XXX	
76169B 10 2	REXNORD ORD.		10/10/2018.	ITG INC.	120.000	3,458	XXX	
76169C 10 0	REXFORD INDUSTRIAL REALTY REIT ORD.		10/10/2018.	ITG INC.	110.000	3,473	XXX	
76680R 20 6	RINGCENTRAL CL A ORD.		10/10/2018.	ITG INC.	80.000	6,119	XXX	
770323 10 3	ROBERT HALF ORD.		10/10/2018.	ITG INC.	140.000	9,232	XXX	
775133 10 1	ROGERS ORD.		10/10/2018.	ITG INC.	20.000	2,538	XXX	
77543R 10 2	ROKU CL A ORD.		10/10/2018.	ITG INC.	50.000	2,823	XXX	
775711 10 4	ROLLINS ORD.		10/10/2018.	ITG INC.	110.000	6,230	XXX	
776696 10 6	ROPER TECHNOLOGIES ORD.		10/10/2018.	ITG INC.	10.000	2,806	XXX	
778296 10 3	ROSS STORES ORD.		10/10/2018.	ITG INC.	220.000	20,907	XXX	
780287 10 8	ROYAL GOLD ORD.		10/10/2018.	ITG INC.	80.000	5,977	XXX	
783549 10 8	RYDER SYSTEM ORD.		10/10/2018.	ITG INC.	60.000	4,027	XXX	
78377T 10 7	RYMAN HOSPITALITY PROP REIT ORD.		10/10/2018.	ITG INC.	50.000	4,065	XXX	
783859 10 1	S AND T BANCORP ORD.		10/10/2018.	ITG INC.	40.000	1,697	XXX	
78409V 10 4	S&P GLOBAL ORD.		10/10/2018.	ITG INC.	180.000	32,792	XXX	
78410G 10 4	SBA COMMUNICATIONS CL A REIT ORD.		10/10/2018.	ITG INC.	140.000	21,421	XXX	
784117 10 3	SEI INVESTMENTS ORD.		10/10/2018.	ITG INC.	160.000	8,970	XXX	

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
78440X 10 1	SL GREEN RLTY REIT ORD.		10/10/2018	ITG INC.	100.000	9,366	XXX	
78442P 10 6	SLM ORD.		10/10/2018	ITG INC.	530.000	5,650	XXX	
78454L 10 0	SM ENERGY ORD.		10/10/2018	ITG INC.	130.000	3,914	XXX	
784635 10 4	SPX ORD.		10/10/2018	ITG INC.	50.000	1,531	XXX	
78463M 10 7	SPS COMMERCE ORD.		10/10/2018	ITG INC.	20.000	1,727	XXX	
78467J 10 0	SS AND C TECHNOLOGIES HOLDINGS ORD.		10/10/2018	ITG INC.	250.000	12,828	XXX	
78469X 10 7	SPX FLOW ORD.		10/10/2018	ITG INC.	50.000	2,243	XXX	
78470V 10 8	SRC ENERGY ORD.		10/10/2018	ITG INC.	290.000	2,558	XXX	
78486Q 10 1	SVB FINANCIAL GROUP ORD.		10/10/2018	ITG INC.	60.000	18,069	XXX	
78573L 10 6	SABRA HEALTH CARE REIT ORD.		10/10/2018	ITG INC.	210.000	4,725	XXX	
78573M 10 4	SABRE ORD.		10/10/2018	ITG INC.	310.000	7,152	XXX	
78648T 10 0	SAFETY INSURANCE GROUP ORD.		10/10/2018	ITG INC.	10.000	862	XXX	
78667J 10 8	SAGE THERAPEUTICS ORD.		10/10/2018	ITG INC.	50.000	6,013	XXX	
78709Y 10 5	SAIA ORD.		10/10/2018	ITG INC.	40.000	2,604	XXX	
78781P 10 5	SAILPOINT TECHNOLOGIES HOLDINGS ORD.		10/10/2018	ITG INC.	60.000	1,585	XXX	
79466L 30 2	SALESFORCE.COM ORD.		10/10/2018	ITG INC.	410.000	56,506	XXX	
79546E 10 4	SALLY BEAUTY HOLDINGS ORD.		10/10/2018	ITG INC.	140.000	2,509	XXX	
800013 10 4	SANDERSON FARMS ORD.		10/10/2018	ITG INC.	20.000	1,997	XXX	
800363 10 3	SANDY SPRING BANCORP ORD.		10/10/2018	ITG INC.	40.000	1,554	XXX	
800677 10 6	SANGAMO THERAPEUTICS ORD.		10/10/2018	ITG INC.	120.000	1,660	XXX	
801056 10 2	SANMINA ORD.		10/10/2018	ITG INC.	80.000	1,930	XXX	
80283M 10 1	SANTANDER CONSUMER USA HOLDINGS ORD.	C	10/10/2018	ITG INC.	140.000	2,703	XXX	
803607 10 0	SAREPTA THERAPEUTICS ORD.		10/10/2018	ITG INC.	70.000	8,562	XXX	
80589M 10 2	SCANA ORD.		10/10/2018	ITG INC.	70.000	2,797	XXX	
806407 10 2	HENRY SCHEIN ORD.		10/10/2018	ITG INC.	245.000	19,595	XXX	
806857 10 8	SCHLUMBERGER ORD.	C	12/18/2018	VARIOUS	1,185.000	66,706	XXX	
807066 10 5	SCHOLASTIC ORD.		12/18/2018	MERRILL LYNCH PIERCE FENNER & SMITH INC.	40.000	1,731	XXX	
808513 10 5	CHARLES SCHWAB ORD.		10/10/2018	ITG INC.	830.000	41,168	XXX	
808625 10 7	SCIENCE APPLICATIONS INTERNATIAL ORD.		10/10/2018	ITG INC.	50.000	3,657	XXX	
80874P 10 9	SCIENTIFIC GAMES ORD.		10/10/2018	ITG INC.	60.000	1,483	XXX	
810186 10 6	SCOTTS MIRACLE GRO ORD.		10/10/2018	ITG INC.	40.000	3,025	XXX	
811707 80 1	SEACOAST BANKING OF FLORIDA ORD.		10/10/2018	ITG INC.	50.000	1,436	XXX	
81211K 10 0	SEALED AIR ORD.		10/10/2018	ITG INC.	170.000	6,144	XXX	
812578 10 2	SEATTLE GENETICS ORD.		10/10/2018	ITG INC.	130.000	9,304	XXX	
81282V 10 0	SEAWORLD ENTERTAINMENT ORD.		10/10/2018	ITG INC.	60.000	1,719	XXX	
81618T 10 0	SELECT INCOME REIT ORD.		10/10/2018	ITG INC.	100.000	2,047	XXX	
81619Q 10 5	SELECT MEDICAL HOLDINGS ORD.		10/10/2018	ITG INC.	130.000	2,266	XXX	
816300 10 7	SELECTIVE INSURANCE GROUP ORD.		10/10/2018	ITG INC.	70.000	4,246	XXX	
81663A 10 5	SEMGROUP CL A ORD.		12/12/2018	VARIOUS	3,590.000	60,684	XXX	
816850 10 1	SEMTECH ORD.		10/10/2018	ITG INC.	70.000	3,459	XXX	
816851 10 9	SEMPRA ENERGY ORD.		10/10/2018	ITG INC.	60.000	6,928	XXX	
816883 10 2	SENDGRID ORD.		12/18/2018	MERRILL LYNCH PIERCE FENNER & SMITH INC.	40.000	1,650	XXX	
81721M 10 9	SENIOR HOUSING REIT ORD.		10/10/2018	ITG INC.	290.000	4,939	XXX	
81725T 10 0	SENSIENT TECH ORD.		10/10/2018	ITG INC.	50.000	3,772	XXX	
81752R 10 0	SERITAGE GROWTH PROPERTIES CL A ORD.		10/10/2018	ITG INC.	40.000	1,800	XXX	
817565 10 4	SERVICE CORPORATION INTERNATIONL ORD.		10/10/2018	ITG INC.	210.000	9,198	XXX	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
81761R 10 9	SERVICEMASTER GLOBAL HOLDINGS ORD.		10/10/2018	ITG INC.	160.000	7,050	XXX	
81762P 10 2	SERVICENOW ORD.		10/10/2018	ITG INC.	180.000	30,987	XXX	
81768T 10 8	SERVISFIRST BANCSHARES ORD.		10/10/2018	ITG INC.	50.000	1,897	XXX	
819047 10 1	SHAKE SHACK CL A ORD.		10/10/2018	ITG INC.	30.000	1,716	XXX	
82312B 10 6	SHENANDOAH TELECOMMUNICATIONS ORD.		10/10/2018	ITG INC.	50.000	1,909	XXX	
824348 10 6	SHERWIN WILLIAMS ORD.		10/10/2018	ITG INC.	30.000	12,444	XXX	
82568P 30 4	SHUTTERFLY ORD.		10/10/2018	ITG INC.	40.000	2,373	XXX	
82669G 10 4	SIGNATURE BANK ORD.		10/10/2018	ITG INC.	60.000	6,932	XXX	
826919 10 2	SILICON LABORATORIES ORD.		10/10/2018	ITG INC.	50.000	4,036	XXX	
827048 10 9	SILGAN HOLDINGS ORD.		10/10/2018	ITG INC.	90.000	2,394	XXX	
828730 20 0	SIMMONS FIRST NATIONAL CL A ORD.		10/10/2018	ITG INC.	110.000	3,186	XXX	
828806 10 9	SIMON PROP GRP REIT ORD.		10/10/2018	ITG INC.	180.000	31,073	XXX	
829073 10 5	SIMPSON MANUF ORD.		10/10/2018	ITG INC.	50.000	3,421	XXX	
829226 10 9	SINCLAIR BROADCAST GROUP CL A ORD.		10/10/2018	ITG INC.	80.000	2,263	XXX	
82968B 10 3	SIRIUS XM HOLDINGS ORD.		10/10/2018	ITG INC.	1,590.000	9,476	XXX	
82982L 10 3	SITEONE LANDSCAPE SUPPLY ORD.		10/10/2018	ITG INC.	40.000	2,650	XXX	
83001A 10 2	SIX FLAGS ENTERTAINMENT ORD.		10/10/2018	ITG INC.	80.000	5,281	XXX	
830566 10 5	SKECHERS USA CL A ORD.		10/10/2018	ITG INC.	160.000	4,002	XXX	
830879 10 2	SKYWEST ORD.		10/10/2018	ITG INC.	60.000	3,052	XXX	
83088M 10 2	SKYWORKS SOLUTIONS ORD.		10/10/2018	ITG INC.	150.000	12,722	XXX	
831865 20 9	A O SMITH ORD.		10/10/2018	ITG INC.	170.000	8,245	XXX	
832696 40 5	JM SMUCKER ORD.		10/10/2018	ITG INC.	100.000	10,355	XXX	
833034 10 1	SNAP ON ORD.		10/10/2018	ITG INC.	60.000	10,227	XXX	
835495 10 2	SONOCO PRODUCTS ORD.		10/10/2018	ITG INC.	120.000	6,322	XXX	
835898 10 7	SOTHEBYS ORD.		10/10/2018	ITG INC.	40.000	1,675	XXX	
838518 10 8	S JERSEY INDS ORD.		10/10/2018	ITG INC.	100.000	3,605	XXX	
840441 10 9	SOUTH STATE ORD.		10/10/2018	ITG INC.	40.000	3,220	XXX	
842587 10 7	SOUTHERN ORD.		10/10/2018	ITG INC.	530.000	23,294	XXX	
84265V 10 5	SOUTHERN COPPER ORD.	C	10/10/2018	ITG INC.	100.000	4,136	XXX	
844741 10 8	SOUTHWEST AIRLINES ORD.		10/10/2018	ITG INC.	180.000	10,321	XXX	
844895 10 2	SOUTHWEST GAS HOLDINGS ORD.		10/10/2018	ITG INC.	60.000	4,886	XXX	
845467 10 9	SOUTHWSTN ENER ORD.		10/10/2018	ITG INC.	720.000	3,967	XXX	
84652J 10 3	SPARK THERAPEUTICS ORD.		10/10/2018	ITG INC.	30.000	1,419	XXX	
84763A 10 8	SPECTRUM PHARMACEUTICALS ORD.		10/10/2018	ITG INC.	120.000	1,766	XXX	
84790A 10 5	SPECTRUM BRANDS HOLDINGS ORD.		10/10/2018	ITG INC.	50.000	3,400	XXX	
848574 10 9	SPIRIT AEROSYSTEMS HLDGS A ORD.		10/10/2018	ITG INC.	130.000	11,024	XXX	
848577 10 2	SPIRIT AIRLINES ORD.		10/10/2018	ITG INC.	80.000	3,594	XXX	
84857L 10 1	SPIRE ORD.		10/10/2018	ITG INC.	60.000	4,468	XXX	
84860W 10 2	SPIRIT REALTY CAPITAL REIT ORD.		10/10/2018	ITG INC.	520.000	4,056	XXX	
848637 10 4	SPLUNK ORD.		10/10/2018	ITG INC.	170.000	16,738	XXX	
85207U 10 5	SPRINT ORD.	C	10/10/2018	ITG INC.	800.000	4,992	XXX	
85208M 10 2	SPROUTS FARMERS MARKET ORD.		10/10/2018	ITG INC.	160.000	4,338	XXX	
852234 10 3	SQUARE CL A ORD.		10/10/2018	ITG INC.	350.000	27,111	XXX	
852312 30 5	STAAR SURGICAL ORD.		10/10/2018	ITG INC.	50.000	2,001	XXX	
85254J 10 2	STAG INDUSTRIAL REIT ORD.		10/10/2018	ITG INC.	120.000	3,168	XXX	
852857 20 0	STAMPS.COM ORD.		10/10/2018	ITG INC.	20.000	4,055	XXX	
854231 10 7	STANDEX INTL ORD.		10/10/2018	ITG INC.	10.000	1,028	XXX	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
855244 10 9	STARBUCKS ORD.		10/10/2018	ITG INC.	780.000	43,696	XXX	
85571B 10 5	STARWOOD PROPERTY REIT		10/10/2018	ITG INC.	320.000	6,701	XXX	
857477 10 3	STATE STREET ORD.		10/10/2018	ITG INC.	290.000	24,035	XXX	
858119 10 0	STEEL DYNAMICS ORD.		10/10/2018	ITG INC.	270.000	11,710	XXX	
858155 20 3	STEELCASE CL A ORD.		10/10/2018	ITG INC.	100.000	1,719	XXX	
858586 10 0	STEPAN ORD.		10/10/2018	ITG INC.	20.000	1,691	XXX	
858912 10 8	STERICYCLE ORD.		10/10/2018	ITG INC.	60.000	3,241	XXX	
85917A 10 0	STERLING BAN ORD.		10/10/2018	ITG INC.	270.000	5,929	XXX	
860630 10 2	STIFEL FINANCIAL ORD.		10/10/2018	ITG INC.	80.000	3,964	XXX	
862121 10 0	STORE CAPITAL ORD.		10/10/2018	ITG INC.	220.000	6,184	XXX	
86272C 10 3	STRATEGIC EDUCATION ORD.		10/10/2018	ITG INC.	20.000	2,548	XXX	
863667 10 1	STRYKER ORD.		10/10/2018	ITG INC.	255.000	43,570	XXX	
866082 10 0	SUMMIT HOTEL PROPERTIES REIT ORD.		10/10/2018	ITG INC.	120.000	1,554	XXX	
86614U 10 0	SUMMIT MATERIALS CL A ORD.		10/10/2018	ITG INC.	130.000	2,120	XXX	
866674 10 4	SUN COMMUNITIES REIT ORD.		10/10/2018	ITG INC.	100.000	9,940	XXX	
866942 10 5	SUN HYDRAULICS ORD.		10/10/2018	ITG INC.	30.000	1,423	XXX	
86771W 10 5	SUNRUN ORD.		12/18/2018	MERRILL LYNCH PIERCE FENNER & SMITH INC.	130.000	1,613	XXX	
867892 10 1	SUNSTONE HOTEL INVESTORS REIT ORD.		10/10/2018	ITG INC.	280.000	4,295	XXX	
867914 10 3	SUNTRUST BANKS ORD.		10/10/2018	ITG INC.	280.000	18,326	XXX	
868157 10 8	SUPERI ENER SVCS ORD.		10/10/2018	ITG INC.	180.000	1,762	XXX	
868459 10 8	SUPERNUS PHARMACEUTICALS ORD.		10/10/2018	ITG INC.	60.000	2,791	XXX	
871503 10 8	SYMANTEC ORD.		10/10/2018	ITG INC.	460.000	9,159	XXX	
87157D 10 9	SYNAPTICS ORD.		10/10/2018	ITG INC.	40.000	1,463	XXX	
871607 10 7	SYNOPSYS ORD.		10/10/2018	VARIOUS	180.000	15,482	XXX	
87161C 50 1	SYNOVUS FINANCIAL ORD.		10/10/2018	ITG INC.	140.000	6,320	XXX	
87162W 10 0	SYNNEX ORD.		10/10/2018	ITG INC.	50.000	3,975	XXX	
87165B 10 3	SYNCHRONY FINANCIAL ORD.		10/10/2018	ITG INC.	685.000	20,864	XXX	
87166B 10 2	SYNEOS HEALTH CL A ORD.		10/10/2018	ITG INC.	70.000	3,195	XXX	
871829 10 7	SYSCO ORD.		10/10/2018	ITG INC.	380.000	26,760	XXX	
872275 10 2	TCF FINANCIAL ORD.		10/10/2018	ITG INC.	200.000	4,800	XXX	
87236Y 10 8	TD AMERITRADE HOLDING ORD.		10/10/2018	ITG INC.	340.000	17,275	XXX	
872590 10 4	T MOBILE US ORD.	C	10/10/2018	ITG INC.	370.000	24,657	XXX	
87265H 10 9	TRI POINTE GROUP ORD.		10/10/2018	ITG INC.	180.000	2,126	XXX	
87305R 10 9	TTM TECHNOLOGIES ORD.		10/10/2018	ITG INC.	110.000	1,546	XXX	
87336U 10 5	TABLEAU SOFTWARE CL A ORD.		10/10/2018	ITG INC.	80.000	7,712	XXX	
873379 10 1	TABULA RASA HEALTHCA ORD.		10/10/2018	ITG INC.	20.000	1,516	XXX	
874054 10 9	TAKE TWO INTERACTIVE SOFTWARE ORD.		10/10/2018	VARIOUS	130.000	15,558	XXX	
875372 20 3	TANDEM DIABETES CARE ORD.		10/10/2018	ITG INC.	60.000	1,967	XXX	
875465 10 6	TANGER FACTORY REIT ORD.		10/10/2018	ITG INC.	120.000	2,609	XXX	
876030 10 7	TAPESTRY ORD.		10/10/2018	ITG INC.	270.000	11,821	XXX	
87612E 10 6	TARGET ORD.		12/18/2018	VARIOUS	360.000	27,863	XXX	
87612G 10 1	TARGA RESOURCES ORD.		12/12/2018	VARIOUS	670.000	32,815	XXX	
876664 10 3	TAUBMAN CNTR REIT ORD.		10/10/2018	ITG INC.	70.000	3,845	XXX	
87724P 10 6	TAYLOR MORRISON HOME CL A ORD.		12/18/2018	MERRILL LYNCH PIERCE FENNER & SMITH INC.	140.000	2,358	XXX	
878237 10 6	TECHNOLOGY DATA ORD.		10/10/2018	ITG INC.	40.000	2,805	XXX	
87918A 10 5	TELADOC HEALTH ORD.		10/10/2018	ITG INC.	80.000	5,075	XXX	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
879360 10 5	TELEDYNE TECH ORD.		10/10/2018	ITG INC.	40.000	9,016	XXX	
879369 10 6	TELEFLEX ORD.		10/10/2018	ITG INC.	50.000	12,401	XXX	
879433 82 9	TELEPHONE AND DATA SYSTEMS ORD.		10/10/2018	ITG INC.	120.000	3,850	XXX	
88023U 10 1	TEMPUR SEALY INTERNATIONAL ORD.		10/10/2018	ITG INC.	50.000	2,424	XXX	
88033G 40 7	TENET HEALTHCARE ORD.		10/10/2018	ITG INC.	100.000	2,683	XXX	
880345 10 3	TENNANT ORD.		10/10/2018	ITG INC.	20.000	1,392	XXX	
880349 10 5	TENNECO CL A ORD.		10/10/2018	ITG INC.	60.000	2,287	XXX	
88076W 10 3	TERADATA ORD.		10/10/2018	ITG INC.	140.000	4,831	XXX	
880770 10 2	TERADYNE ORD.		10/10/2018	ITG INC.	240.000	7,790	XXX	
880779 10 3	TEREX ORD.		10/10/2018	ITG INC.	80.000	2,998	XXX	
88146M 10 1	TERRENO REALTY REIT ORD.		10/10/2018	ITG INC.	70.000	2,573	XXX	
881569 10 7	TESARO ORD.		10/10/2018	ITG INC.	50.000	2,047	XXX	
88160R 10 1	TESLA ORD.		10/10/2018	ITG INC.	140.000	35,965	XXX	
88162G 10 3	TETRA TECH ORD.		10/10/2018	ITG INC.	60.000	3,934	XXX	
88224Q 10 7	TEXAS CAPITAL BANCSHARES ORD.		10/10/2018	ITG INC.	60.000	4,888	XXX	
882508 10 4	TEXAS INSTRUMENTS ORD.		02/14/2018	VARIOUS	572.000	57,894	XXX	
882681 10 9	TEXAS ROADHOUSE ORD.		10/10/2018	ITG INC.	80.000	5,297	XXX	
883203 10 1	TEXTRON ORD.		10/10/2018	ITG INC.	300.000	20,161	XXX	
88339J 10 5	TRADE DESK CL A ORD.		10/10/2018	ITG INC.	30.000	3,560	XXX	
885160 10 1	THOR INDUSTRIES ORD.		10/10/2018	ITG INC.	60.000	4,726	XXX	
88554D 20 5	3D SYSTEMS ORD.		10/10/2018	ITG INC.	130.000	2,176	XXX	
88579Y 10 1	3M ORD.		10/10/2018	ITG INC.	250.000	50,540	XXX	
886547 10 8	TIFFANY ORD.		10/10/2018	ITG INC.	10.000	1,104	XXX	
887389 10 4	TIMKEN ORD.		10/10/2018	ITG INC.	80.000	3,602	XXX	
88870P 10 6	TIVO ORD.		10/10/2018	ITG INC.	140.000	1,627	XXX	
88870R 10 2	TIVITY HEALTH ORD.		10/10/2018	ITG INC.	40.000	1,288	XXX	
889478 10 3	TOLL BROTHERS ORD.		10/10/2018	ITG INC.	170.000	5,343	XXX	
89055F 10 3	TOPBUILD ORD.		10/10/2018	ITG INC.	40.000	2,097	XXX	
891027 10 4	TORCHMARK ORD.		10/10/2018	ITG INC.	130.000	11,358	XXX	
891092 10 8	TORO ORD.		10/10/2018	ITG INC.	120.000	6,638	XXX	
891906 10 9	TOTAL SYSTEM SERVICES ORD.		10/10/2018	ITG INC.	100.000	9,137	XXX	
89214P 10 9	TOWNE BANK ORD.		10/10/2018	ITG INC.	80.000	2,442	XXX	
892356 10 6	TRACTOR SUPPLY ORD.		10/10/2018	ITG INC.	90.000	7,635	XXX	
893641 10 0	TRANSDIGM GROUP ORD.		10/10/2018	VARIOUS	55.000	18,557	XXX	
89400J 10 7	TRANSUNION ORD.		10/10/2018	ITG INC.	220.000	15,035	XXX	
89417E 10 9	TRAVELERS COMPANIES ORD.		10/10/2018	ITG INC.	160.000	20,509	XXX	
89469A 10 4	TREEHOUSE FOODS ORD.		10/10/2018	ITG INC.	60.000	2,767	XXX	
89531P 10 5	TREX ORD.		10/10/2018	ITG INC.	70.000	4,749	XXX	
896047 50 3	TRIBUNE MEDIA CL A ORD.		10/10/2018	ITG INC.	100.000	3,754	XXX	
896215 20 9	TRIMAS ORD.		10/10/2018	ITG INC.	50.000	1,440	XXX	
896239 10 0	TRIMBLE ORD.		10/10/2018	ITG INC.	300.000	11,715	XXX	
896288 10 7	TRINET GROUP ORD.		10/10/2018	ITG INC.	50.000	2,522	XXX	
896522 10 9	TRINITY INDUSTRIES ORD.		11/01/2018	ITG INC.	170.000	4,584	XXX	
896945 20 1	TRIPADVISOR ORD.		10/10/2018	ITG INC.	80.000	3,537	XXX	
89785L 10 7	TRUECAR ORD.		10/10/2018	ITG INC.	110.000	1,384	XXX	
898402 10 2	TRUSTMARK ORD.		10/10/2018	ITG INC.	80.000	2,714	XXX	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
899896 10 4	TUPPERWARE BRANDS ORD.		10/10/2018	ITG INC.	60.000	1,820	XXX	
90130A 10 1	TWENTY FIRST CENTURY FOX CL A ORD.		10/10/2018	ITG INC.	600.000	26,778	XXX	
90130A 20 0	TWENTY FIRST CENTURY FOX CL B ORD.		10/10/2018	ITG INC.	605.000	27,112	XXX	
90138F 10 2	TWILIO CL A ORD.		10/10/2018	ITG INC.	80.000	5,442	XXX	
90184L 10 2	TWITTER ORD.		10/10/2018	ITG INC.	1,150.000	36,347	XXX	
90187B 40 8	TWO HARBORS INVESTMENT REIT ORD.		10/10/2018	ITG INC.	300.000	4,356	XXX	
902104 10 8	II VI ORD.		10/10/2018	ITG INC.	70.000	2,601	XXX	
90214J 10 1	2U ORD.		10/10/2018	ITG INC.	70.000	4,662	XXX	
902252 10 5	TYLER TECHNOLOGIES ORD.		10/10/2018	ITG INC.	40.000	8,513	XXX	
902494 10 3	TYSON FOODS CL A ORD.		10/10/2018	ITG INC.	110.000	6,741	XXX	
902653 10 4	UDR REIT ORD.		10/10/2018	ITG INC.	320.000	12,714	XXX	
902681 10 5	UGI ORD.		10/10/2018	ITG INC.	210.000	11,605	XXX	
902788 10 8	UMB FINANCIAL ORD.		10/10/2018	ITG INC.	50.000	3,547	XXX	
902973 30 4	US BANCORP ORD.		12/18/2018	VARIOUS.	1,040.000	53,174	XXX	
90328M 10 7	USANA HEALTH SCIENCES ORD.		10/10/2018	ITG INC.	10.000	1,077	XXX	
903293 40 5	USG ORD.		10/10/2018	ITG INC.	100.000	4,282	XXX	
90337L 10 8	US PHYSICAL THERAPY ORD.		10/10/2018	ITG INC.	10.000	1,121	XXX	
90346E 10 3	US SILICA HOLDINGS ORD.		10/10/2018	ITG INC.	90.000	1,707	XXX	
90347A 10 0	UBIQUITI NETWORKS ORD.		10/10/2018	ITG INC.	20.000	1,661	XXX	
90384S 30 3	ULTA BEAUTY ORD.		10/10/2018	ITG INC.	50.000	13,407	XXX	
90385D 10 7	ULTIMATE SOFTWARE GROUP ORD.		10/10/2018	ITG INC.	30.000	8,563	XXX	
90400D 10 8	ULTRAGENYX PHARMACEUTICAL ORD.		10/10/2018	ITG INC.	50.000	3,395	XXX	
904214 10 3	UMPQUA HOLDINGS ORD.		10/10/2018	ITG INC.	270.000	5,549	XXX	
904311 10 7	UNDER ARMOUR CL A ORD.		10/10/2018	ITG INC.	160.000	2,757	XXX	
904311 20 6	UNDER ARMOUR CL C ORD.		10/10/2018	ITG INC.	175.000	2,772	XXX	
904708 10 4	UNIFIRST ORD.		10/10/2018	ITG INC.	10.000	1,610	XXX	
90539J 10 9	UNION BANKSHARES ORD.		10/10/2018	ITG INC.	90.000	3,467	XXX	
907818 10 8	UNION PACIFIC ORD.		10/10/2018	ITG INC.	300.000	46,341	XXX	
909218 10 9	UNIT ORD.		10/10/2018	ITG INC.	60.000	1,562	XXX	
90984P 30 3	UNITED COMMUNITY BANKS ORD.		10/10/2018	ITG INC.	90.000	2,463	XXX	
909907 10 7	UNITED BANKSHARES ORD.		10/10/2018	ITG INC.	130.000	4,623	XXX	
910047 10 9	UNITED CONTINENTAL HOLDINGS ORD.		02/05/2018	DEUTSCHE BANK SECURITIES, INC.	439.000	28,517	XXX	
911163 10 3	UNITED NATURAL FOODS ORD.		10/10/2018	ITG INC.	60.000	1,707	XXX	
911312 10 6	UNITED PARCEL SERVICE CL B ORD.		10/10/2018	ITG INC.	450.000	52,497	XXX	
911363 10 9	UNITED RENTAL ORD.		10/10/2018	ITG INC.	40.000	5,794	XXX	
912008 10 9	US FOODS ORD.		10/10/2018	ITG INC.	260.000	7,569	XXX	
912909 10 8	US STEEL ORD.		10/10/2018	ITG INC.	210.000	5,897	XXX	
913017 10 9	UNITED TECHNOLOGIES ORD.		11/26/2018	VARIOUS.	43.154	5,523	XXX	
91307C 10 2	UNITED THERAPEUTICS ORD.		10/10/2018	ITG INC.	50.000	6,199	XXX	
91324P 10 2	UNITEDHEALTH GRP ORD.		10/10/2018	ITG INC.	480.000	126,283	XXX	
91325V 10 8	UNITI GROUP ORD.		10/10/2018	ITG INC.	200.000	3,828	XXX	
91336L 10 7	UNIVAR ORD.		10/10/2018	ITG INC.	140.000	3,938	XXX	
913456 10 9	UNIVERSAL ORD.		10/10/2018	ITG INC.	30.000	1,967	XXX	
91347P 10 5	UNIVERSAL DISPLAY ORD.		10/10/2018	ITG INC.	50.000	5,393	XXX	
913543 10 4	UNIVERSAL FOREST PRODUCTS ORD.		10/10/2018	ITG INC.	70.000	2,388	XXX	
91359V 10 7	UNIVERSAL INSURANCE HOLDINGS ORD.		10/10/2018	ITG INC.	30.000	1,395	XXX	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
913903 10 0	UNIVERSAL HEALTH SERVICES CL B ORD		10/10/2018	ITG INC	90.000	11,328	XXX	
91529Y 10 6	UNUM ORD		10/10/2018	ITG INC	40.000	1,560	XXX	
917047 10 2	URBAN OUTFITTERS ORD		10/10/2018	ITG INC	90.000	3,506	XXX	
91704F 10 4	URBAN EDGE PROPERTIES ORD		10/10/2018	ITG INC	130.000	2,696	XXX	
91732J 10 2	US ECOLOGY ORD		10/10/2018	ITG INC	20.000	1,346	XXX	
91879Q 10 9	VAIL RESORTS ORD		10/10/2018	ITG INC	40.000	9,554	XXX	
91913Y 10 0	VALERO ENERGY ORD		10/10/2018	ITG INC	260.000	28,821	XXX	
919794 10 7	VALLEY NATIONAL ORD		10/10/2018	ITG INC	390.000	4,391	XXX	
920253 10 1	VALMONT INDS ORD		10/10/2018	ITG INC	20.000	2,664	XXX	
92047W 10 1	VALVOLINE ORD		10/10/2018	ITG INC	230.000	4,506	XXX	
921659 10 8	VANDA PHARMACEUTICALS ORD		12/18/2018	MERRILL LYNCH PIERCE FENNER & SMITH INC	70.000	1,751	XXX	
92220P 10 5	VARIAN MEDICAL SYSTEMS ORD		10/10/2018	ITG INC	20.000	2,093	XXX	
922280 10 2	VARONIS SYSTEMS ORD		10/10/2018	ITG INC	30.000	1,826	XXX	
92240G 10 1	VECTREN ORD		10/10/2018	ITG INC	100.000	7,152	XXX	
92240M 10 8	VECTOR GROUP ORD		10/10/2018	ITG INC	120.000	1,567	XXX	
922475 10 8	VEEVA SYSTEMS CL A ORD		10/10/2018	ITG INC	140.000	12,516	XXX	
92276F 10 0	VENTAS REIT ORD		10/10/2018	ITG INC	240.000	13,178	XXX	
92339V 10 0	VEREIT ORD		10/10/2018	ITG INC	1,190.000	8,354	XXX	
92343E 10 2	VERISIGN ORD		10/10/2018	ITG INC	50.000	7,046	XXX	
92343V 10 4	VERIZON COMMUNICATIONS ORD		10/10/2018	VARIOUS	2,405.000	129,871	XXX	
92343X 10 0	VERINT SYSTEMS ORD		10/10/2018	ITG INC	70.000	3,143	XXX	
92532F 10 0	VERTEX PHARMACEUTICALS ORD		10/10/2018	ITG INC	210.000	37,052	XXX	
92532W 10 3	VERSUM MATERIALS ORD		10/10/2018	ITG INC	130.000	4,246	XXX	
92552V 10 0	VIASAT ORD		10/10/2018	ITG INC	60.000	3,713	XXX	
92553P 20 1	VIACOM CL B ORD		10/10/2018	ITG INC	270.000	8,629	XXX	
925550 10 5	VIAVI SOLUTIONS ORD		10/10/2018	ITG INC	270.000	3,175	XXX	
925652 10 9	VICI PPTYS ORD		10/10/2018	ITG INC	450.000	9,549	XXX	
92826C 83 9	VISA CL A ORD		10/10/2018	ITG INC	840.000	113,845	XXX	
92827P 10 2	VIRTUSA ORD		10/10/2018	ITG INC	30.000	1,526	XXX	
928298 10 8	VISHAY INTERTECH ORD		10/10/2018	ITG INC	170.000	3,065	XXX	
92839U 20 6	VISTEON ORD		10/10/2018	ITG INC	30.000	2,478	XXX	
92840M 10 2	VISTRA ENERGY ORD		10/10/2018	ITG INC	500.000	12,455	XXX	
92886T 20 1	VONAGE HOLDINGS ORD		10/10/2018	ITG INC	270.000	3,515	XXX	
929042 10 9	VORNADO REALTY REIT ORD		10/10/2018	ITG INC	130.000	9,162	XXX	
929089 10 0	VOYA FINANCIAL ORD		10/10/2018	ITG INC	190.000	9,397	XXX	
929160 10 9	VULCAN MATERIALS ORD		10/10/2018	ITG INC	110.000	11,579	XXX	
929236 10 7	WD-40 ORD		10/10/2018	ITG INC	10.000	1,544	XXX	
92927K 10 2	WABCO HOLDINGS ORD	C	10/10/2018	ITG INC	60.000	6,722	XXX	
929328 10 2	WSFS FINANCIAL ORD		10/10/2018	ITG INC	30.000	1,440	XXX	
92936U 10 9	W P CAREY REIT ORD		10/10/2018	ITG INC	130.000	8,293	XXX	
92939U 10 6	WEC ENERGY GROUP ORD		10/10/2018	ITG INC	380.000	25,678	XXX	
929740 10 8	WABTEC ORD		10/10/2018	ITG INC	100.000	9,955	XXX	
930059 10 0	WADDELL REED FINANCIAL CL A ORD		10/10/2018	ITG INC	90.000	1,827	XXX	
930427 10 9	WAGEWORKS ORD		10/10/2018	ITG INC	40.000	1,640	XXX	
931142 10 3	WALMART ORD		10/10/2018	ITG INC	810.000	77,574	XXX	
931427 10 8	WALGREEN BOOTS ALLIANCE ORD		10/10/2018	ITG INC	580.000	41,946	XXX	
93148P 10 2	WALKER & DUNLOP ORD		10/10/2018	ITG INC	30.000	1,469	XXX	

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
938824 10 9	WASHINGTON FEDERAL ORD		10/10/2018	ITG INC	100.000	3,152	XXX	
93964W 10 8	WASHINGTON PRIME GROUP ORD		10/10/2018	ITG INC	220.000	1,432	XXX	
939653 10 1	WASHINGTON REIT ORD		10/10/2018	ITG INC	90.000	2,597	XXX	
94106L 10 9	WASTE MANAGEMENT ORD		10/10/2018	ITG INC	150.000	13,547	XXX	
941848 10 3	WATERS ORD		10/10/2018	ITG INC	50.000	8,875	XXX	
942622 20 0	WATSCO ORD		10/10/2018	ITG INC	30.000	5,046	XXX	
942749 10 2	WATTS INDUSTRIES CL A ORD		10/10/2018	ITG INC	40.000	2,974	XXX	
94419L 10 1	WAYFAIR CL A ORD		10/10/2018	ITG INC	70.000	8,372	XXX	
947890 10 9	WEBSTER FINANCIAL ORD		10/10/2018	ITG INC	110.000	6,783	XXX	
948626 10 6	WEIGHT WATCHERS INTERNATIONAL ORD		10/10/2018	ITG INC	40.000	2,521	XXX	
948741 10 3	WEINGARTEN RLTY REIT ORD		10/10/2018	ITG INC	140.000	3,980	XXX	
949090 10 4	WELBILT ORD		10/10/2018	ITG INC	170.000	3,165	XXX	
94946T 10 6	WELLCARE HEALTH ORD		10/10/2018	ITG INC	50.000	15,248	XXX	
949746 10 1	WELLS FARGO ORD		10/10/2018	ITG INC	2,340.000	122,710	XXX	
95040Q 10 4	WELLTOWER ORD		10/10/2018	ITG INC	360.000	22,389	XXX	
95058W 10 0	WENDYS ORD		10/10/2018	ITG INC	230.000	3,977	XXX	
950755 10 8	WERNER ENTERPRISES ORD		10/10/2018	ITG INC	50.000	1,653	XXX	
950810 10 1	WESBANCO ORD		10/10/2018	ITG INC	60.000	2,582	XXX	
95082P 10 5	WESCO INTL ORD		10/10/2018	ITG INC	50.000	2,712	XXX	
955306 10 5	WEST PHARM SVC ORD		10/10/2018	ITG INC	90.000	10,363	XXX	
957090 10 3	WESTAMERICA BANCORPORATION ORD		10/10/2018	ITG INC	30.000	1,799	XXX	
957638 10 9	WESTERN ALLIANCE ORD		10/10/2018	ITG INC	120.000	6,824	XXX	
958102 10 5	WESTERN DIGITAL ORD		10/10/2018	ITG INC	200.000	10,832	XXX	
958254 10 4	WESTERN GAS PARTNERS UNT		12/12/2018	RBC CAPITAL MARKETS	2,100.000	94,863	XXX	
959802 10 9	WESTERN UNION ORD		10/10/2018	ITG INC	550.000	9,774	XXX	
960413 10 2	WESTLAKE CHEM ORD		10/10/2018	ITG INC	40.000	3,211	XXX	
96145D 10 5	WESTROCK ORD		10/10/2018	ITG INC	180.000	7,855	XXX	
96208T 10 4	WEX ORD		10/10/2018	ITG INC	50.000	8,895	XXX	
962166 10 4	WEYERHAEUSER REIT		10/10/2018	ITG INC	480.000	13,973	XXX	
963320 10 6	WHIRLPOOL ORD		10/10/2018	ITG INC	10.000	1,050	XXX	
966387 40 9	WHITING PETROLEUM ORD		10/10/2018	ITG INC	110.000	4,714	XXX	
968223 20 6	JOHN WILEY SONS CL A ORD		10/10/2018	ITG INC	50.000	2,786	XXX	
969457 10 0	WILLIAMS ORD		12/18/2018	VARIOUS	14,580.000	406,395	XXX	
969904 10 1	WILLIAMS SONOMA ORD		10/10/2018	ITG INC	100.000	6,057	XXX	
974155 10 3	WINGSTOP ORD		10/10/2018	ITG INC	30.000	2,040	XXX	
97650W 10 8	WINTRUST FINANCIAL ORD		10/10/2018	ITG INC	60.000	5,191	XXX	
978097 10 3	WOLVERINE WORLD WIDE ORD		10/10/2018	ITG INC	110.000	3,777	XXX	
980745 10 3	WOODWARD ORD		10/10/2018	ITG INC	60.000	4,501	XXX	
98138H 10 1	WORKDAY CL A ORD		10/10/2018	ITG INC	170.000	21,133	XXX	
981475 10 6	WORLD FUEL SERVICES ORD		10/10/2018	ITG INC	80.000	2,166	XXX	
98156Q 10 8	WORLD WRESTLING ENTERTAINM CL A ORD		10/10/2018	ITG INC	50.000	4,135	XXX	
981811 10 2	WORTHINGTON INDS ORD		10/10/2018	ITG INC	50.000	2,095	XXX	
98212B 10 3	WPX ENERGY ORD		10/10/2018	ITG INC	490.000	9,310	XXX	
98310W 10 8	WYNDHAM DESTINATIONS ORD		10/10/2018	ITG INC	120.000	4,434	XXX	
98311A 10 5	WYNDHAM HOTELS RESORTS ORD		10/10/2018	ITG INC	130.000	6,685	XXX	
983134 10 7	WYNN RESORTS ORD		10/10/2018	ITG INC	80.000	9,210	XXX	

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
983793 10 0	XPO LOGISTICS ORD.		10/10/2018	ITG INC.	150.000	15,338	XXX	
98389B 10 0	XCEL ENERGY ORD.		10/10/2018	ITG INC.	210.000	10,259	XXX	
983919 10 1	XILINX ORD.		10/10/2018	ITG INC.	130.000	9,684	XXX	
984017 10 3	XENIA HOTELS AND RESORTS REIT ORD.		10/10/2018	ITG INC.	130.000	2,985	XXX	
98401F 10 5	XENCOR ORD.		10/10/2018	ITG INC.	50.000	1,651	XXX	
984121 60 8	XEROX ORD.		10/10/2018	ITG INC.	260.000	6,638	XXX	
98419M 10 0	XYLEM ORD.		10/10/2018	ITG INC.	220.000	15,873	XXX	
985817 10 5	YELP ORD.		10/10/2018	ITG INC.	90.000	3,754	XXX	
98585N 10 6	YEXT ORD.		10/10/2018	ITG INC.	90.000	1,715	XXX	
988498 10 1	YUM BRANDS ORD.		10/10/2018	ITG INC.	180.000	16,058	XXX	
98850P 10 9	YUM CHINA ORD.	C	10/10/2018	ITG INC.	450.000	14,486	XXX	
98919V 10 5	ZAYO GROUP HOLDINGS ORD.		10/10/2018	ITG INC.	210.000	6,626	XXX	
989207 10 5	ZEBRA TECHNOLOGIES CL A ORD.		10/10/2018	ITG INC.	60.000	8,975	XXX	
98936J 10 1	ZENDESK ORD.		10/10/2018	ITG INC.	120.000	7,210	XXX	
98954M 10 1	ZILLOW GROUP CL A ORD.		10/10/2018	ITG INC.	60.000	2,299	XXX	
98954M 20 0	ZILLOW GROUP CL C ORD.		10/10/2018	ITG INC.	150.000	5,753	XXX	
98956P 10 2	ZIMMER BIOMET HOLDINGS ORD.		10/10/2018	ITG INC.	180.000	21,816	XXX	
989701 10 7	ZIONS BANCORPORATION ORD.		10/10/2018	ITG INC.	130.000	6,608	XXX	
98978L 20 4	ZOGENIX ORD.		10/10/2018	ITG INC.	50.000	1,948	XXX	
98978V 10 3	ZOETIS CL A ORD.		10/10/2018	ITG INC.	270.000	24,203	XXX	
98986T 10 8	ZYNGA CL A ORD.		10/10/2018	ITG INC.	940.000	3,976	XXX	
G0084W 10 1	ADIENT ORD.	D	10/10/2018	ITG INC.	110.000	3,476	XXX	
G01767 10 5	ALKERMES ORD.	C	10/10/2018	ITG INC.	190.000	8,083	XXX	
G0176J 10 9	ALLEGION ORD.	C	10/10/2018	ITG INC.	50.000	4,229	XXX	
G0177J 10 8	ALLERGAN ORD.	C	10/10/2018	VARIOUS	240.000	44,538	XXX	
G02602 10 3	AMDOCS ORD.		10/10/2018	ITG INC.	170.000	10,690	XXX	
G0408V 10 2	AON CL A ORD.	C	10/10/2018	ITG INC.	100.000	15,115	XXX	
G0450A 10 5	ARCH CAPITAL GROUP ORD.	C	10/10/2018	ITG INC.	470.000	13,207	XXX	
G0464B 10 7	ARGO GROUP INTERNATIONAL HLDGS ORD.	C	10/10/2018	ITG INC.	30.000	1,837	XXX	
G05384 10 5	ASPEN INSURANCE HOLDINGS ORD.	C	10/10/2018	ITG INC.	70.000	2,924	XXX	
G0551A 10 3	ARRIS INTERNATIONAL ORD.		10/10/2018	ITG INC.	200.000	4,680	XXX	
G0585R 10 6	ASSURED GUARANTY ORD.	C	10/10/2018	ITG INC.	130.000	5,407	XXX	
G06242 10 4	ATLASSIAN CL A ORD.	D	10/10/2018	ITG INC.	110.000	8,653	XXX	
G0684D 10 7	ATHENE HOLDING CL A ORD.	D	10/10/2018	ITG INC.	190.000	9,595	XXX	
G0692U 10 9	AXIS CAPITAL HOLDINGS ORD.	C	10/10/2018	ITG INC.	100.000	5,593	XXX	
G0772R 20 8	BANK NT BUTTERFIELD AND SON ORD.	D	10/10/2018	ITG INC.	60.000	3,133	XXX	
G1151C 10 1	ACCENTURE CL A ORD.	C	10/10/2018	ITG INC.	350.000	56,613	XXX	
G1154H 10 7	BELMOND CL A ORD.	C	10/10/2018	ITG INC.	110.000	1,942	XXX	
G16962 10 5	BUNGE ORD.		10/10/2018	ITG INC.	170.000	11,468	XXX	
G1991C 10 5	CARDTRONICS CL A ORD.		10/10/2018	ITG INC.	40.000	1,304	XXX	
G29183 10 3	EATON ORD.	C	12/18/2018	VARIOUS	310.000	23,098	XXX	
G30401 10 6	ENDO INTERNATIONAL ORD.	C	10/10/2018	ITG INC.	270.000	4,747	XXX	
G3075P 10 1	ENSTAR GROUP ORD.	C	10/10/2018	ITG INC.	10.000	2,002	XXX	
G3198U 10 2	ESSENT GROUP ORD.	C	10/10/2018	ITG INC.	110.000	4,446	XXX	
G3223R 10 8	EVEREST RE GROUP ORD.	C	10/10/2018	ITG INC.	40.000	8,710	XXX	
G3323L 10 0	FABRINET ORD.	D	10/10/2018	ITG INC.	40.000	1,733	XXX	

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
G3402M 10 2	FGL ORD	D	10/10/2018	ITG INC	170.000	1,511	XXX	
G3922B 10 7	GENPACT ORD	C	10/10/2018	ITG INC	180.000	5,107	XXX	
G4388N 10 6	HELEN OF TROY ORD		10/10/2018	ITG INC	30.000	3,583	XXX	
G4412G 10 1	HERBALIFE NUTRITION ORD		10/10/2018	ITG INC	130.000	6,630	XXX	
G4617B 10 5	HORIZON PHARMA ORD	D	10/10/2018	ITG INC	200.000	3,630	XXX	
G47567 10 5	IHS MARKIT ORD	D	10/10/2018	ITG INC	300.000	15,345	XXX	
G47791 10 1	INGERSOLL RAND ORD	C	10/10/2018	ITG INC	50.000	4,889	XXX	
G4863A 10 8	INTERNATIONAL GAME TECHNOLOGY ORD	C	10/10/2018	ITG INC	120.000	2,075	XXX	
G48833 10 0	WEATHERFORD INTL ORD	C	10/10/2018	ITG INC	1,240.000	3,236	XXX	
G491BT 10 8	INVESCO ORD		10/10/2018	ITG INC	190.000	4,019	XXX	
G50871 10 5	JAZZ PHARMACEUTICALS ORD	C	10/10/2018	ITG INC	70.000	11,341	XXX	
G51502 10 5	JOHNSON CONTROLS INTERNATIONAL ORD	D	10/10/2018	ITG INC	670.000	22,927	XXX	
G5315B 10 7	KOSMOS ENERGY ORD	C	10/10/2018	ITG INC	290.000	2,477	XXX	
G5494J 10 3	LINDE ORD	D	12/18/2018	VARIOUS	525.000	59,525	XXX	
G5509L 10 1	LIVANOVA ORD	D	10/10/2018	ITG INC	50.000	5,712	XXX	
G5785G 10 7	MALLINCKRODT ORD	C	10/10/2018	ITG INC	100.000	2,654	XXX	
G5876H 10 5	MARVELL TECHNOLOGY GROUP ORD	C	10/10/2018	ITG INC	670.000	11,651	XXX	
G60754 10 1	MICHAEL KORS HOLDINGS ORD	C	10/10/2018	ITG INC	130.000	8,096	XXX	
G6095L 10 9	APTIV ORD	D	10/10/2018	ITG INC	110.000	8,320	XXX	
G6359F 10 3	NABORS INDUSTRIES ORD	C	10/10/2018	ITG INC	420.000	2,587	XXX	
G6518L 10 8	NIELSEN HOLDINGS ORD	C	10/10/2018	ITG INC	440.000	10,751	XXX	
G65431 10 1	NOBLE ORD	C	10/10/2018	ITG INC	300.000	1,986	XXX	
G66721 10 4	NORWEGIAN CRUISE LINE HOLDINGS ORD		10/10/2018	ITG INC	245.000	12,470	XXX	
G6674U 10 8	NOVOCURE ORD	D	10/10/2018	ITG INC	90.000	4,046	XXX	
G6700G 10 7	NVENT ELECTRIC ORD	D	10/10/2018	ITG INC	190.000	4,900	XXX	
G7496G 10 3	RENAISSANCERE ORD	C	10/10/2018	ITG INC	40.000	5,429	XXX	
G7665A 10 1	ROWAN COMPANIES CL A ORD		10/10/2018	ITG INC	150.000	2,822	XXX	
G7S00T 10 4	PENTAIR ORD	C	10/10/2018	VARIOUS	194.000	6,419	XXX	
G8060N 10 2	SENSATA TECHNOLOGIES HOLDING ORD	D	10/10/2018	ITG INC	200.000	9,056	XXX	
G81276 10 0	SIGNET JEWELERS ORD	C	10/10/2018	ITG INC	70.000	4,194	XXX	
G84720 10 4	STERIS ORD	D	10/10/2018	ITG INC	100.000	10,498	XXX	
G8807B 10 6	THERAVANCE BIOPHARMA ORD	C	10/10/2018	ITG INC	50.000	1,518	XXX	
G9001E 12 8	LIBERTY LATIN AMERICA CL C ORD		10/10/2018	ITG INC	130.000	2,600	XXX	
G9019D 10 4	TRAVELPORT WORLDWIDE ORD	C	10/10/2018	ITG INC	150.000	2,270	XXX	
G9078F 10 7	TRITON INTERNATIONAL ORD	D	10/10/2018	ITG INC	60.000	1,820	XXX	
G9456A 10 0	GOLAR LNG ORD	C	10/10/2018	ITG INC	110.000	2,833	XXX	
G9618E 10 7	WHITE MOUNTAINS INSURANCE ORD	C	12/18/2018	MERRILL LYNCH PIERCE FENNER & SMITH INC	10.000	8,713	XXX	
G96629 10 3	WILLIS TOWERS WATSON ORD	D	10/10/2018	ITG INC	130.000	18,129	XXX	
G97822 10 3	PERRIGO ORD	C	10/10/2018	ITG INC	130.000	9,476	XXX	
H1467J 10 4	CHUBB ORD	D	10/10/2018	ITG INC	365.000	48,108	XXX	
H2906T 10 9	GARMIN ORD	C	10/10/2018	ITG INC	140.000	9,045	XXX	
H8817H 10 0	TRANSOCEAN ORD	C	12/06/2018	VARIOUS	616.768	7,679	XXX	
L5140P 10 1	INTELSAT ORD	C	10/10/2018	ITG INC	50.000	1,475	XXX	
L9340P 10 1	TRINSEO ORD		10/10/2018	ITG INC	50.000	3,018	XXX	
N20146 10 1	CIMPRESS ORD	C	10/10/2018	ITG INC	20.000	2,330	XXX	
N53745 10 0	LYONDELLBASELL INDUSTRIES CL A ORD	C	10/10/2018	ITG INC	240.000	24,082	XXX	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
N59465 10 9	MYLAN ORD		10/10/2018	ITG INC	380.000	13,144	XXX	
N6596X 10 9	NXP SEMICONDUCTORS ORD	C	10/10/2018	ITG INC	420.000	32,831	XXX	
N72482 12 3	QIAGEN N.V	D	10/10/2018	ITG INC	280.000	9,674	XXX	
N96617 11 8	WRIGHT MEDICAL GROUP ORD	C	10/10/2018	ITG INC	150.000	4,020	XXX	
P31076 10 5	COPA HOLDINGS CL A ORD	C	10/10/2018	ITG INC	30.000	2,422	XXX	
V7780T 10 3	ROYAL CARIBBEAN CRUISES ORD		10/10/2018	ITG INC	95.000	11,019	XXX	
9099999. Total - Common Stocks - Industrial and Miscellaneous						19,379,430	XXX	0
Common Stocks - Mutual Funds								
04314H 66 7	ARTISAN:INTL VAL ADV		11/20/2018	Not Available	8,252.072	264,231	XXX	
9299999. Total - Common Stocks - Mutual Funds						264,231	XXX	0
9799997. Total - Common Stocks - Part 3						19,643,662	XXX	0
9799998. Total - Common Stocks - Summary Item from Part 5						2,133,214	XXX	
9799999. Total - Common Stocks						21,776,875	XXX	0
9899999. Total - Preferred and Common Stocks						21,776,875	XXX	0
9999999. Total - Bonds, Preferred and Common Stocks						142,829,150	XXX	554,736

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds - U.S. Government																				
36179T 4P 7	G2 MA5330 - RMBS		12/01/2018	Paydown		25,183	25,183	25,816			(634)		(634)		25,183		0	0	174	07/20/2048
36179T 7L 3	G2 MA5399 - RMBS		12/01/2018	Paydown		36,331	36,331	37,739			(1,408)		(1,408)		36,331			0	154	08/20/2048
36179T Z5 7	G2 MA5264 - RMBS		12/01/2018	Paydown		100,162	100,162	102,760			(2,598)		(2,598)		100,162			0	715	06/20/2048
36290S RR 4	GN 616196 - RMBS		12/01/2018	Paydown		33,924	33,924	35,365	34,653		(732)		(732)		33,924			0	689	01/15/2024
36296S E3 5	GN 699554 - RMBS		12/01/2018	Paydown		1,068	1,068	1,056	1,053		15		15		1,068		(0)	(0)	25	11/15/2038
36297A AT 0	GN 705718 - RMBS		12/01/2018	Paydown		9,059	9,059	9,391	9,424		(365)		(365)		9,059			0	192	01/15/2039
38373A D9 4	GNR 0969E PV - CMO/RMBS		12/01/2018	Paydown		6,234	6,234	6,309	6,303		(69)		(69)		6,234		0	0	110	08/20/2039
38376G M8 0	GNR 1158 C - CMBS		12/01/2018	Paydown		182,164	182,164	174,265	175,381		6,783		6,783		182,164			0	445	08/16/2051
38377L AQ 1	GNR 10116F HB - CMO/RMBS		12/01/2018	Paydown		29,525	29,525	31,357	30,985		(1,461)		(1,461)		29,525			0	503	09/20/2040
912828 C9 9	UNITED STATES TREASURY		05/18/2018	Citigroup (SSB)		328,896	329,890	317,791	328,049	(14,330)	(511)		(14,841)		313,208		15,689	15,689	246	04/15/2019
912828 JX 9	UNITED STATES TREASURY		03/05/2018	Bank of America		193,742	189,625	202,758	196,589	(9,859)	(713)		(10,573)		186,017		7,726	7,726	2,571	01/15/2019
912828 LA 6	UNITED STATES TREASURY		04/01/2018	BNP PARIBAS SEC BOND, NEW YORK		23,831	23,112	21,102	24,574	(2,893)	63		(2,830)		21,744		2,087	2,087	276	07/15/2019
0599999. Total - Bonds - U.S. Government						970,119	966,276	965,711	807,012	(27,082)	(1,631)	0	(28,713)	0	944,618	0	25,501	25,501	6,100	XXX
Bonds - U.S. States, Territories and Possessions																				
373384 GV 2	GEORGIA ST		07/01/2018	Call @ 100.00		2,350,000	2,350,000	2,537,366	2,363,172		(13,172)		(13,172)		2,350,000			0	117,500	07/01/2019
1799999. Total - Bonds - U.S. States, Territories & Possessions						2,350,000	2,350,000	2,537,366	2,363,172	0	(13,172)	0	(13,172)	0	2,350,000	0	0	0	117,500	XXX
Bonds - U.S. Political Subdivisions of States																				
34153P G3 6	FLORIDA ST BRD ED PUB ED		01/17/2018	WELLS FARGO BANK, N.A./SIG.		415,575	375,000	457,425	410,911		(504)		(504)		410,407		5,168	5,168	2,500	06/01/2024
349460 Z9 9	FORT WORTH TEX INDPT SCH DIST		08/29/2018	MERRILL LYNCH PIERCE FENNER & SMITH INC.		2,132,571	2,100,000	2,278,395	2,124,877		(14,627)		(14,627)		2,110,249		22,322	22,322	109,667	02/15/2029
495260 E7 2	KING CNTY WASH SCH DIST NO 414 LAKE WASH		01/19/2018	DAVIDSON (D.A.) & CO. INC.		192,302	175,000	202,059	198,636		(155)		(155)		198,481		(6,179)	(6,179)	1,011	12/01/2030
542264 AL 0	LONE STAR COLLEGE SYS TEX		08/15/2018	Call @ 100.00		2,000,000	2,000,000	2,079,300	2,006,126		(6,126)		(6,126)		2,000,000			0	100,000	08/15/2021
592112 PE 0	METROPOLITAN GOVT NASHVILLE & DAVIDSON C		08/29/2018	MERRILL LYNCH PIERCE FENNER & SMITH INC.		730,420	690,000	795,901	719,789		(7,715)		(7,715)		712,075		18,345	18,345	40,250	07/01/2022
720390 YK 3	PIERCE CNTY WASH SCH DIST NO 003 PUYALLU		01/18/2018	DAVIDSON (D.A.) & CO. INC.		573,355	500,000	626,665	566,366		(742)		(742)		565,625		7,730	7,730	3,542	12/01/2024
734260 U5 9	PORT HOUSTON AUTH TEX HARRIS CNTY.		08/29/2018	MERRILL LYNCH PIERCE FENNER & SMITH INC.		775,868	750,000	800,115	758,024		(2,972)		(2,972)		755,053		20,815	20,815	34,375	10/01/2019
2499999. Total - Bonds - U.S. Political Subdivisions of States						6,820,091	6,590,000	7,239,860	6,784,729	0	(32,839)	0	(32,839)	0	6,751,890	0	68,201	68,201	291,344	XXX
Bonds - U.S. Special Revenue and Special Assessment																				
040654 SH 9	ARIZONA ST TRANSN BRD HWY REV		07/01/2018	Call @ 100.00		750,000	750,000	807,278	754,675		(4,675)		(4,675)		750,000			0	37,500	07/01/2031
047870 NC 0	ATLANTA GA WTR & WASTEWTR REV		03/05/2018	BONY + VINNING SPARKS IBG L P.		199,521	175,000	203,611	196,787		(477)		(477)		196,310		3,211	3,211	3,063	11/01/2034
052414 MP 1	AUSTIN TEX ELEC UTIL SYS REV		01/17/2018	Stifel Nicolaus & Co.		199,791	175,000	220,539	198,546		(229)		(229)		198,317		1,474	1,474	1,556	11/15/2024
15504R FY 0	CENTRAL PUGET SOUND WASH REGL TRAN AUTH		03/05/2018	BARCLAYS CAPITAL INC.		268,235	230,000	264,719	261,030		(632)		(632)		260,398		7,837	7,837	4,025	11/01/2029
29270C H7 3	ENERGY NORTHWEST WASH ELEC REV		03/05/2018	FIRST TENNESSEE CAPITAL MARKET		285,883	250,000	292,133	282,449		(697)		(697)		281,752		4,131	4,131	8,542	07/01/2033
3128MA BS 7	FH G07849 - RMBS		12/01/2018	Paydown		195,681	195,681	196,857			(1,176)		(1,176)		195,681			0	2,183	05/01/2044
3128MB X6 9	FH G13201 - RMBS		12/01/2018	Paydown		19,974	19,974	19,083	19,383		593		593		19,974			0	408	07/01/2023
3128MB XQ 5	FH G13187 - RMBS		12/01/2018	Paydown		19,268	19,268	18,479	18,713		550		550		19,268		0	0	384	06/01/2023
3128MC GZ 2	FH G13616 - RMBS		12/01/2018	Paydown		22,587	22,587	23,017	22,837		(252)		(252)		22,587		(0)	(0)	307	07/01/2024
3128MD XJ 7	FH G14981 - RMBS		12/01/2018	Paydown		52,547	52,547	55,314	54,685		(2,143)		(2,143)		52,547		0	0	782	12/01/2028

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
3128MJ Q7 8	FH G08477 - RMBS		12/01/2018	Paydown		10,614	10,614	11,007	11,008		(394)		(394)		10,614		0	0	164	02/01/2042
3128MJ RM 4	FH G08491 - RMBS		12/01/2018	Paydown		23,598	23,598	24,505	24,486		(887)		(887)		23,598			0	385	05/01/2042
3128MJ RV 4	FH G08499 - RMBS		12/01/2018	Paydown		50,563	50,563	49,608			955		955		50,563		0	0	473	07/01/2042
3128MJ S4 3	FH G08538 - RMBS		12/01/2018	Paydown		17,900	17,900	17,992	17,981		(81)		(81)		17,900		0	0	279	07/01/2043
3128MJ YT 1	FH G08721 - RMBS		12/01/2018	Paydown		164,783	164,783	160,622			4,161		4,161		164,783		0	0	1,617	09/01/2046
3128MM PQ 0	FH G18430 - RMBS		12/01/2018	Paydown		154,125	154,125	154,891			(766)		(766)		154,125		0	0	1,421	04/01/2027
3128P8 FQ 9	FH C91975 - RMBS		12/01/2018	Paydown		223,958	223,958	220,913			3,044		3,044		223,958			0	2,249	02/01/2038
3128PL CS 9	FH J08181 - RMBS		12/01/2018	Paydown		15,378	15,378	14,749	15,040		341		341		15,378		0	0	318	06/01/2023
3128PM 6D 7	FH J09868 - RMBS		12/01/2018	Paydown		19,565	19,565	20,048	19,900		(340)		(340)		19,565		0	0	452	06/01/2024
3128PQ FE 6	FH J11065 - RMBS		12/01/2018	Paydown		51,135	51,135	53,085	52,301		(1,188)		(1,188)		51,135		0	0	1,105	10/01/2024
31292S AH 3	FH C09008 - RMBS		12/01/2018	Paydown		49,140	49,140	48,212			928		928		49,140		0	0	479	08/01/2042
31292S AN 0	FH C09013 - RMBS		12/01/2018	Paydown		74,636	74,636	75,954	75,834		(1,198)		(1,198)		74,636			0	1,023	09/01/2042
312944 FE 6	FH A95565 - RMBS		12/01/2018	Paydown		103,502	103,502	101,888	101,841		1,654		1,654		103,502		0	0	2,069	12/01/2040
312988 KQ 0	FH B70303 - RMBS		12/01/2018	Paydown		6,665	6,665	6,715	6,681		(16)		(16)		6,665		(0)	(0)	156	02/01/2034
3132GU DX 9	FH Q08818 - RMBS		12/01/2018	Paydown		15,809	15,809	16,416	16,429		(620)		(620)		15,809		0	0	260	06/01/2042
3132GU KM 5	FH Q09000 - RMBS		12/01/2018	Paydown		103,473	103,473	104,095			(622)		(622)		103,473		0	0	1,001	06/01/2042
3132HL PP 2	FH Q10430 - RMBS		12/01/2018	Paydown		30,794	30,794	32,570	32,552		(1,758)		(1,758)		30,794		(0)	(0)	642	08/01/2042
3132HQ BE 1	FH Q13637 - RMBS		12/01/2018	Paydown		138,210	138,210	135,599			2,611		2,611		138,210			0	1,342	11/01/2042
3132J8 UR 9	FH Q17391 - RMBS		12/01/2018	Paydown		130,885	130,885	136,407	135,592		(4,707)		(4,707)		130,885			0	2,288	04/01/2043
3132JP P2 2	FH Q22241 - RMBS		12/01/2018	Paydown		21,080	21,080	22,058	21,988		(908)		(908)		21,080		0	0	387	10/01/2043
3132M8 QW 9	FH Q27969 - RMBS		12/01/2018	Paydown		76,873	76,873	81,221	80,531		(3,658)		(3,658)		76,873		0	0	1,066	08/01/2044
3132QL 2B 8	FH Q30769 - RMBS		12/01/2018	Paydown		49,891	49,891	53,407	53,232		(3,364)		(3,364)		49,891		0	0	947	01/01/2045
3132QL 6N 8	FH Q30876 - RMBS		12/01/2018	Paydown		107,533	107,533	107,938			(405)		(405)		107,533		0	0	1,107	01/01/2045
3132QM LQ 2	FH Q31234 - RMBS		12/01/2018	Paydown		51,996	51,996	54,548	54,453		(2,473)		(2,473)		51,996		0	0	811	02/01/2045
3132QU 3B 7	FH Q37993 - RMBS		12/01/2018	Paydown		141,294	141,294	150,500	150,063		(8,768)		(8,768)		141,294			0	2,342	12/01/2045
3132QU DC 4	FH Q37298 - RMBS		12/01/2018	Paydown		74,408	74,408	77,221	77,046		(2,638)		(2,638)		74,408		0	0	1,235	11/01/2045
3136AC U5 8	FNR 1315E EP - CMO/RMBS		12/01/2018	Paydown		43,545	43,545	45,259	44,911		(1,367)		(1,367)		43,545		(0)	(0)	697	08/25/2042
3137AM NN 3	FHR 4012A JK - CMO/RMBS		12/01/2018	Paydown		114,829	114,829	116,961			(2,132)		(2,132)		114,829			0	1,282	12/15/2040
3137BC R6 7	FHR 4374B CE - CMO/RMBS		12/01/2018	Paydown		124,230	124,230	126,414			(2,184)		(2,184)		124,230			0	1,338	12/15/2043
3138AS 4B 5	FN AJ1717 - RMBS		12/01/2018	Paydown		60,480	60,480	62,470			(1,990)		(1,990)		60,480		0	0	621	09/01/2041
3138AX Z9 5	FN AJ6167 - RMBS		12/01/2018	Paydown		70,816	70,816	73,144			(2,328)		(2,328)		70,816			0	798	12/01/2041
3138EN HJ 1	FN AL5632 - RMBS		12/01/2018	Paydown		50,310	50,310	53,525	53,123		(2,824)		(2,824)		50,310		0	0	1,119	08/01/2044
3138WG EZ 3	FN AS6451 - RMBS		12/01/2018	Paydown		63,578	63,578	66,463	66,195		(2,621)		(2,621)		63,578		0	0	1,138	01/01/2046
3138WH L3 4	FN AS7545 - RMBS		12/01/2018	Paydown		220,145	220,145	220,580			(436)		(436)		220,145			0	2,455	07/01/2046
3138WH LR 1	FN AS7535 - RMBS		12/01/2018	Paydown		148,820	148,820	146,223			2,597		2,597		148,820		0	0	1,473	07/01/2041
3138WJ YB 8	FN AS8805 - RMBS		12/01/2018	Paydown		70,550	70,550	73,262	73,187		(2,637)		(2,637)		70,550		(0)	(0)	1,065	02/01/2042
3138X3 AY 8	FN AU3622 - RMBS		12/01/2018	Paydown		40,645	40,645	42,773	42,406		(1,738)		(1,738)		40,645		0	0	755	07/01/2043
3138X3 BX 9	FN AU3653 - RMBS		12/01/2018	Paydown		31,894	31,894	33,533	33,372		(1,477)		(1,477)		31,894			0	591	09/01/2043
3138Y6 MY 7	FN AX4874 - RMBS		12/01/2018	Paydown		76,276	76,276	80,852	80,003		(3,728)		(3,728)		76,276			0	1,432	12/01/2044
3138Y9 S8 2	FN AX7742 - RMBS		12/01/2018	Paydown		71,041	71,041	74,326	74,536		(3,382)		(3,382)		71,041		0	0	1,602	01/01/2045
3140EC S9 1	FN BA7743 - RMBS		12/01/2018	Paydown		87,969	87,969	85,745			2,224		2,224		87,969		0	0	832	07/01/2046

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
3140EV 4E 4	FN BC1720 - RMBS		12/01/2018	Paydown		109,645	109,645	115,178	114,905		(5,262)		(5,262)		109,645			0	1,850	01/01/2046
3140H1 V2 3	FN BJ0632 - RMBS		12/01/2018	Paydown		39,851	39,851	40,866			(1,015)		(1,015)		39,851		0	0	496	03/01/2048
31410L UV 2	FN 890796 - RMBS		12/01/2018	Paydown		57,152	57,152	58,456			(1,304)		(1,304)		57,152		0	0	752	12/01/2045
31412U L7 3	FN 935150 - RMBS		12/01/2018	Paydown		18,883	18,883	19,651	19,399		(516)		(516)		18,883			0	536	04/01/2024
31414P M2 2	FN 972077 - RMBS		12/01/2018	Paydown		48,412	48,412	49,778	48,966		(541)		(541)		48,412		(0)	(0)	933	02/01/2023
31415M 4F 9	FN 984722 - RMBS		12/01/2018	Paydown		6,517	6,517	6,302	6,349		168		168		6,517		0	0	138	06/01/2023
31416T JN 0	FN AA9268 - RMBS		12/01/2018	Paydown		9,511	9,511	9,429	9,430		81		81		9,511		0	0	144	07/01/2024
31418A FC 7	FN MA1062 - RMBS		12/01/2018	Paydown		100,805	100,805	101,189			(384)		(384)		100,805			0	927	05/01/2027
31418B 6J 0	FN MA2672 - RMBS		12/01/2018	Paydown		187,466	187,466	185,974			1,492		1,492		187,466		0	0	1,772	07/01/2036
31418C AF 1	FN MA2705 - RMBS		12/01/2018	Paydown		168,327	168,327	164,017			4,311		4,311		168,327		0	0	1,640	08/01/2046
45506D EZ 4	INDIANA ST FIN AUTH REV		01/16/2018	PERSHING DIV OF DLJ SEC LNDING		316,883	275,000	344,097	312,265		(319)		(319)		311,946		4,936	4,936	6,378	02/01/2024
517840 7B 4	LAS VEGAS VALLEY NEV WTR DIST		03/05/2018	NATL FINANCIAL SERVICES CORP (NFS)		350,961	300,000	347,808	342,402		(921)		(921)		341,481		9,480	9,480	4,000	12/01/2026
59333P T3 2	MIAMI-DADE CNTY FLA AVIATION REV		01/19/2018	Stifel Nicolaus & Co.		208,399	175,000	218,976	213,630		(242)		(242)		213,388		(4,990)	(4,990)	2,722	10/01/2029
59333P T4 0	MIAMI-DADE CNTY FLA AVIATION REV		01/17/2018	DAVIDSON (D.A.) & CO. INC.		178,553	150,000	186,771	182,313		(165)		(165)		182,148		(3,596)	(3,596)	2,250	10/01/2030
604146 AM 2	MINNESOTA ST GEN FD REV		01/16/2018	PERSHING DIV OF DLJ SEC LNDING		506,363	450,000	554,229	500,803		(547)		(547)		500,256		6,107	6,107	8,563	03/01/2024
64465P T4 0	NEW HAMPSHIRE MUN BD BK		01/16/2018	PERSHING DIV OF DLJ SEC LNDING		212,243	190,000	222,137	218,648		(140)		(140)		218,509		(6,265)	(6,265)	3,230	02/15/2028
64465P T7 3	NEW HAMPSHIRE MUN BD BK		01/19/2018	NATL FINANCIAL SERVICES CORP (NFS)		194,327	175,000	201,255	198,430		(147)		(147)		198,283		(3,956)	(3,956)	3,072	08/15/2029
645918 YB 3	NEW JERSEY ECONOMIC DEV AUTH REV		12/15/2018	Maturity @ 100.00		1,500,000	1,500,000	1,591,845	1,513,049		(13,049)		(13,049)		1,500,000			0	75,000	12/15/2018
64971W MW 7	NEW YORK N Y CITY TRANSITIONAL FIN AUTH		03/06/2018	MORGAN STANLEY CO.		574,205	500,000	586,020	560,895		(1,522)		(1,522)		559,373		14,832	14,832	15,069	08/01/2029
64990B FK 4	NEW YORK ST DORM AUTH REVS NON ST SUPPOR		03/06/2018	MORGAN STANLEY CO.		229,908	200,000	233,894	225,978		(567)		(567)		225,411		4,497	4,497	6,861	07/01/2033
665444 JD 8	NORTHERN MUN PWR AGY MINN ELEC SYS REV		08/29/2018	JP MORGAN SECURITIES LLC.		782,265	750,000	855,503	775,641		(8,366)		(8,366)		767,276		14,989	14,989	43,750	01/01/2020
678505 BU 1	OKLAHOMA AGRIC & MECHANICAL COLLEGES REV		01/24/2018	NATL FINANCIAL SERVICES CORP (NFS)		161,667	150,000	176,081	159,908		(252)		(252)		159,657		2,010	2,010	3,646	08/01/2024
71884A YY 9	PHOENIX ARIZ CIVIC IMPT CORP EXCISE TAX		03/06/2018	MORGAN STANLEY CO.		344,220	300,000	350,664	338,959		(850)		(850)		338,109		6,111	6,111	10,292	07/01/2032
735352 QD 1	PORT ST LUCIE FLA UTIL REV		01/19/2018	PERSHING DIV OF DLJ SEC LNDING		354,198	300,000	375,051	365,921		(419)		(419)		365,502		(11,304)	(11,304)	5,917	09/01/2029
736742 RN 9	PORTLAND ORE SWR SYS REV		06/15/2018	Call @ 100.00		2,000,000	2,000,000	2,083,700	2,004,700		(4,700)		(4,700)		2,000,000			0	50,000	06/15/2022
762197 SM 4	RHODE ISLAND HEALTH & EDL BLDG CORP HIGH		01/25/2018	BB&T SECURITIES, LLC.		178,680	150,000	188,574	184,289		(278)		(278)		184,012		(5,332)	(5,332)	2,792	09/15/2027
797686 CY 6	SAN FRANCISCO CALIF MUN TRANSN AGY REV		03/06/2018	PERSHING DIV OF DLJ SEC LNDING		171,210	150,000	174,608	167,748		(479)		(479)		167,269		3,941	3,941	3,896	03/01/2033
803321 NP 9	SARASOTA CNTY FLA UTIL SYS REV		03/06/2018	PERSHING DIV OF DLJ SEC LNDING		212,048	200,000	227,548	223,643		(470)		(470)		223,173		(11,125)	(11,125)	3,489	10/01/2033
803321 NQ 7	SARASOTA CNTY FLA UTIL SYS REV		03/06/2018	FIRST TENNESSEE CAPITAL MARKET		290,122	275,000	310,068	305,120		(596)		(596)		304,524		(14,401)	(14,401)	4,797	10/01/2034
837147 7C 5	SOUTH CAROLINA ST PUB SVC AUTH REV		08/29/2018	PERSHING DIV OF DLJ SEC LNDING		682,883	655,000	718,483	672,797		(5,793)		(5,793)		667,004		15,880	15,880	38,208	01/01/2040
89602N ZE 7	TRIBOROUGH BRDG & TUNL AUTH N Y REVS		01/18/2018	JANNEY MONTGOMERY SCOTT INC		506,739	440,000	547,479	496,815		(643)		(643)		496,171		10,568	10,568	4,094	11/15/2023
914716 J8 9	UNIVERSITY N C CHARLOTTE REV		01/22/2018	CITIGROUP GLOBAL MARKETS, INC./CORRESPON		213,540	175,000	215,628	215,525		(236)		(236)		215,289		(1,749)	(1,749)	778	10/01/2028
915183 TY 3	UNIVERSITY UTAH UNIV REVS		01/12/2018	VARIOUS		241,315	225,000	250,047	241,394		(79)		(79)		241,315			0	5,031	08/01/2036
92817L LG 6	VIRGINIA ST RES AUTH CLEAN WTR REV		08/29/2018	MERRILL LYNCH PIERCE FENNER & SMITH INC.		799,673	750,000	861,855	783,205		(7,735)		(7,735)		775,470		24,202	24,202	34,375	10/01/2021

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
95308R FE 4	WEST HARRIS CNTY TEX REGL WTR AUTH WTR S	..	01/19/2018	WELLS FARGO BANK, N.A./SIG.		196,389	175,000	210,798	192,549		(257)		(257)		192,292		4,097	4,097	924	12/15/2021
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					17,349,778	16,429,558	18,118,684	14,819,473	0	(106,004)	0	(106,004)	0	17,274,192	0	75,586	75,586	449,884	XXX
Bonds - Industrial and Miscellaneous																				
00248P AP 1	AVOCE 1R A1R - CDO	..	10/15/2018	Paydown		71,653	71,653	71,653	71,653				0		71,653		(0)	(0)	1,613	07/15/2026
07177M AD 5	BAXALTA INC	C	09/04/2018	Not Available		169,360	175,000	174,944	174,972		8		8		174,980		(5,620)	(5,620)	3,606	06/23/2020
073902 CD 8	BEAR STEARNS COMPANIES INC. (THE)	..	07/02/2018	Maturity @ 100.00		500,000	500,000	454,141	497,587		2,413		2,413		500,000			0	23,250	07/02/2018
12532L AA 3	CGGS 16RNDA AFX - CMBS	..	03/12/2018	Paydown		867,803	867,803	867,797	867,561		242		242		867,803			0	5,981	02/11/2033
12624P AE 5	COMM 12CRE3 A3 - CMBS	..	10/01/2018	Paydown		31,662	31,662	32,638			(440)		(440)		31,662			0	274	10/17/2045
209111 EV 1	CONSOLIDATED EDISON COMPANY OF NEW YORK	..	12/01/2018	Maturity @ 100.00		1,250,000	1,250,000	1,473,978	1,277,008		(27,008)		(27,008)		1,250,000			0	89,063	12/01/2018
21870K AA 6	CORE 15WEST A - CMBS	..	08/01/2018	Paydown		46,437	46,437	47,827	47,676		(1,241)		(1,241)		46,437			0	892	02/12/2037
28415P AA 2	EHGVT 16A A - ABS	..	12/25/2018	Paydown		135,116	135,116	135,114	135,115		1		1		135,116			0	1,686	04/25/2028
38014B AC 3	GMALT 181 A2B - ABS	..	12/20/2018	Paydown		394,418	394,418	394,418					0		394,418			0	5,351	04/20/2020
43284B AA 0	HGVT 18A A - ABS	..	12/25/2018	Paydown		23,653	23,653	23,653			1		1		23,653			0	70	02/25/2032
44935A AC 9	HALST 18A A2B - ABS	..	12/17/2018	Paydown		40,941	40,941	40,941					0		40,941		0	0	577	08/17/2020
57165A AA 6	MVCOT 121 A - ABS	..	12/20/2018	Paydown		35,485	35,484	35,480	35,482		2		2		35,484		0	0	395	05/20/2030
67106J AN 0	OAKC 10R AR - CDO	..	12/12/2018	Paydown		2,000,000	2,000,000	2,000,000	2,000,000				0		2,000,000			0	72,693	07/20/2026
713448 BS 6	PEPSICO INC	..	10/22/2018	Not Available		270,725	250,000	272,743	271,003		(451)		(451)		270,552		173	173	19,518	11/01/2040
82650H AA 1	SRFC 133 A - ABS	..	09/01/2018	Paydown		129,482	129,482	129,445	129,459		23		23		129,482			0	1,702	10/21/2030
82652B AA 2	SRFC 132 A - ABS	..	03/01/2018	Paydown		33,190	33,190	33,189	33,189		1		1		33,190			0	63	11/20/2025
82652J AA 5	SRFC 153 A - ABS	..	12/20/2018	Paydown		54,747	54,747	54,736	54,730		17		17		54,747		(0)	(0)	616	09/20/2032
82652K AA 2	SRFC 171 A - ABS	..	12/20/2018	Paydown		63,402	63,402	63,398	63,398		4		4		63,402			0	775	03/20/2034
887317 AF 2	TIME WARNER INC	..	09/27/2018	VARIOUS		771,237	750,000	783,248	759,465		(3,059)		(3,059)		756,405		(6,405)	(6,405)	59,018	03/15/2020
925524 BG 4	VIACOM INC (NEW)	..	02/27/2018	GOLDMAN		415,368	400,000	399,152	399,697		15		15		399,711		15,657	15,657	9,000	03/01/2021
92903P AA 7	VNO 10VNO A1 - CMBS	..	12/10/2018	Paydown		99,807	99,807	99,807	99,783		24		24		99,807			0	1,413	09/13/2028
931142 DD 2	WAL MART STORES INC	..	01/19/2018	Not Available		101,074	100,000	100,754	100,289		(5)		(5)		100,283		791	791	6,181	04/15/2021
3899999.	Total - Bonds - Industrial and Miscellaneous					7,505,560	7,452,797	7,689,055	7,018,066	0	(29,454)	0	(29,454)	0	7,479,728	0	4,595	4,595	303,737	XXX
8399997.	Total - Bonds - Part 4					34,995,549	33,788,631	36,550,676	31,792,453	(27,082)	(183,100)	0	(210,182)	0	34,800,429	0	173,883	173,883	1,168,567	XXX
8399998.	Total - Bonds - Summary Item from Part 5					4,048,654	3,920,000	4,014,723			(21,416)		(21,416)		3,993,307		55,346	55,346	109,704	XXX
8399999.	Total - Bonds					39,044,202	37,708,631	40,565,400	31,792,453	(27,082)	(204,516)	0	(231,598)	0	38,793,736	0	229,229	229,229	1,278,270	XXX
Common Stocks - Industrial and Miscellaneous																				
00130H 10 5	AES ORD	..	01/30/2018	ITG INC	75.000	877	XXX	873	812	61			61		873		5	5		XXX
00206R 10 2	AT&T ORD	..	06/15/2018	FRACTIONAL SHARES	0.942	29	XXX	25	37	(11)			(11)		25		4	4	1	XXX
002824 10 0	ABBOTT LABORATORIES ORD	..	10/10/2018	ITG INC	7,320.000	504,415	XXX	287,538	417,752	(130,214)			(130,214)		287,538		216,877	216,877	6,149	XXX
003654 10 0	ABIOMED ORD	..	08/08/2018	ITG INC	20.000	7,582	XXX	8,402					0		8,402		(819)	(819)		XXX
00508Y 10 2	ACUITY BRANDS ORD	..	03/27/2018	CITIGROUP GLOBAL MARKETS INC.	15.000	2,068	XXX	2,443	2,640	(197)			(197)		2,443		(374)	(374)	2	XXX
00773T 10 1	ADVANSIX ORD	..	05/15/2018	ITG INC	19.000	712	XXX	92	799	(707)			(707)		92		620	620		XXX
00817Y 10 8	AETNA ORD	..	11/28/2018	VARIOUS	1,850.000	378,649	XXX	195,796	333,722	(137,926)			(137,926)		195,796		182,853	182,853	2,909	XXX
011659 10 9	ALASKA AIR GROUP ORD	..	01/30/2018	ITG INC	25.000	1,606	XXX	1,542	1,838	(296)			(296)		1,542		64	64		XXX
013872 10 6	ALCOA ORD	..	05/15/2018	ITG INC	37.000	1,875	XXX	684	1,993	(1,310)			(1,310)		684		1,191	1,191		XXX
015271 10 9	ALEXANDRIA REAL ESTATE EQ REIT ORD.	..	01/30/2018	ITG INC	5.000	630	XXX	636	653	(17)			(17)		636		(6)	(6)	5	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
02079K 30 5	ALPHABET CL A ORD		10/10/2018	ITG INC	150.000	163,820	XXX	97,992	158,010	(60,018)			(60,018)		97,992		65,828	65,828		XXX
03349M 10 5	ANDEAVOR ORD		10/04/2018	VARIOUS	85.000	1,119	XXX	1,119	9,719	(8,599)			(8,599)		1,119			0	150	XXX
037833 10 0	APPLE ORD		10/02/2018	VARIOUS	632.000	126,912	XXX	36,083	106,953	(70,871)			(70,871)		36,083		90,829	90,829	981	XXX
039653 10 0	ARCOSA ORD		11/01/2018	Not Available	0.667	14	XXX	21					0		21		(7)	(7)		XXX
03965L 10 0	ARCONIC ORD		06/27/2018	ITG INC	65.000	1,122	XXX	1,226	1,771	(545)			(545)		1,226		(104)	(104)	8	XXX
0556EL 10 9	BP MIDSTREAM PARTNERS UNT		04/12/2018	BARCLAYS CAPITAL LE	300.000	5,329	XXX	5,400	6,171	(771)			(771)		5,400		(71)	(71)	54	XXX
060505 10 4	BANK OF AMERICA ORD		03/27/2018	CITIGROUP GLOBAL MARKETS INC.	25.000	759	XXX	801					0		801		(41)	(41)		XXX
075887 10 9	BECTON DICKINSON ORD		01/01/2018	Adjustment	0.462	103	XXX	99					0		99		4	4		XXX
084670 70 2	BERKSHIRE HATHWAY CL B ORD		10/10/2018	ITG INC	139.000	29,619	XXX	27,852					0		27,852		1,767	1,767		XXX
09075E 10 0	BIOVERATIV ORD	C	03/09/2018	Not Available	62.000	6,510	XXX	592	3,343	(2,751)			(2,751)		592		5,918	5,918		XXX
099724 10 6	BORGWARNER ORD		12/18/2018	VARIOUS	3,661.000	141,031	XXX	158,839	187,040	(28,202)			(28,202)		158,839		(17,807)	(17,807)	1,874	XXX
10922N 10 3	BRIGHTHOUSE FINANCIAL ORD		12/18/2018	VARIOUS	2,470.001	110,741	XXX	135,290	115,345	(2,438)			(2,438)		135,290		(24,549)	(24,549)		XXX
11282X 10 3	BROOKFIELD PROPERTY REIT CL A ORD	C	08/27/2018	VARIOUS	0.720	15	XXX	15					0		15			0		XXX
115637 20 9	BROWN FORMAN CL B ORD		03/01/2018	Not Available	0.500	32	XXX	7	27	(21)			(21)		7		25	25	0	XXX
118230 10 1	BUCKEYE PARTNERS UNT		12/12/2018	Citigroup Global Markets Inc. NY	2,300.000	64,819	XXX	145,478	113,965	31,513			31,513		145,478		(80,659)	(80,659)	10,436	XXX
124857 20 2	CBS CL B ORD		10/10/2018	ITG INC	50.000	2,776	XXX	410	2,950	(2,541)			(2,541)		410		2,366	2,366	36	XXX
12650T 10 4	CSRA ORD		04/10/2018	CORPORATE ACTION	105.000	4,331	XXX	2,444	3,142	(698)			(698)		2,444		1,887	1,887	21	XXX
12653C 10 8	CNX RESOURCES ORD		05/15/2018	ITG INC	140.000	2,261	XXX	1,425	2,048	(624)			(624)		1,425		836	836		XXX
126650 10 0	CVS HEALTH ORD		12/01/2018	ITG INC	220.693	17,413	XXX	17,003					0		17,003		410	410		XXX
12673P 10 5	CA ORD		11/05/2018	Not Available	165.000	7,343	XXX	2,906	5,491	(2,586)			(2,586)		2,906		4,437	4,437	126	XXX
13057Q 20 6	CALIFORNIA RESOURCES ORD		05/15/2018	ITG INC	3.000	103	XXX	7	58	(52)			(52)		7		97	97		XXX
14149Y 10 8	CARDINAL HEALTH ORD		06/27/2018	ITG INC	60.000	3,205	XXX	4,155	3,676	479			479		4,155		(951)	(951)	55	XXX
149568 10 7	CAVCO INDUSTRIES ORD		12/18/2018	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	1,385	XXX	2,154					0		2,154		(769)	(769)		XXX
156700 10 6	CENTURYLINK ORD		03/27/2018	CITIGROUP GLOBAL MARKETS INC.	35.000	571	XXX	724	584	140			140		724		(153)	(153)	19	XXX
16119P 10 8	CHARTER COMMUNICATIONS CL A ORD		10/10/2018	ITG INC	430.000	133,350	XXX	92,242	144,463	(52,221)			(52,221)		92,242		41,108	41,108		XXX
165167 10 7	CHESAPEAKE ENERGY ORD		05/15/2018	VARIOUS	490.000	1,509	XXX	1,870	1,940	(70)			(70)		1,870		(362)	(362)		XXX
171798 10 1	CIMAREX ENERGY ORD		12/18/2018	VARIOUS	2,200.000	212,830	XXX	241,932	268,422	(26,490)			(26,490)		241,932		(29,103)	(29,103)	874	XXX
172908 10 5	CINTAS ORD		08/08/2018	ITG INC	25.000	4,987	XXX	581	3,896	(3,315)			(3,315)		581		4,406	4,406		XXX
172967 42 4	CITIGROUP ORD		10/10/2018	ITG INC	5,230.000	365,781	XXX	239,753	389,164	(149,411)			(149,411)		239,753		126,028	126,028	5,701	XXX
20030N 10 1	COMCAST CL A ORD		10/10/2018	ITG INC	2,890.000	99,039	XXX	61,312	115,745	(54,432)			(54,432)		61,312		37,727	37,727	1,553	XXX
205887 10 2	CONAGRA BRANDS ORD		11/01/2018	Adjustment	0.930	33	XXX	33					0		33		0	0		XXX
20854L 10 8	CONSOL ENERGY ORD		05/15/2018	ITG INC	17.000	743	XXX	275	672	(396)			(396)		275		468	468		XXX
21036P 10 8	CONSTELLATION BRANDS CL A ORD		10/10/2018	ITG INC	24.000	5,318	XXX	5,172					0		5,172		147	147		XXX
222070 20 3	COTY CL A ORD		08/08/2018	VARIOUS	5,273.998	73,925	XXX	120,549	104,900	15,649			15,649		120,549		(46,624)	(46,624)	33	XXX
23355L 10 6	DXC TECHNOLOGY ORD		06/01/2018	VARIOUS	134.001	3,754	XXX	3,754	12,717	(8,963)			(8,963)		3,754			0	48	XXX
24703L 10 3	DELL TECHNOLOGIES CL C ORD		12/27/2018	VARIOUS	0.999	120	XXX	45	81	(36)			(36)		45		74	74		XXX
25179M 10 3	DEVON ENERGY ORD		10/10/2018	ITG INC	4,128.000	153,931	XXX	156,084	164,399	(13,713)			(13,713)		156,084		(2,153)	(2,153)	908	XXX
25278X 10 9	DIAMONDBACK ENERGY ORD		11/30/2018	Not Available	0.860	98	XXX	111					0		111		(14)	(14)	0	XXX
254687 10 6	WALT DISNEY ORD		10/10/2018	ITG INC	930.000	104,949	XXX	59,646	99,984	(40,338)			(40,338)		59,646		45,303	45,303	1,562	XXX
254709 10 8	DISCOVER FINANCIAL SERVICES ORD		10/10/2018	VARIOUS	5,745.000	437,568	XXX	351,041	441,905	(90,864)			(90,864)		351,041		86,527	86,527	5,317	XXX

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
25470M 10 9	DISH NETWORK CL A ORD		03/27/2018	CITIGROUP GLOBAL MARKETS INC.	95.000	3,568	XXX	4,731	4,536	195			195		4,731		(1,163)	(1,163)		XXX
257454 10 8	DOMINION ENERGY MIDSTREAM PARTNE UNT		08/02/2018	VARIOUS	8,400.000	123,567	XXX	239,484	255,780	(16,296)			(16,296)		239,484		(115,917)	(115,917)	4,976	XXX
260003 10 8	DOVER ORD		05/23/2018	VARIOUS	85.000	3,442	XXX	3,442	8,584	(5,142)			(5,142)		3,442			0	61	XXX
26078J 10 0	DOWDUPONT ORD		06/27/2018	ITG INC	75.000	5,015	XXX	5,029					0		5,029		(14)	(14)	29	XXX
26138E 10 9	DR PEPPER SNAPPLE GROUP ORD	C	07/31/2018	VARIOUS	170.000	19,321	XXX	17,732	16,500	(9,906)			(9,906)		6,594		12,727	12,727	4,622	XXX
26483E 10 0	DUN & BRADSTREET ORD		05/15/2018	ITG INC	5.000	615	XXX	372	592	(220)			(220)		372		243	243	3	XXX
26884L 10 9	EQT ORD		11/13/2018	VARIOUS	130.000	5,879	XXX	5,879	7,400	(1,521)			(1,521)		5,879			0	12	XXX
26885B 10 0	EQM MIDSTREAM PARTNERS UNT		12/12/2018	VARIOUS	900.000	45,258	XXX	67,614	65,790	1,824			1,824		67,614		(22,356)	(22,356)	2,102	XXX
26885J 10 3	EQGP HOLDINGS UNT		12/12/2018	VARIOUS	5,000.000	100,449	XXX	147,000	134,500	12,500			12,500		147,000		(46,551)	(46,551)	5,426	XXX
277432 10 0	EASTMAN CHEMICAL ORD		10/10/2018	ITG INC	1,170.000	98,548	XXX	88,875	108,389	(19,514)			(19,514)		88,875		9,673	9,673	2,621	XXX
29336T 10 0	ENLINK MIDSTREAM COM UNT		12/12/2018	WELLS FARGO SECURITIES	2,000.000	22,280	XXX	34,876	35,200	(324)			(324)		34,876		(12,596)	(12,596)	2,120	XXX
293792 10 7	ENTERPRISE PRODUCTS PARTNERS UNT		12/12/2018	VARIOUS	1,900.000	48,974	XXX	50,864	50,369	495			495		50,864		(1,890)	(1,890)	1,711	XXX
29414D 10 0	ENVISION HEALTHCARE ORD		10/18/2018	Not Available	65.000	2,990	XXX	1,955	2,246	(291)			(291)		1,955		1,035	1,035		XXX
30219G 10 8	EXPRESS SCRIPTS HOLD ORD		12/20/2018	VARIOUS	236.000	21,833	XXX	9,175	17,615	(8,440)			(8,440)		9,175		12,658	12,658		XXX
30303M 10 2	FACEBOOK CL A ORD		08/08/2018	ITG INC	30.000	5,570	XXX	5,976					0		5,976		(406)	(406)		XXX
311900 10 4	FASTENAL ORD		01/03/2018	VARIOUS	279.000	15,221	XXX	12,468	15,259	(2,791)			(2,791)		12,468		2,754	2,754		XXX
313747 20 6	FEDERAL REIT ORD		01/30/2018	ITG INC	10.000	1,198	XXX	1,327	1,328	(1)			(1)		1,327		(129)	(129)	10	XXX
33616C 10 0	FIRST REPUBLIC BANK ORD		10/10/2018	ITG INC	1,300.000	120,729	XXX	121,174	110,119	8,505			8,505		121,174		(445)	(445)	689	XXX
34354P 10 5	FLOWSERVE ORD		08/08/2018	ITG INC	45.000	2,015	XXX	1,323	1,896	(573)			(573)		1,323		692	692	23	XXX
345370 86 0	FORD MOTOR ORD		12/01/2018	VARIOUS	16,560.000	172,720	XXX	218,324	206,834	11,490			11,490		218,324		(45,604)	(45,604)	4,637	XXX
34959J 10 8	FORTIVE ORD		10/10/2018	ITG INC	20.000	1,604	XXX	266	1,447	(1,181)			(1,181)		266		1,338	1,338	4	XXX
35086T 10 9	FOUR CORNERS PROPERTY ORD		05/15/2018	ITG INC	14.000	308	XXX	235	360	(125)			(125)		235		72	72	8	XXX
354613 10 1	FRANKLIN RESOURCES ORD		09/21/2018	VARIOUS	3,135.000	101,845	XXX	112,202	135,840	(23,638)			(23,638)		112,202		(10,356)	(10,356)	11,568	XXX
36174X 10 1	GGP ORD	C	08/27/2018	VARIOUS	355.000	6,479	XXX	7,612	8,303	(691)			(691)		7,612		(1,133)	(1,133)	983	XXX
366505 10 5	GARRETT MOTION ORD	C	10/01/2018	FRACTIONAL SHARES	0.300	5	XXX	1					0		1		4	4		XXX
369604 10 3	GENERAL ELECTRIC ORD		08/08/2018	ITG INC	3,580.000	51,560	XXX	58,680	62,471	(3,791)			(3,791)		58,680		(7,119)	(7,119)	898	XXX
371927 10 4	GENESIS ENERGY UNT		12/12/2018	Citigroup Global Markets Inc. NY	1,400.000	29,910	XXX	43,135	31,290	11,845			11,845		43,135		(13,225)	(13,225)	2,940	XXX
372460 10 5	GENUINE PARTS ORD		08/08/2018	ITG INC	20.000	1,986	XXX	759	1,900	(1,141)			(1,141)		759		1,227	1,227	42	XXX
375558 10 3	GILEAD SCIENCES ORD		10/10/2018	ITG INC	172.000	12,860	XXX	12,751					0		12,751		110	110	294	XXX
382550 10 1	GOODYEAR TIRE AND RUBBER ORD		10/10/2018	ITG INC	4,040.000	83,991	XXX	90,378	130,532	(40,155)			(40,155)		90,378		(6,387)	(6,387)	1,697	XXX
40414L 10 9	HCP REIT ORD		01/30/2018	ITG INC	255.000	6,061	XXX	6,808	6,650	157			157		6,808		(747)	(747)		XXX
410345 10 2	HANESBRANDS ORD		10/10/2018	ITG INC	5,677.000	94,407	XXX	148,078	117,012	29,561			29,561		148,078		(53,671)	(53,671)	2,518	XXX
412822 10 8	HARLEY DAVIDSON ORD		06/27/2018	ITG INC	65.000	2,704	XXX	3,065	3,307	(242)			(242)		3,065		(361)	(361)	48	XXX
416515 10 4	HARTFORD FINANCIAL SERVICES GRUP ORD		10/10/2018	VARIOUS	3,142.000	160,032	XXX	142,420	176,832	(34,412)			(34,412)		142,420		17,612	17,612	2,914	XXX
43300A 20 3	HILTON WORLDWIDE HOLDINGS ORD		08/08/2018	ITG INC	85.000	6,522	XXX	6,762					0		6,762		(240)	(240)		XXX
438516 10 6	HONEYWELL INTERNATIONAL ORD		10/01/2018	VARIOUS	1,503.000	138,212	XXX	138,212	230,500	(92,288)			(92,288)		138,212			0	3,359	XXX
44967H 10 1	ILG ORD		09/12/2018	VARIOUS	47.000	1,574	XXX	446	1,339	(893)			(893)		446		1,129	1,129	8	XXX
45337C 10 2	INCYTE ORD		06/27/2018	ITG INC	120.000	9,137	XXX	11,745	4,262	927			927		11,745		(2,608)	(2,608)		XXX
45688C 10 7	INGEVITY ORD		05/15/2018	ITG INC	20.000	1,595	XXX	532	1,409	(877)			(877)		532		1,063	1,063		XXX
460690 10 0	INTERPUBLIC GROUP OF COMPANIES ORD		08/08/2018	ITG INC	65.000	1,442	XXX	257	1,310	(1,053)			(1,053)		257		1,185	1,185	27	XXX
46284V 10 1	IRON MOUNTAIN ORD		01/30/2018	ITG INC	15.000	509	XXX	608	566	42			42		608		(98)	(98)	9	XXX
46590V 10 0	JBG SMITH PROPERTIES ORD		05/15/2018	ITG INC	38.000	1,351	XXX	1,058	1,320	(262)			(262)		1,058		293	293	17	XXX

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
46625H 10 0	JPMORGAN CHASE ORD	..	10/10/2018	VARIOUS	2,098.000	240,443	XXX	92,432	224,360	(131,928)			(131,928)		92,432		148,011	148,011	2,524	XXX
48203R 10 4	JUNIPER NETWORKS ORD	..	04/18/2018	VARIOUS	7,520.000	194,278	XXX	193,876	214,320	(20,444)			(20,444)		193,876		401	401	734	XXX
494368 10 3	KIMBERLY CLARK ORD	..	10/10/2018	VARIOUS	1,600.000	179,657	XXX	118,270	193,056	(74,786)			(74,786)		118,270		61,386	61,386	5,482	XXX
49446R 10 9	KIMCO REALTY REIT ORD	..	01/30/2018	ITG INC.	240.000	3,749	XXX	5,004	4,356	648			648		5,004		(1,255)	(1,255)	67	XXX
49926D 10 9	KNOWLES ORD	..	05/15/2018	ITG INC.	1.000	14	XXX	12	15	(2)			(2)		12		2	2		XXX
513272 10 4	LAMB WESTON HOLDINGS ORD	..	08/01/2018	ITG INC.	98.003	6,597	XXX	1,100	5,532	(4,432)			(4,432)		1,100		5,497	5,497	37	XXX
524660 10 7	LEGGETT & PLATT ORD	..	08/08/2018	ITG INC.	35.000	1,510	XXX	748	1,671	(922)			(922)		748		762	762	33	XXX
526057 30 2	LENNAR CL B ORD	..	05/15/2018	ITG INC.	2.000	82	XXX	15	103	(89)			(89)		15		67	67	0	XXX
540424 10 8	LOEWS ORD	..	10/10/2018	ITG INC.	3,320.000	163,342	XXX	132,597	166,100	(33,503)			(33,503)		132,597		30,745	30,745	623	XXX
54142L 10 9	LOGMEIN ORD	..	08/01/2018	ITG INC.	15.002	1,649	XXX	329	1,718	(1,388)			(1,388)		329		1,320	1,320	9	XXX
55024U 10 9	LUMENTUM HOLDINGS ORD	..	12/10/2018	Not Available	0.720	31	XXX	40					0		40		(9)	(9)		XXX
552953 10 1	MGM RESORTS INTERNATIONAL ORD	..	06/27/2018	ITG INC.	185.000	5,365	XXX	6,114	4,174	36			36		6,114		(749)	(749)	37	XXX
559080 10 6	MAGELLAN MIDSTREAM PARTNERS UNT	..	04/11/2018	CITIGROUP GLOBAL MARKETS INC.	500.000	31,402	XXX	35,260	35,470	(210)			(210)		35,260		(3,858)	(3,858)	460	XXX
56585A 10 2	MARATHON PETROLEUM ORD	..	11/01/2018	FRACTIONAL SHARES	20.950	1,707	XXX	244	1,382	(1,138)			(1,138)		244		1,463	1,463	29	XXX
571748 10 2	MARSH & MCLENNAN ORD	..	11/15/2018	ITG INC.	2,052.000	166,312	XXX	95,136	167,012	(71,877)			(71,877)		95,136		71,177	71,177	2,984	XXX
577081 10 2	MATTEL ORD	..	03/27/2018	CITIGROUP GLOBAL MARKETS INC.	190.000	2,529	XXX	3,127	2,922	205			205		3,127		(599)	(599)		XXX
579780 20 6	MCCORMICK ORD	..	08/08/2018	ITG INC.	5.000	608	XXX	160	510	(349)			(349)		160		447	447	8	XXX
59156R 10 8	METLIFE ORD	..	10/10/2018	VARIOUS	4,653.000	214,738	XXX	218,054	235,256	(17,202)			(17,202)		218,054		(3,316)	(3,316)	5,736	XXX
594837 30 4	MICRO FOCUS INTERNATIONAL ADR	C	05/17/2018	ITG INC.	111.000	1,900	XXX	1,447	3,728	(2,281)			(2,281)		1,447		453	453	37	XXX
594918 10 4	MICROSOFT ORD	..	10/02/2018	VARIOUS	1,458.000	150,765	XXX	37,003	124,717	(87,715)			(87,715)		37,003		113,763	113,763	1,137	XXX
595112 10 3	MICRON TECHNOLOGY ORD	..	08/08/2018	ITG INC.	40.000	2,124	XXX	2,138					0		2,138		(15)	(15)		XXX
59522J 10 3	MID AMERICA APT COMMUNITI REIT ORD.	..	01/31/2018	ITG INC.	55.000	5,148	XXX	5,331	5,531	(200)			(200)		5,331		(183)	(183)	51	XXX
60871R 20 9	MOLSON COORS BREWING NONVTG CL B ORD	..	09/20/2018	VARIOUS	1,890.000	128,328	XXX	167,977	155,112	12,865			12,865		167,977		(39,649)	(39,649)	1,739	XXX
61166W 10 1	MONSANTO ORD	C	06/07/2018	Not Available	205.000	26,240	XXX	11,129	23,940	(12,810)			(12,810)		11,129		15,111	15,111	221	XXX
617446 44 8	MORGAN STANLEY ORD	..	10/10/2018	VARIOUS	6,173.000	314,770	XXX	159,146	323,897	(164,752)			(164,752)		159,146		155,624	155,624	2,433	XXX
631103 10 8	NASDAQ ORD	..	08/08/2018	ITG INC.	20.000	1,864	XXX	396	1,537	(1,140)			(1,140)		396		1,467	1,467	16	XXX
63938C 10 8	NAVIENT ORD	..	06/27/2018	ITG INC.	155.000	2,060	XXX	885	2,065	(1,180)			(1,180)		885		1,175	1,175	50	XXX
651229 10 6	NEWELL BRANDS ORD	..	08/08/2018	ITG INC.	135.000	2,789	XXX	1,320	4,172	(2,851)			(2,851)		1,320		1,469	1,469	62	XXX
69331C 10 8	PG&E ORD	..	10/10/2018	ITG INC.	110.000	4,847	XXX	5,484	2,914	609			609		5,484		(638)	(638)		XXX
693475 10 5	PNC FINANCIAL SERVICES GROUP ORD	..	10/10/2018	VARIOUS	1,516.000	216,317	XXX	128,510	218,744	(90,233)			(90,233)		128,510		87,807	87,807	2,919	XXX
701094 10 4	PARKER HANNIFIN ORD	..	10/10/2018	ITG INC.	1,150.000	197,935	XXX	72,098	229,517	(157,419)			(157,419)		72,098		125,838	125,838	2,507	XXX
703395 10 3	PATTERSON COMPANIES ORD	..	03/27/2018	CITIGROUP GLOBAL MARKETS INC.	80.000	1,738	XXX	2,658	2,890	(232)			(232)		2,658		(920)	(920)	21	XXX
707569 10 9	PENN NATIONAL GAMING ORD	..	11/01/2018	VARIOUS	0.200	6	XXX	6					0		6		0	0		XXX
713448 10 8	PEPSICO ORD	..	10/10/2018	ITG INC.	1,460.000	156,700	XXX	151,031	175,083	(24,052)			(24,052)		151,031		5,668	5,668	5,059	XXX
717081 10 3	PFIZER ORD	..	10/10/2018	VARIOUS	5,912.000	249,966	XXX	102,524	214,133	(111,608)			(111,608)		102,524		147,442	147,442	4,376	XXX
718172 10 9	PHILIP MORRIS INTERNATIONAL ORD	..	10/12/2018	ITG INC.	2,190.000	185,293	XXX	243,109	231,374	11,735			11,735		243,109		(57,815)	(57,815)	9,585	XXX
718549 20 7	PHILLIPS 66 PARTNERS COM UNT	..	12/12/2018	Citigroup Global Markets Inc. NY	600.000	27,448	XXX	29,241	31,410	(2,169)			(2,169)		29,241		(1,793)	(1,793)	1,762	XXX
726503 10 5	PLAINS ALL AMERICAN PIPELINE UNT	..	04/11/2018	WELLS FARGO SECURITIES	2,600.000	62,816	XXX	65,455	53,664	11,791			11,791		65,455		(2,639)	(2,639)	780	XXX
72651A 20 7	PLAINS GP HOLDINGS CL A ORD	..	04/11/2018	UBS SECURITIES LLC	3,400.000	84,535	XXX	85,847	74,630	11,217			11,217		85,847		(1,313)	(1,313)	1,020	XXX
74005P 10 4	PRAXAIR ORD	C	10/31/2018	VARIOUS	1,245.000	173,448	XXX	146,268	192,577	(46,309)			(46,309)		146,268		27,180	27,180	3,081	XXX
742718 10 9	PROCTER & GAMBLE ORD	..	10/10/2018	VARIOUS	1,729.000	140,484	XXX	137,309	158,861	(21,551)			(21,551)		137,309		3,175	3,175	3,573	XXX

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										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
75281A 10 9	RANGE RESOURCES ORD		01/30/2018	ITG INC	100.000	1,454	XXX	2,196	1,706	490			490		2,196		(742)	(742)		XXX
76118Y 10 4	RESIDEO TECHNOLOGIES ORD		11/01/2018	Adjustment	0.170	4	XXX	4					0		4		1	1		XXX
774341 10 1	ROCKWELL COLLINS ORD		12/10/2018	VARIOUS	75.000	10,602	XXX	2,932	10,172	(7,240)			(7,240)		2,932		7,670	7,670	99	XXX
776696 10 6	ROPER TECHNOLOGIES ORD		08/08/2018	ITG INC	5.000	1,482	XXX	310	1,295	(985)			(985)		310		1,172	1,172	6	XXX
78440X 10 1	SL GREEN RLTY REIT ORD		03/27/2018	CITIGROUP GLOBAL MARKETS INC.	50.000	4,770	XXX	5,031	4,542	(3)			(3)		5,031		(261)	(261)	37	XXX
78573L 10 6	SABRA HEALTH CARE REIT ORD		05/15/2018	ITG INC	28.000	557	XXX	538	526	12			12		538		20	20	13	XXX
786CVR 20 9	SAFEWAY CASA LAY CVR		02/26/2018	Not Available	160.000	149	XXX		160	(160)			(160)				149	149		XXX
786CVR 30 8	SAFEWAY INC CVR		04/09/2018	Not Available	160.000	0	XXX		160	(160)			(160)				0	0		XXX
806407 10 2	HENRY SCHEIN ORD		03/27/2018	CITIGROUP GLOBAL MARKETS INC.	65.000	4,272	XXX	5,094					0		5,094		(822)	(822)		XXX
811065 10 1	SCRIPPS NETWORKS INTERACTIV CL A ORD		03/12/2018	Not Available	80.000	7,218	XXX	3,557	6,830	(3,273)			(3,273)		3,557		3,661	3,661	24	XXX
81663A 10 5	SEMGROUP CL A ORD		08/02/2018	UBS SECURITIES LLC	2,200.000	54,877	XXX	56,998	66,440	(9,442)			(9,442)		56,998		(2,121)	(2,121)	2,079	XXX
822634 10 1	SHELL MIDSTREAM PARTNERS UNT	C	08/02/2018	VARIOUS	5,700.000	125,739	XXX	164,393	169,974	(5,581)			(5,581)		164,393		(38,654)	(38,654)	3,777	XXX
82481R 10 6	SHIRE ADS REP 3 ORD	C	05/15/2018	ITG INC	16.000	2,730	XXX	1,248	2,482	(1,233)			(1,233)		1,248		1,481	1,481	14	XXX
872540 10 9	TJX ORD		11/07/2018	VARIOUS	2,976.000	322,954	XXX	140,111	199,637	(65,762)			(65,762)		140,111		182,843	182,843	3,237	XXX
87612G 10 1	TARGA RESOURCES ORD		08/03/2018	WELLS FARGO SECURITIES	4,000.000	190,993	XXX	175,607	193,680	(18,073)			(18,073)		175,607		15,386	15,386	4,914	XXX
87901J 10 5	TEGNA ORD		10/10/2018	ITG INC	3,680.000	42,062	XXX	54,443	51,814	2,629			2,629		54,443		(12,381)	(12,381)	1,030	XXX
88076W 10 3	TERADATA ORD		05/15/2018	ITG INC	60.000	2,276	XXX	973	2,308	(1,334)			(1,334)		973		1,303	1,303		XXX
882508 10 4	TEXAS INSTRUMENTS ORD		10/10/2018	ITG INC	3.000	298	XXX	304					0		304		(6)	(6)	4	XXX
883556 10 2	THERMO FISHER SCIENTIFIC ORD		10/15/2018	VARIOUS	967.000	224,793	XXX	146,822	183,614	(36,792)			(36,792)		146,822		77,971	77,971	619	XXX
887228 10 4	TIME ORD		02/02/2018	Not Available	15.000	278	XXX	141	277	(136)			(136)		141		137	137		XXX
887317 30 3	TIME WARNER ORD		06/15/2018	VARIOUS	366.000	30,352	XXX	10,679	33,478	(22,799)			(22,799)		10,679		19,673	19,673	295	XXX
89055F 10 3	TOPBUILD ORD		05/15/2018	ITG INC	25.000	1,955	XXX	547	1,894	(1,346)			(1,346)		547		1,408	1,408		XXX
90130A 20 0	TWENTY FIRST CENTURY FOX CL B ORD		10/17/2018	VARIOUS	1,764.000	78,733	XXX	60,693	58,140	(337)			(337)		60,693		18,039	18,039	414	XXX
90184L 10 2	TWITTER ORD		08/08/2018	ITG INC	285.000	9,114	XXX	12,720					0		12,720		(3,605)	(3,605)		XXX
910047 10 9	UNITED CONTINENTAL HOLDINGS ORD		10/10/2018	ITG INC	709.000	55,954	XXX	46,981	23,792	63			63		46,981		8,973	8,973		XXX
913017 10 9	UNITED TECHNOLOGIES ORD		12/01/2018	VARIOUS	2,596.154	338,851	XXX	194,959	331,172	(136,232)			(136,232)		194,959		143,892	143,892	4,935	XXX
91529Y 10 6	UNUM ORD		08/08/2018	ITG INC	60.000	2,200	XXX	1,352	3,293	(1,941)			(1,941)		1,352		848	848	25	XXX
91704F 10 4	URBAN EDGE PROPERTIES ORD		05/15/2018	ITG INC	38.000	772	XXX	574	969	(394)			(394)		574		198	198	8	XXX
918204 10 8	VF ORD		10/10/2018	VARIOUS	3,169.000	280,214	XXX	135,509	234,506	(98,997)			(98,997)		135,509		144,705	144,705	3,891	XXX
91914J 10 2	VALERO ENERGY PARTNERS COM UNT		12/12/2018	Citigroup Global Markets Inc. NY	2,700.000	113,378	XXX	123,549	120,150	3,399			3,399		123,549		(10,171)	(10,171)	5,770	XXX
92214X 10 6	VAREX IMAGING ORD		05/15/2018	ITG INC	40.000	1,482	XXX	539	1,607	(1,068)			(1,068)		539		944	944		XXX
92220P 10 5	VARIAN MEDICAL SYSTEMS ORD		08/08/2018	ITG INC	15.000	1,669	XXX	625	1,667	(1,042)			(1,042)		625		1,044	1,044		XXX
923454 10 2	VERITIV ORD		05/15/2018	ITG INC	5.000	154	XXX	66	145	(79)			(79)		66		88	88		XXX
92345Y 10 6	VERISK ANALYTICS ORD		10/10/2018	ITG INC	1,350.000	155,383	XXX	114,785	129,600	(14,815)			(14,815)		114,785		40,598	40,598		XXX
92532W 10 3	VERSUM MATERIALS ORD		05/29/2018	ITG INC	25.000	970	XXX	212	946	(734)			(734)		212		758	758	3	XXX
93964W 10 8	WASHINGTON PRIME GROUP ORD		05/15/2018	ITG INC	28.000	190	XXX	206	199	7			7		206		(16)	(16)	7	XXX
95040Q 10 4	WELLTOWER ORD		03/27/2018	CITIGROUP GLOBAL MARKETS INC.	10.000	532	XXX	618	638	(20)			(20)		618		(86)	(86)	9	XXX
95825R 10 3	WESTERN GAS EQUITY PARTNERS COM UNT		12/12/2018	VARIOUS	700.000	22,041	XXX	29,327	26,012	3,315			3,315		29,327		(7,286)	(7,286)	908	XXX
963320 10 6	WHIRLPOOL ORD		01/09/2018	WEEDEN + CO	486.000	82,077	XXX	78,865	81,959	(3,094)			(3,094)		78,865		3,212	3,212		XXX
981558 10 9	WORLDPAY CL A ORD		10/10/2018	VARIOUS	2,146.000	200,990	XXX	68,885	157,838	(88,953)			(88,953)		68,885		132,105	132,105		XXX
98310W 10 8	WYNDHAM DESTINATIONS ORD		06/01/2018	VARIOUS	115.000	3,966	XXX	3,966	13,325	(9,360)			(9,360)		3,966			0	76	XXX
G0084W 10 1	ADIENT ORD	D	05/15/2018	ITG INC	19.000	1,061	XXX	400	1,495	(1,095)			(1,095)		400		661	661	5	XXX

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G0177J 10 8	ALLERGAN ORD	C	01/30/2018	ITG INC.	15.000	2,769	XXX	3,121	2,454	667			667		3,121		(351)	(351)		XXX
G0750C 10 8	AXALTA COATING SYSTEMS ORD	..	10/10/2018	ITG INC.	3,810.000	101,916	XXX	107,762	123,292	(15,530)			(15,530)		107,762		(5,846)	(5,846)		XXX
G2709G 10 7	DELPHI TECHNOLOGIES ORD	D	05/15/2018	ITG INC.	54.000	2,725	XXX	1,003	2,833	(1,830)			(1,830)		1,003		1,721	1,721	9	XXX
G5960L 10 3	MEDTRONIC ORD	C	10/19/2018	ITG INC.	2,370.000	225,289	XXX	169,942	191,378	(21,435)			(21,435)		169,942		55,347	55,347	4,550	XXX
G6518L 10 8	NIELSEN HOLDINGS ORD	C	06/27/2018	VARIOUS	125.000	3,868	XXX	4,766	4,550	216			216		4,766		(898)	(898)	46	XXX
G7945M 10 7	SEAGATE TECHNOLOGY ORD	C	10/10/2018	ITG INC.	130.000	5,674	XXX	3,578	5,439	(1,862)			(1,862)		3,578		2,097	2,097	328	XXX
G7S00T 10 4	PENTAIR ORD	C	04/30/2018	VARIOUS	74.000	2,323	XXX	2,323	5,226	(2,903)			(2,903)		2,323			0	52	XXX
G81276 10 0	SIGNET JEWELERS ORD	C	03/27/2018	CITIGROUP GLOBAL MARKETS INC.	25.000	965	XXX	1,307	1,414	(107)			(107)		1,307		(342)	(342)	8	XXX
G87110 10 5	TECHNIPFMC ORD	D	10/10/2018	ITG INC.	105.000	3,188	XXX	2,249	3,288	(1,039)			(1,039)		2,249		939	939	41	XXX
G97822 10 3	PERRIGO ORD	C	06/27/2018	VARIOUS	50.000	3,841	XXX	4,141	4,358	(217)			(217)		4,141		(300)	(300)	16	XXX
G98294 10 4	XL GROUP ORD	D	09/12/2018	CORPORATE ACTION	160.000	9,216	XXX	724	5,626	(4,902)			(4,902)		724		8,492	8,492	106	XXX
H84989 10 4	TE CONNECTIVITY ORD	C	10/10/2018	ITG INC.	230.000	18,600	XXX	7,204	21,859	(14,656)			(14,656)		7,204		11,396	11,396	294	XXX
H8817H 10 0	TRANSOCEAN ORD	C	12/05/2018	VARIOUS	215.768	2,858	XXX	1,912	2,296	(395)			(395)		1,912		947	947		XXX
9099999.	Total - Common Stocks - Industrial and Miscellaneous					10,835,314	XXX	8,713,725	11,169,321	(2,654,248)	0	0	(2,654,248)	0	8,702,588	0	2,132,727	2,132,727	192,040	XXX
Common Stocks - Mutual Funds																				
00769G 53 5	LSV SMALL CAP VALUE INST	..	10/01/2018	Not Available	203,908.680	3,261,132	XXX	2,187,369	3,170,780	(983,411)			(983,411)		2,187,369		1,073,763	1,073,763	108,133	XXX
04314H 75 8	ARTISAN:SMALL CAP INST	..	10/01/2018	Not Available	78,974.241	3,069,729	XXX	1,826,119	2,456,889	(630,770)			(630,770)		1,826,119		1,243,610	1,243,610		XXX
78467Y 10 7	SPDR S&P MIDCAP 400 ETF	..	10/31/2018	ITG INC.	2,395.000	830,527	XXX	353,710	827,257	(473,547)			(473,547)		353,710		476,817	476,817	10,121	XXX
9299999.	Total - Common Stocks - Mutual Funds					7,161,388	XXX	4,367,197	6,454,926	(2,087,728)	0	0	(2,087,728)	0	4,367,197	0	2,794,191	2,794,191	118,254	XXX
9799997.	Total - Common Stocks - Part 4					17,996,702	XXX	13,080,922	17,624,247	(4,741,976)	0	0	(4,741,976)	0	13,069,785	0	4,926,918	4,926,918	310,293	XXX
9799998	Total - Common Stocks - Summary Item from Part 5					2,123,806	XXX	2,133,214					0		2,133,214		(9,408)	(9,408)	14,801	XXX
9799999.	Total - Common Stocks					20,120,508	XXX	15,214,136	17,624,247	(4,741,976)	0	0	(4,741,976)	0	15,202,998	0	4,917,510	4,917,510	325,095	XXX
9899999.	Total - Preferred and Common Stocks					20,120,508	XXX	15,214,136	17,624,247	(4,741,976)	0	0	(4,741,976)	0	15,202,998	0	4,917,510	4,917,510	325,095	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					59,164,711	XXX	55,779,535	49,416,699	(4,769,059)	(204,516)	0	(4,973,574)	0	53,996,735	0	5,146,739	5,146,739	1,603,365	XXX

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - U.S. States, Territories and Possessions																				
546415 ZN 3	LOUISIANA ST		03/29/2018	Unknown	08/29/2018	RBC CAPITAL MARKETS	1,150,000	1,181,375	1,194,643	1,173,427		(7,947)		(7,947)			21,216	21,216	45,681	21,403
1799999.	Total - Bonds - U.S. States, Territories & Possessions						1,150,000	1,181,375	1,194,643	1,173,427	0	(7,947)	0	(7,947)	0	0	21,216	21,216	45,681	21,403
Bonds - U.S. Special Revenue and Special Assessment																				
040654 UD 5	ARIZONA ST TRANSN BRD HWY REV		03/29/2018	Unknown	08/23/2018	MORGAN STANLEY CO	400,000	424,406	434,748	421,469		(2,937)		(2,937)			13,279	13,279	13,111	4,889
196632 D9 1	COLORADO SPRINGS COLO UTILS REV		03/29/2018	Unknown	08/23/2018	Bank of NYC	570,000	598,051	610,732	593,823		(4,228)		(4,228)			16,910	16,910	22,325	10,608
29270C WA 9	ENERGY NORTHWEST WASH ELEC REV		03/29/2018	Unknown	07/02/2018	Call @ 100.00	400,000	402,150	400,000	400,000		(2,150)		(2,150)				0	10,000	4,889
914301 J6 4	UNIVERSITY HOUSTON TEX UNIV REVS		03/29/2018	Unknown	08/29/2018	MERRILL LYNCH PIERCE FENNER & SMITH INC.	550,000	558,750	558,531	554,588		(4,162)		(4,162)			3,943	3,943	14,972	3,361
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessmen						1,920,000	1,983,357	2,004,011	1,969,880	0	(13,477)	0	(13,477)	0	0	34,131	34,131	60,408	23,747
Bonds - Industrial and Miscellaneous																				
34531A AE 4	FORDL 16A A4 - ABS		03/29/2018	Unknown	07/16/2018	Paydown	850,000	849,992	850,000	850,000		8		8			0	0	3,615	612
3899999.	Total - Bonds - Industrial and Miscellaneous						850,000	849,992	850,000	850,000	0	8	0	8	0	0	0	0	3,615	612
8399998.	Total - Bonds						3,920,000	4,014,723	4,048,654	3,993,307	0	(21,416)	0	(21,416)	0	0	55,346	55,346	109,704	45,762
Common Stocks - Industrial and Miscellaneous																				
00508Y 10 2	ACUITY BRANDS ORD		05/15/2018	ITG INC.	06/27/2018	ITG INC.	20.000	2,312	2,434	2,312				0			122	122		
00817Y 10 8	AETNA ORD		09/13/2018	VARIOUS	10/10/2018	ITG INC.	427.000	86,870	86,851	86,870				0			(19)	(19)		
015351 10 9	ALEXION PHARMACEUTICALS ORD		01/30/2018	ITG INC.	03/27/2018	CITIGROUP GLOBAL MARKETS INC.	20.000	2,472	2,213	2,472				0			(259)	(259)		
032359 30 9	AMTRUST FINANCIAL SERVICES ORD		10/10/2018	ITG INC.	12/03/2018	Not Available	140.000	1,998	2,065	1,998				0			67	67		
03755L 10 4	APERGY CORPORATION		05/09/2018	Unknown	06/27/2018	VARIOUS	42.500	664	1,683	664				0			1,020	1,020		
03965L 10 0	ARCONIC ORD		03/27/2018	CITIGROUP GLOBAL MARKETS INC.	06/27/2018	ITG INC.	140.000	3,283	2,432	3,283				0			(851)	(851)	8	
05541T 10 1	BGC PARTNERS CL A ORD		10/10/2018	ITG INC.	12/03/2018	Unknown	340.000	3,757	3,757	3,757				0				0	61	
084670 70 2	BERKSHIRE HATHWAY CL B ORD		02/28/2018	VARIOUS	10/10/2018	ITG INC.	611.000	128,095	130,196	128,095				0			2,102	2,102		
099724 10 6	BORGWARNER ORD		07/26/2018	VARIOUS	10/10/2018	ITG INC.	1,449.000	64,769	56,364	64,769				0			(8,405)	(8,405)	246	
101121 10 1	BOSTON PROPERTIES REIT ORD		01/30/2018	ITG INC.	03/27/2018	CITIGROUP GLOBAL MARKETS INC.	50.000	5,994	6,078	5,994				0			84	84		
10922N 10 3	BRIGHTHOUSE FINANCIAL ORD		06/15/2018	JP MORGAN SECS INC., - FIXED INCOME	10/10/2018	ITG INC.	282.000	12,752	12,673	12,752				0			(80)	(80)		
12503M 10 8	CBOE GLOBAL MARKETS ORD		03/27/2018	CITIGROUP GLOBAL MARKETS INC.	08/08/2018	ITG INC.	25.000	2,860	2,316	2,860				0			(544)	(544)	7	
126650 10 0	CVS HEALTH ORD		09/25/2018	VARIOUS	10/10/2018	ITG INC.	1,620.000	126,952	127,833	126,952				0			880	880		
12673P 10 5	CA ORD		10/10/2018	ITG INC.	11/05/2018	Not Available	220.000	9,425	9,790	9,425				0			365	365		
14149Y 10 8	CARDINAL HEALTH ORD		01/30/2018	ITG INC.	06/27/2018	VARIOUS	95.000	7,070	5,710	7,070				0			(1,360)	(1,360)	9	
171798 10 1	CIMAREX ENERGY ORD		05/15/2018	VARIOUS	10/10/2018	ITG INC.	270.000	26,954	26,209	26,954				0			(745)	(745)	82	
21036P 10 8	CONSTELLATION BRANDS CL A ORD		09/25/2018	WEEDEN + CO	10/10/2018	VARIOUS	387.000	84,779	85,434	84,779				0			654	654	97	
24703L 10 3	DELL TECHNOLOGIES CL C ORD		10/10/2018	ITG INC.	12/27/2018	Unknown	220.000	20,346	24,219	20,346				0			3,873	3,873		
25179M 10 3	DEVON ENERGY ORD		08/08/2018	VARIOUS	10/10/2018	ITG INC.	4,042.000	161,194	150,724	161,194				0			(10,470)	(10,470)	742	
254709 10 8	DISCOVER FINANCIAL SERVICES ORD		04/12/2018	WEEDEN + CO	10/10/2018	ITG INC.	886.000	63,606	66,901	63,606				0			3,295	3,295	665	
25470M 10 9	DISH NETWORK CL A ORD		01/30/2018	ITG INC.	03/27/2018	CITIGROUP GLOBAL MARKETS INC.	30.000	1,421	1,127	1,421				0			(294)	(294)		
26884L 10 9	EQT ORD		10/10/2018	ITG INC.	11/13/2018	Unknown	200.000	9,132	9,132	9,132				0				0		
26885J 10 3	EQGP HOLDINGS UNT		04/11/2018	RBC CAPITAL MARKETS	12/12/2018	BARCLAYS CAPITAL LE	1,200.000	28,217	23,808	28,217				0			(4,409)	(4,409)	1,055	
29265N 10 8	ENERGEN ORD		10/10/2018	ITG INC.	11/29/2018	Unknown	110.000	9,087	9,087	9,087				0				0		
29269A 10 2	ENDOCYTE ORD	C	12/18/2018	MERRILL LYNCH PIERCE FENNER & SMITH INC.	12/21/2018	Not Available	90.000	2,159	2,160	2,159				0			1	1		

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
29414D 10 0	ENVISION HEALTHCARE ORD		10/10/2018	ITG INC	10/18/2018	VARIOUS	90.000	4,140	4,140	4,140				0				0		
30219G 10 8	EXPRESS SCRIPTS HOLD ORD		10/10/2018	ITG INC	12/20/2018	Unknown	450.000	42,696	41,631	42,696				0			(1,065)	(1,065)		
33616C 10 0	FIRST REPUBLIC BANK ORD		01/16/2018	WEEDEN + CO	10/10/2018	ITG INC	120.000	10,572	11,144	10,572				0			572	572	64	
345605 10 9	FOREST CITY REALTY CL A REIT ORD	C	10/10/2018	ITG INC	12/07/2018	Not Available	270.000	6,782	6,845	6,782				0			62	62		
34964C 10 6	FORTUNE BRANDS HOME AND SECURITY ORD		05/15/2018	ITG INC	06/27/2018	ITG INC	75.000	4,185	4,053	4,185				0			(132)	(132)	15	
354613 10 1	FRANKLIN RESOURCES ORD		03/27/2018	CITIGROUP GLOBAL MARKETS INC.	06/27/2018	ITG INC	85.000	3,256	2,802	3,256				0			(453)	(453)	275	
36174X 10 1	GGP ORD	C	05/15/2018	ITG INC	08/27/2018	MERGER	285.000	5,831	2,165	5,831				0			(3,666)	(3,666)	4,236	
375558 10 3	GILEAD SCIENCES ORD		03/07/2018	VARIOUS	10/10/2018	ITG INC	358.000	28,061	26,767	28,061				0			(1,293)	(1,293)	612	
410345 10 2	HANESBRANDS ORD		08/20/2018	VARIOUS	10/10/2018	ITG INC	133.000	2,474	2,212	2,474				0			(263)	(263)		
416515 10 4	HARTFORD FINANCIAL SERVICES GRUP ORD		09/21/2018	WEEDEN + CO	10/10/2018	ITG INC	907.000	46,067	44,143	46,067				0			(1,924)	(1,924)		
438516 10 6	HONEYWELL INTERNATIONAL ORD.		10/01/2018	VARIOUS	10/29/2018	VARIOUS	1,503.000	136,676	165,854	136,676				0			29,178	29,178		
44980X 10 9	IPG PHOTONICS ORD		05/15/2018	ITG INC	06/27/2018	ITG INC	20.000	5,031	4,358	5,031				0			(672)	(672)		
459200 10 1	INTERNATIONAL BUSINESS MACHINES ORD		01/30/2018	ITG INC	03/27/2018	CITIGROUP GLOBAL MARKETS INC.	80.000	13,086	12,322	13,086				0			(764)	(764)	120	
48562P 10 3	KAPSTONE PAPER AND PACKAGING ORD		10/10/2018	ITG INC	11/02/2018	Not Available	100.000	3,310	3,500	3,310				0			190	190		
49271V 10 0	KEURIG DR PEPPER ORD	C	07/10/2018	Unknown	08/08/2018	ITG INC	150.000	5,819	3,555	5,819				0			(2,264)	(2,264)		
49456B 10 1	KINDER MORGAN ORD		01/30/2018	ITG INC	03/27/2018	CITIGROUP GLOBAL MARKETS INC.	135.000	2,480	2,055	2,480				0			(425)	(425)		
53219L 10 9	LIFEPOINT HEALTH ORD		10/10/2018	ITG INC	11/16/2018	Not Available	40.000	2,571	2,600	2,571				0			29	29		
57164Y 10 7	MARRIOTT VACATIONS WORLDWIDE ORD		09/01/2018	Unknown	09/04/2018	Not Available	0.165	20	15	20				0			(5)	(5)		
571748 10 2	MARSH & MCLENNAN ORD		09/18/2018	WEEDEN + CO	11/15/2018	ITG INC	228.000	19,107	18,479	19,107				0			(628)	(628)	95	
59156R 10 8	METLIFE ORD		09/21/2018	VARIOUS	10/10/2018	VARIOUS	2,642.000	131,534	121,772	131,534				0			(9,762)	(9,762)	2,383	
60871R 20 9	MOLSON COORS BREWING NONVTG CL B ORD		03/27/2018	VARIOUS	09/21/2018	VARIOUS	387.000	30,467	25,005	30,467				0			(5,461)	(5,461)	451	
62944T 10 5	NVR ORD		09/24/2018	WEEDEN + CO	10/10/2018	ITG INC	61.000	160,149	143,304	160,149				0			(16,845)	(16,845)		
640268 10 8	NEKTAR THERAPEUTICS ORD		03/27/2018	CITIGROUP GLOBAL MARKETS INC.	06/27/2018	ITG INC	50.000	5,283	2,438	5,283				0			(2,845)	(2,845)		
651229 10 6	NEWELL BRANDS ORD		01/30/2018	ITG INC	08/08/2018	ITG INC	135.000	3,444	2,789	3,444				0			(655)	(655)	62	
67555N 20 6	OCLARO ORD		10/10/2018	ITG INC	12/11/2018	Unknown	200.000	1,688	1,685	1,688				0			(3)	(3)		
715347 10 0	PERSPECTA ORD		06/01/2018	Unknown	08/01/2018	ITG INC	67.001	507	1,360	507				0			853	853	3	
72348P 10 4	PINNACLE FOODS ORD		10/10/2018	ITG INC	10/26/2018	Not Available	120.000	7,891	7,933	7,891				0			42	42		
72348Y 10 5	PINNACLE ENTERTAINMENT ORD		10/10/2018	ITG INC	10/15/2018	Not Available	60.000	1,933	1,918	1,933				0			(14)	(14)		
75281A 10 9	RANGE RESOURCES ORD		03/27/2018	CITIGROUP GLOBAL MARKETS INC.	06/27/2018	ITG INC	120.000	1,764	2,023	1,764				0			259	259	2	
758849 10 3	REGENCY CENTERS REIT ORD		01/30/2018	ITG INC	03/27/2018	CITIGROUP GLOBAL MARKETS INC.	65.000	4,020	3,711	4,020				0			(309)	(309)	36	
774341 10 1	ROCKWELL COLLINS ORD		10/10/2018	ITG INC	11/26/2018	Unknown	40.000	5,342	5,654	5,342				0			312	312	13	
78410G 10 4	SBA COMMUNICATIONS CORPORATION		06/27/2018	ITG INC	08/08/2018	ITG INC	30.000	4,950	4,732	4,950				0			(218)	(218)		
806857 10 8	SCHLUMBERGER ORD	C	01/30/2018	ITG INC	06/27/2018	VARIOUS	170.000	12,674	11,263	12,674				0			(1,410)	(1,410)	110	
835451 10 5	SONIC ORD		10/10/2018	ITG INC	12/07/2018	Not Available	40.000	1,733	1,740	1,733				0			7	7		

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

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CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
842587 10 7	SOUTHERN ORD		01/30/2018	ITG INC	03/27/2018	CITIGROUP GLOBAL MARKETS INC.	105.000	4,696	4,657	4,696				0			(39)	(39)	61	
868536 30 1	SUPERVALU ORD		10/10/2018	ITG INC	10/22/2018	Not Available	40.000	1,276	1,300	1,276				0			24	24		
882508 10 4	TEXAS INSTRUMENTS ORD		09/12/2018	VARIOUS	10/10/2018	ITG INC	1,207.000	127,181	119,769	127,181				0			(7,412)	(7,412)	1,008	
896522 10 9	TRINITY INDUSTRIES ORD		10/10/2018	ITG INC	11/01/2018	Unknown	170.000	6,368	6,368	6,368				0				0	22	
90130A 20 0	TWENTY FIRST CENTURY FOX CL B ORD		06/25/2018	VARIOUS	09/25/2018	VARIOUS	2,135.000	92,392	95,214	92,392				0			2,822	2,822	531	
910047 10 9	UNITED CONTINENTAL HOLDINGS ORD		02/01/2018	VARIOUS	10/10/2018	ITG INC	1,951.000	132,571	153,971	132,571				0			21,400	21,400		
911363 10 9	UNITED RENTAL ORD		05/15/2018	ITG INC	06/27/2018	ITG INC	20.000	3,295	3,003	3,295				0			(293)	(293)		
91914J 10 2	VALERO ENERGY PARTNERS COM UNT		04/11/2018	UBS SECURITIES LLC	12/12/2018	Citigroup Global Markets Inc. NY	100.000	3,830	4,199	3,830				0			369	369	163	
95040Q 10 4	WELLTOWER ORD		01/30/2018	ITG INC	03/27/2018	CITIGROUP GLOBAL MARKETS INC.	85.000	5,020	4,522	5,020				0			(498)	(498)	74	
98310W 10 8	WYNDHAM DESTINATIONS ORD		06/01/2018	Unknown	06/27/2018	ITG INC	115.000	1,790	5,208	1,790				0			3,419	3,419	47	
98311A 10 5	WYNDHAM HOTELS RESORTS ORD		06/01/2018	Unknown	06/27/2018	ITG INC	115.000	2,176	6,853	2,176				0			4,677	4,677	29	
98956P 10 2	ZIMMER BIOMET HOLDINGS ORD		01/30/2018	ITG INC	03/27/2018	CITIGROUP GLOBAL MARKETS INC.	35.000	4,442	3,845	4,442				0			(597)	(597)		
G5960L 10 3	MEDTRONIC ORD	C	03/27/2018	CITIGROUP GLOBAL MARKETS INC.	10/10/2018	ITG INC	70.000	5,555	6,654	5,555				0			1,099	1,099	70	
G6518L 10 8	NIELSEN HOLDINGS ORD	C	01/30/2018	ITG INC	06/27/2018	ITG INC	55.000	2,014	1,668	2,014				0			(345)	(345)	38	
G66964 11 8	OCEAN RIG UDW CL A ORD	D	10/10/2018	ITG INC	12/06/2018	Unknown	60.000	2,018	1,611	2,018				0			(408)	(408)		
G6700G 10 7	NVENT ELECTRIC PLC	C	04/30/2018	Unknown	05/15/2018	ITG INC	74.000	763	1,863	763				0			1,100	1,100		
G87110 10 5	TECHNIPFMC ORD	D	06/27/2018	ITG INC	08/08/2018	ITG INC	100.000	3,226	3,068	3,226				0			(158)	(158)		
9099999.	Total - Common Stocks - Industrial and Miscellaneous							1,980,320	1,970,936	1,980,320	0	0	0	0	0	0	(9,384)	(9,384)	13,493	0
Common Stocks - Mutual Funds																				
00769G 53 5	LSV SMALL CAP VALUE INST		02/01/2018	Not Available	10/01/2018	Not Available	9,687.580	152,894	152,870	152,894				0			(24)	(24)	1,308	
9299999.	Total - Common Stocks - Mutual Funds							152,894	152,870	152,894	0	0	0	0	0	0	(24)	(24)	1,308	0
9799998.	Total - Common Stocks							2,133,214	2,123,806	2,133,214	0	0	0	0	0	0	(9,408)	(9,408)	14,801	0
9899999.	Total - Preferred and Common Stocks							2,133,214	2,123,806	2,133,214	0	0	0	0	0	0	(9,408)	(9,408)	14,801	0
9999999.	Total - Bonds, Preferred and Common Stocks							6,147,937	6,172,460	6,126,521	0	(21,416)	0	(21,416)	0	0	45,938	45,938	124,505	45,762

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	9	10	Stock of Such Company Owned by Insurer on Statement Date 11	12
CUSIP Identification	Description Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code	ID Number	NAIC Valuation Method	Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	Total Amount of Such Intangible Assets	Book/Adjusted Carrying Value	Nonadmitted Amount	Number of Shares	% of Outstanding
Common Stocks - U.S. Life Insurer											
61944@ 10 9	MOTORISTS LIFE INSURANCE COMPANY		66311		8bi	NO		20,535,188		90,000,000	30.0
1299999. Total - Common Stocks - U.S. Life Insurer							0	20,535,188	0	XXX	XXX
Common Stocks - Other Affiliates											
00131@ 10 0	MCM INSURANCE AGENCY, INC.				8bii	NO		176,491		200,000	100.0
1799999. Total - Common Stocks - Other Affiliates							0	176,491	0	XXX	XXX
1899999. Total - Common Stocks							0	20,711,678	0	XXX	XXX
1999999. Total - Preferred and Common Stock							0	20,711,678	0	XXX	XXX

1. Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP, goodwill and net deferred tax assets included therein: $..........0.

2. Total amount of intangible assets nonadmitted $..........0.

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date 5	6
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Intangible Assets Included in Amount Shown in Column 8, Section 1	Number of Shares	% of Outstanding

NONE

Sch. DA - Pt. 1
NONE

Sch. DB - Pt. A - Sn. 1
NONE

Sch. DB - Pt. A - Sn. 2
NONE

Sch. DB - Pt. B - Sn. 1
NONE

Sch. DB - Pt. B - Sn. 2
NONE

Sch. DB - Pt. D - Sn. 1
NONE

Sch. DB - Pt. D - Sn. 2
NONE

SCHEDULE DL - PART 1

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

urities lending collateral assets reported in aggregate on one Line 10 of the Assets page and not included on Schedules A, B, BA, D, DB an

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation and Administative Symbol/Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date

General Interrogatories:

1. The activity for the year: Fair Value $……….0 Book/Adjusted Carrying Value $……….0
2. Average balance for the year: Fair Value $…..782,005 Book/Adjusted Carrying Value $…..782,005
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1: $……….0 NAIC 2: $……….0 NAIC 3: $……….0 NAIC 4: $……….0 NAIC 5: $……….0 NAIC 6: $……….0

SCHEDULE DL - PART 2

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

ecurities lending collateral assets included on Schedules A, B, BA, D, DB and E and not reported in aggregate on Line 10 of the Assets pag

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation and Administrative Symbol/Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date

General Interrogatories:

1. The activity for the year: Fair Value $..........0 Book/Adjusted Carrying Value $..........0
2. Average balance for the year: Fair Value $.....782,005 Book/Adjusted Carrying Value $.....782,005

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Open Depositories							
The Bank of NY Mellon	Pittsburgh, PA					1,985,980	XXX
0199998. Deposits in.....3 depositories that do not exceed allowable limits in any one depository (see Instructions) - Open Depositorie		XXX	XXX	80		22,834	XXX
0199999. Total - Open Depositories		XXX	XXX	80	0	2,008,814	XXX
0399999. Total Cash on Deposit		XXX	XXX	80	0	2,008,814	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	500	XXX
0599999. Total Cash		XXX	XXX	80	0	2,009,314	XXX

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

1. January		4. April	30,114	7. July	23,305	10. October	2,007,797
2. February	(2,599,482)	5. May	32,752	8. August	(15,161,807)	11. November	5,055,877
3. March	(681,014)	6. June	34,883	9. September	1,990,206	12. December	2,009,314

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year
Exempt Money Market Mutual Funds as Identified by the SVO								
94975H 29 6	WELLS FRGO TREASURY PLUS CL I MMF		11/02/2018	2.400		0		
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO						0	0	0
All Other Money Market Mutual Funds								
09248U 61 9	BLKRK LQ:TEMPFUND INSTL		12/02/2016	2.460		0		
316175 10 8	FIDELITY IMM:GOVT I		12/31/2018	2.240		3,527,870	9,658	42
60934N 20 3	FEDERATED INS PR OB INST		12/01/2018	2.560		300,976	624	4,129
711991 00 0	TD BANK DEPOSIT SWEEP		12/03/2018			75,288		7
8699999. Total - All Other Money Market Mutual Funds						3,904,134	10,282	4,178
8899999. Total - Cash Equivalents						3,904,134	10,282	4,178

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	2	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
				3	4	5	6
	States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusting Carrying Value	Fair Value	Book/Adjusting Carrying Value	Fair Value
1.	Alabama AL						
2.	Alaska AK						
3.	Arizona AZ						
4.	Arkansas AR						
5.	California CA	B	Workers' Compensation			2,826,691	2,689,816
6.	Colorado CO						
7.	Connecticut CT						
8.	Delaware DE	B	Worker's Compensation			198,462	183,257
9.	District of Columbia DC						
10.	Florida FL						
11.	Georgia GA	B	Worker's Compensation			182,838	166,627
12.	Hawaii HI						
13.	Idaho ID	B	Worker's Compensation			245,645	227,149
14.	Illinois IL						
15.	Indiana IN						
16.	Iowa IA						
17.	Kansas KS						
18.	Kentucky KY						
19.	Louisiana LA						
20.	Maine ME						
21.	Maryland MD						
22.	Massachusetts MA	B	Worker's Compensation			56,642	56,640
23.	Michigan MI						
24.	Minnesota MN						
25.	Mississippi MS						
26.	Missouri MO						
27.	Montana MT						
28.	Nebraska NE						
29.	Nevada NV	B	Workers' Compensation			368,172	374,387
30.	New Hampshire NH						
31.	New Jersey NJ	B	Workers' Compensation			2,529,811	2,452,000
32.	New Mexico NM	B	Workers' Compensation			381,656	378,014
33.	New York NY						
34.	North Carolina NC	B	Workers' Compensation			485,223	442,202
35.	North Dakota ND						
36.	Ohio OH	B	Property & Casualty	2,655,353	2,722,773		
37.	Oklahoma OK						
38.	Oregon OR	O	Worker's Compensation. Workers' Compensation			2,722,279	2,715,163
39.	Pennsylvania PA						
40.	Rhode Island RI						
41.	South Carolina SC						
42.	South Dakota SD						
43.	Tennessee TN						
44.	Texas TX						
45.	Utah UT						
46.	Vermont VT						
47.	Virginia VA						
48.	Washington WA						
49.	West Virginia WV						
50.	Wisconsin WI						
51.	Wyoming WY						
52.	American Samoa AS						
53.	Guam GU						
54.	Puerto Rico PR						
55.	US Virgin Islands VI						
56.	Northern Mariana Islands MP						
57.	Canada CAN						
58.	Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59.	Total	XXX	XXX	2,655,353	2,722,773	9,997,418	9,685,254

DETAILS OF WRITE-INS

5801.							
5802.							
5803.							
5898.	Summary of remaining write-ins for line 58 from overflow page	XXX	XXX	0	0	0	0
5899.	Total (Lines 5801 thru 5803+5898) (Line 58 above)	XXX	XXX	0	0	0	0

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