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ANNUAL STATEMENT

For the Year Ended December 31, 2018

of the Condition and Affairs of the

MOTORISTS MUTUAL INSURANCE COMPANY

NAIC Group Code..... 291, 291 (Current Period) (Prior Period) | NAIC Company Code..... 14621 | Employer's ID Number..... 31-4259550

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

Incorporated/Organized..... November 8, 1928 | Commenced Business..... November 27, 1928

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	TERESA MARIE KING	CHIEF CLAIMS OFFICER
JOHN CHRISTOPHER KESSLER	CHIEF STRATEGY OFFICER	ANTHONY LASKA	CHIEF INFORMATION OFFICER
WILLIAM JOSEPH MCGEE, JR.	CHIEF RISK OFFICER	MARCHELLE ELAINE MOORE	CHIEF LEGAL OFFICER & GENERAL COUNSEL

DIRECTORS OR TRUSTEES

W. MARSTON BECKER	JOHN JACOB BISHOP	YVETTE MCGEE BROWN	GREGORY ARTHUR BURTON
KEVIN JOSEPH CRAIG	THOMAS VINCENT FLAHERTY	ARCHIE MASON GRIFFIN	SANDRA WERTH HARBRECHT
DAVID LYNN KAUFMAN	DAVID LEE RADER	ROBERT CHARLES SMITH	STEVEN FRANK WHITE

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

Investment Categories	Gross Investment Holdings 1 Amount	2 Percentage	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage
1. Bonds:						
1.1 U.S. treasury securities	35,965,444	3.4	35,965,444		35,965,444	3.4
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies	832,641	0.1	832,641		832,641	0.1
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	16,800,971	1.6	16,800,971		16,800,971	1.6
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	18,423,225	1.7	18,423,225		18,423,225	1.7
1.43 Revenue and assessment obligations	156,394,304	14.7	156,394,304		156,394,304	14.7
1.44 Industrial development and similar obligations	2,383,444	0.2	2,383,444		2,383,444	0.2
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA	4,033,676	0.4	4,033,676		4,033,676	0.4
1.512 Issued or guaranteed by FNMA and FHLMC	68,571,315	6.4	68,571,315		68,571,315	6.4
1.513 All other	502,099	0.0	502,099		502,099	0.0
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	7,814,245	0.7	7,814,245		7,814,245	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	82,724,762	7.8	82,724,762		82,724,762	7.8
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	188,791,743	17.7	188,791,743		188,791,743	17.7
2.2 Unaffiliated non-U.S. securities (including Canada)	71,003,815	6.7	71,003,815		71,003,815	6.7
2.3 Affiliated securities		0.0			0	0.0
3. Equity interests:						
3.1 Investments in mutual funds	44,979,029	4.2	44,979,029		44,979,029	4.2
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	34,561,269	3.2	34,561,269		34,561,269	3.2
3.32 Unaffiliated	111,370,415	10.5	111,370,415		111,370,415	10.5
3.4 Other equity securities:						
3.41 Affiliated	59,383,335	5.6	59,383,335		59,383,335	5.6
3.42 Unaffiliated	3,505,494	0.3	3,505,494		3,505,494	0.3
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	28,032,376	2.6	28,032,376		28,032,376	2.6
5.2 Property held for production of income (including $..........0 of property acquired in satisfaction of debt)	1,790,594	0.2	1,790,594		1,790,594	0.2
5.3 Property held for sale (including $.........0 property acquired in satisfaction of debt)	1,053,370	0.1	1,053,370		1,053,370	0.1
6. Contract loans		0.0			0	0.0
7. Derivatives		0.0			0	0.0
8. Receivables for securities	225,041	0.0	225,041		225,041	0.0
9. Securities lending (Line 10, Asset Page reinvested collateral)		0.0		XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	20,550,623	1.9	20,550,622		20,550,622	1.9
11. Other invested assets	104,486,783	9.8	104,486,784		104,486,784	9.8
12. Total invested assets	1,064,180,013	100.0	1,064,180,014	0	1,064,180,014	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		30,063,103
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)	1,689,637	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	901,734	2,591,371
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		469,302
5.	Deduct amounts received on disposals, Part 3, Column 15		1,238,556
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	997,371	
	8.2 Totals, Part 3, Column 9	11,507	1,008,878
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)		30,876,342
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		30,876,342

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		139,729,708
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)	5,043,048	5,043,048
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	(3,850,759)	
5.2	Totals, Part 3, Column 9		(3,850,759)
6.	Total gain (loss) on disposals, Part 3, Column 19		38,413
7.	Deduct amounts received on disposals, Part 3, Column 16		2,278,338
8.	Deduct amortization of premium and depreciation		
9.	Total foreign exchange change in book/adjusted carrying value:		
9.1	Totals, Part 1, Column 17	70,389	
9.2	Totals, Part 3, Column 14		70,389
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)		138,752,461
12.	Deduct total nonadmitted amounts		34,265,677
13.	Statement value at end of current period (Line 11 minus Line 12)		104,486,784

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		844,324,734
2.	Cost of bonds and stocks acquired, Part 3, Column 7		351,017,781
3.	Accrual of discount		675,585
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12	823,803	
4.2	Part 2, Section 1, Column 15		
4.3	Part 2, Section 2, Column 13	(40,369,679)	
4.4	Part 4, Column 11	(13,894,252)	(53,440,128)
5.	Total gain (loss) on disposals, Part 4, Column 19		14,489,770
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7		245,084,375
7.	Deduct amortization of premium		3,695,713
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)		
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		908,287,654
12.	Deduct total nonadmitted amounts		246,428
13.	Statement value at end of current period (Line 11 minus Line 12)		908,041,226

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	41,881,626	41,388,045	40,106,788	40,563,180
Governments (Including all obligations	2. Canada				
guaranteed by governments)	3. Other Countries				
	4. Totals	41,881,626	41,388,045	40,106,788	40,563,180
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	17,800,971	18,089,864	18,390,149	16,650,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	17,884,638	18,040,741	18,341,620	18,470,000
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	233,652,029	235,088,613	240,200,458	221,164,455
Industrial and Miscellaneous,	8. United States	272,018,604	270,915,116	272,864,450	270,078,073
SVO Identified Funds, Bank Loans	9. Canada	4,763,538	4,702,398	4,749,905	4,750,000
and Hybrid Securities (Unaffiliated)	10. Other Countries	66,240,277	65,293,924	66,192,173	66,047,000
	11. Totals	343,022,419	340,911,438	343,806,529	340,875,073
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	654,241,684	653,518,701	660,845,543	637,722,707
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	155,807,376	155,807,376	155,111,841	
Industrial and Miscellaneous (Unaffiliated)	21. Canada	71,004	71,004	89,144	
	22. Other Countries	3,976,559	3,976,559	4,520,856	
	23. Totals	159,854,938	159,854,938	159,721,841	
Parent, Subsidiaries and Affiliates	24. Totals	94,191,032	94,191,032	88,070,212	
	25. Total Common Stocks	254,045,970	254,045,970	247,792,053	
	26. Total Stocks	254,045,970	254,045,970	247,792,053	
	27. Total Bonds and Stocks	908,287,654	907,564,671	908,637,596	

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	1,500,219	15,005,067	12,649,266	6,882,990	5,844,084	XXX	41,881,626	6.4	53,367,016	9.5	41,881,626	
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	1,500,219	15,005,067	12,649,266	6,882,990	5,844,084	XXX	41,881,626	6.4	53,367,016	9.5	41,881,626	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		7,855,014	8,945,956		1,000,000	XXX	17,800,971	2.7	22,023,788	3.9	17,800,971	
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	0	7,855,014	8,945,956	0	1,000,000	XXX	17,800,971	2.7	22,023,788	3.9	17,800,971	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 NAIC 1	7,383,115	3,345,481	6,102,285	586,632	467,124	XXX	17,884,638	2.7	27,663,231	4.9	17,884,638	
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	7,383,115	3,345,481	6,102,285	586,632	467,124	XXX	17,884,638	2.7	27,663,231	4.9	17,884,638	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	20,077,827	81,550,708	108,859,621	20,153,695	3,010,177	XXX	233,652,029	35.6	239,357,636	42.4	233,652,029	
5.2 NAIC 2						XXX	0	0.0		0.0		
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	20,077,827	81,550,708	108,859,621	20,153,695	3,010,177	XXX	233,652,029	35.6	239,357,636	42.4	233,652,029	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	14,321,219	122,102,670	97,089,074	15,615,625	18,825,253	XXX	267,953,842	40.9	155,598,526	27.6	221,036,248	46,917,594
6.2 NAIC 2	5,790,030	33,166,386	18,338,133	11,721,474	7,255,682	XXX	76,271,705	11.6	63,970,008	11.3	66,896,947	9,374,758
6.3 NAIC 3						XXX	0	0.0	1,996,420	0.4		
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	20,111,249	155,269,057	115,427,207	27,337,100	26,080,935	XXX	344,225,547	52.5	221,564,955	39.3	287,933,195	56,292,352
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) 43,282,380	229,858,940	233,646,204	43,238,943	29,146,639	0	579,173,106	88.4	XXX	XXX	532,255,512	46,917,594
11.2 NAIC 2	(d) 5,790,030	33,166,386	18,338,133	11,721,474	7,255,682	0	76,271,705	11.6	XXX	XXX	66,896,947	9,374,758
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	49,072,410	263,025,327	251,984,336	54,960,418	36,402,321	0	(b) 655,444,812	100.0	XXX	XXX	599,152,460	56,292,352
11.8 Line 11.7 as a % of Col. 7	7.5	40.1	38.4	8.4	5.6	0.0	100.0	XXX	XXX	XXX	91.4	8.6
12. **Total Bonds Prior Year**												
12.1 NAIC 1	40,921,900	177,310,948	209,868,949	39,986,164	29,922,237		XXX	XXX	498,010,198	88.3	456,721,635	41,288,562
12.2 NAIC 2		33,240,575	15,700,194	10,941,111	4,088,127		XXX	XXX	63,970,008	11.3	54,625,601	9,344,407
12.3 NAIC 3			1,996,420				XXX	XXX	1,996,420	0.4	1,996,420	
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	40,921,900	210,551,523	227,565,563	50,927,276	34,010,365	0	XXX	XXX	(b) 563,976,626	100.0	513,343,656	50,632,970
12.8 Line 12.7 as a % of Col. 9	7.3	37.3	40.4	9.0	6.0	0.0	XXX	XXX	100.0	XXX	91.0	9.0
13. **Total Publicly Traded Bonds**												
13.1 NAIC 1	38,033,668	207,756,142	217,203,850	43,238,943	26,022,909		532,255,512	81.2	456,721,635	81.0	532,255,512	XXX
13.2 NAIC 2	5,790,030	29,744,571	17,345,147	10,848,025	3,169,174		66,896,947	10.2	54,625,601	9.7	66,896,947	XXX
13.3 NAIC 3							0	0.0	1,996,420	0.4	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	43,823,698	237,500,713	234,548,997	54,086,968	29,192,083	0	599,152,460	91.4	513,343,656	91.0	599,152,460	XXX
13.8 Line 13.7 as a % of Col. 7	7.3	39.6	39.1	9.0	4.9	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	6.7	36.2	35.8	8.3	4.5	0.0	91.4	XXX	XXX	XXX	91.4	XXX
14. **Total Privately Placed Bonds**												
14.1 NAIC 1	5,248,712	22,102,798	16,442,354		3,123,731		46,917,594	7.2	41,288,562	7.3	XXX	46,917,594
14.2 NAIC 2		3,421,815	992,986	873,449	4,086,507		9,374,758	1.4	9,344,407	1.7	XXX	9,374,758
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	5,248,712	25,524,613	17,435,340	873,449	7,210,238	0	56,292,352	8.6	50,632,970	9.0	XXX	56,292,352
14.8 Line 14.7 as a % of Col. 7	9.3	45.3	31.0	1.6	12.8	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	0.8	3.9	2.7	0.1	1.1	0.0	8.6	XXX	XXX	XXX	XXX	8.6

(a) Includes $.....53,221,057 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $.....944,317 current year of bonds with Z designations, $.....961,750 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 $.....1,203,128; 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	793,243	12,514,459	11,412,249	6,299,599	5,778,535	XXX	36,798,085	5.6	47,407,353	8.4	36,798,085	
1.2 Residential Mortgage-Backed Securities	446,484	1,833,699	1,104,553	583,391	65,549	XXX	4,033,676	0.6	4,829,354	0.9	4,033,676	
1.3 Commercial Mortgage-Backed Securities	260,492	656,908	132,465			XXX	1,049,866	0.2	1,130,309	0.2	1,049,866	
1.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
1.5 Totals	1,500,219	15,005,067	12,649,266	6,882,990	5,844,084	XXX	41,881,626	6.4	53,367,016	9.5	41,881,626	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		7,855,014	8,945,956		1,000,000	XXX	17,800,971	2.7	22,023,788	3.9	17,800,971	
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	0	7,855,014	8,945,956	0	1,000,000	XXX	17,800,971	2.7	22,023,788	3.9	17,800,971	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**												
4.1 Issuer Obligations	7,383,115	3,345,481	6,102,285	586,632	467,124	XXX	17,884,638	2.7	27,663,231	4.9	17,884,638	
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	7,383,115	3,345,481	6,102,285	586,632	467,124	XXX	17,884,638	2.7	27,663,231	4.9	17,884,638	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.1 Issuer Obligations	11,942,407	54,643,034	87,873,968	2,394,699	733,512	XXX	157,587,620	24.0	186,180,904	33.0	157,587,620	
5.2 Residential Mortgage-Backed Securities	8,116,017	26,879,089	20,256,939	17,758,996	2,276,665	XXX	75,287,707	11.5	53,098,066	9.4	75,287,707	
5.3 Commercial Mortgage-Backed Securities	19,403	28,584				XXX	47,987	0.0	78,665	0.0	47,987	
5.4 Other Loan-Backed and Structured Securities			728,715			XXX	728,715	0.1		0.0	728,715	
5.5 Totals	20,077,827	81,550,708	108,859,621	20,153,695	3,010,177	XXX	233,652,029	35.6	239,357,636	42.4	233,652,029	0
6. **Industrial and Miscellaneous (unaffiliated)**												
6.1 Issuer Obligations	8,688,919	110,665,240	50,837,778	27,220,324	26,080,935	XXX	223,493,196	34.1	163,369,913	29.0	207,251,741	16,241,455
6.2 Residential Mortgage-Backed Securities	119,279	301,586	183,163	116,776		XXX	720,803	0.1	914,063	0.2	720,803	
6.3 Commercial Mortgage-Backed Securities	1,730,386	25,553,062	55,222,611			XXX	82,506,058	12.6	33,101,175	5.9	67,722,202	14,783,857
6.4 Other Loan-Backed and Structured Securities	9,572,665	18,749,170	9,183,655			XXX	37,505,490	5.7	24,179,804	4.3	12,238,450	25,267,040
6.5 Totals	20,111,249	155,269,057	115,427,207	27,337,100	26,080,935	XXX	344,225,547	52.5	221,564,955	39.3	287,933,195	56,292,352
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	28,807,684	189,023,229	165,172,236	36,501,254	34,060,107	XXX	453,564,510	69.2	XXX	XXX	437,323,054	16,241,455
11.2 Residential Mortgage-Backed Securities	8,681,780	29,014,374	21,544,654	18,459,163	2,342,214	XXX	80,042,186	12.2	XXX	XXX	80,042,186	0
11.3 Commercial Mortgage-Backed Securities	2,010,281	26,238,554	55,355,076	0	0	XXX	83,603,911	12.8	XXX	XXX	68,820,055	14,783,857
11.4 Other Loan-Backed and Structured Securities	9,572,665	18,749,170	9,912,370	0	0	XXX	38,234,205	5.8	XXX	XXX	12,967,165	25,267,040
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	49,072,410	263,025,327	251,984,336	54,960,418	36,402,321	0	655,444,812	100.0	XXX	XXX	599,152,460	56,292,352
11.8 Line 11.7 as a % of Col. 7	7.5	40.1	38.4	8.4	5.6	0.0	100.0	XXX	XXX	XXX	91.4	8.6
12. **Total Bonds Prior Year**												
12.1 Issuer Obligations	29,007,767	159,631,445	185,716,714	39,668,978	32,620,287	XXX	XXX	XXX	446,645,190	79.2	429,077,054	17,568,136
12.2 Residential Mortgage-Backed Securities	8,272,253	23,701,777	15,142,313	10,335,062	1,390,078	XXX	XXX	XXX	58,841,483	10.4	58,841,483	
12.3 Commercial Mortgage-Backed Securities	496,603	9,183,142	24,630,404			XXX	XXX	XXX	34,310,149	6.1	21,795,042	12,515,107
12.4 Other Loan-Backed and Structured Securities	3,145,276	18,035,159	2,076,133	923,235		XXX	XXX	XXX	24,179,804	4.3	3,630,077	20,549,727
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	40,921,900	210,551,523	227,565,563	50,927,276	34,010,365	0	XXX	XXX	563,976,626	100.0	513,343,656	50,632,970
12.8 Line 12.7 as a % of Col. 9	7.3	37.3	40.4	9.0	6.0	0.0	XXX	XXX	100.0	XXX	91.0	9.0
13. **Total Publicly Traded Bonds**												
13.1 Issuer Obligations	28,807,684	181,858,446	164,179,250	35,627,805	26,849,870	XXX	437,323,054	66.7	429,077,054	76.1	437,323,054	XXX
13.2 Residential Mortgage-Backed Securities	8,681,780	29,014,374	21,544,654	18,459,163	2,342,214	XXX	80,042,186	12.2	58,841,483	10.4	80,042,186	XXX
13.3 Commercial Mortgage-Backed Securities	1,847,689	18,875,989	48,096,377			XXX	68,820,055	10.5	21,795,042	3.9	68,820,055	XXX
13.4 Other Loan-Backed and Structured Securities	4,486,546	7,751,904	728,715			XXX	12,967,165	2.0	3,630,077	0.6	12,967,165	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	43,823,698	237,500,713	234,548,997	54,086,968	29,192,083	0	599,152,460	91.4	513,343,656	91.0	599,152,460	XXX
13.8 Line 13.7 as a % of Col. 7	7.3	39.6	39.1	9.0	4.9	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	6.7	36.2	35.8	8.3	4.5	0.0	91.4	XXX	XXX	XXX	91.4	XXX
14. **Total Privately Placed Bonds**												
14.1 Issuer Obligations		7,164,782	992,986	873,449	7,210,238	XXX	16,241,455	2.5	17,568,136	3.1	XXX	16,241,455
14.2 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0	XXX	0
14.3 Commercial Mortgage-Backed Securities	162,592	7,362,566	7,258,699			XXX	14,783,857	2.3	12,515,107	2.2	XXX	14,783,857
14.4 Other Loan-Backed and Structured Securities	5,086,120	10,997,265	9,183,655			XXX	25,267,040	3.9	20,549,727	3.6	XXX	25,267,040
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	5,248,712	25,524,613	17,435,340	873,449	7,210,238	0	56,292,352	8.6	50,632,970	9.0	XXX	56,292,352
14.8 Line 14.7 as a % of Col. 7	9.3	45.3	31.0	1.6	12.8	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	0.8	3.9	2.7	0.1	1.1	0.0	8.6	XXX	XXX	XXX	XXX	8.6

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	0				
2. Cost of short-term investments acquired	1,222,308	1,222,308			
3. Accrual of discount	(19,180)	(19,180)			
4. Unrealized valuation increase (decrease)	0				
5. Total gain (loss) on disposals	0				
6. Deduct consideration received on disposals	0				
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)	1,203,128	1,203,128	0	0	0
11. Deduct total nonadmitted amounts	0				
12. Statement value at end of current period (Line 10 minus Line 11)	1,203,128	1,203,128	0	0	0

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

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	28,082,579		28,082,579	
2. Cost of cash equivalents acquired	547,991,472	7,851,809	540,139,664	
3. Accrual of discount	10,511	10,511		
4. Unrealized valuation increase (decrease)	0			
5. Total gain (loss) on disposals	0			
6. Deduct consideration received on disposals	532,145,026	7,850,000	524,295,026	
7. Deduct amortization of premium	12,320	12,320		
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)	43,927,217	0	43,927,217	0
11. Deduct total nonadmitted amounts	0			
12. Statement value at end of current period (Line 10 minus Line 11)	43,927,217	0	43,927,217	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																
21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100')		Columbus	OH	11/01/1974.	01/28/1992.	41,736,180		12,022,111	15,152,000	608,086			(608,086)		6,195,928	3,880,791
1 story brick office building with 2 bays, drive-thru, and lot (240' x 330')		Blue Ash	OH	02/01/1981.		603,137		273,779	1,028,800	9,824			(9,824)		47,400	76,422
1 story brick office building with 2 bays, drive-thru, and lot (210' x 530')		North Olmsted	OH	10/01/1984.		1,118,315		531,155	932,300	19,462			(19,462)		55,800	92,727
1 story brick office building with 2 bays, drive-thru, and lot (214' x 571')		Monroeville	PA	12/01/1985.		1,303,382		711,480	766,500	21,166			(21,166)		58,800	65,842
1 story brick service garage		Columbus	OH	09/01/1985.		85,536		34,172	132,100	1,951			(1,951)		3,840	39,267
11 parking lots		Columbus	OH	09/01/1985.		1,747,320		1,519,868	2,621,300	5,232			(5,232)		291,095	301,971
1 story brick office building with 2 bays, drive-thru, and lot (310' x 286')		Dayton	OH	10/01/1986.		758,691		386,490	447,300	14,372			(14,372)		46,200	43,744
Parking lots		Columbus	OH	02/01/1993.		404,158		382,689	428,700	1,729			(1,729)		25,313	26,258
1 story data center (19,891 sq ft) and seven acres land		New Albany	OH	12/29/2008.		12,563,407		10,127,780	12,563,407	297,244			(297,244)		762,516	459,356
Land (.57 acreage) and structure (4,344 sq ft)		Columbus	OH	06/01/2011.		455,025		455,025	480,000				0			10,308
Land (.49 acreage) and structure (21,172 sq ft)		Columbus	OH	12/06/2013.	07/09/2012.	1,305,860		1,305,860	1,300,000				0		97,863	48,733
Land (.09 acreage) and structure (1,972 sq ft)		Columbus	OH	05/23/2016.		281,966		281,966	276,100				0			7,775
0299999. Properties Occupied by the Reporting Entity - Administrative						62,362,978	0	28,032,376	36,128,507	979,066	0	0	(979,066)	0	7,584,755	5,053,196
0399999. Total - Properties Occupied by the Reporting Entity						62,362,978	0	28,032,376	36,128,507	979,066	0	0	(979,066)	0	7,584,755	5,053,196
Properties Held for the Production of Income																
1 story (4,000 sq ft) building and 2 story white block warehouse (20,000 sq ft)		Columbus	OH	03/01/1990.	10/24/2004.	626,723		308,846	570,000	11,422			(11,422)		51,258	10,604
2 story structure and lot (2,940 sq ft)		Columbus	OH	12/01/2001.		395,661		288,976	421,700	6,883			(6,883)		76,975	19,848
5 story (82,960 sq ft) building with 68 residential units		Columbus	OH	12/01/2017.		1,192,773		1,192,773	780,000				0			
0499999. Total - Properties Held for the Production of Income						2,215,156	0	1,790,594	1,771,700	18,305	0	0	(18,305)	0	128,233	30,452
Properties Held for Sale																
11393 Winterberry Drive		Plain City	OH	10/01/2018.		1,053,370		1,053,370	840,040				0			1,530
0599999. Total - Properties Held for Sale						1,053,370	0	1,053,370	840,040	0	0	0	0	0	0	1,530
0699999. Totals						65,631,504	0	30,876,340	38,740,247	997,371	0	0	(997,371)	0	7,712,988	5,085,177

SCHEDULE A - PART 2

Showing all Real Estate ACQUIRED and Additions Made During the Year

1	Location 2	3	4	5	6	7	8	9
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Acquired by Purchase								
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	01/12/2018	Shaffer Construction				134,049
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	01/23/2018	Shaffer Construction				20,362
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	02/01/2018	Shaffer Construction				(14,118)
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	02/14/2018	Shaffer Construction				165,000
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	03/21/2018	Shaffer Construction				73,000
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	05/16/2018	Shaffer Construction				63,500
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	06/07/2018	Nabco Entrances, Inc				668
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	08/23/2018	Shaffer Construction				45,879
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	09/13/2018	Merit Construction Services				235,999
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	09/14/2018	Shaffer Construction				5,338
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	10/03/2018	Convergint Technologies				67,057
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	12/27/2018	Convergint Technologies				105,000
5 story (82,960 sq ft) building with 68 residential units	Columbus	OH	02/01/2018	MIG Realty	152,856			
5 story (82,960 sq ft) building with 68 residential units	Columbus	OH	03/01/2018	MIG Realty	54,189			
5 story (82,960 sq ft) building with 68 residential units	Columbus	OH	04/01/2018	MIG Realty	41,608			
5 story (82,960 sq ft) building with 68 residential units	Columbus	OH	05/01/2018	MIG Realty	101,163			
11393 Winterberry Drive	Plain City	OH	05/17/2018	Columbus Appraisal & Consulting Company	700			
11393 Winterberry Drive	Plain City	OH	05/25/2018	Porter & Peck Appraisers	700			
5 story (82,960 sq ft) building with 68 residential units	Columbus	OH	06/01/2018	MIG Realty	117,396			
11393 Winterberry Drive	Plain City	OH	07/01/2018	James C. Howat	1,051,970			
5 story (82,960 sq ft) building with 68 residential units	Columbus	OH	07/01/2018	MIG Realty	46,280			
5 story (82,960 sq ft) building with 68 residential units	Columbus	OH	08/01/2018	MIG Realty	46,238			
5 story (82,960 sq ft) building with 68 residential units	Columbus	OH	09/01/2018	MIG Realty	37,162			
5 story (82,960 sq ft) building with 68 residential units	Columbus	OH	10/01/2018	MIG Realty	39,377			
0199999. Total - Acquired by Purchase					1,689,637	0	0	901,734
0399999. Totals					1,689,637	0	0	901,734

SCHEDULE A - PART 3

Showing all Real Estate DISPOSED During the Year, Including Payments During the Final Year on "Sales under Contract"

1	Location 2	Location 3	4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances 9	10	11	12	13	14	15	16	17	18	19	20
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V. (11 - 9 - 10)	Total Foreign Exchange Change in B./A. C. V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
Property Disposed																			
1 story brick office building with 2 bays, drive-thru, and lot (485' x 332')	Uniontown	OH	11/30/2018	Bond & Associates Title Agency, Inc. as Qualified Intermediary for C.A.E. Properties, LLC	652,014		279,510	11,507			(11,507)		268,003	737,304		469,302	469,302	40,800	58,102
2 story (4,390 sq ft) building and lot (42,688 sq ft)	Hurricane	WV	12/28/2018	Kevin and Chelsea Thompson	501,252		501,252				0		501,252	501,252			0		3,349
0199999. Total - Property Disposed					1,153,267	0	780,762	11,507	0	0	(11,507)	0	769,255	1,238,556	0	469,302	469,302	40,800	61,451
0399999. Totals					1,153,267	0	780,762	11,507	0	0	(11,507)	0	769,255	1,238,556	0	469,302	469,302	40,800	61,451

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 4	Location 5	6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value 13	14	15	16	17	18	19	20
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation and Administrative 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
Fixed or Variable Interest Rate Investments That Have Underlying Characteristics of Other Fixed Income Instruments - Unaffiliated																			
	1 Agency Loan		Lexington	Kentuck	Private Placement		09/01/2009		19,086	19,086	19,086						991		
	1 Agency Loan		Lexington	Kentuck	Private Placement		09/01/2009		12,978	12,978	12,978						674		
	1 Agency Loan		Westlake	Ohio	Private Placement		10/01/2016		46,005	46,005	46,005						2,661		
	1 Agency Loan		Tell City	Indiana	Private Placement		09/05/2016		3,575	3,575	3,575						211		
	1 Agency Loan		Circleville	Ohio	Private Placement		12/19/2012		73,273	73,273	73,273						4,044		
	1 Agency Loan		Florence	Kentuck	Private Placement		01/16/2015		84,649	84,649	84,649						3,797		
	1 Agency Loan		Westerville	Ohio	Private Placement		03/31/2012		235,495	235,495	235,495						12,766		
	1 Agency Loan		Chambersburg	Pennsyl	Private Placement		02/01/2012		7,033	7,033	7,033						192		
1199999. Total - Fixed or Variable Interest Rate Investments That Have Underlying Characteristics of Other Fixed Income Instruments - Unaffiliated									482,094	482,094	482,094	0	0	0	0	0	25,335	0	XXX
Fixed or Variable Interest Rate Investments That Have Underlying Characteristics of Other Fixed Income Instruments - Affiliated																			
	Intercompany Long-Term Loan		Columbus	Ohio	Private Placement		10/20/2015		34,265,677	34,265,677	34,265,677						905,342		
1299999. Total - Fixed or Variable Interest Rate Investments That Have Underlying Characteristics of Other Fixed Income Instruments - Affiliated									34,265,677	34,265,677	34,265,677	0	0	0	0	0	905,342	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated																			
	Aberdeen Institutional Commingled Funds, LLC		Philadelphia	Pennsyl	Aberdeen Asset Management Inc.		08/24/2017		29,229,078	26,439,552	26,439,552	(3,435,280)					1,229,078		3.830
	Adams Street 2012 Global Fund LP		Chicago	Illinois	Adams Street Partners		02/15/2012		10,597,492	14,304,191	14,304,191	1,516,719					807,024	3,305,600	2.040
	HarbourVest International Private Equity Partners V		Wilmington	Delawa	HarbourVest		03/29/2007	1	539,658	73,934	73,934	(39,973)				8,937	20,358	50,299	0.230
	HarbourVest Partners VIII Buyout Fund LP		Wilmington	Delawa	HarbourVest		03/29/2007	3	4,764,792	4,055,840	4,055,840	(663,715)					1,216,281	562,500	0.430
	HarbourVest Partners VIII Mezzanine LP		Wilmington	Delawa	HarbourVest		03/29/2007	2	494,561	293,216	293,216	(69,305)					77,168	60,000	0.310
	HarbourVest Partners VIII Venture Capital Fund LP		Wilmington	Delawa	HarbourVest		03/29/2007	1	2,098,156	1,932,348	1,932,348	(110,449)					460,718	70,000	0.170
	HIPEP V 2007 European Buyout Companion Fund LP		Wilmington	Delawa	HarbourVest		05/02/2007	3	1,763,615	1,136,305	1,136,305	(516,789)				61,452	594,865	154,325	2.360
	HarbourVest Partners IX-Buyout Fund LP		Wilmington	Delawa	HarbourVest		12/21/2011	3	3,246,568	3,689,246	3,689,246	(165,626)					674,794	1,485,000	0.430
	HarbourVest Partners IX-Credit Opportunities Fund LP		Wilmington	Delawa	HarbourVest		12/21/2011	2	480,646	481,311	481,311	22,636					43,799	325,000	0.410
	HarbourVest Partners IX-Venture Fund LP		Wilmington	Delawa	HarbourVest		12/21/2011	1	2,418,295	3,209,520	3,209,520	252,365					240,039	150,000	0.260
	Park Street Capital Private Equity Fund VIII		Boston	Massac	Park Street Capital		05/04/2007		2,112,460	2,860,003	2,860,003	11,723					582,575	212,500	1.680

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation and Administrative 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
	Crescent Senior Secured Floating Rate Fund		Dover	Delawa	Crescent Capital Group LP		05/01/2007		14,436,485	26,901,829	26,901,829	(638,116)					1,036,485		16.420
	Consumer Agent Portal LLC		Minneapolis	Minnes	IIABA		04/17/2014		5,000,000	1,008,199	1,008,199	(14,949)							
	MPC IN 2017-2018 DICO LLC		Atlanta	Georgia			05/30/2017		11,113	11,113	11,113								1.000
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.									77,192,919	86,396,607	86,396,607	(3,850,759)	0	0	0	70,389	6,983,184	6,375,224	XXX
Surplus Debentures - Affiliated																			
	Wilson Mutual Insurance Company		Sheboygan	Wiscons	Private Placement		11/05/2001		10,000,000	10,000,000	10,000,000						325,000		
	Wilson Mutual Insurance Company		Sheboygan	Wiscons	Private Placement		05/20/2010		3,000,000	3,000,000	3,000,000						97,500		
	Iowa Mutual Insurance Company		DeWitt	Iowa	Private Placement		12/02/2003		3,000,000	3,000,000	3,000,000								
2499999. Total - Surplus Debentures - Affiliated									16,000,000	16,000,000	16,000,000	0	0	0	0	0	422,500	0	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		1,617,284	1,508,081	1,508,081								
3999999. Total - All Other Low Income Housing Tax Credit - Unaffiliated									1,617,284	1,508,081	1,508,081	0	0	0	0	0	0	0	XXX
4499999. Subtotal - Unaffiliated									79,292,297	88,386,783	88,386,783	(3,850,759)	0	0	0	70,389	7,008,518	6,375,224	XXX
4599999. Subtotal - Affiliated									50,265,677	50,265,677	50,265,677	0	0	0	0	0	1,327,842	0	XXX
4699999. Totals									129,557,975	138,652,460	138,652,460	(3,850,759)	0	0	0	70,389	8,336,361	6,375,224	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
Fixed or Variable Interest Rate Investments That Have Underlying Characteristics of Other Fixed Income Instruments - Unaffiliated										
	1 Agency Loan	Westerville	Ohio	Private Placement	04/01/2018			14,490		
1199999. Total - Fixed or Variable Interest Rate Investments That Have Underlying Characteristics of Other Fixed Income Instruments - Unaffiliated							0	14,490	0	XXX
Fixed or Variable Interest Rate Investments That Have Underlying Characteristics of Other Fixed Income Instruments - Affiliated										
	Intercompany Long-Term Loan	Columbus	Ohio	Private Placement	10/20/2015			905,342		
1299999. Total - Fixed or Variable Interest Rate Investments That Have Underlying Characteristics of Other Fixed Income Instruments - Affiliated							0	905,342	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated										
	Aberdeen Institutional Commingled Funds, LLC	Philadelphia	Pennsylvan	Aberdeen Asset Management Inc	08/24/2017			1,229,078		3.830
	Adams Street 2012 Global Fund LP	Chicago	Illinois	Adams Street Partners	02/15/2012			1,152,000		2.040
	HarbourVest Partners IX-Buyout Fund LP	Wilmington	Delaware	HarbourVest	12/21/2011			480,000		0.430
	HarbourVest Partners IX-Credit Opportunities Fund LP	Wilmington	Delaware	HarbourVest	12/21/2011			25,000		0.410
	HarbourVest Partners IX-Venture Fund LP	Wilmington	Delaware	HarbourVest	12/21/2011			195,000		0.260
	Crescent Senior Secured Floating Rate Fund	Dover	Delaware	Crescent Capital Group LP	05/01/2007			1,036,485		16.420
	MPC IN 2017-2018 DINO LLC	Atlanta	Georgia	MPC IN 2017-2018 DINO LLC	05/30/2017			5,653		1.000
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated							0	4,123,216	0	XXX
4499999. Subtotal - Unaffiliated							0	4,137,706	0	XXX
4599999. Subtotal - Affiliated							0	905,342	0	XXX
4699999. Totals							0	5,043,048	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
Fixed or Variable Interest Rate Investments That Have Underlying Characteristics of Other Fixed Income Instruments - Unaffiliated																			
	1 Agency Loan	Lexington	Kentu	Private Placement	09/01/2009.	12/31/2018.	34,336					0		15,249	15,249			0	792
	1 Agency Loan	Lexington	Kentu	Private Placement	09/01/2009.	12/31/2018.	23,348					0		10,370	10,370			0	538
	1 Agency Loan	Chagrin Falls	Ohio	Private Placement	07/01/2014.	09/30/2018.	51,606					0		51,606	51,606			0	966
	1 Agency Loan	Westlake	Ohio	Private Placement	10/01/2016.	12/31/2018.	60,802					0		14,797	14,797			0	856
	1 Agency Loan	Upper Sandusky	Ohio	Private Placement	02/01/2016.	03/31/2018.	279					0		279	279			0	2
	1 Agency Loan	Elyria	Ohio	Private Placement	02/01/2016.	03/31/2018.	941					0		941	941			0	6
	1 Agency Loan	Independence	Kentu	Private Placement	02/01/2016.	03/31/2018.	1,623					0		1,623	1,623			0	11
	1 Agency Loan	Westerville	Ohio	Private Placement	04/01/2018.	12/31/2018.						0		14,490	14,490			0	446
	1 Agency Loan	Verona	Penn	Private Placement	08/28/2014.	09/30/2018.	2,813					0		2,813	2,813			0	
	1 Agency Loan	Tell City	Indiar	Private Placement	06/05/2016.	12/31/2018.	8,593					0		5,018	5,018			0	296
	1 Agency Loan	Circleville	Ohio	Private Placement	12/19/2012.	12/31/2018.	89,010					0		15,737	15,737			0	869
	1 Agency Loan	Florence	Kentu	Private Placement	01/16/2015.	12/31/2018.	109,421					0		24,773	24,773			0	1,111
	1 Agency Loan	Westerville	Ohio	Private Placement	03/31/2012.	12/31/2018.	299,210					0		63,715	63,715			0	3,454
	1 Agency Loan	Chambersburg	Penn	Private Placement	02/01/2012.	12/31/2018.	52,728					0		45,694	45,694			0	1,246
	1 Private Loan	Marco Island	Florid	Private Placement	07/31/2013.	12/31/2018.	11,196					0		11,196	11,196			0	18
1199999. Total - Fixed or Variable Interest Rate Investments That Have Underlying Char. of Other Fixed Income Instr. - Unaffiliated							745,906	0	0	0	0	0	0	278,302	278,302	0	0	0	10,609
Fixed or Variable Interest Rate Investments That Have Underlying Characteristics of Other Fixed Income Instruments - Affiliated																			
	Intercompany Long-Term Loan	Columbus	Ohio	Private Placement	10/20/2015.	12/31/2018.	32,129,741					0		(1,230,594)	(1,230,594)			0	
1299999. Total - Fixed or Variable Interest Rate Investments That Have Underlying Char. of Other Fixed Income Instr. - Affiliated							32,129,741	0	0	0	0	0	0	(1,230,594)	(1,230,594)	0	0	0	0
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.	08/31/2018.	12,581,850					0		946,378	946,378			0	
	HarbourVest International Private Equity Partners V	Wilmington	Delav	HarbourVest	03/29/2007.	01/26/2018.	142,912					0		26,158	26,158	(11,784)		(11,784)	
	HarbourVest Partners VIII Buyout Fund LP	Wilmington	Delav	HarbourVest	03/29/2007.	12/28/2018.	5,651,083					0		931,528	931,528			0	
	HarbourVest Partners VIII Mezzanine LP	Wilmington	Delav	HarbourVest	03/29/2007.	11/28/2018.	409,979					0		47,458	47,458			0	
	HarbourVest Partners VIII Venture Capital Fund LP	Wilmington	Delav	HarbourVest	03/29/2007.	12/28/2018.	2,238,377					0		195,580	195,580			0	
	HIPEP V 2007 European Buyout Companion Fund LP	Wilmington	Delav	HarbourVest	05/02/2007.	06/26/2018.	1,736,133					0		21,035	21,035	(123,457)		(123,457)	
	HarbourVest Partners IX-Buyout Fund LP	Wilmington	Delav	HarbourVest	12/21/2011.	12/28/2018.	3,869,181					0		494,309	494,309			0	
	HarbourVest Partners IX-Credit Opportunities Fund LP	Wilmington	Delav	HarbourVest	12/21/2011.	11/28/2018.	565,494					0		31,819	31,819			0	
	HarbourVest Partners IX-Venture Fund LP	Wilmington	Delav	HarbourVest	12/21/2011.	10/31/2018.	2,814,489					0		52,334	52,334			0	
	Park Street Capital Private Equity Fund VIII	Boston	Mass	Park Street Capital	05/04/2007.	12/12/2018.	3,049,455					0		201,175	201,175			0	
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated							33,058,953	0	0	0	0	0	0	2,947,774	2,947,774	(135,241)	0	(135,241)	0
All Other Low Income Housing Tax Credit - Unaffiliated																			
	9.157509 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.	1,617,284					0		282,857	282,857		173,654	173,654	
3999999. Total - All Other Low Income Housing Tax Credit - Unaffiliated							1,617,284	0	0	0	0	0	0	282,857	282,857	0	173,654	173,654	0
4499999. Subtotal - Unaffiliated							35,422,143	0	0	0	0	0	0	3,508,932	3,508,932	(135,241)	173,654	38,413	10,609
4599999. Subtotal - Affiliated							32,129,741	0	0	0	0	0	0	(1,230,594)	(1,230,594)	0	0	0	0
4699999. Totals							67,551,884	0	0	0	0	0	0	2,278,338	2,278,338	(135,241)	173,654	38,413	10,609

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
U.S. Government - Issuer Obligations																					
912810 FH 6	UNITED STATES TREASURY	CF			1	1,963,693	127.221	1,956,913	1,538,200	1,881,687	37,730	(31,991)			3.875	1.342	AO	12,773	29,275	12/04/2013.	04/15/2029.
912810 FQ 6	UNITED STATES TREASURY				1	264,005	128.228	297,762	232,213	282,881	5,695	(1,781)			3.375	2.256	AO	1,679	7,755	09/03/2010.	04/15/2032.
912810 FR 4	UNITED STATES TREASURY	CF			1	1,655,243	108.130	1,740,690	1,609,812	1,731,745	39,480	(21,137)			2.375	0.892	JJ	17,662	37,624	05/05/2014.	01/15/2025.
912810 PV 4	UNITED STATES TREASURY				1	430,656	106.189	422,975	398,323	438,133	9,771	(4,280)			1.750	0.571	JJ	3,220	6,860	05/04/2017.	01/15/2028.
912810 PZ 5	UNITED STATES TREASURY	CF			1	3,725,326	113.823	4,423,967	3,886,707	4,135,032	95,337	(25,580)			2.500	1.672	JJ	44,887	95,619	09/03/2010.	01/15/2029.
912810 QF 8	UNITED STATES TREASURY	CF			1	868,598	117.549	926,920	788,540	904,595	19,344	(4,898)			2.125	1.264	FA	6,329	16,512	11/04/2015.	02/15/2040.
912810 QP 6	UNITED STATES TREASURY				1	325,419	118.078	340,865	288,678	336,951	7,083	(1,852)			2.125	1.224	FA	2,317	6,045	11/04/2015.	02/15/2041.
912810 QV 3	UNITED STATES TREASURY	CF			1	1,407,688	90.747	1,624,865	1,790,544	1,592,713	43,920	7,541			0.750	1.359	FA	5,072	13,233	06/20/2013.	02/15/2042.
912810 RA 8	UNITED STATES TREASURY				1	399,824	87.633	404,813	461,941	431,787	11,332	1,077			0.625	0.938	FA	1,091	2,845	08/04/2014.	02/15/2043.
912810 RF 7	UNITED STATES TREASURY				1	1,619,344	103.261	1,568,549	1,519,014	1,698,822	37,268	(6,753)			1.375	0.804	FA	7,889	20,582	08/07/2015.	02/15/2044.
912810 RR 1	UNITED STATES TREASURY				1	282,935	94.797	252,921	266,803	293,535	6,543	(908)			1.000	0.580	FA	1,008	2,629	08/22/2016.	02/15/2046.
912810 RW 0	UNITED STATES TREASURY				1	253,481	91.790	250,002	272,363	263,867	6,682	260			0.875	1.007	FA	900	2,348	05/04/2017.	02/15/2047.
912810 SB 5	UNITED STATES TREASURY				1	250,048	94.764	242,937	256,360	256,266	6,215	3			1.000	1.001	FA	968	1,276	03/05/2018.	02/15/2048.
912828 H4 5	UNITED STATES TREASURY	CF			1	1,007,085	95.766	1,022,417	1,067,620	1,073,308	26,190	(979)			0.250	0.153	JJ	1,233	2,627	09/22/2015.	01/15/2025.
912828 LA 6	UNITED STATES TREASURY				1	797,829	99.673	781,443	784,007	793,243	19,224	(17,288)			1.875	(0.428)	JJ	6,791	14,466	08/30/2016.	07/15/2019.
912828 MF 4	UNITED STATES TREASURY				1	866,658	99.358	848,152	853,633	872,413	20,936	(12,666)			1.375	(0.203)	JJ	5,422	11,550	06/30/2015.	01/15/2020.
912828 N7 1	UNITED STATES TREASURY				1	1,190,040	97.337	1,170,544	1,202,569	1,227,097	29,493	(3,440)			0.625	0.321	JJ	3,472	7,396	06/06/2017.	01/15/2026.
912828 NM 8	UNITED STATES TREASURY				1	1,463,049	99.795	1,457,975	1,460,970	1,490,432	35,834	(19,169)			1.250	(0.148)	JJ	8,436	17,971	05/16/2016.	07/15/2020.
912828 PP 9	UNITED STATES TREASURY	CF			1	3,848,324	99.546	3,797,382	3,814,701	3,920,203	93,588	(56,905)			1.125	(0.422)	JJ	19,825	42,231	06/14/2013.	01/15/2021.
912828 Q6 0	UNITED STATES TREASURY				1	358,074	97.238	363,111	373,426	376,750	9,160	(1,453)			0.125	(0.286)	AO	100	462	05/16/2016.	04/15/2021.
912828 QV 5	UNITED STATES TREASURY	SD			1	1,067,869	98.908	1,109,708	1,121,960	1,168,713	27,520	824			0.625	0.705	JJ	3,239	6,901	11/23/2011.	07/15/2021.
912828 S5 0	UNITED STATES TREASURY				1	98,607	93.883	99,041	105,494	103,811	2,588	220			0.125	0.350	JJ	61	130	02/10/2017.	07/15/2026.
912828 SA 9	UNITED STATES TREASURY	SD			1	673,864	97.067	683,217	703,861	728,168	17,262	(575)			0.125	0.038	JJ	406	866	08/16/2012.	01/15/2022.
912828 T6 7	UNITED STATES TREASURY				1	1,436,415	96.664	1,449,960	1,500,000	1,449,427		13,012			1.250	2.492	AO	3,211	18,750	03/29/2018.	10/31/2021.
912828 UH 1	UNITED STATES TREASURY	CF			1	2,281,948	96.590	2,433,774	2,519,696	2,508,353	61,801	2,935			0.125	0.249	JJ	1,455	3,099	08/09/2013.	01/15/2023.
912828 V4 9	UNITED STATES TREASURY				1	139,655	94.983	139,203	146,556	146,257	3,595	24			0.375	0.393	JJ	254	541	02/10/2017.	01/15/2027.
912828 WU 0	UNITED STATES TREASURY	CF			1	3,632,190	95.899	3,778,758	3,940,352	3,900,153	96,644	7,190			0.125	0.323	JJ	2,275	4,847	09/22/2015.	07/15/2024.
912828 XL 9	UNITED STATES TREASURY	CF			1	1,840,774	96.412	1,891,631	1,962,029	1,959,103	48,134	420			0.375	0.399	JJ	3,399	7,240	05/16/2016.	07/15/2025.
938782 GP 8	WASHINGTON D C MET AREA TRAN AUTH GROSS			2	1	832,965	113.137	848,528	750,000	832,641		(324)			5.000	3.490	JJ	1,354		11/29/2018.	07/01/2043.
0199999. U.S. Government - Issuer Obligations						34,981,604	XXX	36,329,025	35,616,370	36,798,085	818,369	(178,472)	0	0	XXX	XXX	XXX	166,731	381,681	XXX	XXX
U.S. Government - Residential Mortgage-Backed Securities																					
36179T 7K 5	G2 MA5398 - RMBS			4	1	2,526,728	102.476	2,531,346	2,470,184	2,524,426		(2,302)			4.000	3.574	MON	8,234	33,035	08/07/2018.	08/20/2048.
3620AD NY 4	GN 726807 - RMBS			4	1	57,614	105.936	59,581	56,243	58,000		64			5.000	4.329	MON	234	2,842	08/19/2009.	09/15/2039.
3620C6 EG 6	GN 749935 - RMBS			4	1	235,425	102.807	231,958	225,625	238,704		1,220			4.000	2.957	MON	752	9,132	10/21/2010.	11/15/2040.
36291E H8 7	GN 625855 - RMBS			4	1	320,199	99.998	292,413	292,419	304,557		(968)			5.750	4.628	MON	1,401	16,861	06/03/2005.	06/15/2035.
36291H C9 3	GN 628396 - RMBS			4	1	446,518	107.693	452,582	420,252	430,141		(622)			6.500	5.648	MON	2,276	27,513	02/20/2004.	10/15/2028.
36291J W3 0	GN 629866 - RMBS			4	1	429,132	100.000	422,790	422,790	424,359		(328)			6.250	6.030	MON	2,202	26,499	12/09/2009.	09/15/2034.
36297D K3 0	GN 708714 - RMBS			4	1	53,825	105.734	55,104	52,115	53,489		(1)			5.000	4.428	MON	217	2,612	03/25/2009.	04/15/2039.
0299999. U.S. Government - Residential Mortgage-Backed Securities						4,069,442	XXX	4,045,775	3,939,629	4,033,676	0	(2,936)	0	0	XXX	XXX	XXX	15,317	118,493	XXX	XXX
U.S. Government - Commercial Mortgage-Backed Securities																					
38376G DN 7	GNR 1018 C - CMBS			4	1	993,600	100.713	953,601	946,849	988,592		(6,078)			4.328	2.543	MON	3,415	41,238	01/24/2014.	03/16/2051.

SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes 3 Code	4 Foreign	5 Bond CHAR	6 NAIC Designation and Administrative Symbol	7 Actual Cost	Fair Value 8 Rate Used to Obtain Fair Value	9 Fair Value	10 Par Value	11 Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value 12 Unrealized Valuation Increase (Decrease)	13 Current Year's (Amortization) / Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	Interest 16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	Dates 21 Acquired	22 Stated Contractual Maturity Date
38376G XT 2	GNR 10148A C - CMBS			4	1	62,142	98.861	59,644	60,332	61,274		(143)			3.074	1.728	MON	155	1,870	09/30/2010.	12/16/2050.
0399999. U.S. Government - Commercial Mortgage-Backed Securities						1,055,742	XXX	1,013,245	1,007,181	1,049,866	0	(6,221)	0	0	XXX	XXX	XXX	3,570	43,108	XXX	XXX
0599999. Total - U.S. Government						40,106,788	XXX	41,388,045	40,563,180	41,881,626	818,369	(187,629)	0	0	XXX	XXX	XXX	185,618	543,282	XXX	XXX
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
13063B 4N 9	CALIFORNIA ST			2	1FE	933,616	111.241	889,928	800,000	862,009		(13,483)			5.000	3.040	AO	10,000	40,000	04/12/2013.	10/01/2027.
13063B E2 4	CALIFORNIA ST			2	1FE	559,655	108.874	544,370	500,000	524,503		(6,159)			5.000	3.561	MS	8,333	25,000	09/25/2012.	09/01/2036.
13063B PX 4	CALIFORNIA ST			2	1FE	1,242,425	107.221	1,340,263	1,250,000	1,243,271		155			5.000	5.040	AO	15,625	62,500	07/24/2013.	10/01/2041.
13063B S6 0	CALIFORNIA ST ECONOMIC RECOVERY			2	1FE	1,145,470	111.027	1,110,270	1,000,000	1,065,986		(14,873)			5.000	3.261	FA	20,833	50,000	03/15/2013.	02/01/2027.
13063C ZY 9	CALIFORNIA ST			2	1FE	2,165,240	107.079	2,141,580	2,000,000	2,126,092		(14,390)			4.000	3.070	MS	26,667	80,000	03/10/2016.	09/01/2032.
20772J WQ 1	CONNECTICUT ST			2	1FE	791,333	102.699	770,243	750,000	775,346		(4,003)			4.000	3.340	MS	10,000	30,000	10/09/2014.	09/01/2033.
25476F VD 7	DISTRICT COLUMBIA			2	1FE	540,850	105.781	528,905	500,000	536,925		(3,810)			4.000	3.000	JD	1,667	18,889	12/13/2017.	06/01/2033.
452152 CJ 8	ILLINOIS ST			2	1FE	782,490	102.450	768,375	750,000	768,694		(13,796)			5.000	2.461	JJ	18,750	18,750	03/29/2018.	01/01/2023.
57582R EH 5	MASSACHUSETTS ST			2	1FE	567,980	111.973	559,865	500,000	546,901		(6,351)			5.000	3.380	JJ	12,500	25,000	07/14/2015.	07/01/2037.
57582R EL 6	MASSACHUSETTS ST			2	1FE	1,440,550	114.000	1,425,000	1,250,000	1,381,069		(17,870)			5.000	3.200	JJ	31,250	62,500	06/25/2015.	07/01/2032.
68609B X6 9	OREGON ST			2	1FE	595,360	114.537	572,685	500,000	583,412		(8,485)			5.000	2.800	FA	10,417	25,000	07/26/2017.	08/01/2042.
68609T DC 9	OREGON ST			2	1FE	1,000,000	96.930	969,300	1,000,000	1,000,000					3.650	3.650	JD	3,042	34,574	12/14/2017.	06/01/2042.
70914P VC 3	PENNSYLVANIA (COMMONWEALTH OF)			2	1FE	278,023	110.110	275,275	250,000	274,437		(3,585)			5.000	2.803	AO	2,639	12,500	03/29/2018.	10/15/2032.
70914P VU 3	PENNSYLVANIA (COMMONWEALTH OF)			2	1FE	756,197	115.361	749,847	650,000	744,006		(12,191)			5.000	2.173	JD	1,444	32,500	03/29/2018.	06/15/2029.
882723 B4 0	TEXAS ST			2	1FE	652,535	99.865	649,123	650,000	652,306		(229)			3.311	3.252	AO	5,380	21,522	03/29/2018.	10/01/2028.
93974D BE 7	WASHINGTON ST			2	1FE	419,914	111.023	416,336	375,000	413,940		(5,973)			5.000	2.583	FA	7,813	9,375	03/29/2018.	08/01/2033.
93974D BG 2	WASHINGTON ST			2	1FE	1,133,750	110.612	1,106,120	1,000,000	1,071,764		(14,276)			5.000	3.300	FA	20,833	50,000	05/20/2014.	08/01/2035.
93974D HF 8	WASHINGTON ST			2	1FE	1,621,607	112.772	1,607,001	1,425,000	1,599,900		(21,708)			5.000	2.623	FA	29,688	35,625	03/29/2018.	08/01/2032.
97705L 6G 7	WISCONSIN ST			2	1FE	591,340	110.804	554,020	500,000	545,185		(11,101)			5.000	2.511	MN	4,167	25,000	08/06/2014.	11/01/2025.
97705L 6H 5	WISCONSIN ST			2	1FE	587,310	111.234	556,170	500,000	543,279		(10,607)			5.000	2.611	MN	4,167	25,000	08/06/2014.	11/01/2026.
97705L 6J 1	WISCONSIN ST			2	1FE	584,505	111.038	555,190	500,000	541,947		(10,264)			5.000	2.681	MN	4,167	25,000	08/06/2014.	11/01/2027.
1199999. U.S. States, Territories & Possessions - Issuer Obligations						18,390,149	XXX	18,089,864	16,650,000	17,800,971	0	(192,999)	0	0	XXX	XXX	XXX	249,380	708,734	XXX	XXX
1799999. Total - U.S. States, Territories & Possessions (Direct and Guaranteed)						18,390,149	XXX	18,089,864	16,650,000	17,800,971	0	(192,999)	0	0	XXX	XXX	XXX	249,380	708,734	XXX	XXX
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
12343E CT 5	BUTLER CNTY KANS UNI SCH DIST NO 385 AND			2	1FE	903,750	116.061	870,458	750,000	884,672		(13,522)			5.000	2.665	MS	12,500	43,958	07/21/2017.	09/01/2032.
181059 KA 3	CLARK CNTY NEV SCH DIST			2	1FE	4,706,356	101.235	4,661,872	4,605,000	4,743,150		6,949			4.500	2.479	JD	9,210	207,225	04/03/2008.	06/15/2019.
199492 PD 5	COLUMBUS OHIO			2	1FE	530,505	106.958	534,790	500,000	521,197		(2,882)			4.000	3.271	JJ	10,000	20,000	08/20/2015.	07/01/2033.
23223P CC 9	CUYAHOGA CNTY OHIO			2	1FE	1,934,824	102.914	1,888,472	1,835,000	1,889,965		(44,859)			5.000	1.686	JD	7,646	91,750	03/29/2018.	12/01/2022.
249174 SE 4	DENVER COLO CITY & CNTY SCH DIST NO 1			2	1FE	552,190	111.390	556,950	500,000	524,265		(5,667)			5.000	3.658	JD	2,083	25,000	08/29/2013.	12/01/2025.
262633 EY 2	DU PAGE CNTY ILL				1FE	440,756	103.788	415,152	400,000	405,729		(2,665)			5.600	4.840	JJ	27,580	25,252	02/02/1999.	01/01/2021.
266705 K3 5	DURHAM CNTY N C			2	1FE	440,169	114.917	436,685	380,000	432,990		(7,179)			5.000	2.173	AO	4,750	19,000	03/29/2018.	04/01/2031.
304657 NF 2	FAIRFIELD OHIO CITY SCH DIST			2	1FE	853,658	111.300	834,750	750,000	808,596		(11,035)			5.000	3.240	MN	6,250	37,500	08/28/2014.	11/01/2035.
366155 XP 9	GARLAND TEX INDPT SCH DIST			2	1FE	550,325	103.509	517,545	500,000	507,514		(6,450)			5.000	3.620	FA	9,444	25,000	06/23/2011.	02/15/2026.
417123 EG 7	HARTNELL CALIF CMNTY COLLEGE DIST	@		3	1FE	224,740	52.836	264,180	500,000	254,248		10,160				4.120	N/A			12/09/2015.	08/01/2035.
592112 RS 7	METROPOLITAN GOVT NASHVILLE & DAVIDSON C			2	1	126,163	110.290	110,290	100,000	110,074		(2,751)			5.000	2.005	JJ	2,500	5,000	11/01/2012.	07/01/2023.
592112 RW 8	METROPOLITAN GOVT NASHVILLE & DAVIDSON C			2	1FE	504,652	110.362	441,448	400,000	440,295		(11,005)			5.000	2.005	JJ	10,000	20,000	11/01/2012.	07/01/2023.
613681 U8 6	MONTGOMERY CNTY TEX			2	1FE	597,570	112.806	564,030	500,000	556,355		(10,059)			5.000	2.650	MS	8,333	25,000	09/17/2014.	03/01/2027.
702334 CH 4	PASADENA TEX INDPT SCH DIST			2	1FE	526,780	105.491	527,455	500,000	517,829		(2,583)			4.000	3.351	FA	7,556	20,000	04/22/2015.	02/15/2034.

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
735371 NU 6	PORT SEATTLE WASH			2	1FE	543,665	106.970	534,850	500,000	527,360		(4,603)			4.000	2.901	JD	1,667	20,000	04/15/2015.	06/01/2029.
736679 RD 5	PORTLAND ORE			2	1FE	797,303	102.604	769,530	750,000	750,000					5.000	5.000	JD	3,125	39,922	06/24/2011.	06/01/2027.
76541V LT 2	RICHMOND VA			2	1FE	628,830	110.472	552,360	500,000	549,008		(13,205)			5.000	2.110	JJ	11,528	25,000	08/07/2012.	07/15/2023.
797508 FZ 6	SAN DIEGUITO CALIF UN HIGH SCH DIST			2	1FE	532,460	106.914	534,570	500,000	522,091		(2,964)			4.000	3.249	FA	8,333	20,000	04/16/2015.	08/01/2033.
797508 GA 0	SAN DIEGUITO CALIF UN HIGH SCH DIST			2	1FE	530,665	106.173	530,865	500,000	520,886		(2,798)			4.000	3.289	FA	8,333	20,000	04/16/2015.	08/01/2034.
799038 GG 3	SAN MATEO CNTY CALIF CMNTY COLLEGE DIST	@			1FE	318,795	65.161	325,805	500,000	332,385		9,784				3.010	N/A			08/03/2017.	09/01/2032.
812626 5J 4	SEATTLE WASH			2	1FE	512,885	104.543	522,715	500,000	508,779		(1,193)			4.000	3.690	JD	1,667	20,000	05/08/2015.	12/01/2038.
937440 FH 3	WASHINGTON CLACKAMAS & YAMHILL CNTYS ORE	@		3	1FE	161,355	33.760	168,800	500,000	167,360		6,005				4.180	N/A			01/31/2018.	06/15/2045.
937440 FK 6	WASHINGTON CLACKAMAS & YAMHILL CNTYS ORE	@		3	1FE	147,690	30.907	154,535	500,000	153,213		5,523				4.200	N/A			01/31/2018.	06/15/2047.
937440 FL 4	WASHINGTON CLACKAMAS & YAMHILL CNTYS ORE	@		3	1FE	141,255	29.563	147,815	500,000	146,550		5,295				4.210	N/A			01/31/2018.	06/15/2048.
982696 QQ 2	WYANDOTTE CNTY KANS UNI SCH DIST NO 500			2	1FE	568,690	117.787	588,935	500,000	556,308		(6,292)			5.000	3.323	MS	8,333	42,431	12/02/2016.	09/01/2027.
982696 QR 0	WYANDOTTE CNTY KANS UNI SCH DIST NO 500			2	1FE	565,590	117.177	585,885	500,000	553,819		(5,992)			5.000	3.393	MS	8,333	42,431	12/02/2016.	09/01/2028.
1899999.	U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations					18,341,620	XXX	18,040,741	18,470,000	17,884,638	0	(113,988)	0	0	XXX	XXX	XXX	169,172	794,468	XXX	XXX
2499999.	Total - U.S. Political Subdivisions of States, Territories & Possessions					18,341,620	XXX	18,040,741	18,470,000	17,884,638	0	(113,988)	0	0	XXX	XXX	XXX	169,172	794,468	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	522,590	104.584	522,920	500,000	514,561		(2,293)			4.000	3.430	MS	6,667	20,000	04/24/2015.	09/01/2034.
011798 KU 8	ALASKA MUN BD BK ALASKA MUN BD BK AUTH			2	1FE	893,033	109.308	819,810	750,000	813,838		(14,565)			5.000	2.781	FA	15,625	37,500	02/27/2013.	02/01/2029.
011798 KV 6	ALASKA MUN BD BK ALASKA MUN BD BK AUTH			2	1FE	1,481,263	109.025	1,362,813	1,250,000	1,353,381		(23,551)			5.000	2.841	FA	26,042	62,500	02/27/2013.	02/01/2030.
011798 LL 7	ALASKA MUN BD BK ALASKA MUN BD BK AUTH			2	1FE	636,802	110.163	572,848	520,000	571,645		(11,888)			5.000	2.431	FA	10,833	26,000	02/27/2013.	02/01/2025.
011798 LM 5	ALASKA MUN BD BK ALASKA MUN BD BK AUTH			2	1FE	910,380	109.959	824,693	750,000	821,123		(16,326)			5.000	2.541	FA	15,625	37,500	02/27/2013.	02/01/2026.
01179R FK 4	ALASKA MUN BD BK ALASKA MUN BD BK AUTH			2	1FE	578,725	111.370	556,850	500,000	548,532		(7,593)			5.000	3.141	AO	6,250	25,000	09/25/2014.	10/01/2033.
01179R NF 6	ALASKA MUN BD BK ALASKA MUN BD BK AUTH			2	1FE	509,345	101.264	506,320	500,000	508,296		(1,049)			4.000	3.700	AO	5,000	20,000	01/30/2018.	10/01/2044.
01244Q CC 8	ALBANY N Y MUN WTR FIN AUTH SECOND RESOL			2	1FE	1,043,720	108.087	1,080,870	1,000,000	1,014,305		(4,499)			5.000	4.471	JD	4,167	50,000	06/24/2011.	12/01/2033.
02765U JR 6	AMERICAN MUN PWR OHIO INC REV			2	1FE	563,495	108.978	544,890	500,000	539,794		(12,089)			5.250	2.580	FA	9,917	26,250	01/03/2017.	02/15/2031.
04048R UE 4	ARIZONA BRD REGENTS ARIZ ST UNIV SYS REV			2	1FE	587,025	110.112	539,549	490,000	526,578		(9,825)			5.000	2.748	JJ	12,250	24,500	05/03/2012.	07/01/2024.
04048R UU 8	ARIZONA BRD REGENTS ARIZ ST UNIV SYS REV			2	1FE	1,719,144	110.006	1,578,586	1,435,000	1,542,120		(28,773)			5.000	2.748	JJ	35,875	71,750	05/03/2012.	07/01/2024.
040654 XH 3	ARIZONA ST TRANSN BRD HWY REV			2	1FE	339,744	110.112	308,314	280,000	303,807		(6,438)			5.000	2.450	JJ	7,000	14,000	01/17/2013.	07/01/2028.
040654 XM 2	ARIZONA ST TRANSN BRD HWY REV			2	1FE	570,284	109.403	514,194	470,000	509,963		(10,806)			5.000	2.450	JJ	11,750	23,500	01/17/2013.	07/01/2028.
047061 CY 0	ATHENS-CLARKE CNTY GA UNI GOVT WTR & SEW			2	1FE	518,940	105.618	528,090	500,000	512,591		(1,853)			4.000	3.531	JJ	10,000	20,000	05/06/2015.	01/01/2032.
047870 NE 6	ATLANTA GA WTR & WASTEWTR REV			2	1FE	2,015,058	111.140	1,944,950	1,750,000	1,932,257		(25,613)			5.000	3.171	MN	14,583	87,500	12/09/2015.	11/01/2040.
047870 NF 3	ATLANTA GA WTR & WASTEWTR REV			2	1FE	558,785	110.897	554,485	500,000	539,932		(5,528)			5.000	3.579	MN	4,167	25,000	05/29/2015.	11/01/2043.
050589 NP 1	AUBURN UNIV ALA GEN FEE REV			2	1FE	687,076	106.121	689,787	650,000	684,049		(3,027)			4.000	3.201	JD	2,167	26,000	03/29/2018.	06/01/2033.
051249 GM 6	AUGUSTA GA WTR & SEW REV			2	1FE	548,720	105.547	527,735	500,000	520,104		(5,014)			4.000	2.861	AO	5,000	20,000	11/13/2012.	10/01/2029.
05922K VL 0	BALTIMORE MD PROJ REV			2	1FE	558,430	110.237	551,185	500,000	532,951		(5,923)			5.000	3.550	JJ	12,500	25,000	05/28/2014.	07/01/2043.
059231 WY 2	BALTIMORE MD REV			2	1FE	562,830	110.827	554,135	500,000	540,080		(7,269)			5.000	3.250	JJ	12,500	25,000	09/29/2015.	07/01/2038.
072024 VP 4	BAY AREA TOLL AUTH CALIF TOLL BRDG REV			2	1FE	532,305	102.827	514,135	500,000	528,403		(2,964)			4.000	3.210	AO	5,000	20,000	09/05/2017.	04/01/2042.
084213 AL 1	BERKELEY CNTY S C UTIL REV			2	1FE	618,605	112.200	561,000	500,000	555,474		(11,795)			5.000	2.340	JD	2,083	25,000	04/11/2013.	06/01/2024.
086377 DJ 4	BESSEMER ALA GOVERNMENTAL UTIL SVCS CORP			2	1FE	893,790	114.274	857,055	750,000	879,374		(12,601)			5.000	2.800	JD	3,125	39,792	11/01/2017.	06/01/2030.
10741M BM 5	BREVARD CNTY FLA LOC OPT FUEL TAX REV			2	1FE	566,435	114.265	571,325	500,000	554,111		(6,165)			5.000	3.371	FA	10,417	25,000	11/30/2016.	08/01/2028.
117569 JS 3	BRYAN TEX ELEC SYS REV			2	1FE	983,066	116.037	997,918	860,000	982,612		(454)			5.000	3.080	JJ	1,433		11/30/2018.	07/01/2030.
13077D AR 3	CALIFORNIA ST UNIV REV			2	1FE	588,800	117.946	589,730	500,000	574,830		(7,813)			5.000	2.960	MN	4,167	25,000	02/09/2017.	11/01/2032.
139372 QE 9	CAPE CORAL FLA WTR & SWR REV			2	1FE	849,270	115.357	865,178	750,000	819,380		(8,988)			5.000	3.451	AO	9,375	37,500	06/19/2015.	10/01/2031.

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
153476 DC 7	CENTRAL FLA EXPWY AUTH SR LIEN REV			2	1FE	779,843	103.053	772,898	750,000	777,367		(2,476)			4.000	3.500	JJ	15,000	15,250	01/29/2018.	07/01/2041.
15504R GC 7	CENTRAL PUGET SOUND WASH REGL TRAN AUTH			2	1FE	520,300	106.129	530,645	500,000	514,432		(1,839)			4.000	3.521	MN	3,333	20,000	08/05/2015.	11/01/2033.
15567R BH 5	CENTRAL UTAH WTR CONSERVANCY DIST WTR RE			2	1FE	599,955	118.145	590,725	500,000	590,728		(9,127)			5.000	2.661	AO	6,250	18,958	11/30/2017.	10/01/2031.
160131 DB 1	CHARLESTON EDL EXCELLENCE FING CORP S C			2	1FE	1,288,012	111.828	1,286,022	1,150,000	1,270,804		(17,208)			5.000	2.703	JD	4,792	57,500	03/29/2018.	12/01/2030.
162393 FV 9	CHATTANOOGA TENN ELEC REV			2	1FE	569,815	112.763	563,815	500,000	548,894		(6,449)			5.000	3.350	MS	8,333	25,000	07/23/2015.	09/01/2040.
167593 HH 8	CHICAGO ILL O HARE INTL ARPT REV			2	1FE	731,250	101.154	758,655	750,000	734,646		1,076			4.000	4.235	JJ	15,000	30,000	09/21/2015.	01/01/2030.
167593 TM 4	CHICAGO ILL O HARE INTL ARPT REV			2	1FE	569,945	110.804	554,020	500,000	555,691		(6,990)			5.000	3.211	JJ	12,500	25,000	11/04/2016.	01/01/2031.
167736 M4 6	CHICAGO ILL WTR REV			2	1FE	1,586,466	100.257	1,508,868	1,505,000	1,505,000		(7,951)			5.000	5.000	MN	12,542	75,250	05/13/2008.	11/01/2026.
18085P PJ 7	CLARK CNTY NEV ARPT REV			2	1FE	565,875	109.248	546,240	500,000	529,661		(6,811)			5.000	3.401	JJ	12,500	25,000	03/20/2013.	07/01/2025.
18085P PK 4	CLARK CNTY NEV ARPT REV			2	1FE	840,870	108.852	816,390	750,000	791,042		(9,396)			5.000	3.521	JJ	18,750	37,500	03/20/2013.	07/01/2026.
181000 NS 5	CLARK CNTY NEV HWY IMPT REV			2	1FE	865,245	112.981	847,358	750,000	831,403		(11,124)			5.000	3.141	JJ	18,750	37,500	10/28/2015.	07/01/2033.
181070 ET 6	CLARK CNTY NEV WTR RECLAMATION DIST			2	1FE	571,285	107.014	535,070	500,000	555,807		(6,724)			4.000	2.367	JJ	10,000	20,000	08/04/2016.	07/01/2032.
186423 AQ 2	CLEVELAND OHIO WTR POLLUTION CTL REV			2	1FE	297,808	113.586	283,965	250,000	285,498		(4,640)			5.000	2.720	MN	1,597	12,500	04/01/2016.	11/15/2031.
186423 AR 0	CLEVELAND OHIO WTR POLLUTION CTL REV			2	1FE	1,024,800	113.319	980,209	865,000	983,758		(15,479)			5.000	2.790	MN	5,526	43,250	04/01/2016.	11/15/2032.
186423 AS 8	CLEVELAND OHIO WTR POLLUTION CTL REV			2	1FE	624,494	113.053	599,181	530,000	600,286		(9,136)			5.000	2.860	MN	3,386	26,500	04/01/2016.	11/15/2033.
186427 CY 4	CLEVELAND OHIO WTR REV			2	1FE	520,285	104.653	523,265	500,000	512,512		(2,256)			4.000	3.451	JJ	10,000	20,000	04/15/2015.	01/01/2033.
222102 AA 3	COULEE MED FNDTN WASH REV			2	1FE	4,030,000	104.056	4,193,457	4,030,000	4,030,000					6.500	6.500	MON	8,058	262,155	12/27/2010.	04/20/2036.
235036 C6 5	DALLAS FORT WORTH TEX INTL ARPT REV			2	1FE	2,624,873	104.747	2,356,808	2,250,000	2,343,473		(49,179)			5.000	2.660	MN	18,750	112,500	11/15/2012.	11/01/2029.
235036 F5 4	DALLAS FORT WORTH TEX INTL ARPT REV			2	1FE	711,939	107.327	697,626	650,000	702,251		(9,687)			5.000	2.774	MN	5,417	32,500	03/29/2018.	11/01/2031.
235241 PC 4	DALLAS TEX AREA RAPID TRAN SALES TAX REV			2	1FE	606,770	115.199	575,995	500,000	566,560		(10,297)			5.000	2.560	JD	2,083	25,000	11/20/2014.	12/01/2025.
235241 PK 6	DALLAS TEX AREA RAPID TRAN SALES TAX REV			2	1FE	114,003	112.836	112,836	100,000	112,539		(1,464)			5.000	2.692	JD	417	5,000	03/29/2018.	12/01/2032.
248866 TV 7	DENTON TEX				1FE	611,195	107.701	538,505	500,000	538,586		(11,761)			5.000	2.418	FA	9,444	25,000	05/01/2012.	02/15/2022.
249182 KP 0	DENVER COLO CITY & CNTY ARPT REV			2	1FE	594,845	116.312	581,560	500,000	585,844		(8,424)			5.000	2.800	MN	3,194	23,472	11/30/2017.	11/15/2029.
25484J CX 6	DISTRICT COLUMBIA UNIV REV			2	1FE	577,185	115.614	578,070	500,000	564,756		(6,762)			5.000	3.201	AO	6,250	25,000	02/16/2017.	04/01/2031.
283506 LC 5	EL PASO CNTY TEX CMNTY COLLEGE DIST REV			2	1FE	532,045	104.868	524,340	500,000	525,660		(3,100)			4.000	3.201	AO	5,000	20,000	10/27/2016.	04/01/2034.
343136 7Q 4	FLORIDA ST TPK AUTH TPK REV			2	1FE	784,853	105.680	792,600	750,000	774,676		(3,335)			4.000	3.431	JJ	15,000	30,000	10/08/2015.	07/01/2033.
343136 V9 5	FLORIDA ST TPK AUTH TPK REV			2	1FE	1,031,660	106.936	1,069,360	1,000,000	1,009,333		(3,446)			5.000	4.601	JJ	25,000	50,000	06/24/2011.	07/01/2032.
36106Q AX 7	FUQUAY-VARINA N C COMBINED UTILS REV			2	1FE	1,435,565	112.446	1,377,464	1,225,000	1,411,051		(22,960)			5.000	2.680	AO	15,313	61,250	12/05/2017.	04/01/2040.
407287 MG 3	HAMILTON CNTY OHIO SALES TAX			2	1FE	704,350	106.125	663,281	625,000	688,132		(7,103)			4.000	2.581	JD	2,083	25,000	08/04/2016.	12/01/2032.
414005 WH 7	HARRIS CNTY TEX			2	1FE	585,805	117.087	585,435	500,000	569,778		(8,056)			5.000	2.943	FA	9,444	25,000	12/20/2016.	08/15/2028.
41422E DM 2	HARRIS CNTY TEX MET TRAN AUTH SALES & US			2	1FE	2,107,110	106.951	2,139,020	2,000,000	2,038,547		(12,555)			5.000	4.270	MN	16,667	100,000	01/08/2014.	11/01/2036.
447168 KL 8	HUNTSVILLE ALA WTR SYS REV			2	1FE	526,250	105.603	528,015	500,000	518,089		(2,524)			4.000	3.361	MN	3,333	20,000	08/19/2015.	11/01/2032.
45129W MA 5	IDAHO HSG & FIN ASSN			2	1FE	528,960	110.245	551,225	500,000	515,319		(3,000)			5.000	4.250	JJ	11,528	25,000	01/15/2014.	07/15/2031.
45470R DS 2	INDIANA FIN AUTH HWY REV			2	1FE	903,758	116.641	874,808	750,000	886,542		(13,324)			5.000	2.689	JD	3,125	45,417	08/24/2017.	06/01/2035.
45470R DU 7	INDIANA FIN AUTH HWY REV			2	1FE	600,035	115.874	579,370	500,000	588,862		(8,648)			5.000	2.739	JD	2,083	30,278	08/24/2017.	06/01/2037.
45506D TN 5	INDIANA ST FIN AUTH REV			2	1FE	863,168	115.794	868,455	750,000	840,622		(12,182)			5.250	3.200	FA	16,406	39,375	02/10/2017.	02/01/2034.
45506D YY 5	INDIANA ST FIN AUTH REV			2	1FE	796,515	103.435	775,763	750,000	790,114		(4,604)			4.000	3.200	FA	12,500	30,000	08/02/2017.	08/01/2041.
455114 HC 5	INDIANA ST UNIV REVS			2	1FE	747,871	108.196	665,405	615,000	664,839		(14,593)			5.000	2.391	AO	7,688	30,750	12/06/2012.	04/01/2025.
469494 AU 2	JACKSONVILLE FLA TRANSN AUTH LOC OPT GAS			2	1FE	570,435	113.904	569,520	500,000	549,311		(6,598)			5.000	3.320	FA	10,417	25,000	08/31/2015.	08/01/2035.
469495 DH 5	JACKSONVILLE FLA TRANSN REV			2	1FE	873,195	115.424	865,680	750,000	848,328		(13,042)			5.000	2.850	AO	9,375	37,500	01/23/2017.	10/01/2028.
485429 T2 0	KANSAS ST DEV FIN AUTH REV			2	1FE	863,535	110.599	829,493	750,000	813,736		(13,924)			5.000	2.860	AO	9,375	37,500	04/01/2015.	04/01/2027.
495289 X4 7	KING CNTY WASH SWR REV			2	1FE	582,205	111.188	555,940	500,000	553,656		(8,038)			5.000	3.030	JJ	12,500	25,000	04/15/2015.	07/01/2038.

Annual Statement for the year 2018 of the **MOTORISTS 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
495289 X9 6	KING CNTY WASH SWR REV			2	1FE	893,253	110.782	875,178	790,000	858,518		(10,135)			5.000	3.390	JJ	19,750	39,500	05/29/2015	07/01/2040
516391 AR 0	LANSING MICH BRD WTR & LT UTIL SYS REV			2	1FE	572,560	106.861	534,305	500,000	522,070		(8,356)			5.000	3.150	JJ	12,500	25,000	05/18/2012	07/01/2030
517039 TU 7	LAREDO TEX WTRWKS SWR SYS REV			2	1FE	665,496	101.868	662,142	650,000	664,208		(1,288)			4.000	3.650	MS	8,667	13,000	03/29/2018	03/01/2041
546475 SV 7	LOUISIANA ST GAS & FUELS TAX REV			2	1	473,390	109.880	428,532	390,000	420,327		(8,617)			5.000	2.550	MN	3,250	19,500	05/03/2012	05/01/2024
546475 TD 6	LOUISIANA ST GAS & FUELS TAX REV			2	1FE	1,347,340	109.575	1,216,283	1,110,000	1,196,315		(24,524)			5.000	2.550	MN	9,250	55,500	05/03/2012	05/01/2024
546589 VJ 8	LOUISVILLE & JEFFERSON CNTY KY MET SWR D			2	1FE	601,885	115.092	575,460	500,000	563,187		(9,822)			5.000	2.660	MN	3,194	25,000	11/20/2014	05/15/2026
56185P CG 6	MANATEE CNTY FLA SCH DIST SALES TAX REV			2	1FE	577,170	116.894	584,470	500,000	564,752		(6,761)			5.000	3.201	AO	6,250	25,000	02/02/2017	10/01/2029
575579 LL 9	MASSACHUSETTS BAY TRANSN AUTH MASS SALE				1FE	618,810	127.135	635,675	500,000	597,502		(6,198)			5.250	3.330	JJ	13,125	26,250	05/26/2015	07/01/2031
575896 GX 7	MASSACHUSETTS ST PORT AUTH REV			2	1FE	964,359	104.637	941,733	900,000	943,098		(21,261)			5.000	1.751	JJ	22,500	22,500	03/29/2018	07/01/2023
576000 RB 1	MASSACHUSETTS ST SCH BLDG AUTH DEDICATED			2	1FE	510,025	103.523	517,615	500,000	506,707		(973)			4.000	3.750	JJ	9,222	20,000	05/05/2015	01/15/2036
576000 RF 2	MASSACHUSETTS ST SCH BLDG AUTH DEDICATED			2	1FE	501,565	102.369	511,845	500,000	501,079		(155)			4.000	3.959	JJ	9,222	20,000	05/26/2015	01/15/2040
590545 WC 9	MESA ARIZ UTIL SYS REV			2	1FE	1,077,360	107.711	1,077,110	1,000,000	1,060,851		(7,113)			4.000	3.085	JJ	20,000	40,000	02/07/2017	07/01/2031
592481 HT 5	METROPOLITAN ST LOUIS MO SWR DIST WASTEW			2	1FE	782,490	118.702	771,563	650,000	756,308		(13,036)			5.000	2.541	MN	5,417	32,500	12/09/2016	05/01/2027
59259Y RY 7	METROPOLITAN TRANSN AUTH N Y REV			2	1FE	909,225	111.859	838,943	750,000	817,876		(16,493)			5.000	2.530	MN	4,792	37,500	02/08/2013	11/15/2023
59261A QB 6	METROPOLITAN TRANSN AUTH N Y DEDICATED T			2	1FE	2,405,220	115.340	2,306,800	2,000,000	2,369,370		(34,165)			5.000	2.751	MN	12,778	91,944	11/22/2017	11/15/2031
59333P B6 4	MIAMI-DADE CNTY FLA AVIATION REV			2	1FE	589,970	109.104	545,520	500,000	537,373		(9,317)			5.000	2.881	AO	6,250	25,000	12/03/2012	10/01/2023
59333P B8 0	MIAMI-DADE CNTY FLA AVIATION REV			2	1FE	2,020,288	108.506	1,898,855	1,750,000	1,864,482		(28,369)			5.000	3.136	AO	21,875	87,500	01/29/2013	10/01/2025
59333P H7 6	MIAMI-DADE CNTY FLA AVIATION REV			2	1FE	873,373	109.757	845,129	770,000	836,746		(10,376)			5.000	3.330	AO	9,625	38,500	04/21/2015	10/01/2031
59333P K9 8	MIAMI-DADE CNTY FLA AVIATION REV			2	1FE	559,040	109.757	548,785	500,000	537,082		(5,720)			5.000	3.561	AO	6,250	25,000	12/03/2014	10/01/2031
59333P R7 5	MIAMI-DADE CNTY FLA AVIATION REV			2	1FE	1,341,780	109.125	1,364,063	1,250,000	1,315,051		(8,215)			5.000	4.109	AO	15,625	62,500	09/03/2015	10/01/2038
594612 DJ 9	MICHIGAN ST				1FE	863,805	119.492	896,190	750,000	843,840		(9,838)			5.000	3.250	MS	11,042	37,500	12/02/2016	03/15/2027
594614 7S 2	MICHIGAN ST BLDG AUTH REV			2	1FE	5,007,839	107.826	4,679,648	4,340,000	4,552,459		(71,892)			5.000	3.150	AO	45,811	217,000	01/19/2012	10/15/2026
594615 BK 1	MICHIGAN ST BLDG AUTH REV			2	1FE	852,698	114.432	858,240	750,000	822,523		(9,358)			5.000	3.392	AO	7,917	37,500	07/31/2015	04/15/2031
594615 BL 9	MICHIGAN ST BLDG AUTH REV			2	1FE	1,217,276	114.032	1,225,844	1,075,000	1,175,543		(12,947)			5.000	3.442	AO	11,347	53,750	07/31/2015	04/15/2032
594615 BM 7	MICHIGAN ST BLDG AUTH REV			2	1FE	857,812	113.436	862,114	760,000	829,159		(8,892)			5.000	3.482	AO	8,022	38,000	07/31/2015	04/15/2033
606092 JU 9	MISSOURI JT MUN ELEC UTIL COMMN PWR PROJ			2	1FE	574,580	113.203	566,015	500,000	552,410		(7,257)			5.000	3.181	JD	2,083	25,000	10/21/2015	12/01/2030
613741 GV 3	MONTGOMERY CNTY VA ECONOMIC DEV AUTH REV			2	1FE	632,593	97.501	633,757	650,000	633,337		744			3.424	3.668	JD	1,855	22,256	03/29/2018	06/01/2032
644614 2U 2	NEW HAMPSHIRE HEALTH & ED FACS AUTH REV			2	1FE	632,511	114.257	628,414	550,000	605,958		(7,615)			5.000	3.251	JJ	13,750	27,500	04/29/2015	07/01/2031
646065 G5 5	NEW JERSEY ST EDL FACS AUTH REV			2	1FE	697,080	104.698	680,537	650,000	681,522		(15,558)			5.000	1.712	JJ	16,250	16,250	03/29/2018	07/01/2027
646136 Z8 7	NEW JERSEY ST TRANSN TR FD AUTH				1FE	547,115	109.538	547,690	500,000	533,865		(6,940)			5.000	3.350	JD	1,111	25,000	01/18/2017	06/15/2023
646136 Z9 5	NEW JERSEY ST TRANSN TR FD AUTH				1FE	821,783	110.887	831,653	750,000	804,637		(8,940)			5.000	3.520	JD	1,667	37,500	01/13/2017	06/15/2024
646140 AQ 6	NEW JERSEY ST TPK AUTH TPK REV			2	1FE	62,769	110.540	60,797	55,000	58,214		(854)			5.000	3.221	JJ	1,375	2,750	03/21/2013	01/01/2027
646140 AX 1	NEW JERSEY ST TPK AUTH TPK REV			2	1FE	793,169	110.540	768,253	695,000	735,617		(10,795)			5.000	3.221	JJ	17,375	34,750	03/21/2013	01/01/2027
64972G NE 0	NEW YORK N Y CITY MUN WTR FIN AUTH WTR &			2	1FE	847,373	114.439	858,293	750,000	846,533		(840)			5.250	3.390	JD	1,750	19,688	11/29/2018	06/15/2047
64990E CH 8	NEW YORK STATE DORMITORY AUTHORITY			2	1FE	1,011,114	110.656	995,904	900,000	994,033		(17,081)			5.000	2.224	JD	2,000	45,000	03/29/2018	12/15/2026
64990E CL 9	NEW YORK STATE DORMITORY AUTHORITY			2	1FE	566,505	110.417	552,085	500,000	532,787		(7,659)			5.000	3.220	JD	1,111	25,000	04/29/2014	12/15/2029
64990E MQ 7	NEW YORK ST DORM AUTH ST PERS INCOME TAX			2	1FE	883,185	113.685	852,638	750,000	824,442		(13,297)			5.000	2.901	FA	14,167	37,500	05/01/2014	02/15/2026
64990E MU 8	NEW YORK ST DORM AUTH ST PERS INCOME TAX			2	1FE	883,598	112.395	842,963	750,000	827,464		(13,871)			5.000	2.820	FA	14,167	37,500	10/02/2014	02/15/2030
650035 C4 8	NEW YORK ST URBAN DEV CORP REV			2	1FE	729,112	111.086	722,059	650,000	717,591		(11,521)			5.000	2.384	MS	9,569	16,250	03/29/2018	03/15/2028
650035 YY 8	NEW YORK ST URBAN DEV CORP REV			2	1FE	2,988,375	111.299	2,782,475	2,500,000	2,721,710		(49,134)			5.000	2.750	MS	36,806	125,000	03/14/2013	03/15/2026
65887P SA 4	NORTH DAKOTA PUB FIN AUTH			2	1FE	571,175	112.442	562,210	500,000	546,869		(7,318)			5.000	3.201	AO	6,250	25,000	07/10/2015	10/01/2035
66285W PP 5	NORTH TEX TWY AUTH REV			2	1FE	499,375	103.834	519,170	500,000	499,429		25			4.000	4.010	JJ	10,000	20,000	09/18/2015	01/01/2035

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
663903 DM 1	NORTHEAST OHIO REGL SWR DIST WASTEWTR RE			2	1FE	864,600	105.221	789,158	750,000	779,269		(14,822)			6.038	3.854	MN	5,786	45,285	08/15/2012.	11/15/2040.
665250 CQ 7	NORTHERN ILL MUN PWR AGY PWR PROJ REV			2	1FE	556,710	103.777	518,885	500,000	545,269		(5,061)			4.000	2.721	JD	1,667	20,000	08/24/2016.	12/01/2031.
67756D JY 3	OHIO ST HIGHER EDL FAC COMMN REV			2	1FE	558,520	112.490	562,450	500,000	548,917		(5,262)			5.000	3.570	JD	2,083	25,000	02/17/2017.	12/01/2040.
67884F SU 1	OKLAHOMA DEV FIN AUTH LEASE REV			2	1FE	1,207,343	111.718	1,173,039	1,050,000	1,144,377		(15,735)			5.000	3.180	JD	4,375	52,500	10/02/2014.	06/01/2034.
679086 DU 9	OKLAHOMA ST CAP IMPT AUTH ST AGY FAC REV			2	1FE	593,760	113.474	567,370	500,000	555,956		(9,289)			5.000	2.791	JJ	12,500	25,000	09/25/2014.	07/01/2028.
679111 XX 7	OKLAHOMA ST TPK AUTH TPK REV			2	1FE	1,078,560	102.687	1,026,870	1,000,000	1,070,637		(7,704)			4.000	3.000	JJ	20,000	21,111	12/07/2017.	01/01/2042.
679111 YK 4	OKLAHOMA ST TPK AUTH TPK REV			2	1FE	538,960	109.593	547,965	500,000	538,648		(312)			4.000	2.910	JJ	10,000		11/30/2018.	01/01/2029.
681793 8E 8	OMAHA PUB PWR DIST NEB ELEC REV			2	1FE	573,665	109.192	545,960	500,000	526,813		(8,153)			5.000	3.161	FA	10,417	25,000	09/21/2012.	02/01/2037.
681810 LJ 4	OMAHA NEB SAN SEW REV			2	1FE	552,885	107.273	536,365	500,000	542,152		(5,198)			4.000	2.711	AO	5,000	20,000	10/26/2016.	04/01/2030.
682001 ET 5	OMAHA PUB PWR DIST NEB ELEC REV			2	1FE	563,135	111.387	556,935	500,000	542,772		(6,222)			5.000	3.430	FA	10,417	25,000	07/30/2015.	02/01/2043.
684545 ZA 7	ORANGE CNTY FLA TOURIST DEV TAX REV			2	1FE	574,020	105.586	527,930	500,000	557,718		(6,715)			4.000	2.361	AO	5,000	20,000	06/17/2016.	10/01/2032.
684545 ZE 9	ORANGE CNTY FLA TOURIST DEV TAX REV			2	1FE	576,385	117.192	585,960	500,000	562,369		(6,999)			5.000	3.171	AO	6,250	25,000	11/30/2016.	10/01/2028.
696543 PP 6	PALM BEACH CNTY FLA PUB IMPT REV			2	1FE	514,960	105.939	529,695	500,000	510,471		(1,327)			4.000	3.651	MN	3,333	20,000	06/17/2015.	11/01/2033.
708796 7C 5	PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M			2	1FE	500,000	97.279	486,395	500,000	500,000					3.200	3.200	AO	4,000	16,133	08/25/2017.	10/01/2032.
70917S S8 7	PENNSYLVANIA ST HIGHER EDL FACS AUTH REV			2	1FE	568,095	110.367	551,835	500,000	561,688		(6,094)			5.000	3.341	FA	9,444	16,806	11/29/2017.	08/15/2047.
717817 SM 3	PHILADELPHIA PA ARPT REV			2	1FE	1,090,981	102.689	1,124,445	1,095,000	1,091,549		190			4.000	4.031	JD	1,947	43,800	10/01/2015.	06/15/2032.
71884A ZF 9	PHOENIX ARIZ CIVIC IMPT CORP EXCISE TAX			2	1FE	561,885	111.223	556,115	500,000	542,378		(5,706)			5.000	3.529	JJ	12,500	25,000	05/27/2015.	07/01/2041.
73358W RQ 9	PORT AUTH N Y & N J			2	1FE	1,106,780	107.963	1,079,630	1,000,000	1,086,273		(13,721)			5.310	3.591	FA	22,125	53,100	06/22/2017.	08/01/2046.
73358W TM 6	PORT AUTH N Y & N J				1FE	588,990	111.960	559,800	500,000	549,834		(9,898)			5.000	2.710	MS	8,333	25,000	11/12/2014.	09/01/2023.
73358W TU 8	PORT AUTH N Y & N J			2	1FE	855,570	111.274	834,555	750,000	814,557		(10,203)			5.000	3.320	MS	12,500	37,500	10/01/2014.	09/01/2032.
73358W VY 7	PORT AUTH N Y & N J			2	1FE	565,525	110.716	553,580	500,000	544,038		(6,127)			5.000	3.440	MN	4,167	25,000	04/28/2015.	05/01/2033.
746189 PR 4	PURDUE UNIV IND UNIV REVS			2	1FE	964,152	104.622	941,598	900,000	942,961		(21,191)			5.000	1.761	JJ	22,500	22,500	03/29/2018.	07/01/2024.
756872 GJ 0	RED RIV ED FIN CORP TEX ED REV			2	1FE	1,487,248	103.694	1,451,716	1,400,000	1,453,798		(33,450)			5.000	1.753	MS	20,611	35,000	03/29/2018.	03/15/2026.
762197 LP 4	RHODE ISLAND HEALTH & EDL BLDG CORP HIGH				1FE	605,900	108.033	540,165	500,000	535,937		(12,135)			5.000	2.360	MN	4,167	25,000	11/07/2012.	11/01/2021.
762197 VL 2	RHODE ISLAND HEALTH & EDL BLDG CORP HIGH			2	1FE	616,325	116.208	592,661	510,000	604,746		(9,590)			5.000	2.600	MS	7,508	23,233	09/28/2017.	09/15/2028.
762197 VN 8	RHODE ISLAND HEALTH & EDL BLDG CORP HIGH			2	1FE	595,570	114.387	571,935	500,000	585,245		(8,553)			5.000	2.780	MS	7,361	22,778	09/28/2017.	09/15/2030.
762232 AN 6	RHODE ISLAND ST COMM CORP REV			2	1FE	1,144,010	115.353	1,153,530	1,000,000	1,116,482		(13,618)			5.000	3.229	JD	2,222	50,000	12/06/2016.	06/15/2028.
786134 VD 5	SACRAMENTO CNTY CALIF SANTN DIST FING AU			1	1FE	648,219	100.968	656,292	650,000	648,455		236			3.203	3.256	JD	1,735	20,820	03/29/2018.	12/01/2023.
790407 JQ 4	ST JOHNS CNTY FLA SALES TAX REV			2	1FE	1,126,890	114.243	1,085,309	950,000	1,066,676		(16,843)			5.000	2.840	AO	11,875	47,500	03/26/2015.	10/01/2028.
794665 FQ 7	SALES TAX ASSET RECEIVABLE CORP N Y			2	1FE	601,165	115.477	577,385	500,000	561,779		(9,748)			5.000	2.680	AO	5,278	25,000	09/24/2014.	10/15/2028.
795576 FU 6	SALT LAKE CITY UTAH ARPT REV			2	1FE	588,185	112.504	562,520	500,000	577,781		(7,954)			5.000	2.920	JJ	12,500	25,000	09/05/2017.	07/01/2035.
795576 FV 4	SALT LAKE CITY UTAH ARPT REV			2	1FE	880,178	112.032	840,240	750,000	864,841		(11,726)			5.000	2.950	JJ	18,750	37,500	09/05/2017.	07/01/2036.
79574C AS 2	SALT RIVER PROJ ARIZ AGRIC IMPT & PWR DI			2	1FE	572,795	113.203	566,015	500,000	549,380		(6,812)			5.000	3.280	JD	2,083	25,000	05/26/2015.	12/01/2035.
816705 JE 8	SEMINOLE CNTY FLA WTR & SWR REV			2	1FE	524,180	107.008	535,040	500,000	516,705		(2,165)			4.000	3.441	AO	5,000	20,000	05/01/2015.	10/01/2030.
833102 ZC 3	SNOHOMISH CNTY WASH PUB UTIL DIST NO 001			2	1FE	558,970	111.736	558,680	500,000	541,532		(5,196)			5.000	3.631	JD	2,083	25,000	06/19/2015.	12/01/2040.
837123 GL 6	SOUTH CAROLINA ST PORTS AUTH PORTS REV			2	1FE	483,930	100.569	502,845	500,000	484,838		308			4.000	4.191	JJ	10,000	20,000	10/21/2015.	07/01/2045.
837227 4C 8	SOUTH CENT CONN REGL WTR AUTH WTR SYS RE			2	1FE	562,230	105.619	528,095	500,000	548,262		(5,690)			4.000	2.590	FA	8,333	20,000	06/16/2016.	08/01/2035.
864784 EW 9	SUFFOLK CNTY N Y WTR AUTH WTRWKS REV			2	1FE	803,438	107.604	807,030	750,000	787,651		(5,223)			4.000	3.130	JD	2,500	30,000	10/22/2015.	06/01/2031.
875301 GL 1	TAMPA-HILLSBOROUGH COUNTY EXPRESSWAY AUT			9	1FE	518,105	102.625	513,125	500,000	516,789		(1,316)			4.000	3.580	JJ	10,000	10,556	01/31/2018.	07/01/2042.
880461 SB 5	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR			2	1FE	479,544	94.608	458,849	485,000	479,716		166			3.450	3.523	JJ	8,366	9,072	12/13/2017.	07/01/2040.
882854 WT 5	TEXAS WTR DEV BRD REV			2	1FE	529,030	106.726	533,630	500,000	520,801		(2,693)			4.000	3.310	AO	4,222	20,000	10/07/2015.	10/15/2032.
89602N E8 3	TRIBOROUGH BRDG & TUNL AUTH N Y REVS			2	1FE	615,370	112.259	561,295	500,000	552,513		(11,252)			5.000	2.451	MN	3,194	25,000	01/11/2013.	11/15/2024.

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
89602N E9 1	TRIBOROUGH BRDG & TUNL AUTH N Y REVS			2	1FE	611,290	112.037	560,185	500,000	550,767		(10,855)			5.000	2.531	MN	3,194	25,000	01/11/2013	11/15/2025
89602N ZF 4	TRIBOROUGH BRDG & TUNL AUTH N Y REVS			2	1FE	619,820	110.989	554,945	500,000	548,723		(11,891)			5.000	2.351	MN	3,194	25,000	08/03/2012	11/15/2024
900680 BC 2	TUSCALOOSA CNTY ALA BRD ED SPL TAX SCH W			2	1FE	580,795	113.559	567,795	500,000	569,354		(7,459)			5.000	3.051	FA	10,417	25,000	05/25/2017	02/01/2035
900680 BD 0	TUSCALOOSA CNTY ALA BRD ED SPL TAX SCH W			2	1FE	579,890	113.101	565,505	500,000	568,586		(7,369)			5.000	3.071	FA	10,417	25,000	05/25/2017	02/01/2036
914046 WH 6	UNIVERSITY ALASKA UNIV REVS			2	1FE	619,735	107.359	536,795	500,000	539,385		(13,804)			5.000	2.037	AO	6,250	25,000	11/13/2012	10/01/2024
914119 B8 4	UNIVERSITY CINCINNATI OHIO GEN RCPTS			2	1FE	609,500	114.841	574,205	500,000	568,318		(10,591)			5.000	2.500	JD	2,083	25,000	12/03/2014	06/01/2025
914302 AP 9	UNIVERSITY HOUSTON TEX UNIV REVS			2	1FE	57,276	106.185	58,402	55,000	55,718		(316)			5.000	4.349	FA	1,039	2,750	07/25/2013	02/15/2030
914302 BL 7	UNIVERSITY HOUSTON TEX UNIV REVS			2	1FE	984,114	106.507	1,006,491	945,000	957,331		(5,434)			5.000	4.349	FA	17,850	47,250	07/25/2013	02/15/2030
914378 MC 5	UNIVERSITY KY GEN RCPTS			2	1FE	2,536,856	107.476	2,574,050	2,395,000	2,535,489		(1,367)			4.000	3.090	AO	23,950		11/29/2018	10/01/2030
914641 Y2 5	UNIVERSITY NEB UNIV REVS			2	1FE	899,198	109.616	822,120	750,000	806,464		(15,172)			5.000	2.730	JJ	18,750	37,500	05/17/2012	07/01/2027
915138 NY 3	UNIVERSITY TOLEDO OHIO GEN RCPTS				1FE	605,275	119.647	598,235	500,000	597,254		(7,934)			5.000	2.830	JD	2,083	23,125	12/20/2017	06/01/2029
915138 PL 9	UNIVERSITY TOLEDO OHIO GEN RCPTS			2	1FE	250,000	99.251	248,128	250,000	250,000					4.258	4.258	JD	887	6,210	04/18/2018	06/01/2044
915200 TY 5	UNIVERSITY VT & ST AGRIC COLLEGE			2	1FE	1,119,740	107.987	1,079,870	1,000,000	1,051,878		(12,742)			5.000	3.510	AO	12,500	50,000	03/19/2013	10/01/2038
915200 XU 8	UNIVERSITY VT & ST AGRIC COLLEGE			2	1FE	514,750	102.678	513,390	500,000	513,412		(1,338)			4.000	3.600	AO	5,000	20,000	01/31/2018	10/01/2043
915260 BU 6	UNIVERSITY WIS HOSPS & CLINICS AUTH REV				1FE	1,125,707	106.436	984,533	925,000	984,406		(25,575)			5.000	2.060	AO	11,563	46,250	02/28/2013	04/01/2021
915260 BW 2	UNIVERSITY WIS HOSPS & CLINICS AUTH REV				1FE	647,072	111.027	588,443	530,000	583,068		(11,703)			5.000	2.500	AO	6,625	26,500	02/28/2013	04/01/2023
91802R AH 2	UTILITY DEBT SECURITIZATION AUTH N Y			2	1FE	1,166,315	112.513	1,125,130	1,000,000	1,091,844		(16,960)			5.000	2.991	JD	2,222	50,000	05/01/2014	12/15/2029
92778V BL 1	VIRGINIA COLLEGE BLDG AUTH VA EDL FACS R			2	1FE	1,652,550	116.713	1,633,982	1,400,000	1,602,782		(25,440)			5.000	2.424	FA	29,167	47,500	03/29/2018	02/01/2031
928075 GU 8	VIRGINIA PORT AUTH COMWLTH PORT FD REV			2	1FE	582,975	114.193	570,965	500,000	565,592		(9,087)			5.000	2.780	JJ	12,500	25,000	01/18/2017	07/01/2029
92812U K5 6	VIRGINIA ST HSG DEV AUTH COMWLTH MTG - R				1FE	603,663	95.750	578,007	603,663	603,663		(96)			2.750	2.750	MON	1,383	16,791	04/25/2013	04/25/2042
92818M AS 9	VIRGINIA ST RES AUTH INFRASTRUCTURE REV			2	1FE	552,280	107.144	535,720	500,000	542,285		(4,769)			4.000	2.790	MN	3,333	20,000	11/03/2016	11/01/2033
940093 7A 9	WASHINGTON ST UNIV REVS			2	1FE	591,005	114.119	570,595	500,000	559,597		(8,585)			5.000	2.900	AO	6,250	25,000	02/12/2015	04/01/2029
940093 7B 7	WASHINGTON ST UNIV REVS			2	1FE	588,615	113.871	569,355	500,000	558,082		(8,351)			5.000	2.950	AO	6,250	25,000	02/12/2015	04/01/2030
940839 CF 8	WASHOE CNTY NEV HWY REV			2	1FE	528,365	100.257	501,285	500,000	500,466		(5,467)			5.000	3.871	FA	10,417	25,000	06/05/2013	02/01/2043
944514 TJ 7	WAYNE CNTY MICH ARPT AUTH REV			2	1FE	1,079,960	111.736	1,117,360	1,000,000	1,058,048		(7,147)			5.000	4.030	JD	4,167	50,000	09/23/2015	12/01/2032
944514 VT 2	WAYNE CNTY MICH ARPT AUTH REV			2	1FE	720,456	117.241	703,446	600,000	707,654		(10,499)			5.000	2.720	JD	2,500	34,083	09/28/2017	12/01/2029
944514 XH 6	WAYNE CNTY MICH ARPT AUTH REV			2	1FE	579,710	113.112	565,560	500,000	571,415		(6,807)			5.000	3.150	JD	2,083	28,403	09/28/2017	12/01/2032
95308R FG 9	WEST HARRIS CNTY TEX REGL WTR AUTH WTR S			2	1FE	1,183,430	108.342	1,083,420	1,000,000	1,068,393		(22,012)			5.000	2.580	JD	2,222	50,000	05/22/2013	12/15/2023
95308R FH 7	WEST HARRIS CNTY TEX REGL WTR AUTH WTR S			2	1FE	587,965	108.282	541,410	500,000	532,875		(10,562)			5.000	2.670	JD	1,111	25,000	05/22/2013	12/15/2024
95639D LP 3	WEST VA SCH BLDG AUTH EXCESS LOTTERY REV			2	1FE	752,882	115.679	751,914	650,000	743,067		(9,815)			5.000	2.592	JJ	16,250	16,250	03/29/2018	07/01/2026
95639R HC 6	WEST VA HIGHER ED POL COMMN REV				1FE	2,522,122	116.974	2,514,941	2,150,000	2,490,037		(32,085)			5.000	2.592	AO	26,875	83,611	03/29/2018	04/01/2026
956724 AQ 1	WEST VA WTR DEV AUTH INFRASTRUCTURE EXCE			2	1FE	747,071	114.249	742,619	650,000	736,127		(10,944)			5.000	2.413	JJ	16,250	16,250	03/29/2018	07/01/2029
968369 AA 6	WILKES CNTY GA HOSP AUTH REV			2	1FE	5,625,000	103.966	5,848,088	5,625,000	5,625,000					7.200	7.200	MON	12,735	404,960	12/27/2010	02/20/2037
977100 CX 2	WISCONSIN ST GEN FD ANNUAL APPROPRIATION			1	1FE	869,787	97.184	874,656	900,000	876,973		7,186			1.616	2.757	MN	2,424	14,544	03/29/2018	05/01/2021
977100 FD 3	WISCONSIN ST GEN FD ANNUAL APPROPRIATION			2	1FE	702,408	113.841	683,046	600,000	687,409		(10,607)			5.000	2.789	MN	5,000	30,000	07/24/2017	05/01/2036
97712D QR 0	WISCONSIN ST HEALTH & EDL FACS AUTH REV			2	1FE	1,627,830	101.593	1,523,895	1,500,000	1,598,513		(11,778)			4.000	3.000	MN	7,667	60,000	06/09/2016	11/15/2039
98322Q LF 2	WYOMING CMNTY DEV AUTH HSG REV				1FE	500,000	97.558	487,790	500,000	500,000					2.350	2.350	JD	979	11,750	09/09/2016	12/01/2025
2599999. U.S. Special Revenue & Assessment Obligations - Issuer Obligations						164,149,630	XXX	159,902,830	146,403,663	157,587,620	0	(1,827,748)	0	0	XXX	XXX	XXX	1,766,915	6,727,505	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																					
3128M1 Q7 7	FH G12378 - RMBS			4	1	7,228	101.928	7,691	7,546	7,433		27			4.500	5.974	MON	28	358	08/23/2007	09/01/2021
3128MA BS 7	FH G07849 - RMBS			4	1	767,207	100.742	742,949	737,477	767,319		1,323			3.500	2.901	MON	2,151	26,102	10/21/2014	05/01/2044
3128MC JK 2	FH G13666 - RMBS			4	1	96,732	103.153	95,987	93,053	95,215		(304)			4.500	3.334	MON	349	4,292	10/06/2009	09/01/2024

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
3128MJ Q9 4	FH G08479 - RMBS			4	1	774,753	100.742	755,476	749,912	775,138		764			3.500	2.989	MON	2,187	26,509	02/23/2012	03/01/2042
3128MJ S4 3	FH G08538 - RMBS			4	1	526,948	100.731	528,077	524,244	526,691		78			3.500	3.433	MON	1,529	18,545	08/06/2013	07/01/2043
3128MJ S8 4	FH G08542 - RMBS			4	1	901,744	102.430	897,026	875,746	911,367		4,498			4.000	3.342	MON	2,919	35,519	08/28/2013	08/01/2043
3128P8 E8 0	FH C91959 - RMBS			4	1	14,870,696	98.901	15,216,054	15,385,136	14,870,979		284			3.000	3.610	MON	38,463		11/30/2018	11/01/2037
3128P8 GX 3	FH C92014 - RMBS			4	1	9,896,452	101.903	9,922,009	9,736,709	9,895,936		(516)			4.000	3.692	MON	32,456		11/30/2018	09/01/2038
3128PP 6C 2	FH J10867 - RMBS			4	1	20,921	101.924	20,562	20,174	20,634		(87)			4.500	3.054	MON	76	968	10/21/2009	09/01/2024
3128PP H4 8	FH J10251 - RMBS			4	1	16,872	102.377	17,439	17,034	16,808		(2)			4.000	4.643	MON	57	713	06/04/2009	07/01/2024
3128PP H5 5	FH J10252 - RMBS			4	1	65,636	102.561	67,965	66,268	65,759		40			4.000	4.336	MON	221	2,715	06/04/2009	07/01/2024
3128PP HZ 9	FH J10248 - RMBS			4	1	3,385	101.846	3,389	3,327	3,339		(14)			4.500	3.785	MON	12	159	06/03/2009	07/01/2024
3128PP WM 1	FH J10652 - RMBS			4	1	245,903	102.019	243,931	239,103	241,995		(580)			4.500	3.866	MON	897	11,050	09/03/2009	10/01/2024
3128PQ E9 8	FH J11060 - RMBS			4	1	89,627	103.267	89,250	86,426	88,040		(235)			4.500	3.561	MON	324	3,986	11/04/2009	10/01/2024
31292S AF 7	FH C09006 - RMBS			4	1	1,523,847	98.360	1,443,159	1,467,222	1,522,410		380			3.000	2.469	MON	3,668	44,377	07/26/2012	07/01/2042
31292S AH 3	FH C09008 - RMBS			4	1	1,116,718	98.362	1,062,404	1,080,096	1,115,619		215			3.000	2.536	MON	2,700	32,674	07/19/2012	08/01/2042
312945 V5 4	FH A96936 - RMBS			4	1	199,020	102.894	194,739	189,262	199,991		656			4.000	3.071	MON	631	7,650	10/25/2013	02/01/2041
3132GU KM 5	FH Q09000 - RMBS			4	1	1,244,070	100.742	1,200,049	1,191,210	1,246,926		2,084			3.500	2.802	MON	3,474	42,119	06/06/2012	06/01/2042
3132HM ZZ 7	FH Q11660 - RMBS			4	1	2,454,928	98.371	2,323,102	2,361,572	2,446,947		3,728			3.000	2.490	MON	5,904	71,747	09/18/2012	10/01/2042
3132J8 UR 9	FH Q17391 - RMBS			4	1	1,417,488	102.680	1,396,559	1,360,108	1,413,733		4,713			4.000	3.358	MON	4,534	54,928	02/14/2014	04/01/2043
3132JP P9 7	FH Q22248 - RMBS			4	1	116,076	102.461	113,117	110,400	116,533		547			4.000	3.113	MON	368	4,471	10/29/2013	10/01/2043
3132JQ F6 2	FH Q22889 - RMBS			4	1	675,770	102.680	655,571	638,460	683,076		5,616			4.000	2.889	MON	2,128	25,923	07/29/2014	11/01/2043
3132L5 SE 4	FH V80517 - RMBS			4	1	2,483,762	102.680	2,412,013	2,349,058	2,498,781		15,008			4.000	2.986	MON	7,830	94,961	07/28/2014	10/01/2043
3132M9 5A 8	FH Q29241 - RMBS			4	1	3,543,138	102.952	3,411,586	3,313,764	3,533,797		24,124			4.000	2.952	MON	11,046	134,026	10/08/2014	10/01/2044
3132MA CR 0	FH Q29380 - RMBS			4	1	316,174	102.213	304,541	297,948	321,825		3,855			4.000	2.761	MON	993	12,129	11/05/2014	11/01/2044
3132QM LQ 2	FH Q31234 - RMBS			4	1	1,256,618	100.396	1,202,570	1,197,827	1,258,947		4,573			3.500	2.784	MON	3,494	42,489	02/25/2015	02/01/2045
3132QU 3B 7	FH Q37993 - RMBS			4	1	1,675,253	102.089	1,605,632	1,572,777	1,681,158		10,776			4.000	2.934	MON	5,243	63,986	01/19/2016	12/01/2045
3136AC U5 8	FNR 1315E EP - CMO/RMBS			4	1	1,182,876	101.666	1,157,021	1,138,065	1,171,298		(2,471)			3.500	2.664	MON	3,319	40,418	11/22/2013	08/25/2042
3136AE ZQ 3	FNR 1356B P - CMO/RMBS			4	1	3,858,827	97.615	3,810,837	3,903,966	3,863,090		737			2.500	2.741	MON	8,133	99,152	11/12/2013	06/25/2043
3136AF Y8 1	FNR 1389A PA - CMO/RMBS			4	1	418,778	100.704	406,848	404,006	415,733		(719)			3.500	2.685	MON	1,178	14,345	12/10/2013	02/25/2043
3137AC P3 7	FHR 3879F NW - CMO/RMBS			4	1	59,964	101.527	58,119	57,245	58,474		(381)			4.000	2.240	MON	191	2,365	07/12/2011	09/15/2040
3137B4 Z5 8	FHR 4261B PA - CMO/RMBS			4	1	731,513	100.237	714,926	713,236	725,609		(1,829)			3.000	2.457	MON	1,783	21,740	11/25/2013	07/15/2032
3137B8 PP 6	FHR 4322A PA - CMO/RMBS			4	1	484,353	104.578	479,837	458,831	482,187		1,407			4.000	2.883	MON	1,529	18,593	04/03/2014	03/15/2044
31385X NF 0	FN 555790 - RMBS			4,5	1	136,306	104.035	139,883	134,457	142,044		4,188			4.422	2.985	MON	495	5,107	01/22/2004	10/01/2033
3138EN 7M 5	FN AL6299 - RMBS			4	1	1,238,750	100.409	1,176,012	1,171,222	1,241,531		6,388			3.500	2.627	MON	3,416	41,488	01/28/2015	01/01/2045
3138EN WV 7	FN AL6059 - RMBS			4	1	3,875,346	102.836	3,857,155	3,750,783	3,880,842		5,496			4.000	3.429	MON	12,503	114,218	03/29/2018	11/01/2044
3138EN WX 3	FN AL6061 - RMBS			4	1	803,722	100.378	779,596	776,660	802,865		1,820			3.500	2.991	MON	2,265	27,428	11/19/2014	11/01/2044
3138WG EZ 3	FN AS6451 - RMBS			4	1	1,610,244	100.444	1,547,166	1,540,327	1,605,946		2,208			3.500	2.894	MON	4,493	54,383	01/22/2016	01/01/2046
3138WH XR 8	FN AS7887 - RMBS			4	1	2,504,520	98.491	2,510,178	2,548,636	2,504,255		(264)			3.000	3.251	MON	6,372	57,768	03/29/2018	09/01/2041
3138WT UT 1	FN AT5993 - RMBS			4	1	3,719,094	98.390	3,723,257	3,784,182	3,717,809		(1,285)			3.000	3.244	MON	9,460	85,944	03/29/2018	05/01/2043
3138Y1 3L 7	FN AX0802 - RMBS			4	1	804,799	100.232	765,974	764,201	818,461		11,483			3.500	2.474	MON	2,229	27,674	02/12/2015	10/01/2044
3138Y6 MY 7	FN AX4874 - RMBS			4	1	1,971,137	100.409	1,867,169	1,859,563	1,956,176		5,743			3.500	2.738	MON	5,424	65,617	01/15/2015	12/01/2044
3138YE 5V 5	FN AY1759 - RMBS			4	1	1,472,667	100.409	1,449,474	1,443,570	1,473,844		1,177			3.500	3.186	MON	4,210	42,731	01/17/2018	02/01/2045
31390U MU 7	FN 656571 - RMBS			4,5	1	69,510	105.375	73,063	69,337	71,512		1,017			4.290	3.212	MON	248	2,786	06/02/2005	05/01/2033
31402H Z2 0	FN 729861 - RMBS			4,5	1	84,211	104.571	85,392	81,660	83,960		(1,233)			4.654	2.474	MON	317	3,269	01/23/2004	11/01/2033

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
31402R AD 1	FN 735404 - RMBS			4	1	4,388	101.849	4,610	4,527	4,486		16			4.500	5.688	MON	17	222	11/07/2007.	04/01/2020.
31403D YB 9	FN 746006 - RMBS			4,5	1	330,771	104.937	335,161	319,393	343,823		10,001			4.886	3.032	MON	1,300	11,778	03/24/2004.	12/01/2033.
31405Q AX 6	FN 795722 - RMBS			4,5	1	130,608	105.138	135,290	128,678	133,490		767			4.507	2.930	MON	483	4,922	10/04/2004.	10/01/2034.
3140H5 AW 1	FN BJ3620 - RMBS			4	1	979,915	101.959	951,960	933,669	978,172		(1,743)			4.000	3.277	MON	3,112	34,449	01/05/2018.	01/01/2048.
31410L UV 2	FN 890796 - RMBS			4	1	1,667,409	100.917	1,645,168	1,630,219	1,668,291		882			3.500	3.140	MON	4,755	48,177	01/17/2018.	12/01/2045.
31412U AJ 9	FN 934809 - RMBS			4	1	52,480	102.833	52,118	50,683	51,457		(151)			4.500	3.595	MON	190	2,339	09/18/2009.	03/01/2024.
31414R PK 5	FN 973926 - RMBS			4,5	1	99,467	104.780	102,681	97,997	99,189		(82)			4.119	3.799	MON	336	4,274	04/15/2008.	05/01/2038.
31416X FA 3	FN AB1960 - RMBS			4	1	626,055	102.820	601,246	584,756	625,558		1,960			4.000	2.847	MON	1,949	23,591	12/03/2014.	12/01/2040.
31418V KJ 0	FN AD7496 - RMBS			4	1	41,385	101.222	41,579	41,077	41,212		(27)			3.500	3.304	MON	120	1,461	01/13/2011.	01/01/2026.
2699999. U.S. Special Revenue - Residential Mortgage-Backed Securities						75,266,059	XXX	74,404,568	74,062,805	75,287,707	0	126,654	0	0	XXX	XXX	XXX	213,511	1,618,634	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 - Commercial Mortgage-Backed Securities																					
3137B9 BZ 7	FHMS KF03 A - CMBS			4	1	47,987	99.907	47,943	47,987	47,987					2.647	2.425	MON	25	1,143	04/08/2014.	01/25/2021.
2799999. U.S. Special Revenue - Commercial Mortgage-Backed Securities						47,987	XXX	47,943	47,987	47,987	0	0	0	0	XXX	XXX	XXX	25	1,143	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																					
696550 A4 4	PALM BEACH CNTY FLA SCH BRD CTFS PARTN			2	1FE	736,782	112.811	733,272	650,000	728,715		(8,067)			5.000	2.962	FA	13,542	16,250	03/29/2018.	08/01/2032.
2899999. U.S. Special Revenue - Other Loan-Backed and Structured Securities						736,782	XXX	733,272	650,000	728,715	0	(8,067)	0	0	XXX	XXX	XXX	13,542	16,250	XXX	XXX
3199999. Total - U.S. Special Revenue & Special Assessment Obligations						240,200,458	XXX	235,088,613	221,164,455	233,652,029	0	(1,709,161)	0	0	XXX	XXX	XXX	1,993,992	8,363,531	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
00287Y AQ 2	ABBVIE INC			1,2	2FE	1,497,375	95.919	1,438,785	1,500,000	1,498,222		244			3.600	3.621	MN	7,050	54,000	05/05/2015.	05/14/2025.
00507U AS 0	ACTAVIS FUNDING SCS		C	1,2	2FE	747,338	97.622	732,165	750,000	748,235		248			3.800	3.843	MS	8,392	28,500	03/03/2015.	03/15/2025.
010392 FQ 6	ALABAMA POWER CO			1,2	1FE	2,630,691	97.359	2,628,693	2,700,000	2,643,207		12,516			2.450	3.137	MS	16,721	66,150	03/29/2018.	03/30/2022.
025816 BW 8	AMERICAN EXPRESS CO			2	1FE	2,498,125	100.289	2,507,225	2,500,000	2,498,155		30			3.700	3.717	FA	38,028		12/19/2018.	08/03/2023.
02665W BF 7	AMERICAN HONDA FINANCE CORP		C	1	1FE	1,868,490	96.337	1,878,572	1,950,000	1,886,576		18,086			1.650	2.995	JJ	15,104	16,088	03/29/2018.	07/12/2021.
03523T BP 2	ANHEUSER-BUSCH INBEV WORLDWIDE INC		C	1	2FE	4,632,850	95.479	4,773,950	5,000,000	4,835,475		42,963			2.500	3.497	JJ	57,639	125,000	12/10/2013.	07/15/2022.
03524B AF 3	ANHEUSER-BUSCH INBEV FINANCE INC		C	1	2FE	3,184,440	88.960	2,668,800	3,000,000	3,169,174		(3,719)			4.625	4.257	FA	57,813	138,750	07/30/2014.	02/01/2044.
05531F AV 5	BB&T CORP			2	1FE	1,644,971	97.373	1,655,341	1,700,000	1,657,902		12,931			2.050	3.149	MN	4,937	34,850	03/29/2018.	05/10/2021.
05567L T3 1	BNP PARIBAS SA		C		1FE	1,007,190	103.477	1,034,770	1,000,000	1,001,897		(865)			5.000	4.901	JJ	23,056	50,000	10/26/2011.	01/15/2021.
06051G HD 4	BANK OF AMERICA CORP			1,2,5	1FE	1,359,000	93.415	1,269,510	1,359,000	1,359,000					3.419	3.419	JD	1,420	46,464	12/12/2017.	12/20/2028.
06406F AD 5	BANK OF NEW YORK MELLON CORP			2	1FE	2,065,976	94.954	2,088,988	2,200,000	2,083,392		17,416			2.200	3.450	FA	18,150	24,200	03/29/2018.	08/16/2023.
07177M AD 5	BAXALTA INC		C	1,2	2FE	446,857	99.107	443,008	447,000	446,957		28			2.875	2.882	JD	286	44,441	06/18/2015.	06/23/2020.
07274N AL 7	BAYER US FINANCE II LLC		C	1,2	2FE	992,710	95.475	954,750	1,000,000	992,986		276			4.375	4.463	JD	1,944	20,660	06/19/2018.	12/15/2028.
075887 BA 6	BECTON DICKINSON AND CO			1	2FE	1,732,430	98.626	1,725,955	1,750,000	1,743,193		2,243			3.125	3.269	MN	8,051	54,688	11/15/2013.	11/08/2021.
12189L AK 7	BURLINGTON NORTHERN SANTA FE LLC			1,2	1FE	5,357,950	99.781	4,989,050	5,000,000	5,344,993		(9,014)			4.375	3.919	MS	72,917	218,750	07/07/2017.	09/01/2042.
12189L BA 8	BURLINGTON NORTHERN SANTA FE LLC			1,2	1FE	1,177,344	97.881	1,174,572	1,200,000	1,178,987		1,643			3.250	3.491	JD	1,733	39,000	03/29/2018.	06/15/2027.
126408 GV 9	CSX CORP			1,2	2FE	497,495	102.214	511,070	500,000	499,296		271			4.250	4.312	JD	1,771	21,250	05/20/2011.	06/01/2021.
126650 DC 1	CVS HEALTH CORP			1	2FE	1,499,235	99.715	1,495,725	1,500,000	1,499,436		201			3.350	3.368	MS	15,633	25,125	03/06/2018.	03/09/2021.
14912L 6T 3	CATERPILLAR FINANCIAL SERVICES CORP			1	1FE	2,835,067	91.952	2,804,536	3,050,000	2,852,176		17,110			2.400	3.374	FA	28,873	36,600	03/29/2018.	08/09/2026.
166764 AH 3	CHEVRON CORP			1,2	1FE	3,000,000	99.843	2,995,290	3,000,000	3,000,000					3.191	3.191	JD	1,861	95,730	06/17/2013.	06/24/2023.
172967 FT 3	CITIGROUP INC				2FE	1,615,290	102.173	1,532,595	1,500,000	1,562,150		(19,254)			4.500	3.060	JJ	31,313	67,500	02/24/2016.	01/14/2022.
19123M AA 1	COCA-COLA EUROPEAN PARTNERS PLC		C	1	2FE	2,767,614	100.342	2,759,405	2,750,000	2,762,461		(5,153)			3.500	3.224	MS	28,340	40,906	03/20/2018.	09/15/2020.
191241 AE 8	COCA-COLA FEMSA SAB DE CV		C	1	1FE	4,741,355	100.800	4,788,000	4,750,000	4,745,391		838			3.875	3.897	MN	17,895	184,063	01/13/2014.	11/26/2023.
20030N BH 3	COMCAST CORP			1	1FE	6,384,963	99.318	6,207,375	6,250,000	6,373,251		(6,428)			4.250	4.064	JJ	122,483	265,625	02/14/2017.	01/15/2033.

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
20030N BP 5	COMCAST CORP.			1,2	1FE	2,207,693	96.740	1,934,800	2,000,000	2,195,245		(8,805)			4.400	3.597	FA	33,244	88,000	07/24/2017.	08/15/2035.
21685W DD 6	RABOBANK NEDERLAND NV.		C		1FE	2,408,215	101.105	2,325,415	2,300,000	2,339,042		(11,763)			3.875	3.295	FA	35,402	89,125	07/30/2012.	02/08/2022.
224044 CF 2	COX COMMUNICATIONS INC.			1,2	2FE	859,800	91.172	911,720	1,000,000	873,449		4,557			4.800	6.041	FA	20,000	48,000	10/27/2015.	02/01/2035.
22546Q AF 4	CREDIT SUISSE (NEW YORK BRANCH).		C		1FE	1,705,900	101.630	1,778,525	1,750,000	1,740,818		5,421			4.375	4.721	FA	31,050	76,563	12/06/2011.	08/05/2020.
23636T AA 8	DANONE SA.		C	1	2FE	3,324,300	98.212	3,437,420	3,500,000	3,421,815		20,858			3.000	3.695	JD	4,667	105,000	12/18/2013.	06/15/2022.
25179M AV 5	DEVON ENERGY CORP.			1,2	2FE	1,499,325	106.063	1,590,945	1,500,000	1,499,491		58			5.850	5.856	JD	3,900	87,750	12/10/2015.	12/15/2025.
25243Y AP 4	DIAGEO CAPITAL PLC.		C	1	1FE	1,089,950	102.739	1,027,390	1,000,000	1,016,203		(10,053)			4.828	3.734	JJ	22,262	48,280	08/04/2010.	07/15/2020.
25468P DE 3	WALT DISNEY CO.			1	1FE	984,650	98.803	988,030	1,000,000	989,307		4,657			2.150	2.796	MS	6,211	10,750	03/22/2018.	09/17/2020.
25470D AE 9	DISCOVERY COMMUNICATIONS LLC.			1	2FE	1,987,540	101.763	2,035,260	2,000,000	1,996,411		1,356			4.375	4.453	JD	3,889	87,500	06/13/2011.	06/15/2021.
25470D AK 5	DISCOVERY COMMUNICATIONS LLC.			1,2	2FE	999,150	93.453	934,530	1,000,000	999,449		79			3.450	3.460	MS	10,158	34,500	02/25/2015.	03/15/2025.
26443C AA 1	DUKE UNIVERSITY HEALTH SYSTEM INC.			1,2	1FE	996,310	97.610	976,100	1,000,000	996,433		67			3.920	3.941	JD	3,267	39,200	07/07/2017.	06/01/2047.
26444H AC 5	DUKE ENERGY FLORIDA LLC.			1,2	1FE	999,400	96.758	967,580	1,000,000	999,510		53			3.200	3.207	JJ	14,756	32,000	01/03/2017.	01/15/2027.
26444H AE 1	DUKE ENERGY FLORIDA LLC.			1,2	1FE	5,053,900	100.999	5,049,950	5,000,000	5,052,084		(1,816)			3.800	3.667	JJ	100,278		07/19/2018.	07/15/2028.
28370T AG 4	EL PASO PIPELINE PARTNERS OPERATING COMP.			1,2	2FE	1,762,720	99.851	1,997,020	2,000,000	1,832,388		25,838			4.300	6.169	MN	14,333	86,000	02/24/2016.	05/01/2024.
29273R AY 5	ENERGY TRANSFER PARTNERS LP.			1,2	2FE	1,091,525	101.208	1,265,100	1,250,000	1,138,731		17,664			4.900	7.012	FA	25,521	61,250	02/24/2016.	02/01/2024.
31428X AX 4	FEDEX CORP.			1	2FE	3,080,580	102.200	3,066,000	3,000,000	3,067,108		(3,016)			4.900	4.691	JJ	67,783	147,000	01/24/2014.	01/15/2034.
31428X BM 7	FEDEX CORP.			1,2	2FE	1,244,975	95.086	1,188,575	1,250,000	1,245,902		428			3.300	3.346	MS	12,146	41,250	01/03/2017.	03/15/2027.
341099 CP 2	DUKE ENERGY FLORIDA LLC.			1,2	1FE	997,960	99.858	998,580	1,000,000	999,402		216			3.100	3.124	FA	11,711	31,000	08/15/2011.	08/15/2021.
36164Q 6M 5	GE CAPITAL INTERNATIONAL FUNDING CO.			1	2FE	746,970	88.831	663,568	747,000	747,004		(1)			3.373	3.373	MN	3,220	25,196	10/26/2015.	11/15/2025.
36962G 6F 6	GENERAL ELECTRIC CAPITAL CORPORATION.				2FE	291,879	94.508	271,238	287,000	288,988		(504)			3.150	2.950	MS	2,863	9,041	10/19/2012.	09/07/2022.
370334 BZ 6	GENERAL MILLS INC.			1,2	2FE	2,240,550	91.943	2,068,718	2,250,000	2,242,189		830			3.200	3.249	FA	28,200	72,000	01/09/2017.	02/10/2027.
370334 CD 4	GENERAL MILLS INC.			1	2FE	999,860	99.451	994,510	1,000,000	999,891		31			3.200	3.205	AO	6,667	15,911	04/03/2018.	04/16/2021.
38141E A6 6	GOLDMAN SACHS & CO.				1FE	1,073,400	103.519	1,035,190	1,000,000	1,014,155		(9,172)			6.000	4.978	JD	2,667	60,000	06/13/2011.	06/15/2020.
38141G GQ 1	GOLDMAN SACHS GROUP INC.				1FE	2,269,848	103.809	2,335,703	2,250,000	2,255,894		(2,117)			5.250	5.139	JJ	50,531	118,125	12/07/2011.	07/27/2021.
404280 AK 5	HSBC HOLDINGS PLC.		C		1FE	5,480,189	103.411	5,377,372	5,200,000	5,334,755		(37,767)			5.100	3.888	AO	63,353	214,200	12/26/2018.	04/05/2021.
404280 BK 4	HSBC HOLDINGS PLC.		C	2,5	1FE	3,911,960	95.675	3,827,000	4,000,000	3,915,370		3,410			4.041	4.322	MS	48,492	80,820	07/24/2018.	03/13/2028.
423012 AG 8	HEINEKEN NV.		C	1,2	2FE	4,088,920	95.090	3,803,600	4,000,000	4,086,507		(1,620)			4.350	4.217	MS	44,467	174,000	05/16/2017.	03/29/2047.
42824C AG 4	HEWLETT PACKARD ENTERPRISE CO.			1,2	2FE	1,499,580	100.259	1,503,885	1,500,000	1,499,850		84			3.600	3.604	AO	11,400	54,000	09/30/2015.	10/15/2020.
459200 HG 9	INTERNATIONAL BUSINESS MACHINES CORP.			1	1FE	1,139,604	94.404	1,132,848	1,200,000	1,149,557		9,953			1.875	3.124	FA	9,375	11,250	03/29/2018.	08/01/2022.
46625H HU 7	JPMORGAN CHASE & CO.				1FE	963,220	101.802	1,018,020	1,000,000	991,896		4,255			4.250	4.729	AO	8,972	42,500	02/22/2011.	10/15/2020.
46625H HZ 6	JPMORGAN CHASE & CO.				1FE	1,781,903	102.913	1,800,978	1,750,000	1,759,029		(3,563)			4.625	4.392	MN	11,466	80,938	08/11/2011.	05/10/2021.
46625H LW 8	JPMORGAN CHASE & CO.			2	1FE	1,442,025	99.427	1,441,692	1,450,000	1,444,698		2,673			2.750	3.005	JD	886	39,875	03/29/2018.	06/23/2020.
49456B AG 6	KINDER MORGAN INC.			1,2	2FE	885,320	98.016	980,160	1,000,000	896,713		3,676			5.300	6.340	JD	4,417	53,000	09/11/2015.	12/01/2034.
55907R AA 6	MAGELLAN MIDSTREAM PARTNERS LP.			1	2FE	2,022,960	101.456	2,029,120	2,000,000	2,005,776		(2,603)			4.250	4.104	FA	35,417	85,000	06/09/2011.	02/01/2021.
559080 AH 9	MAGELLAN MIDSTREAM PARTNERS LP.			1,2	2FE	998,710	94.419	944,190	1,000,000	999,160		121			3.200	3.215	MS	9,422	32,000	02/25/2015.	03/15/2025.
565849 AL 0	MARATHON OIL CORP.			1,2	2FE	1,995,420	93.811	1,876,220	2,000,000	1,996,846		425			3.850	3.878	JD	6,417	77,000	06/01/2015.	06/01/2025.
57636Q AB 0	MASTERCARD INC.			1	1FE	1,763,755	100.624	1,760,920	1,750,000	1,762,161		(1,594)			3.375	3.230	AO	14,766	59,063	03/29/2018.	04/01/2024.
58013M EM 2	MCDONALDS CORP.			1	2FE	1,207,413	97.981	1,224,763	1,250,000	1,232,877		5,296			2.625	3.101	JJ	15,130	32,813	11/18/2013.	01/15/2022.
58013M EZ 3	MCDONALD'S CORP.			1,2	2FE	2,929,685	100.441	2,762,128	2,750,000	2,918,434		(7,009)			4.700	4.181	JD	7,899	129,250	05/09/2017.	12/09/2035.
582839 AJ 5	MEAD JOHNSON NUTRITION CO.		C	1	1FE	5,008,750	99.708	4,985,400	5,000,000	5,006,148		(2,602)			3.000	2.932	MN	19,167	150,000	02/15/2018.	11/15/2020.
58933Y AJ 4	MERCK & CO INC.			1	1FE	2,470,475	101.528	2,538,200	2,500,000	2,473,143		621			4.150	4.221	MN	12,392	103,750	05/14/2014.	05/18/2043.
58933Y AQ 8	MERCK & CO INC.			1	1FE	2,643,894	98.061	2,647,647	2,700,000	2,654,417		10,523			2.350	2.922	FA	24,851	31,725	03/29/2018.	02/10/2022.

SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	3 Code	4 Foreign	5 Bond CHAR	6 NAIC Designation and Administrative Symbol	7 Actual Cost	8 Fair Value: Rate Used to Obtain Fair Value	9 Fair Value	10 Par Value	11 Book/Adjusted Carrying Value	12 Change in B/A.C.V.: Unrealized Valuation Increase (Decrease)	13 Current Year's (Amortization) / Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Interest: Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Dates: Acquired	22 Stated Contractual Maturity Date
58933Y AT 2	MERCK & CO INC			1,2	1FE	994,250	96.043	960,430	1,000,000	994,688		119			3.700	3.732	FA	14,492	37,000	02/05/2015	02/10/2045
594918 BP 8	MICROSOFT CORP			1,2	1FE	3,071,776	97.147	3,108,704	3,200,000	3,099,617		27,841			1.550	2.808	FA	19,702	24,800	03/29/2018	08/08/2021
595620 AQ 8	MIDAMERICAN ENERGY CO			1,2	1FE	1,999,360	97.329	1,946,580	2,000,000	1,999,415		61			3.100	3.104	MN	10,333	62,000	01/23/2017	05/01/2027
617446 7P 8	MORGAN STANLEY			1	1FE	1,005,770	103.088	1,030,880	1,000,000	1,001,183		(707)			5.500	5.420	JJ	23,986	55,000	02/24/2011	07/24/2020
61747W AF 6	MORGAN STANLEY			1	1FE	443,325	104.265	521,325	500,000	483,707		7,048			5.750	7.483	JJ	12,458	28,750	11/30/2011	01/25/2021
61747Y DW 2	MORGAN STANLEY				1FE	992,770	99.249	992,490	1,000,000	995,732		2,962			2.650	3.058	JJ	11,336	13,250	03/29/2018	01/27/2020
61761J B3 2	MORGAN STANLEY				1FE	993,350	99.350	993,500	1,000,000	995,594		2,244			2.800	3.112	JD	1,167	28,000	03/29/2018	06/16/2020
654106 AF 0	NIKE INC			1,2	1FE	183,898	91.602	183,204	200,000	185,139		1,241			2.375	3.467	MN	792	4,750	03/29/2018	11/01/2026
666807 BA 9	NORTHROP GRUMMAN CORP			1	2FE	3,000,520	101.103	2,780,333	2,750,000	2,770,561		(34,214)			5.050	3.743	FA	57,865	138,875	06/01/2011	08/01/2019
69351U AP 8	PPL ELECTRIC UTILITIES CORP			1,2	1FE	1,693,003	100.181	1,703,077	1,700,000	1,696,469		1,053			3.000	3.081	MS	15,017	33,000	03/29/2018	09/15/2021
713448 CZ 9	PEPSICO INC			1,2	1FE	3,423,180	106.616	3,198,480	3,000,000	3,410,227		(9,138)			4.600	3.771	JJ	62,867	138,000	07/21/2017	07/17/2045
713448 DX 3	PEPSICO INC			1,2	1FE	1,169,640	98.008	1,176,096	1,200,000	1,176,975		7,335			2.000	2.874	AO	5,067	24,333	03/29/2018	04/15/2021
74456Q AX 4	PUBLIC SERVICE ELECTRIC AND GAS CO			1	1FE	4,835,863	100.798	4,737,506	4,700,000	4,727,725		(16,470)			3.500	3.124	FA	62,144	164,500	10/18/2011	08/15/2020
75625Q AB 5	RECKITT BENCKISER TREASURY SERVICES PLC		C	1,2	1FE	758,003	100.644	754,830	750,000	754,250		(859)			3.625	3.488	MS	7,552	27,188	03/26/2014	09/21/2023
80685Q AA 4	SCHLUMBERGER OILFIELD UK PLC			1,2	1FE	2,953,260	101.237	3,037,110	3,000,000	2,988,716		5,182			4.200	4.395	JJ	58,100	126,000	02/10/2011	01/15/2021
822582 AX 0	SHELL INTERNATIONAL FINANCE BV		C	1	1FE	1,968,291	100.843	1,966,439	1,950,000	1,965,945		(2,346)			3.400	3.208	FA	25,599	33,150	03/29/2018	08/12/2023
82620K AT 0	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV		C	1	1FE	3,127,320	98.633	2,958,990	3,000,000	3,123,731		(2,355)			4.200	3.956	MS	36,750	126,000	05/22/2017	03/16/2047
84756N AB 5	SPECTRA ENERGY PARTNERS LP			1,2	2FE	499,835	102.759	513,795	500,000	499,954		17			4.600	4.604	JD	1,022	23,000	06/06/2011	06/15/2021
855244 AD 1	STARBUCKS CORP			1,2	2FE	1,759,330	101.544	1,726,248	1,700,000	1,751,355		(7,975)			3.850	3.125	AO	16,363	65,450	03/29/2018	10/01/2023
857477 AT 0	STATE STREET CORP				1FE	3,206,080	99.750	3,192,000	3,200,000	3,205,606		(474)			3.550	3.520	FA	41,969	56,800	03/29/2018	08/18/2025
863667 AB 7	STRYKER CORP			1	1FE	4,612,185	101.545	4,569,525	4,500,000	4,515,169		(14,034)			4.375	4.040	JJ	90,781	196,875	01/31/2011	01/15/2020
88579Y AV 3	3M CO			1,2	1FE	1,332,550	92.479	1,340,946	1,450,000	1,341,799		9,249			2.250	3.356	MS	9,244	16,313	03/29/2018	09/19/2026
886546 AB 6	TIFFANY & CO			1,2	2FE	997,020	100.279	1,002,790	1,000,000	1,032,613		(5,097)			3.800	3.175	AO	9,500	38,000	09/22/2014	10/01/2024
89152U AF 9	TOTAL CAPITAL SA		C	1	1FE	1,029,130	102.112	1,021,120	1,000,000	1,021,540		(7,590)			4.125	3.045	JJ	17,531	20,625	03/22/2018	01/28/2021
89153V AL 3	TOTAL CAPITAL INTERNATIONAL SA	C	C	1	1FE	4,962,450	101.123	5,056,150	5,000,000	4,979,240		3,491			3.750	3.838	AO	42,188	187,500	01/08/2014	04/10/2024
89236T BP 9	TOYOTA MOTOR CREDIT CORP		C	1	1FE	1,689,953	99.462	1,690,854	1,700,000	1,695,761		5,808			2.125	2.588	JJ	16,357	18,063	03/29/2018	07/18/2019
89352H AK 5	TRANSCANADA PIPELINES LTD		C	1,2	2FE	3,954,800	99.637	3,985,480	4,000,000	3,976,071		4,465			3.750	3.888	AO	31,250	150,000	11/13/2013	10/16/2023
89352H AM 1	TRANSCANADA PIPELINES LTD		C	1,2	2FE	795,105	95.589	716,918	750,000	787,467		(1,779)			4.625	4.172	MS	11,563	34,688	05/06/2014	03/01/2034
90131H AE 5	21ST CENTURY FOX AMERICA INC			1,2	2FE	2,505,925	100.921	2,523,025	2,500,000	2,503,649		(577)			3.700	3.671	MS	27,236	92,500	09/24/2014	09/15/2024
907818 DV 7	UNION PACIFIC CORP			1,2	1FE	1,734,561	100.865	1,714,705	1,700,000	1,730,354		(4,207)			3.750	3.356	MS	18,771	31,875	03/29/2018	03/15/2024
911312 BC 9	UNITED PARCEL SERVICE INC			1,2	1FE	1,121,124	97.566	1,122,009	1,150,000	1,126,178		5,055			2.350	3.000	MN	3,378	27,025	03/29/2018	05/16/2022
91324P CQ 3	UNITEDHEALTH GROUP INC			1	1FE	4,798,929	105.999	4,557,957	4,300,000	4,765,628		(20,029)			4.625	3.741	JJ	91,703	198,875	04/18/2017	07/15/2035
91324P CW 0	UNITEDHEALTH GROUP INC			1	1FE	1,997,920	98.972	1,979,440	2,000,000	1,998,322		178			3.450	3.462	JJ	31,817	69,000	12/15/2016	01/15/2027
91324P CY 6	UNITEDHEALTH GROUP INC			1	1FE	1,668,550	97.810	1,662,770	1,700,000	1,670,837		2,287			3.375	3.616	AO	12,113	57,375	03/29/2018	04/15/2027
92343V CQ 5	VERIZON COMMUNICATIONS INC			1,2	2FE	928,700	96.379	963,790	1,000,000	936,680		2,578			4.400	4.983	MN	7,333	44,000	09/28/2015	11/01/2034
927804 FB 5	VIRGINIA ELECTRIC AND POWER CO			1	2FE	2,291,920	119.571	2,391,420	2,000,000	2,241,623		(7,891)			6.000	4.988	MN	15,333	120,000	07/13/2011	05/15/2037
927804 FJ 8	VIRGINIA ELECTRIC AND POWER CO			1,2	2FE	1,006,860	100.369	1,003,690	1,000,000	1,005,700		(1,160)			3.450	3.273	MS	11,500	17,250	03/29/2018	09/01/2022
927804 FR 0	VIRGINIA ELECTRIC AND POWER CO			1,2	1FE	2,480,300	100.557	2,513,925	2,500,000	2,482,039		380			4.450	4.498	FA	42,028	111,250	02/04/2014	02/15/2044
92826C AE 2	VISA INC			1,2	1FE	2,175,860	103.421	2,068,420	2,000,000	2,164,725		(7,310)			4.150	3.488	JD	3,919	83,000	06/20/2017	12/14/2035
94974B FC 9	WELLS FARGO & CO				1FE	1,018,420	99.667	996,670	1,000,000	1,007,859		(2,309)			3.500	3.238	MS	10,986	35,000	02/14/2014	03/08/2022
98389B AM 2	XCEL ENERGY INC			1,2	2FE	3,158,035	101.194	3,035,820	3,000,000	3,019,469		(21,598)			4.700	3.933	MN	18,017	141,000	05/13/2011	05/15/2020
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						222,674,054	XXX	219,953,575	221,090,000	222,290,068	0	22,226	0	0	XXX	XXX	XXX	2,451,551	7,463,020	XXX	XXX

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
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																					
161542 DQ 5	CFLAT 04AQ1 M2 - RMBS			4	1AM	31,768	96.083	122,708	127,711	12,518		451			4.306	48.843	MON	92	4,846	11/21/2006	05/25/2034
452570 AE 4	IMSA 072 2A - RMBS			4	1AM	498,844	98.143	489,582	498,844	489,582	5,434	(11,935)			2.756	1.281	MON	227	9,517	03/27/2007	04/25/2037
55265K 2G 3	MASTR 0311 7A2 - CMO/RMBS			4	1AM	215,495	100.005	223,539	223,528	218,704		436			5.250	5.858	MON	978	11,974	12/23/2005	12/25/2033
3399999. Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						746,107	XXX	835,829	850,083	720,803	5,434	(11,049)	0	0	XXX	XXX	XXX	1,296	26,337	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
05526Q AA 4	BAMLL 15200P A - CMBS			4	1FE	2,433,496	98.614	2,465,339	2,500,000	2,438,677		5,181			3.218	3.663	MON	6,704	46,929	05/09/2018	04/15/2033
06035R AR 7	BANK 18BK14 A3 - CMBS			4	1FE	2,496,484	101.669	2,541,734	2,500,000	2,496,467		(17)			3.966	3.997	MON	8,263	16,525	10/25/2018	09/17/2060
065404 BB 0	BANK 18BK10 A5 - CMBS			4	1FE	1,544,991	99.470	1,492,054	1,500,000	1,541,326		(3,665)			3.688	3.338	MON	4,610	46,100	01/26/2018	02/17/2061
08160B AD 6	BMARK 18B5 A4 - CMBS			4	1FE	5,149,999	103.858	5,192,902	5,000,000	5,145,141		(4,858)			4.208	3.854	MON	17,532	70,127	07/27/2018	07/17/2051
08161C AE 1	BMARK 18B2 A5 - CMBS			4	1FE	3,604,983	102.084	3,572,942	3,500,000	3,596,802		(8,180)			3.882	3.529	MON	11,322	113,222	02/09/2018	02/17/2051
08162C AC 4	BMARK 18B6 A3 - CMBS			4	1FE	1,514,977	102.652	1,539,780	1,500,000	1,514,644		(333)			3.995	3.888	MON	4,994	9,988	09/20/2018	10/13/2051
08162T BA 0	BMARK 18B7 A3 - CMBS			4	1FE	4,039,833	104.332	4,173,268	4,000,000	4,039,497		(336)			4.241	4.131	MON	14,137	14,137	11/09/2018	05/16/2053
12591K AD 7	COMM 13CR12 A3 - CMBS			4	1FE	2,168,438	102.092	2,041,844	2,000,000	2,095,182		(21,387)			3.765	2.628	MON	6,275	75,300	03/26/2015	10/15/2046
12595V AC 1	COMM 18COR3 A2 - CMBS			4	1FE	5,049,757	101.291	5,064,570	5,000,000	5,046,645		(3,112)			3.961	3.852	MON	16,504	115,529	05/04/2018	05/12/2051
12626L AE 2	COMM 13CR11 A4 - CMBS			4	1FE	2,362,148	104.132	2,342,968	2,250,000	2,307,323		(11,632)			4.258	3.664	MON	7,984	95,805	01/24/2014	08/12/2050
17291D AD 5	CGCMT 18C5 A4 - CMBS			4	1FE	5,149,779	104.614	5,230,683	5,000,000	5,142,803		(6,975)			4.228	3.881	MON	17,617	105,700	06/07/2018	06/12/2051
17324D AU 8	CGCMT 15P1 A5 - CMBS			4	1FE	5,157,227	101.312	5,065,608	5,000,000	5,110,008		(15,982)			3.717	3.341	MON	15,488	185,850	12/09/2015	09/17/2048
17325G AD 8	CGCMT 16C3 A4 - CMBS			4	1FE	1,438,594	97.033	1,455,502	1,500,000	1,441,034		2,440			3.154	3.747	MON	3,943	15,770	08/08/2018	11/18/2049
17326F AD 9	CGCMT 17C4 A4 - CMBS			4	1FE	982,148	98.639	986,391	1,000,000	982,737		588			3.471	3.718	MON	2,893	11,570	08/10/2018	10/17/2050
21870K AA 6	CORE 15WEST A - CMBS			4	1FE	1,768,903	98.852	1,697,784	1,717,494	1,758,453		(4,853)			3.292	2.914	MON	4,712	57,608	04/07/2015	02/12/2037
23312L AS 7	DBJPM 16C1 A4 - CMBS			4	1FE	1,613,613	98.197	1,472,955	1,500,000	1,586,780		(11,294)			3.276	2.387	MON	4,095	49,140	07/28/2016	05/12/2049
23312V AF 3	DBJPM 16C3 A5 - CMBS			4	1FE	1,544,985	95.416	1,431,246	1,500,000	1,534,873		(4,305)			2.890	2.553	MON	3,613	43,350	07/26/2016	08/12/2049
350910 AN 5	FTST 064TS A - CMBS			4	1FE	4,785,976	103.573	4,932,392	4,762,251	4,764,433		(1,685)			5.401	5.419	MON	14,289	257,732	12/11/2006	12/13/2028
36191Y BB 3	GSMS 11GC5 A4 - CMBS			4	1FE	3,308,403	101.279	3,291,560	3,250,000	3,294,022		(14,381)			3.707	3.066	MON	10,040	90,358	03/29/2018	08/12/2044
36249K AC 4	GSMS 10C1 A2 - CMBS			4	1FE	1,029,960	101.946	1,019,456	1,000,000	1,004,178		(3,578)			4.592	4.243	MON	3,827	45,920	08/04/2010	08/10/2043
46645U AT 4	JPMCC 16JP4 A4 - CMBS			4	1FE	2,059,996	100.157	2,003,130	2,000,000	2,048,585		(5,724)			3.648	3.299	MON	6,081	72,966	12/05/2016	12/17/2049
67087M AA 4	OBP 10OBP CTF - CMBS			4	1FE	1,749,990	101.678	1,779,361	1,750,000	1,746,820		(325)			4.646	4.671	MON	6,776	81,309	06/25/2010	07/15/2045
92937U AD 0	WFRBS 13C13 A4 - CMBS			4	1FE	4,634,910	98.886	4,449,853	4,500,000	4,559,431		(14,218)			3.001	2.660	MON	11,254	135,045	04/17/2013	05/17/2045
95000A AU 1	WFCM 15P2 A4 - CMBS			4	1FE	1,802,444	102.127	1,787,227	1,750,000	1,787,417		(5,128)			3.809	3.461	MON	5,555	66,657	12/08/2015	12/17/2048
95000P AE 4	WFCM 16C37 A5 - CMBS			4	1FE	1,544,931	101.419	1,521,280	1,500,000	1,536,422		(4,270)			3.794	3.445	MON	4,743	56,910	12/09/2016	12/15/2049
95001J AW 7	WFCM 18C44 A4 - CMBS			4	1FE	2,019,890	101.340	2,026,801	2,000,000	2,018,614		(1,276)			3.948	3.838	MON	6,580	46,060	04/30/2018	05/17/2051
95001R AW 9	WFCM 18C48 A4 - CMBS			4	1FE	10,099,910	102.199	10,219,903	10,000,000	10,099,664		(246)			4.037	3.913	MON	33,642		12/07/2018	01/17/2052
95002D BD 0	WFCM 18C47 A3 - CMBS			4	1FE	1,868,424	103.233	1,909,805	1,850,000	1,868,081		(343)			4.175	4.064	MON	6,436	12,873	10/09/2018	09/16/2061
3499999. Industrial & Miscellaneous - Commercial Mortgage-Backed Securities						82,925,188	XXX	82,708,337	81,329,745	82,506,058	0	(139,894)	0	0	XXX	XXX	XXX	259,903	1,938,479	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
00248P AP 1	AVOCE 1R A1R - CDO			4	1FE	4,338,780	100.050	4,340,958	4,338,780	4,338,780					3.596	2.313	JAJO	33,808	137,462	03/16/2017	07/15/2026
02582J HN 3	AMXCA 178 A - ABS			4	1FE	2,550,000	99.933	2,548,284	2,550,000	2,550,000					2.575	2.589	MON	2,736	53,357	10/23/2017	05/16/2022
02587A AL 8	AMXCA 172 A - ABS			4	1FE	1,513,652	100.110	1,501,646	1,500,000	1,514,464		811			2.905	2.602	MON	1,816	28,974	03/23/2018	09/16/2024
05377R CR 3	AESOP 171 B - ABS			4	1FE	1,999,169	99.070	1,981,404	2,000,000	1,999,435		153			3.410	3.443	MON	2,084	68,200	03/08/2017	09/20/2023
05683L AA 4	BCC 181 A1 - CDO		C	4	1FE	1,000,000	100.000	1,000,000	1,000,000	1,000,000					3.437	3.462	JAJO	6,683	16,848	03/12/2018	04/23/2031
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

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
17119B AD 9	CCART 16B A4 - ABS			4	1FE	999,815	98.927	989,267	1,000,000	999,933		54			1.870	1.883	MON	831	18,700	10/26/2016.	02/15/2022.
28415P AA 2	EHGVT 16A A - ABS			4	1FE	458,860	98.594	452,416	458,867	458,863		(3)			2.730	2.746	MON	209	12,878	06/22/2016.	04/25/2028.
34528Q EC 4	FORDF 155 A - ABS			4	1FE	1,005,938	99.142	991,421	1,000,000	1,002,755		(1,725)			2.390	2.220	MON	1,062	23,900	02/15/2017.	08/15/2022.
34532R AA 4	FORDR 18REV1 A - ABS			4	1FE	2,998,947	99.202	2,976,060	3,000,000	2,999,071		124			3.190	3.217	MON	4,253	83,738	01/23/2018.	07/15/2031.
36321J AC 8	GALXY 28 A1 - CDO		C	4	1FE	3,000,000	100.000	3,000,000	3,000,000	3,000,000					3.618	3.708	JAJO	50,949		06/29/2018.	07/15/2031.
38014B AC 3	GMALT 181 A2B - ABS			4	1FE	1,936,546	99.933	1,935,254	1,936,546	1,936,546					2.670	2.530	MON	1,724	37,155	02/13/2018.	04/20/2020.
38137H BU 1	GLD11 11RR AR2 - CDO			4	1FE	3,000,000	100.000	3,000,000	3,000,000	3,000,000					3.515	3.531	JAJO	21,966	77,428	12/08/2017.	01/21/2031.
44935A AC 9	HALST 18A A2B - ABS			4	1FE	1,672,471	99.981	1,672,152	1,672,471	1,672,471					2.655	2.675	MON	1,850	30,945	02/21/2018.	08/17/2020.
65478W AE 5	NAROT 16C A4 - ABS			4	1FE	5,188,484	97.874	5,236,241	5,350,000	5,234,686		46,202			1.380	2.602	MON	3,281	55,373	03/29/2018.	01/17/2023.
82652J AA 5	SRFC 153 A - ABS			4	1FE	196,707	98.989	194,755	196,745	196,675		(8)			2.580	2.603	MON	155	5,268	10/14/2015.	09/20/2032.
82652K AA 2	SRFC 171 A - ABS			4	1FE	351,811	99.097	348,657	351,835	351,813		1			2.910	2.911	MON	313	10,712	03/13/2017.	03/20/2034.
92348R AB 4	VZOT 173 A1B - ABS			4	1FE	1,000,000	99.970	999,700	1,000,000	1,000,000					2.740	2.752	MON	913	22,437	10/11/2017.	04/20/2022.
92349F AB 9	VZOT 181 A1B - ABS			4	1FE	3,000,000	99.849	2,995,481	3,000,000	3,000,000					2.730	2.551	MON	2,730	55,032	03/06/2018.	09/20/2022.
3599999. Industrial & Miscellaneous - Other Loan-Backed and Structured Securities						37,461,180	XXX	37,413,696	37,605,245	37,505,490	0	45,610	0	0	XXX	XXX	XXX	145,240	752,983	XXX	XXX
3899999. Total - Industrial & Miscellaneous (Unaffiliated)						343,806,529	XXX	340,911,438	340,875,073	343,022,419	5,434	(83,108)	0	0	XXX	XXX	XXX	2,857,990	10,180,819	XXX	XXX
Totals																					
7799999. Total - Issuer Obligations						458,537,058	XXX	452,316,036	438,230,032	452,361,381	818,369	(2,290,981)	0	0	XXX	XXX	XXX	4,803,749	16,075,408	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities						80,081,608	XXX	79,286,172	78,852,517	80,042,186	5,434	112,669	0	0	XXX	XXX	XXX	230,124	1,763,463	XXX	XXX
7999999. Total - Commercial Mortgage-Backed Securities						84,028,916	XXX	83,769,525	82,384,913	83,603,911	0	(146,115)	0	0	XXX	XXX	XXX	263,498	1,982,730	XXX	XXX
8099999. Total - Other Loan-Backed and Structured Securities						38,197,961	XXX	38,146,968	38,255,245	38,234,205	0	37,543	0	0	XXX	XXX	XXX	158,781	769,233	XXX	XXX
8399999. Grand Total - Bonds						660,845,543	XXX	653,518,701	637,722,707	654,241,684	823,803	(2,286,885)	0	0	XXX	XXX	XXX	5,456,152	20,590,835	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 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
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																	
31338@ 10 6	FEDERAL HOME LOAN BANK	RF		20,393.000	2,039,300	100.000	2,039,300	2,039,300		119,816				0		V	02/15/2012.
000360 20 6	AAON ORD			170.000	5,960	35.060	5,960	5,782		27		179		179		L	10/09/2018.
000361 10 5	AAR ORD			140.000	5,228	37.340	5,228	6,388		11		(1,161)		(1,161)		L	10/09/2018.
000957 10 0	ABM INDUSTRIES ORD			270.000	8,670	32.110	8,670	8,818				(149)		(149)		L	10/09/2018.
001055 10 2	AFLAC ORD			3,120.000	142,147	45.560	142,147	92,419		2,746		4,935		4,935		L	12/18/2018.
001084 10 2	AGCO ORD			270.000	15,031	55.670	15,031	15,755		41		(724)		(724)		L	10/09/2018.
00123Q 10 4	AGNC INVESTMENT REIT ORD			1,935.000	33,940	17.540	33,940	35,548	348	938		(1,608)		(1,608)		L	10/09/2018.
00130H 10 5	AES ORD			2,680.000	38,753	14.460	38,753	39,744		348		(992)		(992)		L	10/09/2018.
001547 10 8	AK STEEL HOLDING ORD			1,270.000	2,858	2.250	2,858	6,109				(3,251)		(3,251)		L	10/09/2018.
00164V 10 3	AMC NETWORKS CL A ORD			180.000	9,878	54.880	9,878	10,795				(916)		(916)		L	10/09/2018.
001744 10 1	AMN HEALTHCARE ORD			190.000	10,765	56.660	10,765	10,015				751		751		L	10/09/2018.
00191U 10 2	ASGN ORD			210.000	11,445	54.500	11,445	14,767				(3,322)		(3,322)		L	10/09/2018.
00206R 10 2	AT&T ORD			24,264.000	692,495	28.540	692,495	735,055		17,568		(167,762)		(167,762)		L	10/09/2018.
002474 10 4	AZZ ORD			110.000	4,440	40.360	4,440	5,023		19		(583)		(583)		L	10/09/2018.
002535 30 0	AARONS ORD			280.000	11,774	42.050	11,774	14,358	10			(2,584)		(2,584)		L	10/09/2018.
002824 10 0	ABBOTT LABORATORIES ORD			6,443.996	466,094	72.330	466,094	170,031		7,217		98,335		98,335		L	02/03/2014.
00287Y 10 9	ABBVIE ORD			5,520.000	508,889	92.190	508,889	522,082		5,299		(13,193)		(13,193)		L	10/09/2018.
002896 20 7	ABERCROMBIE AND FITCH CL A ORD			280.000	5,614	20.050	5,614	5,446		56		168		168		L	10/09/2018.
003654 10 0	ABIOMED ORD			180.000	58,507	325.040	58,507	71,116				(12,609)		(12,609)		L	10/09/2018.
00404A 10 9	ACADIA HEALTHCARE COMPANY ORD			350.000	8,999	25.710	8,999	13,545				(4,547)		(4,547)		L	10/09/2018.
004225 10 8	ACADIA PHARMACEUTICALS ORD			400.000	6,468	16.170	6,468	8,468				(2,000)		(2,000)		L	10/09/2018.
004239 10 9	ACADIA REALTY REIT ORD			330.000	7,841	23.760	7,841	9,263	92			(1,422)		(1,422)		L	10/09/2018.
00434H 10 8	ACCELERON PHARMA ORD			160.000	6,968	43.550	6,968	8,050				(1,082)		(1,082)		L	10/09/2018.
004498 10 1	ACI WORLDWIDE ORD			470.000	13,005	27.670	13,005	12,427				578		578		L	10/09/2018.
00507V 10 9	ACTIVISION BLIZZARD ORD			2,860.000	133,190	46.570	133,190	222,079				(88,889)		(88,889)		L	10/09/2018.
00508X 20 3	ACTUANT CL A ORD			250.000	5,248	20.990	5,248	6,668				(1,420)		(1,420)		L	10/09/2018.
00508Y 10 2	ACUITY BRANDS ORD			170.000	19,542	114.950	19,542	21,430		22		(1,889)		(1,889)		L	10/09/2018.
00724F 10 1	ADOBE ORD			1,955.000	442,299	226.240	442,299	234,741				63,324		63,324		L	12/18/2018.
00737L 10 3	ADTALEM GLOBAL EDUCATION ORD			250.000	11,830	47.320	11,830	11,773				58		58		L	10/09/2018.
00751Y 10 6	ADVANCE AUTO PARTS ORD			290.000	45,663	157.460	45,663	48,981	17			(3,318)		(3,318)		L	10/09/2018.
00766T 10 0	AECOM ORD			650.000	17,225	26.500	17,225	21,041				(3,816)		(3,816)		L	10/09/2018.
00771V 10 8	AERIE PHARMACEUTICALS ORD			150.000	5,415	36.100	5,415	7,983				(2,568)		(2,568)		L	10/09/2018.
007800 10 5	AEROJET ROCKETDYNE HOLDINGS ORD			290.000	10,217	35.230	10,217	9,341				876		876		L	10/09/2018.
007903 10 7	ADVANCED MICRO DEVICES ORD			3,680.000	67,933	18.460	67,933	100,280				(32,347)		(32,347)		L	10/09/2018.
00790X 10 1	ADVANCED DISPOSAL SERVICES ORD			300.000	7,182	23.940	7,182	7,902				(720)		(720)		L	10/09/2018.
007973 10 0	ADVANCED ENERGY INDUSTRIES ORD			160.000	6,869	42.930	6,869	7,626				(757)		(757)		L	10/09/2018.
008073 10 8	AEROVIRONMENT ORD			90.000	6,116	67.950	6,116	8,855				(2,740)		(2,740)		L	10/09/2018.
008252 10 8	AFFILIATED MANAGERS GROUP ORD			225.000	21,924	97.440	21,924	30,655		87		(9,171)		(9,171)		L	10/09/2018.
00846U 10 1	AGILENT TECHNOLOGIES ORD			1,305.000	88,035	67.460	88,035	50,905	214	532		(128)		(128)		L	10/09/2018.
00847X 10 4	AGIOS PHARMACEUTICALS ORD			210.000	9,683	46.110	9,683	13,833				(4,150)		(4,150)		L	10/09/2018.

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
008492 10 0	AGREE REALTY REIT ORD			130.000	7,686	59.120	7,686	6,933	72			753		753		L	10/09/2018.
00912X 30 2	AIR LEASE CL A ORD			400.000	12,084	30.210	12,084	17,432	52			(5,348)		(5,348)		L	10/09/2018.
009158 10 6	AIR PRODUCTS AND CHEMICALS ORD			775.000	124,039	160.050	124,039	84,958	853	2,061		(3,196)		(3,196)		L	10/09/2018.
00922R 10 5	AIR TRANSPORT SERVICES GROUP ORD			240.000	5,474	22.810	5,474	5,237				238		238		L	10/09/2018.
00971T 10 1	AKAMAI TECHNOLOGIES ORD			680.000	41,534	61.080	41,534	42,529				(2,640)		(2,640)		L	10/09/2018.
011642 10 5	ALARMCOM HOLDINGS ORD			130.000	6,743	51.870	6,743	6,332				411		411		L	10/09/2018.
011659 10 9	ALASKA AIR GROUP ORD			430.000	26,166	60.850	26,166	26,927		138		(761)		(761)		L	10/09/2018.
012348 10 8	ALBANY INTERNATIONAL CL A ORD			120.000	7,492	62.430	7,492	8,946	22			(1,454)		(1,454)		L	10/09/2018.
012653 10 1	ALBEMARLE ORD			440.000	33,911	77.070	33,911	42,808	147			(8,897)		(8,897)		L	10/09/2018.
013872 10 6	ALCOA ORD			760.000	20,201	26.580	20,201	28,614				(8,413)		(8,413)		L	10/09/2018.
014491 10 4	ALEXANDER AND BALDWIN ORD			280.000	5,146	18.380	5,146	5,858				(711)		(711)		L	10/09/2018.
015271 10 9	ALEXANDRIA REAL ESTATE EQ REIT ORD			430.000	49,553	115.240	49,553	54,418	417	214		(4,865)		(4,865)		L	10/09/2018.
015351 10 9	ALEXION PHARMACEUTICALS ORD			870.000	84,703	97.360	84,703	113,613				(28,910)		(28,910)		L	10/09/2018.
016255 10 1	ALIGN TECHNOLOGY ORD			330.000	69,112	209.430	69,112	112,523				(43,412)		(43,412)		L	10/09/2018.
017175 10 0	ALLEGHANY ORD			60.000	37,399	623.320	37,399	35,659		500		1,155		1,155		L	10/09/2018.
01741R 10 2	ALLEGHENY TECHNOLOGIES ORD			510.000	11,103	21.770	11,103	14,601				(3,499)		(3,499)		L	10/09/2018.
01748X 10 2	ALLEGIANT TRAVEL ORD			60.000	6,013	100.220	6,013	7,141		42		(1,127)		(1,127)		L	10/09/2018.
018522 30 0	ALLETE ORD			210.000	16,006	76.220	16,006	16,254		118		(248)		(248)		L	10/09/2018.
018581 10 8	ALLIANCE DATA SYSTEMS ORD			200.000	30,016	150.080	30,016	45,454		114		(15,438)		(15,438)		L	10/09/2018.
018802 10 8	ALLIANT ENERGY ORD			940.000	39,715	42.250	39,715	39,411		961		(380)		(380)		L	10/09/2018.
01973R 10 1	ALLISON TRANSMISSION HOLDINGS ORD			470.000	20,638	43.910	20,638	23,660		71		(3,022)		(3,022)		L	10/09/2018.
01988P 10 8	ALLSCRIPTS HEALTHCARE SOLUTIONS ORD			710.000	6,844	9.640	6,844	9,770				(2,925)		(2,925)		L	10/09/2018.
020002 10 1	ALLSTATE ORD			1,218.000	100,643	82.630	100,643	82,853	560	1,622		(21,288)		(21,288)		L	06/22/2018.
02005N 10 0	ALLY FINANCIAL ORD			1,720.000	38,975	22.660	38,975	45,993		258		(7,018)		(7,018)		L	10/09/2018.
02043Q 10 7	ALNYLAM PHARMACEUTICALS ORD			370.000	26,977	72.910	26,977	30,225				(3,249)		(3,249)		L	10/09/2018.
02079K 10 7	ALPHABET CL C ORD			1,062.000	1,099,818	1,035.610	1,099,818	724,423				(38,264)		(38,264)		L	10/09/2018.
02079K 30 5	ALPHABET CL A ORD			1,056.000	1,103,478	1,044.960	1,103,478	434,095				(8,913)		(8,913)		L	02/17/2015.
02156B 10 3	ALTERYX CL A ORD			120.000	7,136	59.470	7,136	6,224				912		912		L	10/09/2018.
02209S 10 3	ALTRIA GROUP ORD			6,966.000	344,051	49.390	344,051	298,233	5,573	9,369		(122,764)		(122,764)		L	10/09/2018.
023135 10 6	AMAZON COM ORD			1,440.000	2,162,837	1,501.970	2,162,837	2,693,275				(530,438)		(530,438)		L	10/09/2018.
023436 10 8	AMEDISYS ORD			110.000	12,882	117.110	12,882	13,076				(194)		(194)		L	10/09/2018.
023586 10 0	AMERCO ORD			30.000	9,843	328.110	9,843	10,382	15			(538)		(538)		L	10/09/2018.
023608 10 2	AMEREN ORD			990.000	64,578	65.230	64,578	59,921		1,216		3,025		3,025		L	10/09/2018.
02376R 10 2	AMERICAN AIRLINES GROUP ORD			1,680.000	53,945	32.110	53,945	56,381		168		(2,436)		(2,436)		L	10/09/2018.
024013 10 4	AMERICAN ASSETS REIT ORD			160.000	6,427	40.170	6,427	5,989		45		438		438		L	10/09/2018.
024061 10 3	AMERICAN AXLE AND MANUFACTURING ORD			450.000	4,995	11.100	4,995	7,709				(2,714)		(2,714)		L	10/09/2018.
024835 10 0	AMERICAN CAMPUS COMM REIT ORD			555.000	22,971	41.390	22,971	23,115		294		(144)		(144)		L	10/09/2018.
025537 10 1	AMERICAN ELECTRIC POWER ORD			1,733.000	129,524	74.740	129,524	90,620		2,562		2,527		2,527		L	10/09/2018.
02553E 10 6	AMERICAN EAGLE OUTFITTERS ORD			650.000	12,565	19.330	12,565	14,092		179		(1,528)		(1,528)		L	10/09/2018.
025676 20 6	AMERICAN EQUITY INV LIFE HLD ORD			370.000	10,338	27.940	10,338	13,357		104		(3,019)		(3,019)		L	10/09/2018.
025816 10 9	AMERICAN EXPRESS ORD			2,223.000	211,896	95.320	211,896	156,109		2,179		(5,833)		(5,833)		L	06/22/2018.

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
025932 10 4	AMERICAN FINANCIAL GROUP ORD			250.000	22,633	90.530	22,633	24,730		1,087		(4,534)		(4,534)		L	08/08/2018.
02665T 30 6	AMERICAN HOMES 4 RENT CL A REIT ORD			1,050.000	20,843	19.850	20,843	22,124	53			(1,281)		(1,281)		L	10/09/2018.
026874 15 6	AMERICAN INTERNATION GRP EQY WARRANT			26.000	141	5.440	141	158				(330)		(330)		L	01/20/2011.
026874 78 4	AMERICAN INTERNATIONAL GROUP ORD			3,605.000	142,073	39.410	142,073	195,371		1,821		(53,298)		(53,298)		L	10/09/2018.
028591 10 5	AMERICAN NATIONAL INSURANCE ORD			25.000	3,181	127.240	3,181	2,864		82		(25)		(25)		L	06/23/2017.
029899 10 1	AMERICAN STATES WATER ORD			150.000	10,056	67.040	10,056	9,224		41		833		833		L	10/09/2018.
03027X 10 0	AMERICAN TOWER REIT			1,423.000	225,104	158.190	225,104	141,429	1,195	2,740		21,982		21,982		L	06/22/2018.
030420 10 3	AMERICAN WATER WORKS ORD			730.000	66,262	90.770	66,262	60,536		1,086		(490)		(490)		L	12/18/2018.
03064D 10 8	AMERICOLD REALTY ORD			350.000	8,939	25.540	8,939	8,831	66			109		109		L	10/09/2018.
03073E 10 5	AMERISOURCEBERGEN ORD			630.000	46,872	74.400	46,872	57,286		252		(10,414)		(10,414)		L	10/09/2018.
03076C 10 6	AMERIPRISE FINANCE ORD			580.000	60,535	104.370	60,535	86,437		522		(25,903)		(25,903)		L	10/09/2018.
03076K 10 8	AMERIS BANCORP ORD			180.000	5,701	31.670	5,701	8,221	18			(2,520)		(2,520)		L	10/09/2018.
031100 10 0	AMETEK ORD			670.000	45,359	67.700	45,359	37,045		375		(3,196)		(3,196)		L	07/27/2017.
031162 10 0	AMGEN ORD			2,399.000	467,013	194.670	467,013	414,313		5,262		(10,218)		(10,218)		L	10/09/2018.
03152W 10 9	AMICUS THERAPEUTICS ORD			770.000	7,377	9.580	7,377	9,895				(2,518)		(2,518)		L	10/09/2018.
03168L 10 5	AMNEAL PHARMACEUTICALS CL A ORD			350.000	4,736	13.530	4,736	6,752				(2,016)		(2,016)		L	10/09/2018.
032095 10 1	AMPHENOL CL A ORD			1,002.000	81,182	81.020	81,182	43,844	230	842		(6,794)		(6,794)		L	06/23/2017.
032511 10 7	ANADARKO PETROLEUM ORD			2,090.000	91,626	43.840	91,626	147,596		627		(55,970)		(55,970)		L	10/09/2018.
032654 10 5	ANALOG DEVICES ORD			1,305.000	112,008	85.830	112,008	69,022		1,570		(2,707)		(2,707)		L	10/09/2018.
032724 10 6	ANAPTYSBIO ORD			80.000	5,103	63.790	5,103	6,969				(1,866)		(1,866)		L	10/09/2018.
035290 10 5	ANIXTER INTERNATIONAL ORD			120.000	6,517	54.310	6,517	7,912				(1,394)		(1,394)		L	10/09/2018.
035710 40 9	ANNALY CAPITAL MANAGEMENT REIT ORD			5,155.000	50,622	9.820	50,622	52,991	1,547	585		(2,368)		(2,368)		L	10/09/2018.
03662Q 10 5	ANSYS ORD			330.000	47,170	142.940	47,170	41,484				(1,586)		(1,586)		L	12/18/2018.
03673L 10 3	ANTERO RESOURCES MIDSTREAM UNT			31,400.000	671,646	21.390	671,646	973,139		46,840		(222,788)		(222,788)		L	12/12/2018.
03674X 10 6	ANTERO RESOURCES ORD			980.000	9,202	9.390	9,202	19,100				(9,898)		(9,898)		L	10/09/2018.
036752 10 3	ANTHEM ORD			847.000	222,448	262.630	222,448	181,390		1,169		(1,186)		(1,186)		L	10/09/2018.
037411 10 5	APACHE ORD			1,550.000	40,688	26.250	40,688	76,431		388		(35,743)		(35,743)		L	10/09/2018.
03748R 10 1	APARTMENT INVST MGT CL A REIT ORD			640.000	28,083	43.880	28,083	28,184		285		(101)		(101)		L	10/09/2018.
03755L 10 4	APERGY ORD			320.000	8,666	27.080	8,666	11,042				(2,377)		(2,377)		L	10/09/2018.
03762U 10 5	APOLLO COMM REAL EST FIN REIT ORD			500.000	8,330	16.660	8,330	9,425	230			(1,095)		(1,095)		L	10/09/2018.
037833 10 0	APPLE ORD			16,786.000	2,647,824	157.740	2,647,824	2,207,944		31,879		(636,776)		(636,776)		L	10/09/2018.
03784Y 20 0	APPLE HOSPITALITY REIT ORD			885.000	12,620	14.260	12,620	15,267	89	234		(2,647)		(2,647)		L	10/09/2018.
03820C 10 5	APPLIED INDUSTRIAL TECHNOLOGIES ORD			160.000	8,630	53.940	8,630	12,174		48		(3,544)		(3,544)		L	10/09/2018.
038222 10 5	APPLIED MATERIAL ORD			4,115.000	134,725	32.740	134,725	125,662		1,104		(23,114)		(23,114)		L	12/18/2018.
038336 10 3	APTARGROUP ORD			205.000	19,284	94.070	19,284	17,794		271		1,597		1,597		L	06/23/2017.
03835C 10 8	APPTIO CL A ORD			140.000	5,314	37.960	5,314	5,299				15		15		L	12/18/2018.
03836W 10 3	AQUA AMERICA ORD			600.000	20,514	34.190	20,514	20,112		508		(3,024)		(3,024)		L	06/23/2017.
03852U 10 6	ARAMARK ORD			990.000	28,680	28.970	28,680	41,253		109		(12,573)		(12,573)		L	10/09/2018.
039380 40 7	ARCH COAL CL A ORD			80.000	6,639	82.990	6,639	7,318		32		(678)		(678)		L	10/09/2018.
039483 10 2	ARCHER DANIELS MIDLAND ORD			1,975.000	80,916	40.970	80,916	94,065		1,176		(13,149)		(13,149)		L	10/09/2018.
03957W 10 6	ARCHROCK ORD			520.000	3,895	7.490	3,895	6,432		69		(2,538)		(2,538)		L	10/09/2018.
039653 10 0	ARCOSA ORD			193.000	5,344	27.690	5,344	6,345				(1,001)		(1,001)		L	10/09/2018.

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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
03965L 10 0	ARCONIC ORD.			1,760.000	29,674	16.860	29,674	40,216		106		(10,542)		(10,542)		L	10/09/2018.
040047 60 7	ARENA PHARMACEUTICALS ORD.			200.000	7,790	38.950	7,790	7,954				(164)		(164)		L	10/09/2018.
040413 10 6	ARISTA NETWORKS ORD.			210.000	44,247	210.700	44,247	50,119				(5,872)		(5,872)		L	10/09/2018.
04247X 10 2	ARMSTRONG WORLD INDUSTRIES ORD.			190.000	11,060	58.210	11,060	12,607		33		(1,547)		(1,547)		L	10/09/2018.
04269X 10 5	ARRAY BIOPHARMA ORD.			820.000	11,685	14.250	11,685	11,021				664		664		L	10/09/2018.
042735 10 0	ARROW ELECTRONICS ORD.			360.000	24,822	68.950	24,822	25,618				(796)		(796)		L	10/09/2018.
04316A 10 8	ARTISAN PARTNERS ASSET MGMT CL A ORD.			200.000	4,422	22.110	4,422	6,294		120		(1,872)		(1,872)		L	10/09/2018.
043436 10 4	ASBURY AUTOMOTIVE GROUP ORD.			90.000	5,999	66.660	5,999	5,676				323		323		L	10/09/2018.
044209 10 4	ASHLAND GLOBAL ORD.			260.000	18,450	70.960	18,450	20,925		73		(2,475)		(2,475)		L	10/09/2018.
045327 10 3	ASPEN TECHNOLOGY ORD.			290.000	23,832	82.180	23,832	30,833				(7,001)		(7,001)		L	10/09/2018.
045487 10 5	ASSOCIATED BANCORP ORD.			690.000	13,655	19.790	13,655	18,313		117		(4,658)		(4,658)		L	10/09/2018.
04621X 10 8	ASSURANT ORD.			220.000	19,677	89.440	19,677	22,873		233		(3,192)		(3,192)		L	10/09/2018.
04650Y 10 0	AT HOME GROUP ORD.			180.000	3,359	18.660	3,359	4,912				(1,553)		(1,553)		L	10/09/2018.
046513 10 7	ATARA BIOTHERAPEUTICS ORD.			170.000	5,906	34.740	5,906	6,278				(372)		(372)		L	10/09/2018.
04685W 10 3	ATHENAHEALTH ORD.			170.000	22,428	131.930	22,428	21,311				1,117		1,117		L	10/09/2018.
049164 20 5	ATLAS AIR WORLDWIDE HOLDINGS ORD.			100.000	4,219	42.190	4,219	5,596				(1,377)		(1,377)		L	10/09/2018.
049560 10 5	ATMOS ENERGY ORD.			380.000	35,234	92.720	35,234	31,902		723		2,499		2,499		L	06/22/2018.
052769 10 6	AUTODESK ORD.			890.000	114,463	128.610	114,463	127,154				(12,691)		(12,691)		L	10/09/2018.
053015 10 3	AUTOMATIC DATA PROCESSING ORD.			1,806.000	236,803	131.120	236,803	143,484	1,285	3,501		12,962		12,962		L	12/18/2018.
05329W 10 2	AUTONATION ORD.			230.000	8,211	35.700	8,211	9,166				(955)		(955)		L	10/09/2018.
053332 10 2	AUTOZONE ORD.			63.000	52,815	838.340	52,815	18,371				7,999		7,999		L	06/24/2011.
053484 10 1	AVALONBAY COMMUNITIES REIT ORD.			560.000	97,468	174.050	97,468	58,502	823	2,578		(1,129)		(1,129)		L	10/09/2018.
05350V 10 6	AVANOS MEDICAL ORD.			190.000	8,506	44.770	8,506	12,002				(3,496)		(3,496)		L	10/09/2018.
05351W 10 3	AVANGRID ORD.		C	230.000	11,521	50.090	11,521	11,245	101	31		276		276		L	10/09/2018.
05351X 10 1	AVAYA HOLDINGS ORD.			430.000	6,261	14.560	6,261	8,776				(2,516)		(2,516)		L	10/09/2018.
053611 10 9	AVERY DENNISON ORD.			305.000	27,398	89.830	27,398	27,403		569		(6,977)		(6,977)		L	06/22/2018.
053774 10 5	AVIS BUDGET GROUP ORD.			270.000	6,070	22.480	6,070	8,616				(2,546)		(2,546)		L	10/09/2018.
05379B 10 7	AVISTA ORD.			270.000	11,470	42.480	11,470	13,846		101		(2,376)		(2,376)		L	10/09/2018.
053807 10 3	AVNET ORD.			480.000	17,270	35.980	17,270	19,973		96		(2,702)		(2,702)		L	10/09/2018.
054561 10 5	AXA EQUITABLE HOLDINGS ORD.		C	560.000	9,313	16.630	9,313	12,230		73		(2,918)		(2,918)		L	10/09/2018.
05464C 10 1	AXON ENTERPRISE ORD.			240.000	10,500	43.750	10,500	15,084				(4,584)		(4,584)		L	10/09/2018.
054937 10 7	BB AND T ORD.			2,709.000	117,354	43.320	117,354	121,793		3,054		(21,735)		(21,735)		L	08/08/2018.
05508R 10 6	B AND G FOODS ORD.			270.000	7,806	28.910	7,806	7,058	128			748		748		L	10/09/2018.
05541T 10 1	BGC PARTNERS CL A ORD.			1,100.000	5,687	5.170	5,687	8,085				(2,398)		(2,398)		L	10/09/2018.
05550J 10 1	BJAS WHOLESALE CLUB HOLD ORD.			290.000	6,426	22.160	6,426	7,372				(945)		(945)		L	10/09/2018.
05561Q 20 1	BOK FINANCIAL ORD.			140.000	10,266	73.330	10,266	13,506		90		(3,239)		(3,239)		L	10/09/2018.
0556EL 10 9	BP MIDSTREAM PARTNERS UNT.			29,300.000	455,322	15.540	455,322	524,951		27,304		(139,019)		(139,019)		L	12/12/2018.
05605H 10 0	BWX TECHNOLOGIES ORD.			345.000	13,189	38.230	13,189	21,091		118		(8,255)		(8,255)		L	06/22/2018.
056525 10 8	BADGER METER ORD.			120.000	5,905	49.210	5,905	6,125		18		(220)		(220)		L	10/09/2018.
05722G 10 0	BAKER HUGHES CL A ORD.			1,670.000	35,905	21.500	35,905	54,509		301		(18,604)		(18,604)		L	10/09/2018.
057665 20 0	BALCHEM ORD.			130.000	10,186	78.350	10,186	13,532	61			(3,346)		(3,346)		L	10/09/2018.

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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
058498 10 6	BALL ORD			1,380.000	63,452	45.980	63,452	63,107		138		345		345		L	10/09/2018.
05971J 10 2	BANCORPSOUTH BANK ORD			380.000	9,933	26.140	9,933	12,388	65			(2,455)		(2,455)		L	10/09/2018.
060505 10 4	BANK OF AMERICA ORD			27,670.000	681,789	24.640	681,789	829,823		4,767		(148,035)		(148,035)		L	10/09/2018.
062540 10 9	BANK OF HAWAII ORD			145.000	9,761	67.320	9,761	11,755		311		(2,652)		(2,652)		L	06/22/2018.
064058 10 0	BANK OF NEW YORK MELLON ORD			3,770.000	177,454	47.070	177,454	194,227		913		(16,773)		(16,773)		L	12/18/2018.
06417N 10 3	BANK OZK ORD			500.000	11,415	22.830	11,415	19,120		105		(7,705)		(7,705)		L	10/09/2018.
06652K 10 3	BANKUNITED ORD			430.000	12,874	29.940	12,874	15,046		90		(2,172)		(2,172)		L	10/09/2018.
06652V 20 8	BANNER ORD			130.000	6,952	53.480	6,952	8,017				(1,065)		(1,065)		L	10/09/2018.
067806 10 9	BARNES GROUP ORD			200.000	10,724	53.620	10,724	13,176		32		(2,452)		(2,452)		L	10/09/2018.
071813 10 9	BAXTER INTERNATIONAL ORD			1,763.000	116,041	65.820	116,041	88,561	335	801		(2,104)		(2,104)		L	10/09/2018.
073685 10 9	BEACON ROOFING SUPPLY ORD			280.000	8,882	31.720	8,882	9,335				(454)		(454)		L	10/09/2018.
075887 10 9	BECTON DICKINSON ORD			932.997	210,223	225.320	210,223	151,227		2,188		300		300		L	10/09/2018.
075896 10 0	BED BATH AND BEYOND ORD			550.000	6,226	11.320	6,226	7,662	88			(1,436)		(1,436)		L	10/09/2018.
077454 10 6	BELDEN ORD			170.000	7,101	41.770	7,101	11,098	9			(3,997)		(3,997)		L	10/09/2018.
081437 10 5	BEMIS ORD			370.000	16,983	45.900	16,983	16,635		115		348		348		L	10/09/2018.
084423 10 2	WR BERKLEY ORD			390.000	28,825	73.910	28,825	27,485		714		342		342		L	10/09/2018.
084670 70 2	BERKSHIRE HATHWAY CL B ORD			6,480.000	1,323,086	204.180	1,323,086	813,331				38,621		38,621		L	06/23/2017.
084680 10 7	BERKSHIRE HILLS BANCORP ORD			170.000	4,585	26.970	4,585	6,972		37		(2,387)		(2,387)		L	10/09/2018.
08579W 10 3	BERRY GLOBAL GROUP ORD			540.000	25,666	47.530	25,666	24,322				1,345		1,345		L	10/09/2018.
086516 10 1	BEST BUY ORD			330.000	17,477	52.960	17,477	23,546		387		(6,069)		(6,069)		L	10/09/2018.
089302 10 3	BIG LOTS ORD			170.000	4,916	28.920	4,916	7,166		51		(2,249)		(2,249)		L	10/09/2018.
090572 20 7	BIO RAD LABORATORIES CL A ORD			95.000	22,061	232.220	22,061	23,157				(2,148)		(2,148)		L	10/09/2018.
09061G 10 1	BIOMARIN PHARMACEUTICAL ORD			720.000	61,308	85.150	61,308	75,082				(13,774)		(13,774)		L	10/09/2018.
09062X 10 3	BIOGEN ORD			781.000	235,019	300.920	235,019	249,469				(29,911)		(29,911)		L	10/09/2018.
090672 10 6	BIOTELEMETRY ORD			140.000	8,361	59.720	8,361	7,505				855		855		L	10/09/2018.
09073M 10 4	BIO TECHNE ORD			125.000	18,090	144.720	18,090	14,687		160		1,896		1,896		L	06/23/2017.
09180C 10 6	BJS RESTAURANTS ORD			90.000	4,551	50.570	4,551	6,230		11		(1,679)		(1,679)		L	10/09/2018.
092113 10 9	BLACK HILLS ORD			220.000	13,812	62.780	13,812	13,466		111		345		345		L	10/09/2018.
09215C 10 5	BLACK KNIGHT ORD			578.001	26,045	45.060	26,045	28,129				(2,374)		(2,374)		L	10/09/2018.
09227Q 10 0	BLACKBAUD ORD			200.000	12,580	62.900	12,580	15,478		24		(2,898)		(2,898)		L	10/09/2018.
09239B 10 9	BLACKLINE ORD			150.000	6,143	40.950	6,143	6,920				(777)		(777)		L	10/09/2018.
09247X 10 1	BLACKROCK ORD			498.000	195,624	392.820	195,624	152,528		5,024		(49,567)		(49,567)		L	12/18/2018.
09257W 10 0	BLACKSTONE MORTGAGE CL A REIT ORD			450.000	14,337	31.860	14,337	14,940	279			(603)		(603)		L	10/09/2018.
093671 10 5	H&R BLOCK ORD			840.000	21,311	25.370	21,311	22,487	210			(1,176)		(1,176)		L	10/09/2018.
094235 10 8	BLOOMIN' BRANDS ORD			340.000	6,083	17.890	6,083	6,882		31		(799)		(799)		L	10/09/2018.
095229 10 0	BLUCORA ORD			200.000	5,328	26.640	5,328	7,208				(1,880)		(1,880)		L	10/09/2018.
09609G 10 0	BLUEBIRD BIO ORD			220.000	21,824	99.200	21,824	29,982				(8,158)		(8,158)		L	10/09/2018.
09627Y 10 9	BLUEPRINT MEDICINES ORD			170.000	9,165	53.910	9,165	11,665				(2,501)		(2,501)		L	10/09/2018.
097023 10 5	BOEING ORD			1,849.000	596,303	322.500	596,303	562,217		5,414		(76,647)		(76,647)		L	10/09/2018.
09739C 10 2	BOINGO WIRELESS ORD			170.000	3,497	20.570	3,497	5,527				(2,030)		(2,030)		L	10/09/2018.
09739D 10 0	BOISE CASCADE ORD			160.000	3,816	23.850	3,816	5,312		14		(1,496)		(1,496)		L	10/09/2018.

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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
09857L 10 8	BOOKING HOLDINGS ORD			170.000	292,811	1,722.420	292,811	317,987				(25,175)		(25,175)		L	10/09/2018.
099502 10 6	BOOZ ALLEN HAMILTON HOLDING CL A ORD			570.000	25,690	45.070	25,690	28,266		108		(2,576)		(2,576)		L	10/09/2018.
099724 10 6	BORGWARNER ORD			1,308.000	45,440	34.740	45,440	39,730		889		(21,386)		(21,386)		L	01/19/2016.
100557 10 7	BOSTON BEER CL A ORD			40.000	9,634	240.840	9,634	11,224				(1,590)		(1,590)		L	10/09/2018.
101121 10 1	BOSTON PROPERTIES REIT ORD			635.000	71,469	112.550	71,469	77,961	603	516		(6,492)		(6,492)		L	10/09/2018.
101137 10 7	BOSTON SCIENTIFIC ORD			5,580.000	197,197	35.340	197,197	208,804				(11,606)		(11,606)		L	10/09/2018.
101388 10 6	BOTTOMLINE TECHNOLOGIES ORD			170.000	8,160	48.000	8,160	11,560				(3,400)		(3,400)		L	10/09/2018.
10316T 10 4	BOX CL A ORD			500.000	8,440	16.880	8,440	9,865				(1,425)		(1,425)		L	10/09/2018.
103304 10 1	BOYD GAMING ORD			340.000	7,065	20.780	7,065	10,955	20			(3,890)		(3,890)		L	10/09/2018.
104674 10 6	BRADY NONVOTING CL A ORD			190.000	8,257	43.460	8,257	7,963				295		295		L	10/09/2018.
105368 20 3	BRANDYWINE REALTY REIT ORD			720.000	9,266	12.870	9,266	10,973				(1,706)		(1,706)		L	10/09/2018.
109194 10 0	BRIGHT HORIZONS FAMILY SOLUTIONS ORD			200.000	22,290	111.450	22,290	21,092				1,198		1,198		L	06/22/2018.
10922N 10 3	BRIGHTHOUSE FINANCIAL ORD			846.001	25,786	30.480	25,786	37,647				(11,861)		(11,861)		L	06/15/2018.
109641 10 0	BRINKER INTERNATIONAL ORD			180.000	7,916	43.980	7,916	8,253		68		(337)		(337)		L	10/09/2018.
109696 10 4	BRINK'S ORD			210.000	13,577	64.650	13,577	13,627		32		(50)		(50)		L	10/09/2018.
110122 10 8	BRISTOL MYERS SQUIBB ORD			5,765.000	299,665	51.980	299,665	361,622		292		(61,957)		(61,957)		L	10/09/2018.
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			1,220.000	17,922	14.690	17,922	19,703				(1,781)		(1,781)		L	10/09/2018.
11133T 10 3	BROADRIDGE FINANCIAL SOLUTIONS ORD			475.000	45,719	96.250	45,719	42,699	230	545		(1,859)		(1,859)		L	10/09/2018.
11135F 10 1	BROADCOM ORD			1,580.000	401,762	254.280	401,762	386,642		4,187		15,121		15,121		L	10/09/2018.
112463 10 4	BROOKDALE SENIOR LIVING ORD			760.000	5,092	6.700	5,092	7,228				(2,136)		(2,136)		L	10/09/2018.
11282X 10 3	BROOKFIELD PROPERTY REIT CL A ORD		C	640.000	10,304	16.100	10,304	12,960		202		(2,656)		(2,656)		L	10/09/2018.
11373M 10 7	BROOKLINE BANCORP ORD			320.000	4,422	13.820	4,422	5,434		34		(1,011)		(1,011)		L	10/09/2018.
114340 10 2	BROOKS AUTOMATION ORD			280.000	7,330	26.180	7,330	8,985		28		(1,655)		(1,655)		L	10/09/2018.
115236 10 1	BROWN & BROWN ORD			790.000	21,772	27.560	21,772	16,957		241		1,446		1,446		L	06/23/2017.
115637 10 0	BROWN FORMAN CL A ORD			180.000	8,536	47.420	8,536	8,329	30	94		207		207		L	06/22/2018.
115637 20 9	BROWN FORMAN CL B ORD			1,150.000	54,717	47.580	54,717	48,036	191	1,192		(6,205)		(6,205)		L	10/09/2018.
116794 10 8	BRUKER ORD			410.000	12,206	29.770	12,206	13,264		16		(1,058)		(1,058)		L	10/09/2018.
117043 10 9	BRUNSWICK ORD			350.000	16,258	46.450	16,258	21,270		74		(5,012)		(5,012)		L	10/09/2018.
118230 10 1	BUCKEYE PARTNERS UNT			40,900.000	1,185,691	28.990	1,185,691	1,836,525		124,984		(515,191)		(515,191)		L	08/08/2018.
12008R 10 7	BUILDERS FIRSTSOURCE ORD			460.000	5,019	10.910	5,019	6,215				(1,196)		(1,196)		L	10/09/2018.
122017 10 6	BURLINGTON STORES ORD			270.000	43,921	162.670	43,921	41,259				2,662		2,662		L	10/09/2018.
124857 20 2	CBS CL B ORD			840.000	36,725	43.720	36,725	48,208	151			(11,483)		(11,483)		L	10/09/2018.
12503M 10 8	CBOE GLOBAL MARKETS ORD			460.000	45,002	97.830	45,002	46,649		143		(1,647)		(1,647)		L	10/09/2018.
12504L 10 9	CBRE GROUP CL A ORD			1,290.000	51,652	40.040	51,652	53,161				(1,509)		(1,509)		L	10/09/2018.
12508E 10 1	CDK GLOBAL ORD			530.000	25,376	47.880	25,376	30,904		80		(5,528)		(5,528)		L	10/09/2018.
12514G 10 8	CDW ORD			600.000	48,630	81.050	48,630	50,688		177		(2,058)		(2,058)		L	10/09/2018.
125269 10 0	CF INDUSTRIES HOLDINGS ORD			950.000	41,335	43.510	41,335	52,079		285		(10,745)		(10,745)		L	10/09/2018.
12541W 20 9	CH ROBINSON WORLDWIDE ORD			565.000	47,511	84.090	47,511	41,653		883		(3,757)		(3,757)		L	10/09/2018.
125523 10 0	CIGNA ORD			1,194.527	226,865	189.920	226,865	177,206		10		2,167		2,167		L	12/20/2018.
125581 80 1	CIT GROUP ORD			460.000	17,604	38.270	17,604	23,557		115		(5,952)		(5,952)		L	10/09/2018.

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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
12572Q 10 5	CME GROUP CL A ORD			1,348.000	253,586	188.120	253,586	157,648	2,359	7,316		49,335		49,335		L	10/09/2018.
125896 10 0	CMS ENERGY ORD			860.000	42,699	49.650	42,699	38,081		922		4,618		4,618		L	03/27/2018.
126117 10 0	CNA FINANCIAL ORD			95.000	4,194	44.150	4,194	4,419		132		(353)		(353)		L	06/22/2018.
12621E 10 3	CNO FINANCIAL GROUP ORD			670.000	9,970	14.880	9,970	14,512		67		(4,543)		(4,543)		L	10/09/2018.
126349 10 9	CSG SYSTEMS INTERNATIONAL ORD			140.000	4,448	31.770	4,448	5,344		29		(896)		(896)		L	10/09/2018.
126408 10 3	CSX ORD			3,340.000	207,514	62.130	207,514	244,185		634		(36,670)		(36,670)		L	12/18/2018.
12653C 10 8	CNX RESOURCES ORD			850.000	9,707	11.420	9,707	12,376				(2,669)		(2,669)		L	10/09/2018.
126600 10 5	CVB FINANCIAL ORD			450.000	9,104	20.230	9,104	10,085				(981)		(981)		L	10/09/2018.
126650 10 0	CVS HEALTH ORD			4,222.000	276,625	65.520	276,625	250,133		4,386		(42,494)		(42,494)		L	11/28/2018.
12674R 10 0	C J ENERGY SVCS ORD			260.000	3,510	13.500	3,510	5,775				(2,265)		(2,265)		L	10/09/2018.
12685J 10 5	CABLE ONE ORD			25.000	20,503	820.100	20,503	21,351		60		(848)		(848)		L	10/09/2018.
127055 10 1	CABOT ORD			250.000	10,735	42.940	10,735	15,350		83		(4,615)		(4,615)		L	10/09/2018.
127097 10 3	CABOT OIL & GAS ORD			1,770.000	39,560	22.350	39,560	43,223		124		(3,664)		(3,664)		L	10/09/2018.
12709P 10 3	CABOT MICROELECTRONICS ORD			110.000	10,489	95.350	10,489	10,754	44			(265)		(265)		L	10/09/2018.
127190 30 4	CACI INTERNATIONAL CL A ORD			100.000	14,403	144.030	14,403	18,391				(3,988)		(3,988)		L	10/09/2018.
127203 10 7	CACTUS CL A ORD			160.000	4,386	27.410	4,386	6,482				(2,096)		(2,096)		L	10/09/2018.
127387 10 8	CADENCE DESIGN SYSTEMS ORD			1,135.000	49,350	43.480	49,350	43,443				2,124		2,124		L	10/09/2018.
12739A 10 0	CADENCE BANCORPORATION CL A ORD			300.000	5,034	16.780	5,034	7,650		45		(2,616)		(2,616)		L	10/09/2018.
127686 10 3	CAESARS ENTERTAINMENT ORD			2,410.000	16,364	6.790	16,364	23,425				(7,061)		(7,061)		L	10/09/2018.
128030 20 2	CAL MAINE FOODS ORD			130.000	5,499	42.300	5,499	5,853		11		(354)		(354)		L	10/09/2018.
128246 10 5	CALAVO GROWERS ORD			70.000	5,107	72.960	5,107	6,905		70		(1,798)		(1,798)		L	10/09/2018.
129500 10 4	CALERES ORD			170.000	4,731	27.830	4,731	5,843	12			(1,112)		(1,112)		L	10/09/2018.
13057Q 20 6	CALIFORNIA RESOURCES ORD			190.000	3,238	17.040	3,238	8,436				(5,198)		(5,198)		L	10/09/2018.
130788 10 2	CALIFORNIA WATER SERVICE GROUP ORD			200.000	9,532	47.660	9,532	8,520		38		1,012		1,012		L	10/09/2018.
131193 10 4	CALLAWAY GOLF ORD			380.000	5,814	15.300	5,814	8,812		4		(2,998)		(2,998)		L	10/09/2018.
13123X 10 2	CALLON PETROLEUM ORD			920.000	5,971	6.490	5,971	11,822				(5,851)		(5,851)		L	10/09/2018.
132011 10 7	CAMBREX ORD			140.000	5,286	37.760	5,286	8,838				(3,552)		(3,552)		L	10/09/2018.
133131 10 2	CAMDEN PROPERTY REIT ORD			360.000	31,698	88.050	31,698	33,064	277	538		(1,637)		(1,637)		L	10/09/2018.
134429 10 9	CAMPBELL SOUP ORD			720.000	23,753	32.990	23,753	27,022		252		(3,269)		(3,269)		L	10/09/2018.
13765N 10 7	CANNAE HOLDINGS ORD			280.000	4,794	17.120	4,794	5,830				(1,036)		(1,036)		L	10/09/2018.
138098 10 8	CANTEL MEDICAL ORD			155.000	11,540	74.450	11,540	14,136				(2,596)		(2,596)		L	10/09/2018.
14040H 10 5	CAPITAL ONE FINANCIAL ORD			1,950.000	147,401	75.590	147,401	176,225		564		(28,825)		(28,825)		L	12/18/2018.
14057J 10 1	CAPITOL FEDERAL FINANCIAL ORD			520.000	6,640	12.770	6,640	6,786		247		(146)		(146)		L	10/09/2018.
14149Y 10 8	CARDINAL HEALTH ORD			1,260.000	56,196	44.600	56,196	68,531	600			(12,335)		(12,335)		L	10/09/2018.
14174T 10 7	CARETRUST REIT ORD			330.000	6,092	18.460	6,092	5,811	68			281		281		L	10/09/2018.
141788 10 9	CARGURUS CL A ORD			210.000	7,083	33.730	7,083	9,618				(2,535)		(2,535)		L	10/09/2018.
142339 10 0	CARLISLE COMPANIES ORD			215.000	21,612	100.520	21,612	20,244		331		(2,823)		(2,823)		L	06/23/2017.
143130 10 2	CARMAX ORD			620.000	38,893	62.730	38,893	43,890				(4,997)		(4,997)		L	10/09/2018.
143658 30 0	CARNIVAL ORD			1,117.000	55,068	49.300	55,068	52,643		1,410		(15,972)		(15,972)		L	10/09/2018.
144285 10 3	CARPENTER TECHNOLOGY ORD			190.000	6,766	35.610	6,766	11,113		38		(4,347)		(4,347)		L	10/09/2018.
144577 10 3	CARRIZO OIL AND GAS ORD			360.000	4,064	11.290	4,064	8,626				(4,561)		(4,561)		L	10/09/2018.

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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			290.000	6,235	21.500	6,235	7,485				(1,250)		(1,250)		L	10/09/2018.
146229 10 9	CARTERS ORD			190.000	15,508	81.620	15,508	17,784		194		(4,712)		(4,712)		L	10/09/2018.
146869 10 2	CARVANA CL A ORD			140.000	4,579	32.710	4,579	7,175				(2,596)		(2,596)		L	10/09/2018.
147528 10 3	CASEYS GENERAL STORES ORD			150.000	19,221	128.140	19,221	18,633		44		588		588		L	10/09/2018.
148806 10 2	CATALENT ORD			590.000	18,396	31.180	18,396	25,966				(7,570)		(7,570)		L	10/09/2018.
149123 10 1	CATERPILLAR ORD			1,910.000	242,704	127.070	242,704	285,488		1,643		(42,784)		(42,784)		L	10/09/2018.
149150 10 4	CATHAY GENERAL BANCORP ORD			320.000	10,730	33.530	10,730	13,613		99		(2,883)		(2,883)		L	10/09/2018.
149568 10 7	CAVCO INDUSTRIES ORD			40.000	5,215	130.380	5,215	8,994				(3,778)		(3,778)		L	10/09/2018.
150870 10 3	CELANESE ORD			550.000	49,484	89.970	49,484	57,310		297		(7,826)		(7,826)		L	10/09/2018.
151020 10 4	CELGENE ORD			2,690.000	172,402	64.090	172,402	233,411				(61,009)		(61,009)		L	10/09/2018.
15135B 10 1	CENTENE ORD			830.000	95,699	115.300	95,699	118,690				(22,991)		(22,991)		L	10/09/2018.
15136A 10 2	CENTENNIAL RESOURCE DEVLP CL A ORD			750.000	8,265	11.020	8,265	16,680				(8,415)		(8,415)		L	10/09/2018.
15189T 10 7	CENTERPOINT ENERGY ORD			1,995.000	56,319	28.230	56,319	44,010		1,548		(83)		(83)		L	10/09/2018.
15201P 10 9	CENTERSTATE BANKS ORD			370.000	7,785	21.040	7,785	10,327		37		(2,542)		(2,542)		L	10/09/2018.
153527 20 5	CENTRAL GARDEN AND PET CL A ORD			170.000	5,313	31.250	5,313	5,445				(133)		(133)		L	10/09/2018.
156700 10 6	CENTURYLINK ORD			3,370.000	51,056	15.150	51,056	70,905		1,820		(19,849)		(19,849)		L	10/09/2018.
156782 10 4	CERNER ORD			1,289.000	67,595	52.440	67,595	67,903				(13,265)		(13,265)		L	10/09/2018.
159864 10 7	CHRLS RIVER LABS ORD			200.000	22,636	113.180	22,636	25,642				(3,006)		(3,006)		L	10/09/2018.
16115Q 30 8	CHART INDUSTRIES ORD			130.000	8,454	65.030	8,454	9,188				(735)		(735)		L	10/09/2018.
16119P 10 8	CHARTER COMMUNICATIONS CL A ORD			669.000	190,645	284.970	190,645	122,638				(34,112)		(34,112)		L	02/08/2016.
163072 10 1	CHEESECAKE FACTORY ORD			180.000	7,832	43.510	7,832	9,434		59		(1,602)		(1,602)		L	10/09/2018.
163092 10 9	CHEGG ORD			440.000	12,505	28.420	12,505	12,082				422		422		L	10/09/2018.
16359R 10 3	CHEMED ORD			65.000	18,413	283.280	18,413	20,567		33		(2,153)		(2,153)		L	10/09/2018.
163731 10 2	CHEMICAL FINANCIAL ORD			290.000	10,617	36.610	10,617	15,448		99		(4,831)		(4,831)		L	10/09/2018.
163851 10 8	CHEMOURS ORD			730.000	20,601	28.220	20,601	25,937		183		(5,336)		(5,336)		L	10/09/2018.
16411R 20 8	CHENIERE ENERGY ORD			940.000	55,639	59.190	55,639	62,021				(6,383)		(6,383)		L	10/09/2018.
165167 10 7	CHESAPEAKE ENERGY ORD			3,640.000	7,644	2.100	7,644	17,763				(10,119)		(10,119)		L	10/09/2018.
165240 10 2	CHESAPEAKE LODGING REIT ORD			230.000	5,601	24.350	5,601	7,291	92			(1,691)		(1,691)		L	10/09/2018.
165303 10 8	CHESAPEAKE UTILITIES ORD			70.000	5,691	81.300	5,691	5,918	26			(227)		(227)		L	10/09/2018.
166764 10 0	CHEVRON ORD			6,415.000	697,888	108.790	697,888	567,302		26,040		(105,894)		(105,894)		L	10/09/2018.
168905 10 7	CHILDREN S PLACE ORD			70.000	6,306	90.090	6,306	9,083		35		(2,777)		(2,777)		L	10/09/2018.
16934Q 20 8	CHIMERA INVESTMENT REIT			745.000	13,276	17.820	13,276	13,481	373	235		(205)		(205)		L	10/09/2018.
169656 10 5	CHIPOTLE MEXICAN GRILL ORD			100.000	43,179	431.790	43,179	44,710				(1,531)		(1,531)		L	10/09/2018.
169905 10 6	CHOICE HOTELS INTERNATIONAL ORD			150.000	10,737	71.580	10,737	11,410	32	17		(891)		(891)		L	10/09/2018.
171340 10 2	CHURCH AND DWIGHT ORD			850.000	55,896	65.760	55,896	42,438		557		13,458		13,458		L	06/22/2018.
171484 10 8	CHURCHILL DOWNS ORD			50.000	12,197	243.940	12,197	14,205	82			(2,008)		(2,008)		L	10/09/2018.
171779 30 9	CIENA ORD			580.000	19,668	33.910	19,668	16,826				2,842		2,842		L	10/09/2018.
171798 10 1	CIMAREX ENERGY ORD			548.000	33,784	61.650	33,784	40,863		318		(33,077)		(33,077)		L	07/24/2013.
172062 10 1	CINCINNATI FINANCIAL ORD			630.000	48,775	77.420	48,775	25,598	334	1,087		1,206		1,206		L	10/09/2018.
17243V 10 2	CINEMARK HOLDINGS ORD			440.000	15,752	35.800	15,752	17,750		141		(1,998)		(1,998)		L	10/09/2018.
172755 10 0	CIRRUS LOGIC ORD			250.000	8,295	33.180	8,295	9,125				(830)		(830)		L	10/09/2018.

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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			16,593.000	718,975	43.330	718,975	457,041		18,103		60,923		60,923		L	10/09/2018.
172908 10 5	CINTAS ORD			349.000	58,629	167.990	58,629	18,118		633		3,840		3,840		L	12/18/2018.
172967 42 4	CITIGROUP ORD			8,872.000	461,876	52.060	461,876	344,846		13,663		(198,289)		(198,289)		L	02/02/2016.
174610 10 5	CITIZENS FINANCIAL GROUP ORD			1,930.000	57,379	29.730	57,379	75,231		521		(17,853)		(17,853)		L	10/09/2018.
177376 10 0	CITRIX SYSTEMS ORD			550.000	56,353	102.460	56,353	58,559		193		(2,206)		(2,206)		L	10/09/2018.
184496 10 7	CLEAN HARBORS ORD			210.000	10,364	49.350	10,364	14,706				(4,343)		(4,343)		L	10/09/2018.
18539C 20 4	CLEARWAY ENERGY CL C ORD			280.000	4,830	17.250	4,830	5,561		93		(731)		(731)		L	10/09/2018.
185899 10 1	CLEVELAND CLIFFS ORD			1,200.000	9,228	7.690	9,228	14,724				(5,496)		(5,496)		L	10/09/2018.
189054 10 9	CLOROX ORD			450.000	69,363	154.140	69,363	37,146		1,458		4,810		4,810		L	06/22/2018.
18914U 10 0	CLOUDERA ORD			420.000	4,645	11.060	4,645	7,300				(2,654)		(2,654)		L	10/09/2018.
189464 10 0	CLOVIS ONCOLOGY ORD			200.000	3,592	17.960	3,592	5,818				(2,226)		(2,226)		L	10/09/2018.
191216 10 0	COCA-COLA ORD			12,898.000	610,720	47.350	610,720	457,109		16,621		17,113		17,113		L	10/09/2018.
19239V 30 2	COGENT COMMUNICATIONS HOLDINGS ORD			170.000	7,686	45.210	7,686	8,772		95		(1,086)		(1,086)		L	10/09/2018.
192422 10 3	COGNEX ORD			670.000	25,909	38.670	25,909	32,649		34		(6,740)		(6,740)		L	10/09/2018.
192446 10 2	COGNIZANT TECHNOLOGY SOLUTN CL A ORD			2,390.000	151,717	63.480	151,717	106,061		1,060		(18,717)		(18,717)		L	12/18/2018.
192479 10 3	COHERENT ORD			100.000	10,571	105.710	10,571	14,555				(3,984)		(3,984)		L	10/09/2018.
194014 10 6	COLFAX ORD			350.000	7,315	20.900	7,315	12,156				(4,841)		(4,841)		L	10/09/2018.
194162 10 3	COLGATE PALMOLIVE ORD			3,010.000	179,155	59.520	179,155	143,740		3,511		(30,748)		(30,748)		L	10/09/2018.
19625T 10 1	COLONY CREDIT REAL ESTATE CL A ORD			340.000	5,369	15.790	5,369	7,194	49	99		(1,826)		(1,826)		L	10/09/2018.
19626G 10 8	COLONY CAPITAL CL A ORD			1,970.000	9,220	4.680	9,220	11,544	217			(2,325)		(2,325)		L	10/09/2018.
197236 10 2	COLUMBIA BANKING SYSTEM ORD			300.000	10,887	36.290	10,887	11,604		120		(717)		(717)		L	10/09/2018.
198287 20 3	COLUMBIA PROPERTY REIT ORD			485.000	9,385	19.350	9,385	10,975	97	29		(1,590)		(1,590)		L	10/09/2018.
198516 10 6	COLUMBIA SPORTSWEAR ORD			130.000	10,932	84.090	10,932	11,634		31		(702)		(702)		L	10/09/2018.
199908 10 4	COMFORT SYSTEMS USA ORD			150.000	6,552	43.680	6,552	8,138		14		(1,586)		(1,586)		L	10/09/2018.
20030N 10 1	COMCAST CL A ORD			16,098.000	548,137	34.050	548,137	229,903	3,059	13,794		(96,588)		(96,588)		L	08/29/2013.
200340 10 7	COMERICA ORD			610.000	41,901	68.690	41,901	56,077	366			(14,176)		(14,176)		L	10/09/2018.
200525 10 3	COMMERCE BANCSHARES ORD			349.000	19,673	56.370	19,673	18,197		292		617		617		L	06/22/2018.
201723 10 3	COMMERCIAL METALS ORD			470.000	7,529	16.020	7,529	9,466		56		(1,936)		(1,936)		L	10/09/2018.
20337X 10 9	COMMSCOPE HOLDING ORD			770.000	12,620	16.390	12,620	20,936				(8,316)		(8,316)		L	10/09/2018.
203607 10 6	COMMUNITY BANK SYSTEM ORD			210.000	12,243	58.300	12,243	12,986	80			(743)		(743)		L	10/09/2018.
204166 10 2	COMMVAULT SYSTEMS ORD			160.000	9,454	59.090	9,454	10,059				(605)		(605)		L	10/09/2018.
20451N 10 1	COMPASS MINERALS INTERNATIONAL ORD			140.000	5,837	41.690	5,837	9,131		101		(3,294)		(3,294)		L	10/09/2018.
205887 10 2	CONAGRA BRANDS ORD			1,898.999	40,563	21.360	40,563	51,224		946		(28,949)		(28,949)		L	10/26/2018.
20605P 10 1	CONCHO RESOURCES ORD			690.000	70,925	102.790	70,925	110,379				(39,454)		(39,454)		L	10/09/2018.
206787 10 3	CONDUENT ORD			780.000	8,291	10.630	8,291	16,193				(7,901)		(7,901)		L	10/09/2018.
207410 10 1	CONMED ORD			110.000	7,062	64.200	7,062	8,062	22			(1,000)		(1,000)		L	10/09/2018.
20825C 10 4	CONOCOPHILLIPS ORD			4,530.000	282,446	62.350	282,446	352,636		1,260		(70,191)		(70,191)		L	12/18/2018.
209115 10 4	CONSOLIDATED EDISON ORD			794.000	60,709	76.460	60,709	57,301		919		(2,514)		(2,514)		L	10/09/2018.
21036P 10 8	CONSTELLATION BRANDS CL A ORD			285.000	45,834	160.820	45,834	61,021		422		(15,188)		(15,188)		L	08/08/2018.
211171 10 3	CONTINENTAL BUILDING PRODUCTS ORD			150.000	3,818	25.450	3,818	5,231				(1,413)		(1,413)		L	10/09/2018.
212015 10 1	CONTINENTAL RESOURCES ORD			360.000	14,468	40.190	14,468	23,623				(9,155)		(9,155)		L	10/09/2018.

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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
216648 40 2	COOPER ORD			200.000	50,900	254.500	50,900	51,925				(1,025)		(1,025)		L	10/09/2018.
21676P 10 3	COOPER STANDARD HOLDINGS ORD			80.000	4,970	62.120	4,970	8,266				(3,296)		(3,296)		L	10/09/2018.
216831 10 7	COOPER TIRE AND RUBBER ORD			210.000	6,789	32.330	6,789	5,515		22		1,275		1,275		L	10/09/2018.
217204 10 6	COPART ORD			820.000	39,180	47.780	39,180	30,645				1,777		1,777		L	10/09/2018.
218352 10 2	CORCEPT THERAPEUTICS ORD			400.000	5,344	13.360	5,344	5,488				(144)		(144)		L	10/09/2018.
218681 10 4	CORE MARK HOLDING ORD			190.000	4,418	23.250	4,418	6,608		21		(2,191)		(2,191)		L	10/09/2018.
21870Q 10 5	CORESITE REALTY REIT ORD			150.000	13,085	87.230	13,085	15,831	165			(2,747)		(2,747)		L	10/09/2018.
21871D 10 3	CORELOGIC ORD			330.000	11,029	33.420	11,029	15,355				(4,326)		(4,326)		L	10/09/2018.
21871N 10 1	CORECIVIC REIT ORD			480.000	8,558	17.830	8,558	11,597	206			(3,038)		(3,038)		L	10/09/2018.
21925Y 10 3	CORNERSTONE ONDEMAND ORD			220.000	11,095	50.430	11,095	11,350				(255)		(255)		L	10/09/2018.
219350 10 5	CORNING ORD			3,235.000	97,729	30.210	97,729	88,914		1,325		(9,981)		(9,981)		L	10/09/2018.
22002T 10 8	CORPORATE OFFICE PROP REIT ORD			420.000	8,833	21.030	8,833	12,121	116			(3,289)		(3,289)		L	10/09/2018.
22160K 10 5	COSTCO WHOLESALE ORD			1,724.000	351,196	203.710	351,196	214,175		3,199		22,463		22,463		L	12/18/2018.
22160N 10 9	COSTAR GROUP ORD			150.000	50,601	337.340	50,601	57,567				(6,966)		(6,966)		L	10/09/2018.
222070 20 3	COTY CL A ORD			1,890.000	12,398	6.560	12,398	22,378		236		(9,979)		(9,979)		L	10/09/2018.
22266L 10 6	COUPA SOFTWARE ORD			220.000	13,829	62.860	13,829	14,656				(827)		(827)		L	10/09/2018.
222795 10 6	COUSINS PROPERTIES REIT ORD			1,700.000	13,430	7.900	13,430	14,994				(1,564)		(1,564)		L	10/09/2018.
22282E 10 2	COVANTA HOLDING ORD			480.000	6,442	13.420	6,442	7,670	120			(1,229)		(1,229)		L	10/09/2018.
22410J 10 6	CRACKER BARREL OLD COUNTRY STORE ORD			80.000	12,789	159.860	12,789	11,869		100		920		920		L	10/09/2018.
224399 10 5	CRANE ORD			205.000	14,797	72.180	14,797	19,355		77		(4,558)		(4,558)		L	10/09/2018.
225310 10 1	CREDIT ACCEPTANCE ORD			50.000	19,088	381.760	19,088	20,776				(1,688)		(1,688)		L	10/09/2018.
225447 10 1	CREE ORD			410.000	17,538	42.775	17,538	14,576				2,962		2,962		L	10/09/2018.
227046 10 9	CROCS ORD			280.000	7,274	25.980	7,274	5,443				1,831		1,831		L	10/09/2018.
22822V 10 1	CROWN CASTLE INTERNATIONAL REIT ORD			1,470.000	159,686	108.630	159,686	159,921		2,126		(235)		(235)		L	10/09/2018.
228368 10 6	CROWN HOLDINGS ORD			530.000	22,032	41.570	22,032	25,848				(3,816)		(3,816)		L	10/09/2018.
229663 10 9	CUBESMART REIT ORD			750.000	21,518	28.690	21,518	21,113	240			405		405		L	10/09/2018.
229669 10 6	CUBIC ORD			110.000	5,911	53.740	5,911	7,693				(1,782)		(1,782)		L	10/09/2018.
229899 10 9	CULLEN FROST BANKERS ORD			235.000	20,666	87.940	20,666	25,072		168		(4,406)		(4,406)		L	10/09/2018.
231021 10 6	CUMMINS ORD			400.000	53,456	133.640	53,456	23,680		1,776		(17,200)		(17,200)		L	03/03/2010.
231561 10 1	CURTISS WRIGHT ORD			180.000	18,382	102.120	18,382	23,256		38		(4,875)		(4,875)		L	10/09/2018.
232806 10 9	CYPRESS SEMICONDUCTOR ORD			1,450.000	18,444	12.720	18,444	19,851	160			(1,407)		(1,407)		L	10/09/2018.
23283R 10 0	CYRUSONE REIT ORD			420.000	22,210	52.880	22,210	26,246	193			(4,036)		(4,036)		L	10/09/2018.
23331A 10 9	D R HORTON ORD			1,220.000	42,285	34.660	42,285	48,068		183		(5,783)		(5,783)		L	10/09/2018.
233331 10 7	DTE ENERGY ORD			630.000	69,489	110.300	69,489	42,373	595	1,602		2,647		2,647		L	06/22/2018.
23334L 10 2	DSW CL A ORD			280.000	6,916	24.700	6,916	9,153	70			(2,237)		(2,237)		L	10/09/2018.
23355L 10 6	DXC TECHNOLOGY ORD			990.000	52,638	53.170	52,638	88,763	188			(36,125)		(36,125)		L	10/09/2018.
235825 20 5	DANA INCORPORATED ORD			590.000	8,042	13.630	8,042	10,242		59		(2,201)		(2,201)		L	10/09/2018.
235851 10 2	DANAHER ORD			2,080.000	214,490	103.120	214,490	113,182	333	1,290		21,424		21,424		L	08/28/2017.
237194 10 5	DARDEN RESTAURANTS ORD			180.000	17,975	99.860	17,975	15,379		138		(951)		(951)		L	10/09/2018.
237266 10 1	DARLING INGREDIENTS ORD			660.000	12,698	19.240	12,698	12,646				53		53		L	10/09/2018.
238337 10 9	DAVE BUSTERS ENTERTAINMENT ORD			160.000	7,130	44.560	7,130	10,238	24			(3,109)		(3,109)		L	10/09/2018.

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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
23918K 10 8	DAVITA ORD			530.000	27,274	51.460	27,274	39,671				(12,397)		(12,397)		L	10/09/2018.
243537 10 7	DECKERS OUTDOOR ORD			130.000	16,634	127.950	16,634	14,206				2,427		2,427		L	10/09/2018.
244199 10 5	DEERE ORD			1,010.000	150,662	149.170	150,662	151,965	768			(1,303)		(1,303)		L	10/09/2018.
24665A 10 3	DELEK US HOLDINGS ORD			340.000	11,053	32.510	11,053	13,845		88		(2,791)		(2,791)		L	10/09/2018.
24703L 20 2	DELL TECHNOLOGIES CL C ORD			459.987	19,779	43.000	19,779	24,084				(4,305)		(4,305)		L	10/09/2018.
247361 70 2	Delta Air Lines, Inc.			1,590.000	79,341	49.900	79,341	80,883		557		(1,542)		(1,542)		L	10/09/2018.
247916 20 8	DENBURY RESOURCES ORD			1,850.000	3,164	1.710	3,164	12,062				(8,899)		(8,899)		L	10/09/2018.
248019 10 1	DELUXE ORD			200.000	7,688	38.440	7,688	10,918		60		(3,230)		(3,230)		L	10/09/2018.
24906P 10 9	DENTSPLY SIRONA ORD			890.000	33,117	37.210	33,117	28,388	78	228		(18,255)		(18,255)		L	10/09/2018.
25179M 10 3	DEVON ENERGY ORD			2,370.000	53,420	22.540	53,420	81,741		691		(28,322)		(28,322)		L	04/20/2018.
252131 10 7	DEXCOM ORD			360.000	43,128	119.800	43,128	44,104				(976)		(976)		L	10/09/2018.
25271C 10 2	DIAMOND OFFSHORE DRILLING ORD			270.000	2,549	9.440	2,549	5,619				(3,070)		(3,070)		L	10/09/2018.
252784 30 1	DIAMONDROCK HOSPITALITY REIT ORD			840.000	7,627	9.080	7,627	9,433				(1,806)		(1,806)		L	10/09/2018.
25278X 10 9	DIAMONDBACK ENERGY ORD			631.000	58,494	92.700	58,494	85,019		50		(26,525)		(26,525)		L	10/09/2018.
253393 10 2	DICKS SPORTING ORD			310.000	9,672	31.200	9,672	10,379		70		(707)		(707)		L	10/09/2018.
253868 10 3	DIGITAL REALTY REIT ORD			840.000	89,502	106.550	89,502	93,845	848			(4,343)		(4,343)		L	10/09/2018.
254423 10 6	DINE BRANDS GLOBAL ORD			70.000	4,714	67.340	4,714	5,459	44			(746)		(746)		L	10/09/2018.
254543 10 1	DIODES ORD			170.000	5,484	32.260	5,484	5,639				(155)		(155)		L	12/18/2018.
254687 10 6	WALT DISNEY ORD			4,955.000	543,316	109.650	543,316	184,367	4,360	8,324		10,604		10,604		L	02/06/2012.
254709 10 8	DISCOVER FINANCIAL SERVICES ORD			1,211.000	71,425	58.980	71,425	72,148		1,817		(21,725)		(21,725)		L	05/26/2017.
25470F 10 4	DISCOVERY SRS A ORD			630.000	15,586	24.740	15,586	20,393				(4,807)		(4,807)		L	10/09/2018.
25470F 30 2	DISCOVERY SRS C ORD			1,400.000	32,312	23.080	32,312	41,706				(9,394)		(9,394)		L	10/09/2018.
25470M 10 9	DISH NETWORK CL A ORD			900.000	22,473	24.970	22,473	30,762				(8,289)		(8,289)		L	10/09/2018.
256163 10 6	DOCUSIGN ORD			130.000	5,210	40.080	5,210	5,398				(187)		(187)		L	10/09/2018.
25659T 10 7	DOLBY LABORATORIES CL A ORD			190.000	11,750	61.840	11,750	9,972		127		(30)		(30)		L	07/27/2017.
256677 10 5	DOLLAR GENERAL ORD			799.000	86,356	108.080	86,356	63,895		440		7,080		7,080		L	10/09/2018.
256746 10 8	DOLLAR TREE ORD			830.000	74,966	90.320	74,966	68,782				6,184		6,184		L	10/09/2018.
25746U 10 9	DOMINION ENERGY ORD			2,645.000	189,012	71.460	189,012	168,205		4,922		(5,667)		(5,667)		L	10/09/2018.
25754A 20 1	DOMINOS PIZZA ORD			15.000	3,720	247.990	3,720	3,927		94		(67)		(67)		L	10/09/2018.
257559 20 3	DOMTAR ORD		C	260.000	9,134	35.130	9,134	12,225	113			(3,091)		(3,091)		L	10/09/2018.
257651 10 9	DONALDSON ORD			450.000	19,526	43.390	19,526	20,508		328		(2,424)		(2,424)		L	06/22/2018.
258278 10 0	DORMAN PRODUCTS ORD			110.000	9,902	90.020	9,902	7,916				1,987		1,987		L	10/09/2018.
25960P 10 9	DOUGLAS EMMETT REIT ORD			560.000	19,113	34.130	19,113	22,182	146	385		(3,608)		(3,608)		L	06/22/2018.
260003 10 8	DOVER ORD			530.000	37,604	70.950	37,604	30,044		631		7,560		7,560		L	08/08/2018.
26078J 10 0	DOWDUPONT ORD			8,535.998	456,505	53.480	456,505	473,132		4,904		(78,009)		(78,009)		L	10/09/2018.
262037 10 4	DRIL QUIP ORD			160.000	4,805	30.030	4,805	8,122				(3,317)		(3,317)		L	10/09/2018.
264411 50 5	DUKE REALTY REIT ORD			1,450.000	37,555	25.900	37,555	41,658		534		(4,103)		(4,103)		L	10/09/2018.
26441C 20 4	DUKE ENERGY ORD			2,213.003	190,982	86.300	190,982	152,445		5,650		8,466		8,466		L	10/09/2018.
26483E 10 0	DUN & BRADSTREET ORD			160.000	22,838	142.740	22,838	22,854				(16)		(16)		L	10/09/2018.
265504 10 0	DUNKIN' BRANDS GROUP ORD			340.000	21,801	64.120	21,801	24,886		125		(3,086)		(3,086)		L	10/09/2018.
267475 10 1	DYCOM INDUSTRIES ORD			130.000	7,025	54.040	7,025	10,384				(3,359)		(3,359)		L	10/09/2018.

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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
26875P 10 1	EOG RESOURCES ORD			2,230.000	194,478	87.210	194,478	295,163		491		(100,685)		(100,685)		L	10/09/2018.
26884L 10 9	EQT ORD			1,080.000	20,401	18.890	20,401	27,278		32		(6,877)		(6,877)		L	10/09/2018.
26884U 10 9	EPR PROPERTIES REIT ORD			260.000	16,648	64.030	16,648	16,235	94	607		412		412		L	06/22/2018.
26885B 10 0	EQM MIDSTREAM PARTNERS UNT			5,200.000	224,900	43.250	224,900	357,995		20,284		(126,608)		(126,608)		L	04/11/2018.
268948 10 6	EAGLE BANCORP ORD			130.000	6,332	48.710	6,332	6,531				(199)		(199)		L	10/09/2018.
269246 40 1	E TRADE FINANCIAL ORD			1,060.000	46,513	43.880	46,513	56,360		148		(9,847)		(9,847)		L	10/09/2018.
26969P 10 8	EAGLE MATERIALS ORD			190.000	11,596	61.030	11,596	15,762	19			(4,167)		(4,167)		L	10/09/2018.
27579R 10 4	EAST WEST BANCORP ORD			590.000	25,683	43.530	25,683	35,854		136		(10,172)		(10,172)		L	10/09/2018.
277276 10 1	EASTGROUP PROPERTIES REIT ORD			150.000	13,760	91.730	13,760	14,273	108			(513)		(513)		L	10/09/2018.
277432 10 0	EASTMAN CHEMICAL ORD			585.000	42,769	73.110	42,769	41,624	363	1,310		(11,425)		(11,425)		L	09/21/2015.
278265 10 3	EATON VANCE COM NON VTG ORD			405.000	14,248	35.180	14,248	21,652		283		(7,640)		(7,640)		L	06/22/2018.
278642 10 3	EBAY ORD			3,790.000	106,385	28.070	106,385	126,169				(19,784)		(19,784)		L	10/09/2018.
278715 20 6	EBIX ORD			100.000	4,256	42.560	4,256	6,342		8		(2,086)		(2,086)		L	10/09/2018.
278768 10 6	ECHOSTAR CL A ORD			200.000	7,344	36.720	7,344	8,894				(1,550)		(1,550)		L	10/09/2018.
278865 10 0	ECOLAB ORD			885.000	130,405	147.350	130,405	66,890	407	1,427		11,562		11,562		L	06/22/2018.
28035Q 10 2	EDGEWELL PERSONAL CARE ORD			220.000	8,217	37.350	8,217	10,252				(2,035)		(2,035)		L	10/09/2018.
281020 10 7	EDISON INTERNATIONAL ORD			1,290.000	73,233	56.770	73,233	83,963	790	1,210		(14,050)		(14,050)		L	10/09/2018.
28106W 10 3	EDITAS MEDICINE ORD			190.000	4,323	22.750	4,323	5,276				(954)		(954)		L	10/09/2018.
28176E 10 8	EDWARDS LIFESCIENCES ORD			850.000	130,195	153.170	130,195	125,758				4,437		4,437		L	10/09/2018.
282914 10 0	8X8 ORD			370.000	6,675	18.040	6,675	7,008				(333)		(333)		L	10/09/2018.
283677 85 4	EL PASO ELECTRIC ORD			170.000	8,522	50.130	8,522	10,103		61		(1,581)		(1,581)		L	10/09/2018.
28470R 10 2	ELDORADO RESORTS ORD			270.000	9,777	36.210	9,777	12,631				(2,854)		(2,854)		L	10/09/2018.
285512 10 9	ELECTRONIC ARTS ORD			1,070.000	84,434	78.910	84,434	117,165				(32,731)		(32,731)		L	10/09/2018.
286082 10 2	ELECTRONICS FOR IMAGING ORD			180.000	4,464	24.800	4,464	5,888				(1,424)		(1,424)		L	10/09/2018.
28849P 10 0	ELLIE MAE ORD			140.000	8,796	62.830	8,796	12,048				(3,252)		(3,252)		L	10/09/2018.
29084Q 10 0	EMCOR GROUP ORD			240.000	14,326	59.690	14,326	17,479		19		(3,154)		(3,154)		L	10/09/2018.
29089Q 10 5	EMERGENT BIOSOLUTIONS ORD			180.000	10,670	59.280	10,670	11,673				(1,003)		(1,003)		L	10/09/2018.
291011 10 4	EMERSON ELECTRIC ORD			2,015.000	120,396	59.750	120,396	102,756		3,919		(20,029)		(20,029)		L	08/28/2017.
292104 10 6	EMPIRE STATE REALTY CL A REIT ORD			560.000	7,969	14.230	7,969	9,089		59		(1,120)		(1,120)		L	10/09/2018.
292218 10 4	EMPLOYERS HOLDINGS ORD			130.000	5,456	41.970	5,456	5,875		26		(419)		(419)		L	10/09/2018.
29251M 10 6	ENANTA PHARMACEUTICALS ORD			70.000	4,958	70.830	4,958	5,458				(500)		(500)		L	10/09/2018.
29261A 10 0	ENCOMPASS HEALTH ORD			405.000	24,989	61.700	24,989	30,014	109	60		(5,026)		(5,026)		L	10/09/2018.
29272W 10 9	ENERGIZER HOLDINGS ORD			240.000	10,836	45.150	10,836	14,582		72		(3,746)		(3,746)		L	10/09/2018.
29273V 10 0	ENERGY TRANSFER UNT			208,240.000	2,750,850	13.210	2,750,850	3,399,507		283,303		(599,748)		(599,748)		L	04/11/2018.
29275Y 10 2	ENERSYS ORD			170.000	13,194	77.610	13,194	14,741		30		(1,547)		(1,547)		L	10/09/2018.
29336T 10 0	ENLINK MIDSTREAM COM UNT			87,500.000	830,375	9.490	830,375	1,525,808		92,750		(709,625)		(709,625)		L	06/27/2017.
29336U 10 7	ENLINK MIDSTREAM PARTNERS COM UNT			56,900.000	626,469	11.010	626,469	871,575		56,160		(196,932)		(196,932)		L	12/12/2018.
29355X 10 7	ENPRO INDUSTRIES ORD			90.000	5,409	60.100	5,409	6,637		22		(1,228)		(1,228)		L	10/09/2018.
29358P 10 1	ENSIGN GROUP ORD			200.000	7,758	38.790	7,758	8,002	10			(244)		(244)		L	10/09/2018.
29362U 10 4	ENTEGRIS ORD			580.000	16,179	27.895	16,179	15,747		41		432		432		L	10/09/2018.
29364G 10 3	ENTERGY ORD			735.000	63,261	86.070	63,261	54,902		1,483		2,558		2,558		L	10/09/2018.

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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
293792 10 7	ENTERPRISE PRODUCTS PARTNERS UNT			75,300.000	1,851,627	24.590	1,851,627	2,015,826		129,140		(144,576)		(144,576)		L	06/27/2017.
29404K 10 6	ENVESTNET ORD			180.000	8,854	49.190	8,854	10,746				(1,892)		(1,892)		L	10/09/2018.
29414B 10 4	EPAM SYSTEMS ORD			210.000	24,362	116.010	24,362	27,080				(2,717)		(2,717)		L	10/09/2018.
294429 10 5	EQUIFAX ORD			430.000	40,046	93.130	40,046	15,772		671		(10,660)		(10,660)		L	03/28/2007.
29444U 70 0	EQUINIX REIT ORD			330.000	116,345	352.560	116,345	137,523		798		(21,178)		(21,178)		L	10/09/2018.
294600 10 1	EQUITRANS MIDSTREAM ORD			12,164.000	243,523	20.020	243,523	269,302				(25,778)		(25,778)		L	12/12/2018.
294628 10 2	EQUITY COMMONWEALTH REIT ORD			410.000	12,304	30.010	12,304	12,975		1,025		(585)		(585)		L	06/22/2018.
29472R 10 8	EQUITY LIFESTYLE PROP REIT ORD			295.000	28,653	97.130	28,653	26,425	162	465		1,980		1,980		L	06/22/2018.
29476L 10 7	EQUITY RESIDENTIAL REIT ORD			1,460.000	96,375	66.010	96,375	86,160	788	1,159		2,870		2,870		L	10/09/2018.
29530P 10 2	ERIE INDEMNITY CL A ORD			85.000	11,331	133.310	11,331	10,558		286		975		975		L	06/23/2017.
296315 10 4	ESCO TECHNOLOGIES ORD			110.000	7,255	65.950	7,255	7,127				128		128		L	10/09/2018.
297178 10 5	ESSEX PROPERTY REIT ORD			270.000	66,207	245.210	66,207	62,384	502	1,086		827		827		L	10/09/2018.
297425 10 0	ESTERLINE TECHNOLOGIES ORD			110.000	13,360	121.450	13,360	9,768				3,592		3,592		L	10/09/2018.
29786A 10 6	ETSY ORD			490.000	23,309	47.570	23,309	20,707				2,602		2,602		L	10/09/2018.
298736 10 9	EURONET WORLDWIDE ORD			200.000	20,476	102.380	20,476	22,998				(2,522)		(2,522)		L	10/09/2018.
29977A 10 5	EVERCORE CL A ORD			170.000	12,165	71.560	12,165	15,985		85		(3,820)		(3,820)		L	10/09/2018.
29978A 10 4	EVERBRIDGE ORD			110.000	6,244	56.760	6,244	5,805				439		439		L	10/09/2018.
30034W 10 6	EVERGY ORD			1,105.000	62,731	56.770	62,731	60,509		835		2,222		2,222		L	10/09/2018.
30040P 10 3	EVERTEC ORD			250.000	7,175	28.700	7,175	5,915		13		1,260		1,260		L	10/09/2018.
30040W 10 8	EVERSOURCE ENERGY ORD			1,290.000	83,902	65.040	83,902	60,340		1,773		6,224		6,224		L	10/09/2018.
30050B 10 1	EVOLENT HEALTH CL A ORD			270.000	5,387	19.950	5,387	7,347				(1,960)		(1,960)		L	10/09/2018.
30057T 10 5	EVOQUA WATER TECHNOLOGIES ORD			310.000	2,976	9.600	2,976	5,450				(2,474)		(2,474)		L	10/09/2018.
30063P 10 5	EXACT SCIENCES ORD			490.000	30,919	63.100	30,919	34,325				(3,406)		(3,406)		L	10/09/2018.
30161N 10 1	EXELON ORD			3,400.000	153,340	45.100	153,340	149,702		1,173		3,638		3,638		L	10/09/2018.
30161Q 10 4	EXELIXIS ORD			1,190.000	23,407	19.670	23,407	20,801				2,606		2,606		L	10/09/2018.
302081 10 4	EXLSERVICE HOLDINGS ORD			140.000	7,367	52.620	7,367	9,058				(1,691)		(1,691)		L	10/09/2018.
30212P 30 3	EXPEDIA GROUP ORD			490.000	55,199	112.650	55,199	59,471		157		(4,273)		(4,273)		L	10/09/2018.
302130 10 9	EXPEDITORS INTERNATIONAL OF WASN ORD			705.000	48,003	68.090	48,003	40,615		590		1,744		1,744		L	10/09/2018.
30214U 10 2	EXPONENT ORD			210.000	10,649	50.710	10,649	10,733		27		(84)		(84)		L	10/09/2018.
30224P 20 0	EXTENDED STAY AMERICA UNT			770.000	11,916	15.475	11,916	14,653		169		(2,737)		(2,737)		L	10/09/2018.
30225T 10 2	EXTRA SPACE STORAGE REIT ORD			500.000	45,240	90.480	45,240	43,555		430		1,685		1,685		L	10/09/2018.
30231G 10 2	EXXON MOBIL ORD			14,324.000	976,754	68.190	976,754	953,742		36,278		(232,080)		(232,080)		L	10/09/2018.
302445 10 1	FLIR SYSTEMS ORD			550.000	23,947	43.540	23,947	24,399		246		(4,277)		(4,277)		L	10/09/2018.
302491 30 3	FMC ORD			550.000	40,678	73.960	40,678	47,850	220			(7,172)		(7,172)		L	10/09/2018.
302520 10 1	FNB ORD			1,310.000	12,890	9.840	12,890	16,794		157		(3,904)		(3,904)		L	10/09/2018.
30255G 10 3	FCB FINANCIAL HOLDINGS CL A ORD			180.000	6,044	33.580	6,044	8,464				(2,419)		(2,419)		L	10/09/2018.
302941 10 9	FTI CONSULTING ORD			160.000	10,662	66.640	10,662	11,456				(794)		(794)		L	10/09/2018.
30303M 10 2	FACEBOOK CL A ORD			8,381.000	1,098,665	131.090	1,098,665	1,137,325				(319,437)		(319,437)		L	10/09/2018.
303075 10 5	FACTSET RESEARCH SYSTEMS ORD			130.000	26,017	200.130	26,017	21,680		322		958		958		L	06/23/2017.
303250 10 4	FAIR ISAAC ORD			120.000	22,440	187.000	22,440	25,895				(3,455)		(3,455)		L	10/09/2018.
311900 10 4	FASTENAL ORD			1,168.000	61,075	52.290	61,075	49,888		1,320		(3,206)		(3,206)		L	10/09/2018.

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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
313747 20 6	FEDERAL REIT ORD			255.000	30,100	118.040	30,100	31,927	260	815		(3,262)		(3,262)		L	06/22/2018.
313855 10 8	FEDERAL SIGNAL ORD			240.000	4,776	19.900	4,776	6,204		19		(1,428)		(1,428)		L	10/09/2018.
314211 10 3	FEDERATED INVESTORS CL B ORD			390.000	10,355	26.550	10,355	9,504		105		850		850		L	10/09/2018.
31428X 10 6	FEDEX ORD			740.000	119,384	161.330	119,384	170,022	481			(50,638)		(50,638)		L	10/09/2018.
315405 10 0	FERRO ORD			340.000	5,331	15.680	5,331	7,398				(2,067)		(2,067)		L	10/09/2018.
315616 10 2	F5 NETWORKS ORD			250.000	40,508	162.030	40,508	38,611				860		860		L	10/09/2018.
31572Q 80 8	FIBROGEN ORD			310.000	14,347	46.280	14,347	16,359				(2,012)		(2,012)		L	10/09/2018.
31620M 10 6	FIDELITY NATIONAL INFORMATN SVCS ORD			1,341.000	137,520	102.550	137,520	114,532		1,230		8,609		8,609		L	12/18/2018.
31620R 30 3	FIDELITY NATIONAL FINANCIAL ORD			1,075.000	33,798	31.440	33,798	38,700		750		(6,702)		(6,702)		L	10/09/2018.
316773 10 0	FIFTH THIRD BANCORP ORD			2,710.000	63,766	23.530	63,766	77,154	596			(13,387)		(13,387)		L	10/09/2018.
31787A 50 7	FINISAR ORD			480.000	10,368	21.600	10,368	8,352				2,016		2,016		L	10/09/2018.
31816Q 10 1	FIREEYE ORD			780.000	12,644	16.210	12,644	13,026				(382)		(382)		L	10/09/2018.
31847R 10 2	FIRST AMERICAN FINANCIAL ORD			380.000	16,963	44.640	16,963	18,091		486		(3,462)		(3,462)		L	06/22/2018.
318672 70 6	FIRST BANCORP ORD			860.000	7,396	8.600	7,396	7,955		23		(559)		(559)		L	10/09/2018.
319383 20 4	FIRST BUSEY ORD			180.000	4,417	24.540	4,417	5,557		36		(1,139)		(1,139)		L	10/09/2018.
31946M 10 3	FIRST CITIZENS BANCSHARES CL A ORD			40.000	15,082	377.050	15,082	18,524	16			(3,442)		(3,442)		L	10/09/2018.
319829 10 7	FIRST COMMONWEALTH FINANCIAL ORD			410.000	4,953	12.080	4,953	6,650		37		(1,697)		(1,697)		L	10/09/2018.
32008D 10 6	FIRST DATA CL A ORD			2,210.000	37,371	16.910	37,371	52,598				(15,227)		(15,227)		L	10/09/2018.
320209 10 9	FIRST FINANCIAL BANCORP ORD			390.000	9,251	23.720	9,251	11,525		78		(2,274)		(2,274)		L	10/09/2018.
32020R 10 9	FIRST FINANCIAL BANKSHARES ORD			270.000	15,576	57.690	15,576	16,146	57			(570)		(570)		L	10/09/2018.
320517 10 5	FIRST HORIZON NATIONAL ORD			1,310.000	17,240	13.160	17,240	22,493	157			(5,253)		(5,253)		L	10/09/2018.
32051X 10 8	FIRST HAWAIIAN ORD			440.000	9,904	22.510	9,904	11,766		106		(1,861)		(1,861)		L	10/09/2018.
32054K 10 3	FIRST INDUSTRIAL REALTY TRUST ORD			510.000	14,719	28.860	14,719	16,203	111			(1,484)		(1,484)		L	10/09/2018.
32055Y 20 1	FIRST INTERSTATE BANCSYSTEM CL A ORD			140.000	5,118	36.560	5,118	6,440		39		(1,322)		(1,322)		L	10/09/2018.
320817 10 9	FIRST MERCHANTS ORD			200.000	6,854	34.270	6,854	9,144		44		(2,290)		(2,290)		L	10/09/2018.
320867 10 4	FIRST MIDWEST BANCORP ORD			420.000	8,320	19.810	8,320	11,344	50			(3,024)		(3,024)		L	10/09/2018.
33616C 10 0	FIRST REPUBLIC BANK ORD			615.000	53,444	86.900	53,444	54,068		437		(625)		(625)		L	01/16/2018.
336433 10 7	FIRST SOLAR ORD			340.000	14,435	42.455	14,435	16,028				(1,593)		(1,593)		L	10/09/2018.
33767D 10 5	FIRSTCASH ORD			180.000	13,023	72.350	13,023	13,831		45		(808)		(808)		L	10/09/2018.
337738 10 8	FISERV ORD			1,644.000	120,818	73.490	120,818	63,169				4,818		4,818		L	10/09/2018.
337932 10 7	FIRSTENERGY ORD			1,960.000	73,598	37.550	73,598	75,186		706		(1,588)		(1,588)		L	10/09/2018.
33829M 10 1	FIVE BELOW ORD			220.000	22,510	102.320	22,510	26,633				(4,123)		(4,123)		L	10/09/2018.
338307 10 1	FIVE9 ORD			240.000	10,493	43.720	10,493	9,415				1,078		1,078		L	10/09/2018.
339041 10 5	FLEETCOR TECHNOLOGIES ORD			310.000	57,573	185.720	57,573	66,703				(9,130)		(9,130)		L	10/09/2018.
339750 10 1	FLOOR DECOR HOLDINGS CL A ORD			200.000	5,180	25.900	5,180	5,646				(466)		(466)		L	10/09/2018.
343412 10 2	FLUOR ORD			570.000	18,354	32.200	18,354	33,470	120			(15,116)		(15,116)		L	10/09/2018.
343498 10 1	FLOWERS FOODS ORD			730.000	13,483	18.470	13,483	14,038		131		(555)		(555)		L	10/09/2018.
34354P 10 5	FLOWSERVE ORD			520.000	19,770	38.020	19,770	27,784				(8,013)		(8,013)		L	10/09/2018.
344849 10 4	FOOT LOCKER ORD			480.000	25,536	53.200	25,536	23,563		166		1,973		1,973		L	10/09/2018.
345370 86 0	FORD MOTOR ORD			13,750.000	105,188	7.650	105,188	123,200		2,063		(18,013)		(18,013)		L	10/09/2018.
34959E 10 9	FORTINET ORD			570.000	40,145	70.430	40,145	47,065				(6,920)		(6,920)		L	10/09/2018.

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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
34959J 10 8	FORTIVE ORD.			565.000	38,228	67.660	38,228	43,979		79		(5,751)		(5,751)		L	06/22/2018.
34964C 10 6	FORTUNE BRANDS HOME AND SECURITY ORD.			580.000	22,034	37.990	22,034	28,988		116		(6,954)		(6,954)		L	10/09/2018.
349853 10 1	FORWARD AIR ORD.			120.000	6,582	54.850	6,582	8,023		22		(1,441)		(1,441)		L	10/09/2018.
35086T 10 9	FOUR CORNERS PROPERTY ORD.			280.000	7,336	26.200	7,336	7,232				104		104		L	10/09/2018.
35138V 10 2	FOX FACTORY HOLDING ORD.			150.000	8,831	58.870	8,831	9,639				(809)		(809)		L	10/09/2018.
353514 10 2	FRANKLIN ELECTRIC ORD.			190.000	8,147	42.880	8,147	8,712		23		(564)		(564)		L	10/09/2018.
354613 10 1	FRANKLIN RESOURCES ORD.			1,100.000	32,626	29.660	32,626	36,290	286	696		(4,137)		(4,137)		L	06/22/2018.
35671D 85 7	FREEPORT MCMORAN ORD.			5,860.000	60,417	10.310	60,417	77,293		293		(16,877)		(16,877)		L	10/09/2018.
35905A 10 9	FRONTDOOR ORD.			280.000	7,451	26.610	7,451	13,602				(6,152)		(6,152)		L	10/09/2018.
359694 10 6	HB FULLER ORD.			210.000	8,961	42.670	8,961	10,248		33		(1,287)		(1,287)		L	10/09/2018.
360271 10 0	FULTON FINANCIAL ORD.			690.000	10,681	15.480	10,681	11,875	83	28		(1,194)		(1,194)		L	10/09/2018.
361448 10 3	GATX ORD.			160.000	11,330	70.810	11,330	14,179		70		(2,850)		(2,850)		L	10/09/2018.
36162J 10 6	GEO GROUP REIT ORD.			490.000	9,653	19.700	9,653	12,103		230		(2,450)		(2,450)		L	10/09/2018.
36164V 30 5	GCI LIBERTY CL A ORD.			410.000	16,876	41.160	16,876	20,344				(3,469)		(3,469)		L	10/09/2018.
36164Y 10 1	GCP APPLIED TECHNOLOGIES ORD.			290.000	7,120	24.550	7,120	7,407				(287)		(287)		L	10/09/2018.
36237H 10 1	G III APPAREL GROUP ORD.			170.000	4,741	27.890	4,741	6,647				(1,906)		(1,906)		L	10/09/2018.
362393 10 0	GTT COMMUNICATIONS ORD.			170.000	4,022	23.660	4,022	6,938				(2,916)		(2,916)		L	10/09/2018.
363576 10 9	ARTHUR J GALLAGHER ORD.			625.000	46,063	73.700	46,063	35,596		1,005		6,426		6,426		L	06/22/2018.
36467J 10 8	GAMING AND LEISURE PROPERTIES REIT ORD.			820.000	26,494	32.310	26,494	28,539		797		(2,045)		(2,045)		L	10/09/2018.
36467W 10 9	GAMESTOP CL A ORD.			410.000	5,174	12.620	5,174	6,056		156		(882)		(882)		L	10/09/2018.
364760 10 8	GAP ORD.			885.000	22,798	25.760	22,798	24,330		5		(1,608)		(1,608)		L	10/09/2018.
36555P 10 7	GARDNER DENVER HOLDINGS ORD.			430.000	8,794	20.450	8,794	11,726				(2,933)		(2,933)		L	10/09/2018.
366505 10 5	GARRETT MOTION ORD.		C	585.000	7,219	12.340	7,219	6,962				257		257		L	06/23/2017.
366651 10 7	GARTNER ORD.			360.000	46,022	127.840	46,022	54,632				(8,602)		(8,602)		L	10/09/2018.
368736 10 4	GENERAC HOLDINGS ORD.			250.000	12,425	49.700	12,425	14,265				(1,840)		(1,840)		L	10/09/2018.
369550 10 8	GENERAL DYNAMICS ORD.			784.000	123,253	157.210	123,253	101,045		1,575		(36,504)		(36,504)		L	10/09/2018.
369604 10 3	GENERAL ELECTRIC ORD.			32,130.000	243,224	7.570	243,224	435,683	321			(192,459)		(192,459)		L	10/09/2018.
370334 10 4	GENERAL MILLS ORD.			2,406.000	93,690	38.940	93,690	101,075		2,126		(22,427)		(22,427)		L	10/09/2018.
37045V 10 0	GENERAL MOTORS ORD.			4,860.000	162,567	33.450	162,567	158,728		1,847		3,839		3,839		L	10/09/2018.
371559 10 5	GENESEE & WYOMING CL A ORD.			245.000	18,135	74.020	18,135	21,422				(3,288)		(3,288)		L	10/09/2018.
371901 10 9	GENTEX ORD.			1,095.000	22,130	20.210	22,130	21,416		325		(498)		(498)		L	10/09/2018.
371927 10 4	GENESIS ENERGY UNT.			67,200.000	1,241,184	18.470	1,241,184	1,974,540		140,610		(308,634)		(308,634)		L	04/11/2018.
37244C 10 1	GENOMIC HEALTH ORD.			90.000	5,797	64.410	5,797	5,793				4		4		L	10/09/2018.
372460 10 5	GENUINE PARTS ORD.			485.000	46,570	96.020	46,570	31,342	349	1,375		490		490		L	06/23/2017.
37247D 10 6	GENWORTH FINANCIAL CL A ORD.			2,030.000	9,460	4.660	9,460	8,607				853		853		L	10/09/2018.
37253A 10 3	GENTHERM ORD.			150.000	5,997	39.980	5,997	6,407				(410)		(410)		L	10/09/2018.
374689 10 7	GIBRALTAR INDUSTRIES ORD.			130.000	4,627	35.590	4,627	5,422				(796)		(796)		L	10/09/2018.
375558 10 3	GILEAD SCIENCES ORD.			5,215.000	326,198	62.550	326,198	384,735		9,907		(58,537)		(58,537)		L	12/18/2018.
37637Q 10 5	GLACIER BANCORP ORD.			350.000	13,867	39.620	13,867	15,526		91		(1,659)		(1,659)		L	10/09/2018.
377322 10 2	GLAUKOS ORD.			140.000	7,864	56.170	7,864	8,457				(594)		(594)		L	10/09/2018.
37890U 10 8	GLOBAL BLOOD THERAPEUTICS ORD.			210.000	8,621	41.050	8,621	7,081				1,539		1,539		L	10/09/2018.

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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
379378 20 1	GLOBAL NET LEASE ORD			290.000	5,110	17.620	5,110	5,841		154		(731)		(731)		L	10/09/2018.
37940X 10 2	GLOBAL PAYMENTS ORD			650.000	67,035	103.130	67,035	76,466		7		(9,432)		(9,432)		L	10/09/2018.
379577 20 8	GLOBUS MEDICAL CL A ORD			300.000	12,984	43.280	12,984	15,264				(2,280)		(2,280)		L	10/09/2018.
380237 10 7	GODADDY CL A ORD			650.000	42,653	65.620	42,653	49,199				(6,546)		(6,546)		L	10/09/2018.
38141G 10 4	GOLDMAN SACHS GROUP ORD			1,150.000	192,108	167.050	192,108	256,358		920		(64,251)		(64,251)		L	10/09/2018.
382550 10 1	GOODYEAR TIRE AND RUBBER ORD			1,675.000	34,187	20.410	34,187	32,945		972		(19,933)		(19,933)		L	10/15/2014.
38388F 10 8	WR GRACE ORD			270.000	17,526	64.910	17,526	19,157		65		(1,631)		(1,631)		L	10/09/2018.
384109 10 4	GRACO ORD			580.000	24,273	41.850	24,273	26,820		89		(5,500)		(5,500)		L	08/08/2018.
384637 10 4	GRAHAM HOLDINGS CL B ORD			10.000	6,406	640.580	6,406	6,039		27		367		367		L	06/22/2018.
384802 10 4	WW GRAINGER ORD			70.000	19,765	282.360	19,765	9,288		375		3,228		3,228		L	08/22/2011.
38526M 10 6	GRAND CANYON EDUCATION ORD			200.000	19,228	96.140	19,228	23,106				(3,878)		(3,878)		L	10/09/2018.
387328 10 7	GRANITE CONSTRUCTION ORD			180.000	7,250	40.280	7,250	8,044	23			(794)		(794)		L	10/09/2018.
388689 10 1	GRAPHIC PACKAGING HOLDING ORD			1,260.000	13,406	10.640	13,406	16,569	95			(3,163)		(3,163)		L	10/09/2018.
389375 10 6	GRAY TELEVISION ORD			330.000	4,864	14.740	4,864	5,801				(937)		(937)		L	10/09/2018.
391416 10 4	GREAT WESTERN BANCORP ORD			240.000	7,500	31.250	7,500	10,142		60		(2,642)		(2,642)		L	10/09/2018.
39304D 10 2	GREEN DOT CL A ORD			200.000	15,904	79.520	15,904	16,250				(346)		(346)		L	10/09/2018.
393657 10 1	GREENBRIER ORD			130.000	5,140	39.540	5,140	8,373		33		(3,233)		(3,233)		L	10/09/2018.
397624 10 7	GREIF CL A ORD			110.000	4,082	37.110	4,082	5,414	48			(1,332)		(1,332)		L	10/09/2018.
399473 10 7	GROUPON ORD			1,780.000	5,696	3.200	5,696	6,408				(712)		(712)		L	10/09/2018.
400110 10 2	GRUBHUB ORD			370.000	28,420	76.810	28,420	47,530				(19,111)		(19,111)		L	10/09/2018.
40171V 10 0	GUIDEWIRE SOFTWARE ORD			330.000	26,476	80.230	26,476	31,040				(4,564)		(4,564)		L	10/09/2018.
402635 30 4	GULFPORT ENERGY ORD			710.000	4,651	6.550	4,651	8,137				(3,486)		(3,486)		L	10/09/2018.
40412C 10 1	HCA HEALTHCARE ORD			980.000	121,961	124.450	121,961	123,658		483		(1,697)		(1,697)		L	10/09/2018.
40414L 10 9	HCP REIT ORD			1,910.000	53,346	27.930	53,346	49,507		707		3,839		3,839		L	10/09/2018.
40416M 10 5	HD SUPPLY HOLDINGS ORD			760.000	28,515	37.520	28,515	31,259				(2,744)		(2,744)		L	10/09/2018.
40418F 10 8	HFF CL A ORD			160.000	5,306	33.160	5,306	6,291				(986)		(986)		L	10/09/2018.
404251 10 0	HNI ORD			180.000	6,377	35.430	6,377	7,513		53		(1,136)		(1,136)		L	10/09/2018.
40425J 10 1	HMS HOLDINGS ORD			340.000	9,564	28.130	9,564	10,713				(1,149)		(1,149)		L	10/09/2018.
40434L 10 5	HP ORD			5,480.000	112,121	20.460	112,121	136,890	878			(24,770)		(24,770)		L	10/09/2018.
405024 10 0	HAEMONETICS ORD			210.000	21,011	100.050	21,011	22,682				(1,672)		(1,672)		L	10/09/2018.
405217 10 0	HAIN CELESTIAL GROUP ORD			390.000	6,185	15.860	6,185	10,195				(4,009)		(4,009)		L	10/09/2018.
406216 10 1	HALLIBURTON ORD			3,540.000	94,093	26.580	94,093	149,211		637		(55,118)		(55,118)		L	10/09/2018.
40637H 10 9	HALOZYME THERAPEUTICS ORD			510.000	7,461	14.630	7,461	9,047				(1,586)		(1,586)		L	10/09/2018.
410120 10 9	HANCOCK WHITNEY ORD			350.000	12,128	34.650	12,128	16,800		95		(4,673)		(4,673)		L	10/09/2018.
410345 10 2	HANESBRANDS ORD			2,529.000	31,688	12.530	31,688	47,000		379		(15,312)		(15,312)		L	08/22/2018.
410867 10 5	HANOVER INSURANCE GROUP ORD			145.000	16,932	116.770	16,932	15,277		241		460		460		L	06/22/2018.
412822 10 8	HARLEY DAVIDSON ORD			680.000	23,202	34.120	23,202	28,900		252		(5,698)		(5,698)		L	10/09/2018.
413875 10 5	HARRIS ORD			480.000	64,632	134.650	64,632	41,739		913		(7,304)		(7,304)		L	10/09/2018.
415864 10 7	HARSCO ORD			320.000	6,355	19.860	6,355	8,512				(2,157)		(2,157)		L	10/09/2018.
416515 10 4	HARTFORD FINANCIAL SERVICES GRUP ORD			1,911.000	84,944	44.450	84,944	68,404	573	2,007		(22,607)		(22,607)		L	09/14/2016.
418056 10 7	HASBRO ORD			475.000	38,594	81.250	38,594	46,347		403		(7,753)		(7,753)		L	10/09/2018.

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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
419870 10 0	HAWAIIAN ELECTRIC INDUSTRIES ORD.			345.000	12,634	36.620	12,634	11,385		428		162		162		L	06/23/2017.
419879 10 1	HAWAIIAN HOLDINGS ORD.			210.000	5,546	26.410	5,546	7,285		25		(1,739)		(1,739)		L	10/09/2018.
421906 10 8	HEALTHCARE SERVICES ORD.			300.000	12,054	40.180	12,054	12,330		59		(276)		(276)		L	10/09/2018.
421946 10 4	HEALTHCARE REAL REIT ORD.			500.000	14,220	28.440	14,220	14,350		150		(130)		(130)		L	10/09/2018.
42225P 50 1	HEALTHCAR TRST OF AM CL A REIT ORD.			835.000	21,134	25.310	21,134	22,192	259	243		(1,058)		(1,058)		L	10/09/2018.
42226A 10 7	HEALTHEQUITY ORD.			220.000	13,123	59.650	13,123	19,518				(6,395)		(6,395)		L	10/09/2018.
42234Q 10 2	HEARTLAND FINANCIAL USA ORD.			120.000	5,274	43.950	5,274	7,008		23		(1,734)		(1,734)		L	10/09/2018.
422704 10 6	HECLA MINING ORD.			1,830.000	4,319	2.360	4,319	5,197		5		(878)		(878)		L	10/09/2018.
422806 10 9	HEICO ORD.			162.000	12,552	77.480	12,552	13,244		3		(1,013)		(1,013)		L	10/09/2018.
422806 20 8	HEICO CL A ORD.			308.000	19,404	63.000	19,404	16,109		21		1,296		1,296		L	10/09/2018.
42330P 10 7	HELIX ENERGY SOLUTIONS GROUP ORD.			570.000	3,084	5.410	3,084	6,150				(3,067)		(3,067)		L	10/09/2018.
423452 10 1	HELMERICH AND PAYNE ORD.			420.000	20,135	47.940	20,135	30,639		298		(10,504)		(10,504)		L	10/09/2018.
426281 10 1	JACK HENRY AND ASSOCIATES ORD.			320.000	40,486	126.520	40,486	36,851		407		681		681		L	10/09/2018.
42722X 10 6	HERITAGE FINANCIAL ORD.			150.000	4,458	29.720	4,458	5,283		41		(825)		(825)		L	10/09/2018.
427746 10 2	HERON THERAPEUTICS ORD.			280.000	7,263	25.940	7,263	8,571				(1,308)		(1,308)		L	10/09/2018.
427866 10 8	HERSHEY FOODS ORD.			483.000	51,768	107.180	51,768	37,004		977		2,570		2,570		L	06/22/2018.
42809H 10 7	HESS ORD.			1,080.000	43,740	40.500	43,740	78,386		270		(34,646)		(34,646)		L	10/09/2018.
42824C 10 9	HEWLETT PACKARD ENTERPRISE ORD.			6,170.000	81,506	13.210	81,506	95,097	600			(13,591)		(13,591)		L	12/18/2018.
428291 10 8	HEXCEL ORD.			360.000	20,642	57.340	20,642	19,981		150		(2,002)		(2,002)		L	10/09/2018.
431284 10 8	HIGHWOODS PROPERTIES REIT ORD.			350.000	13,542	38.690	13,542	16,100		451		(2,559)		(2,559)		L	06/22/2018.
431475 10 2	HILL ROM HOLDINGS ORD.			270.000	23,909	88.550	23,909	23,903		54		5		5		L	10/09/2018.
431571 10 8	HILLENBRAND ORD.			260.000	9,862	37.930	9,862	13,525		55		(3,663)		(3,663)		L	10/09/2018.
432748 10 1	HILLTOP HOLDINGS ORD.			290.000	5,171	17.830	5,171	5,875		20		(705)		(705)		L	10/09/2018.
43283X 10 5	HILTON GRAND VACATIONS ORD.			400.000	10,556	26.390	10,556	12,124				(1,568)		(1,568)		L	10/09/2018.
43300A 20 3	HILTON WORLDWIDE HOLDINGS ORD.			640.000	45,952	71.800	45,952	48,154		170		(2,202)		(2,202)		L	10/09/2018.
436106 10 8	HOLLYFRONTIER ORD.			660.000	33,739	51.120	33,739	45,309		218		(11,570)		(11,570)		L	10/09/2018.
436440 10 1	HOLOGIC ORD.			1,100.000	45,210	41.100	45,210	45,496				(286)		(286)		L	10/09/2018.
436893 20 0	HOME BANCSHARES ORD.			650.000	10,621	16.340	10,621	14,112		78		(3,491)		(3,491)		L	10/09/2018.
437076 10 2	HOME DEPOT ORD.			3,738.000	642,263	171.820	642,263	352,130		14,350		(68,318)		(68,318)		L	10/09/2018.
438516 10 6	HONEYWELL INTERNATIONAL ORD.			2,439.000	322,241	132.120	322,241	198,154		2,000		124,087		124,087		L	01/04/2017.
43940T 10 9	HOPE BANCORP ORD.			510.000	6,049	11.860	6,049	8,359		71		(2,310)		(2,310)		L	10/09/2018.
440327 10 4	HORACE MANN EDUCATORS ORD.			170.000	6,367	37.450	6,367	7,470		48		(1,103)		(1,103)		L	10/09/2018.
440452 10 0	HORMEL FOODS ORD.			1,100.000	46,948	42.680	46,948	24,217		639		5,487		5,487		L	10/09/2018.
440894 10 3	HORTONWORKS ORD.			290.000	4,182	14.420	4,182	6,499				(2,317)		(2,317)		L	10/09/2018.
44106M 10 2	HOSPITALITY PROPERTIES REIT ORD.			660.000	15,761	23.880	15,761	18,388		350		(2,627)		(2,627)		L	10/09/2018.
44107P 10 4	HOST HOTELS & RESORTS REIT ORD.			2,965.000	49,427	16.670	49,427	62,402	741	834		(12,975)		(12,975)		L	10/09/2018.
441593 10 0	HOULIHAN LOK CL A ORD.			140.000	5,152	36.800	5,152	6,156		38		(1,004)		(1,004)		L	10/09/2018.
44267D 10 7	HOWARD HUGHES ORD.			160.000	15,619	97.620	15,619	19,045				(3,426)		(3,426)		L	10/09/2018.
443320 10 6	HUB GROUP CL A ORD.			140.000	5,190	37.070	5,190	6,195				(1,005)		(1,005)		L	10/09/2018.
443510 60 7	HUBBELL ORD.			185.000	18,378	99.340	18,378	20,883		583		(6,664)		(6,664)		L	06/23/2017.
443573 10 0	HUBSPOT ORD.			150.000	18,860	125.730	18,860	20,355				(1,496)		(1,496)		L	10/09/2018.

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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
444097 10 9	HUDSON PACIFIC PROPERTIES REIT ORD			625.000	18,163	29.060	18,163	20,204		288		(2,042)		(2,042)		L	10/09/2018.
444859 10 2	HUMANA ORD			490.000	140,375	286.480	140,375	164,224	245			(23,848)		(23,848)		L	10/09/2018.
445658 10 7	JB HUNT TRANSPORT SERVICES ORD			290.000	26,982	93.040	26,982	25,166		278		(6,363)		(6,363)		L	06/23/2017.
446150 10 4	HUNTINGTON BANCSHARES ORD			4,440.000	52,925	11.920	52,925	68,598	622			(15,673)		(15,673)		L	10/09/2018.
446413 10 6	HUNTINGTON INGALLS INDUSTRIES ORD			180.000	34,256	190.310	34,256	46,586		155		(12,330)		(12,330)		L	10/09/2018.
447011 10 7	HUNTSMAN ORD			890.000	17,168	19.290	17,168	21,387		145		(4,219)		(4,219)		L	10/09/2018.
448579 10 2	HYATT HOTELS CL A ORD			175.000	11,830	67.600	11,830	13,393		39		(1,563)		(1,563)		L	10/09/2018.
44919P 50 8	IAC INTERACTIVE ORD			310.000	56,742	183.040	56,742	62,521				(5,778)		(5,778)		L	10/09/2018.
44925C 10 3	ICF INTERNATIONAL ORD			80.000	5,182	64.780	5,182	5,848	11			(666)		(666)		L	10/09/2018.
44930G 10 7	ICU MEDICAL ORD			70.000	16,074	229.630	16,074	18,771				(2,697)		(2,697)		L	10/09/2018.
44980X 10 9	IPG PHOTONICS ORD			150.000	16,994	113.290	16,994	20,217				(3,224)		(3,224)		L	10/09/2018.
450056 10 6	IRHYTHM TECHNOLOGIES ORD			100.000	6,948	69.480	6,948	8,294				(1,346)		(1,346)		L	10/09/2018.
45073V 10 8	ITT ORD			360.000	17,377	48.270	17,377	20,318		48		(2,941)		(2,941)		L	10/09/2018.
450828 10 8	IBERIABANK ORD			230.000	14,784	64.280	14,784	18,901	94			(4,117)		(4,117)		L	10/09/2018.
451107 10 6	IDACORP ORD			210.000	19,543	93.060	19,543	21,149		132		(1,607)		(1,607)		L	10/09/2018.
45167R 10 4	IDEX ORD			265.000	33,459	126.260	33,459	30,903		408		(1,781)		(1,781)		L	06/22/2018.
45168D 10 4	IDEXX LABORATORIES ORD			350.000	65,107	186.020	65,107	78,369				(13,262)		(13,262)		L	10/09/2018.
452308 10 9	ILLINOIS TOOL ORD			1,179.000	149,368	126.690	149,368	133,287	1,179	1,065		(21,574)		(21,574)		L	10/09/2018.
452327 10 9	ILLUMINA ORD			600.000	179,958	299.930	179,958	194,250				(14,292)		(14,292)		L	10/09/2018.
45245E 10 9	IMAX ORD		C	220.000	4,138	18.810	4,138	5,357				(1,219)		(1,219)		L	10/09/2018.
452907 10 8	IMMUNOMEDICS ORD			580.000	8,277	14.270	8,277	11,786				(3,509)		(3,509)		L	10/09/2018.
45321L 10 0	IMPERVA ORD			150.000	8,354	55.690	8,354	6,461				1,893		1,893		L	10/09/2018.
45337C 10 2	INCYTE ORD			710.000	45,149	63.590	45,149	46,512				(1,363)		(1,363)		L	10/09/2018.
453836 10 8	INDEPENDENT BANK ORD			110.000	7,734	70.310	7,734	9,263	42			(1,529)		(1,529)		L	10/09/2018.
45384B 10 6	INDEPENDENT BANK GROUP ORD			90.000	4,119	45.770	4,119	6,122		13		(2,003)		(2,003)		L	10/09/2018.
456237 10 6	INDUSTRIAL LOGISTICS PROPERTIES ORD			175.000	3,442	19.670	3,442	3,413				30		30		L	12/27/2018.
45688C 10 7	INGEVITY ORD			180.000	15,064	83.690	15,064	16,929				(1,865)		(1,865)		L	10/09/2018.
457187 10 2	INGREDION ORD			290.000	26,506	91.400	26,506	29,906	181	25		(3,400)		(3,400)		L	10/09/2018.
45765U 10 3	INSIGHT ENTERPRISES ORD			150.000	6,113	40.750	6,113	7,418				(1,305)		(1,305)		L	10/09/2018.
457669 30 7	INSMED ORD			310.000	4,067	13.120	4,067	5,059				(992)		(992)		L	10/09/2018.
45768S 10 5	INNOSPEC ORD			100.000	6,176	61.760	6,176	7,214		45		(1,038)		(1,038)		L	10/09/2018.
45772F 10 7	INPHI ORD			180.000	5,787	32.150	5,787	6,122				(335)		(335)		L	10/09/2018.
45778Q 10 7	INSPERITY ORD			160.000	14,938	93.360	14,938	18,198		32		(3,261)		(3,261)		L	10/09/2018.
45780L 10 4	INOGEN ORD			80.000	9,934	124.170	9,934	16,417				(6,483)		(6,483)		L	10/09/2018.
45784P 10 1	INSULET ORD			240.000	19,037	79.320	19,037	21,814				(2,777)		(2,777)		L	10/09/2018.
457985 20 8	INTEGRA LIFESCIENCES HOLDINGS ORD			290.000	13,079	45.100	13,079	17,699				(4,620)		(4,620)		L	10/09/2018.
458118 10 6	INTEGRATED DEVICE TECHNOLOGY ORD			530.000	25,668	48.430	25,668	24,947				721		721		L	10/09/2018.
458140 10 0	INTEL ORD			15,655.000	734,689	46.930	734,689	438,138		16,203		10,906		10,906		L	10/09/2018.
45826H 10 9	INTEGER HOLDINGS ORD			130.000	9,914	76.260	9,914	9,911				3		3		L	10/09/2018.
45841N 10 7	INTERACTIVE BROKERS GROUP CL A ORD			300.000	16,329	54.430	16,329	16,647		30		(318)		(318)		L	10/09/2018.
45845P 10 8	INTERCEPT PHARMACEUTICALS ORD			90.000	9,071	100.790	9,071	9,626				(554)		(554)		L	10/09/2018.

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458665 30 4	INTERFACE ORD			240.000	3,420	14.250	3,420	5,131		16		(1,711)		(1,711)		L	10/09/2018.
45866F 10 4	INTERCONTINENTAL EXCHANGE ORD			2,020.000	152,167	75.330	152,167	87,128		1,716		7,934		7,934		L	10/09/2018.
45867G 10 1	INTERDIGITAL ORD			140.000	9,300	66.430	9,300	10,511				(1,211)		(1,211)		L	10/09/2018.
459044 10 3	INTERNATIONAL BANCSHARES ORD			230.000	7,912	34.400	7,912	10,017				(2,105)		(2,105)		L	10/09/2018.
459200 10 1	INTERNATIONAL BUSINESS MACHINES ORD			3,043.000	345,898	113.670	345,898	377,989		10,916		(110,347)		(110,347)		L	10/09/2018.
459506 10 1	INTERNATIONAL FLAVORS & FRAGRANS ORD			270.000	36,253	134.270	36,253	15,122	197	735		(4,672)		(4,672)		L	06/22/2018.
460146 10 3	INTERNATIONAL PAPER ORD			1,660.000	66,998	40.360	66,998	74,119		830		(7,121)		(7,121)		L	10/09/2018.
460690 10 0	INTERPUBLIC GROUP OF COMPANIES ORD			1,360.000	28,057	20.630	28,057	5,386		1,142		639		639		L	03/28/2007.
461202 10 3	INTUIT ORD			995.000	195,866	196.850	195,866	104,921		1,205		25,158		25,158		L	12/18/2018.
46120E 60 2	INTUITIVE SURGICAL ORD			440.000	210,725	478.920	210,725	115,851				31,860		31,860		L	10/09/2018.
46131B 10 0	INVESCO MORTGAGE CAPITAL REIT ORD			460.000	6,661	14.480	6,661	6,978	193			(317)		(317)		L	10/09/2018.
46146L 10 1	INVESTORS BANCORP ORD			1,000.000	10,400	10.400	10,400	12,180		110		(1,780)		(1,780)		L	10/09/2018.
46187W 10 7	INVITATION HOMES ORD			1,200.000	24,096	20.080	24,096	26,868		132		(2,772)		(2,772)		L	10/09/2018.
462222 10 0	IONIS PHARMACEUTICALS, INC.			510.000	27,571	54.060	27,571	22,899				4,672		4,672		L	10/09/2018.
46266C 10 5	IQVIA HOLDINGS ORD			660.000	76,672	116.170	76,672	84,077				(7,405)		(7,405)		L	10/09/2018.
46269C 10 2	IRIDIUM COMMUNICATIONS ORD			390.000	7,196	18.450	7,196	7,983				(788)		(788)		L	10/09/2018.
462726 10 0	IROBOT ORD			110.000	9,211	83.740	9,211	10,450				(1,239)		(1,239)		L	10/09/2018.
46284V 10 1	IRON MOUNTAIN ORD			1,150.000	37,272	32.410	37,272	38,594	703			(1,323)		(1,323)		L	10/09/2018.
46333X 10 8	IRONWOOD PHARMA CL A ORD			560.000	5,802	10.360	5,802	9,828				(4,026)		(4,026)		L	10/09/2018.
465741 10 6	ITRON ORD			140.000	6,621	47.290	6,621	8,156				(1,536)		(1,536)		L	10/09/2018.
46590V 10 0	JBG SMITH PROPERTIES ORD			420.000	14,620	34.810	14,620	15,590	137	95		(970)		(970)		L	10/09/2018.
466032 10 9	J AND J SNACK FOODS ORD			70.000	10,121	144.590	10,121	10,357	35			(236)		(236)		L	10/09/2018.
46625H 10 0	JPMORGAN CHASE ORD			11,287.000	1,101,837	97.620	1,101,837	567,491		26,561		(102,660)		(102,660)		L	06/22/2018.
466313 10 3	JABIL ORD			670.000	16,609	24.790	16,609	16,562		54		47		47		L	10/09/2018.
466367 10 9	JACK IN THE BOX ORD			110.000	8,539	77.630	8,539	9,265		44		(726)		(726)		L	10/09/2018.
469814 10 7	JACOBS ENGINEERING GROUP ORD			520.000	30,399	58.460	30,399	39,868				(9,469)		(9,469)		L	10/09/2018.
47233W 10 9	JEFFERIES FINANCIAL GROUP ORD			1,220.000	21,179	17.360	21,179	27,694		153		(6,515)		(6,515)		L	10/09/2018.
47580P 10 3	JELD WEN HOLDING ORD			270.000	3,837	14.210	3,837	6,188				(2,352)		(2,352)		L	10/09/2018.
477143 10 1	JETBLUE AIRWAYS ORD			1,270.000	20,396	16.060	20,396	22,085				(1,689)		(1,689)		L	10/09/2018.
477839 10 4	JOHN BEAN TECHNOLOGIES ORD			120.000	8,617	71.810	8,617	13,141		12		(4,524)		(4,524)		L	10/09/2018.
478160 10 4	JOHNSON & JOHNSON ORD			9,028.000	1,165,063	129.050	1,165,063	871,103		26,553		(79,026)		(79,026)		L	10/09/2018.
48020Q 10 7	JONES LANG LASALLE ORD			180.000	22,788	126.600	22,788	24,120		74		(1,332)		(1,332)		L	10/09/2018.
48123V 10 2	J2 GLOBAL ORD			180.000	12,488	69.380	12,488	13,666		78		(1,177)		(1,177)		L	10/09/2018.
48203R 10 4	JUNIPER NETWORKS ORD			1,380.000	37,136	26.910	37,136	39,703		248		(2,567)		(2,567)		L	10/09/2018.
48238T 10 9	KAR AUCTION SERVICES ORD			535.000	25,530	47.720	25,530	29,986	187	110		(4,455)		(4,455)		L	10/09/2018.
48242W 10 6	KBR ORD			560.000	8,501	15.180	8,501	12,135	45			(3,634)		(3,634)		L	10/09/2018.
482480 10 0	KLA TENCOR ORD			630.000	56,379	89.490	56,379	62,471		473		(6,092)		(6,092)		L	10/09/2018.
483007 70 4	KAISER ALUMINUM ORD			60.000	5,357	89.290	5,357	6,331		33		(974)		(974)		L	10/09/2018.
483548 10 3	KAMAN ORD			110.000	6,170	56.090	6,170	7,171	22			(1,001)		(1,001)		L	10/09/2018.
485170 30 2	KANSAS CITY SOUTHERN ORD			174.000	16,608	95.450	16,608	15,518	63	229		(1,761)		(1,761)		L	06/22/2018.
48666K 10 9	KB HOME ORD			340.000	6,494	19.100	6,494	7,606		9		(1,112)		(1,112)		L	10/09/2018.

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48716P 10 8	KEARNY FINANCIAL ORD			390.000	5,000	12.820	5,000	5,405		20		(406)		(406)		L	10/09/2018.
487836 10 8	KELLOGG ORD			1,000.000	57,010	57.010	57,010	63,099		1,610		(11,337)		(11,337)		L	10/09/2018.
488401 10 0	KEMPER ORD			210.000	13,940	66.380	13,940	17,210		50		(3,270)		(3,270)		L	10/09/2018.
489170 10 0	KENNAMETAL ORD			320.000	10,650	33.280	10,650	13,651		64		(3,002)		(3,002)		L	10/09/2018.
489398 10 7	KENNEDY WILSON HOLDINGS ORD			500.000	9,085	18.170	9,085	9,910	105			(825)		(825)		L	10/09/2018.
49271V 10 0	KEURIG DR PEPPER ORD		C	720.000	18,461	25.640	18,461	16,538				1,922		1,922		L	10/09/2018.
493267 10 8	KEYCORP ORD			3,710.000	54,834	14.780	54,834	75,870		631		(21,036)		(21,036)		L	10/09/2018.
49338L 10 3	KEYSIGHT TECHNOLOGIES ORD			750.000	46,560	62.080	46,560	47,567				(1,106)		(1,106)		L	10/09/2018.
49427F 10 8	KILROY REALTY REIT ORD			385.000	24,209	62.880	24,209	28,651	175	281		(4,408)		(4,408)		L	10/09/2018.
494368 10 3	KIMBERLY CLARK ORD			1,217.000	138,665	113.940	138,665	86,162	1,217	5,721		(8,178)		(8,178)		L	05/18/2012.
49446R 10 9	KIMCO REALTY REIT ORD			1,640.000	24,026	14.650	24,026	25,879	459			(1,853)		(1,853)		L	10/09/2018.
49456B 10 1	KINDER MORGAN CL P ORD			22,680.000	348,818	15.380	348,818	387,860		1,536		(39,042)		(39,042)		L	12/12/2018.
497266 10 6	KIRBY ORD			230.000	15,493	67.360	15,493	19,325				(3,832)		(3,832)		L	10/09/2018.
49803T 30 0	KITE REALTY GROUP REIT ORD			330.000	4,650	14.090	4,650	5,231				(581)		(581)		L	10/09/2018.
499049 10 4	KNIGHT SWIFT TRANSPRTATN CL A ORD			520.000	13,036	25.070	13,036	16,926		31		(3,890)		(3,890)		L	10/09/2018.
49926D 10 9	KNOWLES ORD			350.000	4,659	13.310	4,659	5,086				(427)		(427)		L	10/09/2018.
500255 10 4	KOHL'S ORD			670.000	44,448	66.340	44,448	47,537		409		(3,089)		(3,089)		L	10/09/2018.
500643 20 0	KORN FERRY ORD			230.000	9,094	39.540	9,094	10,868	23			(1,773)		(1,773)		L	10/09/2018.
500688 10 6	KOSMOS ENERGY ORD		C	960.000	3,898	4.060	3,898	8,880				(4,982)		(4,982)		L	10/09/2018.
500754 10 6	KRAFT HEINZ ORD			2,439.000	104,975	43.040	104,975	113,575		3,248		(51,728)		(51,728)		L	10/09/2018.
50077C 10 6	KRATON ORD			120.000	2,621	21.840	2,621	4,944				(2,323)		(2,323)		L	10/09/2018.
501044 10 1	KROGER ORD			2,790.000	76,725	27.500	76,725	77,925		391		(1,200)		(1,200)		L	10/09/2018.
501797 10 4	L BRANDS ORD			930.000	23,873	25.670	23,873	26,821		558		(2,948)		(2,948)		L	10/09/2018.
50187A 10 7	LHC GROUP ORD			110.000	10,327	93.880	10,327	11,006				(679)		(679)		L	10/09/2018.
501889 20 8	LKQ ORD			1,280.000	30,374	23.730	30,374	38,472				(9,442)		(9,442)		L	10/09/2018.
50189K 10 3	LCI INDUSTRIES ORD			90.000	6,012	66.800	6,012	7,069		54		(1,057)		(1,057)		L	10/09/2018.
50212V 10 0	LPL FINANCIAL HOLDINGS ORD			360.000	21,989	61.080	21,989	22,914		90		(925)		(925)		L	10/09/2018.
502175 10 2	LTC PROPERTIES REIT ORD			150.000	6,252	41.680	6,252	6,602		86		(350)		(350)		L	10/09/2018.
502413 10 7	L3 TECHNOLOGIES ORD			225.000	39,074	173.660	39,074	15,232		720		(5,443)		(5,443)		L	12/17/2008.
505336 10 7	LA Z BOY ORD			180.000	4,988	27.710	4,988	5,218		23		(230)		(230)		L	10/09/2018.
50540R 40 9	LABORATORY CORPRTN OF AMER HLDGS ORD			355.000	44,858	126.360	44,858	35,602				(13,046)		(13,046)		L	10/09/2018.
505743 10 4	LADDER CAPITAL CL A ORD			340.000	5,260	15.470	5,260	5,824	194			(564)		(564)		L	10/09/2018.
512807 10 8	LAM RESEARCH ORD			553.000	75,302	136.170	75,302	51,460		1,290		(13,028)		(13,028)		L	10/09/2018.
512816 10 9	LAMAR ADVERTISING CL A REIT			335.000	23,175	69.180	23,175	25,334		322		(2,159)		(2,159)		L	10/09/2018.
513272 10 4	LAMB WESTON HOLDINGS ORD			590.000	43,400	73.560	43,400	44,032		113		(631)		(631)		L	10/09/2018.
513847 10 3	LANCASTER COLONY ORD			70.000	12,380	176.860	12,380	10,348		46		2,032		2,032		L	10/09/2018.
515098 10 1	LANDSTAR SYSTEM ORD			140.000	13,394	95.670	13,394	11,794		298		(1,180)		(1,180)		L	06/23/2017.
517834 10 7	LAS VEGAS SANDS ORD			1,440.000	74,952	52.050	74,952	83,938		1,080		(8,986)		(8,986)		L	10/09/2018.
517942 10 8	LASALLE HOTEL PROPERTIES REIT ORD			440.000	14,106	32.060	14,106	14,661				(554)		(554)		L	10/09/2018.
518439 10 4	ESTEE LAUDER CL A ORD			742.000	96,534	130.100	96,534	47,311		1,089		1,391		1,391		L	08/08/2018.
518613 20 3	LAUREATE EDUCATION CL A ORD			330.000	5,029	15.240	5,029	4,894				135		135		L	10/09/2018.

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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
521865 20 4	LEAR ORD			260.000	31,944	122.860	31,944	36,545		203		(4,988)		(4,988)		L	10/09/2018.
524660 10 7	LEGGETT & PLATT ORD			525.000	18,816	35.840	18,816	21,947	200	86		(3,131)		(3,131)		L	10/09/2018.
52471Y 10 6	LEGACYTEXAS FINANCIAL GROUP ORD			190.000	6,097	32.090	6,097	8,149		42		(2,052)		(2,052)		L	10/09/2018.
524901 10 5	LEGG MASON ORD			340.000	8,673	25.510	8,673	10,292	116			(1,618)		(1,618)		L	10/09/2018.
525327 10 2	LEIDOS HOLDINGS ORD			570.000	30,050	52.720	30,050	38,310		182		(8,259)		(8,259)		L	10/09/2018.
52603B 10 7	LENDINGTREE ORD			30.000	6,587	219.570	6,587	6,511				76		76		L	10/09/2018.
526057 10 4	LENNAR CL A ORD			1,000.000	39,150	39.150	39,150	44,320		40		(5,170)		(5,170)		L	10/09/2018.
526107 10 7	LENNOX INTERNATIONAL ORD			140.000	30,640	218.860	30,640	29,326	90	23		1,108		1,108		L	10/09/2018.
529043 10 1	LEXINGTON REALTY REIT ORD			860.000	7,061	8.210	7,061	7,104	153			(43)		(43)		L	10/09/2018.
530307 10 7	LIBERTY BROADBAND SRS A ORD			100.000	7,181	71.810	7,181	8,252				(1,071)		(1,071)		L	10/09/2018.
530307 30 5	LIBERTY BROADBAND SRS C ORD			420.000	30,253	72.030	30,253	34,553				(4,301)		(4,301)		L	10/09/2018.
53046P 10 9	LIBERTY EXPEDIA HOLD SRS A ORD			210.000	8,213	39.110	8,213	9,049				(836)		(836)		L	10/09/2018.
53071M 10 4	QURATE RETAIL SRS A ORD			1,720.000	33,574	19.520	33,574	35,879				(2,305)		(2,305)		L	10/09/2018.
531172 10 4	LIBERTY PROPERTY REIT ORD			595.000	24,919	41.880	24,919	25,836	238	212		(918)		(918)		L	10/09/2018.
531229 40 9	LIBRTY MEDIA LRTY SIRIUSXM SRS A ORD			340.000	12,512	36.800	12,512	14,300				(1,788)		(1,788)		L	10/09/2018.
531229 60 7	LIBRTY MEDIA LRTY SIRIUSXM SRS C ORD			670.000	24,777	36.980	24,777	28,247				(3,471)		(3,471)		L	10/09/2018.
531229 85 4	LIBERTY MEDIA FORMULA ONE SRS C ORD			800.000	24,560	30.700	24,560	28,072				(3,512)		(3,512)		L	10/09/2018.
531465 10 2	LIBERTY TRIPADVISOR HOLDIG SRS A ORD			300.000	4,767	15.890	4,767	5,145				(378)		(378)		L	12/18/2018.
53220K 50 4	LIGAND PHARMACEUTICALS ORD			80.000	10,856	135.700	10,856	18,815				(7,959)		(7,959)		L	10/09/2018.
53223X 10 7	LIFE STORAGE ORD			180.000	16,738	92.990	16,738	16,834		180		(95)		(95)		L	10/09/2018.
532457 10 8	ELI LILLY ORD			3,355.000	388,241	115.720	388,241	240,361		5,816		73,243		73,243		L	10/09/2018.
533900 10 6	LINCOLN ELECTRIC HOLDINGS ORD			250.000	19,713	78.850	19,713	22,362	118	70		(2,650)		(2,650)		L	10/09/2018.
534187 10 9	LINCOLN NATIONAL ORD			880.000	45,153	51.310	45,153	61,706				(16,553)		(16,553)		L	10/09/2018.
535919 50 0	LIONS GATE ENTERTAINMENT CL B ORD			390.000	5,803	14.880	5,803	8,654				(2,851)		(2,851)		L	10/09/2018.
536797 10 3	LITHIA MOTORS CL A ORD			90.000	6,870	76.330	6,870	7,019		26		(149)		(149)		L	10/09/2018.
537008 10 4	LITTELFUSE ORD			90.000	15,433	171.480	15,433	16,394		39		(961)		(961)		L	10/09/2018.
538034 10 9	LIVE NATION ENTERTAINMENT ORD			550.000	27,088	49.250	27,088	27,847				(759)		(759)		L	10/09/2018.
538146 10 1	LIVEPERSON ORD			230.000	4,338	18.860	4,338	5,387				(1,049)		(1,049)		L	10/09/2018.
53815P 10 8	LIVERAMP HOLDINGS ORD			300.000	11,589	38.630	11,589	14,019				(2,430)		(2,430)		L	10/09/2018.
539830 10 9	LOCKHEED MARTIN ORD			780.000	204,235	261.840	204,235	159,630		4,416		(54,853)		(54,853)		L	10/09/2018.
540424 10 8	LOEWS ORD			1,769.000	80,525	45.520	80,525	62,097		442		(7,978)		(7,978)		L	02/08/2016.
54142L 10 9	LOGMEIN ORD			200.000	16,314	81.570	16,314	16,492		60		(178)		(178)		L	10/09/2018.
546347 10 5	LOUISIANA PACIFIC ORD			570.000	12,665	22.220	12,665	13,412		74		(747)		(747)		L	10/09/2018.
548661 10 7	LOWE'S COMPANIES ORD			2,874.000	265,443	92.360	265,443	252,397		2,360		(36,096)		(36,096)		L	10/09/2018.
548862 10 1	LOXO ONCOLOGY ORD			100.000	14,007	140.070	14,007	16,817				(2,810)		(2,810)		L	10/09/2018.
550021 10 9	LULULEMON ATHLETICA ORD		C	390.000	47,428	121.610	47,428	58,601				(11,174)		(11,174)		L	10/09/2018.
55024U 10 9	LUMENTUM HOLDINGS ORD			292.000	12,267	42.010	12,267	16,176				(3,909)		(3,909)		L	12/11/2018.
55261F 10 4	M&T BANK ORD			500.000	71,565	143.130	71,565	68,940		1,364		(14,457)		(14,457)		L	06/22/2018.
55264U 10 8	MB FINANCIAL ORD			330.000	13,078	39.630	13,078	15,437		79		(2,360)		(2,360)		L	10/09/2018.
552676 10 8	MDC HOLDINGS ORD			180.000	5,060	28.110	5,060	5,002		54		58		58		L	10/09/2018.
552690 10 9	MDU RESOURCES GROUP ORD			775.000	18,476	23.840	18,476	21,229	157	76		(2,753)		(2,753)		L	10/09/2018.

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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
55272X 10 2	MFA FINANCIAL REIT ORD			1,555.000	10,387	6.680	10,387	11,413	311	799		(1,026)		(1,026)		L	08/08/2018.
55277P 10 4	MGE ENERGY ORD			140.000	8,394	59.960	8,394	9,169		47		(774)		(774)		L	10/09/2018.
552848 10 3	MGIC INVESTMENT ORD			1,450.000	15,167	10.460	15,167	18,720				(3,553)		(3,553)		L	10/09/2018.
552953 10 1	MGM RESORTS INTERNATIONAL ORD			2,030.000	49,248	24.260	49,248	55,521		244		(6,273)		(6,273)		L	10/09/2018.
55306N 10 4	MKS INSTRUMENTS ORD			210.000	13,568	64.610	13,568	15,905		42		(2,337)		(2,337)		L	10/09/2018.
55336V 10 0	MPLX COM UNT			44,400.000	1,345,320	30.300	1,345,320	1,542,912		68,865		(239,553)		(239,553)		L	12/12/2018.
55345K 10 3	MRC GLOBAL ORD			330.000	4,036	12.230	4,036	6,075				(2,039)		(2,039)		L	10/09/2018.
553498 10 6	MSA SAFETY ORD			130.000	12,255	94.270	12,255	13,116		49		(861)		(861)		L	10/09/2018.
553530 10 6	MSC INDUSTRIAL CL A ORD			180.000	13,846	76.920	13,846	15,196		140		(1,530)		(1,530)		L	10/09/2018.
55354G 10 0	MSCI ORD			350.000	51,601	147.430	51,601	57,817		216		(6,435)		(6,435)		L	10/09/2018.
553573 10 6	MSG NETWORKS CL A ORD			230.000	5,419	23.560	5,419	6,005				(587)		(587)		L	10/09/2018.
554382 10 1	MACERICH REIT ORD			550.000	23,804	43.280	23,804	28,958		413		(5,154)		(5,154)		L	10/09/2018.
554489 10 4	MACK CALI REALTY REIT ORD			360.000	7,052	19.590	7,052	7,304				(252)		(252)		L	10/09/2018.
55608B 10 5	MACQUARIE INFRASTRUCTURE ORD			320.000	11,699	36.560	11,699	14,051		320		(2,352)		(2,352)		L	10/09/2018.
55616P 10 4	MACYS ORD			1,230.000	36,629	29.780	36,629	40,664	464			(4,034)		(4,034)		L	10/09/2018.
556269 10 8	STEVEN MADDEN ORD			345.000	10,440	30.260	10,440	11,217		48		(777)		(777)		L	10/09/2018.
55825T 10 3	MADISON SQUARE GARDEN CL A ORD			65.000	17,401	267.700	17,401	15,717				1,277		1,277		L	10/09/2018.
558868 10 5	MADRIGAL PHARMACEUTI ORD			20.000	2,254	112.720	2,254	3,897				(1,643)		(1,643)		L	10/09/2018.
559079 20 7	MAGELLAN HEALTH ORD			90.000	5,120	56.890	5,120	6,372				(1,252)		(1,252)		L	10/09/2018.
559080 10 6	MAGELLAN MIDSTREAM PARTNERS UNT			16,400.000	935,784	57.060	935,784	1,152,069		60,680		(223,011)		(223,011)		L	12/12/2018.
562750 10 9	MANHATTAN ASSOCIATES ORD			260.000	11,016	42.370	11,016	12,919				(1,903)		(1,903)		L	10/09/2018.
56418H 10 0	MANPOWERGROUP ORD			260.000	16,848	64.800	16,848	20,350		263		(3,502)		(3,502)		L	10/09/2018.
564563 10 4	MANTECH INTERNATIONAL CL A ORD			100.000	5,230	52.295	5,230	5,929		25		(700)		(700)		L	10/09/2018.
565849 10 6	MARATHON OIL ORD			3,440.000	49,330	14.340	49,330	78,914		172		(29,584)		(29,584)		L	10/09/2018.
56585A 10 2	MARATHON PETROLEUM ORD			1,900.000	112,119	59.010	112,119	111,782				337		337		L	12/18/2018.
570535 10 4	MARKEL ORD			50.000	51,903	1,038.050	51,903	48,794				(5,250)		(5,250)		L	08/08/2018.
57060D 10 8	MARKETAXESS HOLDINGS ORD			140.000	29,583	211.310	29,583	26,418		59		3,165		3,165		L	10/09/2018.
57164Y 10 7	MARRIOTT VACATIONS WORLDWIDE ORD			150.000	10,577	70.510	10,577	15,030	68			(4,454)		(4,454)		L	10/09/2018.
571748 10 2	MARSH & MCLENNAN ORD			1,782.000	142,115	79.750	142,115	65,722		2,816		(2,922)		(2,922)		L	10/22/2013.
571903 20 2	MARRIOTT INTERNATIONAL CL A ORD			1,162.000	126,147	108.560	126,147	96,936		985		(20,088)		(20,088)		L	10/09/2018.
573284 10 6	MARTIN MARIETTA MATERIALS ORD			220.000	37,811	171.870	37,811	39,798		106		(1,987)		(1,987)		L	10/09/2018.
574599 10 6	MASCO ORD			1,250.000	36,550	29.240	36,550	42,388		150		(5,838)		(5,838)		L	10/09/2018.
574795 10 0	MASIMO ORD			180.000	19,327	107.370	19,327	21,465				(2,138)		(2,138)		L	10/09/2018.
575385 10 9	MASONITE INTERNATIONAL ORD			110.000	4,931	44.830	4,931	6,692				(1,761)		(1,761)		L	10/09/2018.
576323 10 9	MASTEC ORD			260.000	10,546	40.560	10,546	11,027				(481)		(481)		L	10/09/2018.
57636Q 10 4	MASTERCARD CL A ORD			3,106.000	585,947	188.650	585,947	316,432		2,566		84,281		84,281		L	10/09/2018.
576485 20 5	MATADOR RESOURCES ORD			420.000	6,523	15.530	6,523	14,129				(7,606)		(7,606)		L	10/09/2018.
57665R 10 6	MATCH GROUP ORD			200.000	8,554	42.770	8,554	11,094		400		(2,540)		(2,540)		L	10/09/2018.
57686G 10 5	MATSON ORD			170.000	5,443	32.020	5,443	6,705		36		(1,261)		(1,261)		L	10/09/2018.
577081 10 2	MATTEL ORD			1,390.000	13,886	9.990	13,886	20,141				(6,255)		(6,255)		L	10/09/2018.
577128 10 1	MATTHEWS INTERNATIONAL CL A ORD			120.000	4,874	40.620	4,874	5,502		24		(628)		(628)		L	10/09/2018.

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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
57772K 10 1	MAXIM INTEGRATED PRODUCTS ORD			1,120.000	56,952	50.850	56,952	57,963		749		(2,156)		(2,156)		L	10/09/2018.
57778L 10 3	MAXAR TECHNOLOGIES ORD			220.000	2,631	11.960	2,631	6,992		45		(4,360)		(4,360)		L	10/09/2018.
577933 10 4	MAXIMUS ORD			250.000	16,273	65.090	16,273	15,678		63		595		595		L	10/09/2018.
579780 20 6	MCCORMICK ORD			420.000	58,481	139.240	58,481	23,468	239	832		15,511		15,511		L	06/22/2018.
580037 70 3	MCDERMOTT INTERNATIONAL ORD			720.000	4,709	6.540	4,709	12,787				(8,078)		(8,078)		L	10/09/2018.
580135 10 1	MCDONALD'S ORD			2,508.000	445,346	177.570	445,346	273,552		10,024		14,033		14,033		L	10/09/2018.
580589 10 9	MCGRATH RENT ORD			90.000	4,633	51.480	4,633	4,646		31		(13)		(13)		L	10/09/2018.
58155Q 10 3	MCKESSON ORD			700.000	77,329	110.470	77,329	95,795	273			(18,466)		(18,466)		L	10/09/2018.
58463J 30 4	MEDICAL PROPERTIES REIT ORD			1,465.000	23,557	16.080	23,557	21,246	366	79		2,311		2,311		L	10/09/2018.
584688 10 5	MEDICINES ORD			270.000	5,168	19.140	5,168	7,484				(2,317)		(2,317)		L	10/09/2018.
58470H 10 1	MEDIFAST ORD			40.000	5,001	125.020	5,001	8,267	30			(3,266)		(3,266)		L	10/09/2018.
58471A 10 5	MEDIDATA SOLUTIONS ORD			230.000	15,507	67.420	15,507	16,010				(504)		(504)		L	10/09/2018.
58502B 10 6	MEDNAX ORD			360.000	11,880	33.000	11,880	16,718				(4,838)		(4,838)		L	10/09/2018.
58933Y 10 5	MERCK & CO ORD			9,053.000	691,740	76.410	691,740	456,037	4,979	9,330		134,003		134,003		L	10/09/2018.
589378 10 8	MERCURY SYSTEMS ORD			180.000	8,512	47.290	8,512	9,756				(1,244)		(1,244)		L	10/09/2018.
589400 10 0	MERCURY GENERAL ORD			110.000	5,688	51.710	5,688	5,543		69		145		145		L	10/09/2018.
589433 10 1	MEREDITH ORD			150.000	7,791	51.940	7,791	7,961		82		(170)		(170)		L	10/09/2018.
589889 10 4	MERIT MEDICAL SYSTEMS ORD			210.000	11,720	55.810	11,720	13,167				(1,447)		(1,447)		L	10/09/2018.
59001A 10 2	MERITAGE HOMES ORD			150.000	5,508	36.720	5,508	5,574				(66)		(66)		L	10/09/2018.
59001K 10 0	MERITOR ORD			330.000	5,580	16.910	5,580	6,359				(779)		(779)		L	10/09/2018.
59156R 10 8	METLIFE ORD			3,515.000	144,326	41.060	144,326	152,385		5,835		(33,393)		(33,393)		L	12/08/2015.
592688 10 5	METTLER TOLEDO ORD			100.000	56,558	565.580	56,558	59,355				(3,592)		(3,592)		L	10/09/2018.
59408Q 10 6	MICHAELS COMPANIES ORD			430.000	5,822	13.540	5,822	6,725				(903)		(903)		L	10/09/2018.
594918 10 4	MICROSOFT ORD			26,411.000	2,682,565	101.570	2,682,565	985,549		45,427		423,368		423,368		L	06/23/2017.
595017 10 4	MICROCHIP TECHNOLOGY ORD			815.000	58,615	71.920	58,615	46,037		564		(1,328)		(1,328)		L	10/09/2018.
595112 10 3	MICRON TECHNOLOGY ORD			3,080.000	97,728	31.730	97,728	130,222				(32,494)		(32,494)		L	10/09/2018.
59522J 10 3	MID AMERICA APT COMMUNITI REIT ORD			455.000	43,544	95.700	43,544	45,364		720		(1,820)		(1,820)		L	10/09/2018.
596278 10 1	MIDDLEBY ORD			220.000	22,601	102.730	22,601	26,778				(4,178)		(4,178)		L	10/09/2018.
59870L 10 6	MILACRON HOLDINGS ORD			270.000	3,210	11.890	3,210	5,319				(2,109)		(2,109)		L	10/09/2018.
600544 10 0	HERMAN MILLER ORD			230.000	6,958	30.250	6,958	8,508	45			(1,550)		(1,550)		L	10/09/2018.
60255W 10 5	MINDBODY CL A ORD			170.000	6,188	36.400	6,188	6,331				(143)		(143)		L	10/09/2018.
603158 10 6	MINERALS TECHNOLOGIES ORD			140.000	7,188	51.340	7,188	8,686		7		(1,498)		(1,498)		L	10/09/2018.
60740F 10 5	MOBILE MINI ORD			170.000	5,398	31.750	5,398	7,244		43		(1,846)		(1,846)		L	10/09/2018.
60786M 10 5	MOELIS CL A ORD			170.000	5,845	34.380	5,845	9,068		80		(3,223)		(3,223)		L	10/09/2018.
608190 10 4	MOHAWK INDUSTRIES ORD			210.000	24,562	116.960	24,562	33,743				(9,181)		(9,181)		L	10/09/2018.
60855R 10 0	MOLINA HEALTHCARE ORD			240.000	27,893	116.220	27,893	34,481				(6,588)		(6,588)		L	10/09/2018.
60871R 20 9	MOLSON COORS BREWING NONVTG CL B ORD			700.000	39,312	56.160	39,312	38,034		791		(12,241)		(12,241)		L	10/09/2018.
60877T 10 0	MOMENTA PHARMACEUTICALS ORD			300.000	3,312	11.040	3,312	6,204				(2,892)		(2,892)		L	10/09/2018.
609207 10 5	MONDELEZ INTERNATIONAL CL A ORD			5,910.000	236,577	40.030	236,577	244,697	1,537	2,410		(8,120)		(8,120)		L	12/18/2018.
609839 10 5	MONOLITHIC POWER SYSTEMS ORD			160.000	18,600	116.250	18,600	18,675	48			(75)		(75)		L	10/09/2018.
610236 10 1	MONRO ORD			120.000	8,250	68.750	8,250	8,285		24		(35)		(35)		L	10/09/2018.

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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
61174X 10 9	MONSTER BEVERAGE ORD			1,610.000	79,244	49.220	79,244	71,184				(12,913)		(12,913)		L	10/09/2018.
615369 10 5	MOODYS ORD			585.000	81,923	140.040	81,923	49,977		673		(8,222)		(8,222)		L	10/09/2018.
615394 20 2	MOOG CL A ORD			120.000	9,298	77.480	9,298	9,955		30		(658)		(658)		L	10/09/2018.
617446 44 8	MORGAN STANLEY ORD			4,816.000	190,954	39.650	190,954	118,186		5,298		(61,741)		(61,741)		L	02/02/2016.
617700 10 9	MORNINGSTAR ORD			60.000	6,590	109.840	6,590	4,619		60		772		772		L	06/23/2017.
61945C 10 3	MOSAIC ORD			1,420.000	41,478	29.210	41,478	47,016		36		(5,538)		(5,538)		L	10/09/2018.
620076 30 7	MOTOROLA SOLUTIONS ORD			650.000	74,776	115.040	74,776	61,218	371	624		4,113		4,113		L	10/09/2018.
624756 10 2	MUELLER INDUSTRIES ORD			220.000	5,139	23.360	5,139	6,039		22		(900)		(900)		L	10/09/2018.
624758 10 8	MUELLER WATER PRODUCTS SER A ORD			620.000	5,642	9.100	5,642	7,105		31		(1,463)		(1,463)		L	10/09/2018.
626717 10 2	MURPHY OIL ORD			660.000	15,437	23.390	15,437	22,381		165		(6,943)		(6,943)		L	10/09/2018.
626755 10 2	MURPHY USA ORD			120.000	9,197	76.640	9,197	9,625				(428)		(428)		L	10/09/2018.
62855J 10 4	MYRIAD GENETICS ORD			260.000	7,558	29.070	7,558	11,232				(3,674)		(3,674)		L	10/09/2018.
62857M 10 5	MYOKARDIA ORD			130.000	6,352	48.860	6,352	6,682				(330)		(330)		L	10/09/2018.
628778 10 2	NBT BANCORP ORD			170.000	5,880	34.590	5,880	6,581		44		(700)		(700)		L	10/09/2018.
62886E 10 8	NCR ORD			470.000	10,848	23.080	10,848	12,662				(1,814)		(1,814)		L	10/09/2018.
629209 30 5	NMI HOLDINGS CL A ORD			250.000	4,463	17.850	4,463	5,183				(720)		(720)		L	10/09/2018.
629377 50 8	NRG ENERGY ORD			1,220.000	48,312	39.600	48,312	45,665		37		2,647		2,647		L	10/09/2018.
62944T 10 5	NVR ORD			20.000	48,740	2,436.990	48,740	49,787				(1,048)		(1,048)		L	12/18/2018.
62989* 10 5	NAMIC INSURANCE COMPANY INC			4,620.000	1,466,194	317.358	1,466,194	231,000				139,399		139,399		A	03/11/1987.
631103 10 8	NASDAQ ORD			490.000	39,969	81.570	39,969	9,712		833		2,323		2,323		L	10/30/2008.
636180 10 1	NATL FUEL GAS ORD			320.000	16,378	51.180	16,378	18,607	136	17		(2,230)		(2,230)		L	10/09/2018.
636220 30 3	NATIONAL GENERAL HOLDINGS ORD			240.000	5,810	24.210	5,810	6,262	10			(451)		(451)		L	10/09/2018.
63633D 10 4	NATIONAL HEALTH INVESTORS REIT ORD			160.000	12,086	75.540	12,086	11,861	160			226		226		L	10/09/2018.
636518 10 2	NATIONAL INSTRUMENTS ORD			355.000	16,110	45.380	16,110	14,128		327		1,331		1,331		L	06/23/2017.
637071 10 1	NATIONAL OILWELL VARCO ORD			1,540.000	39,578	25.700	39,578	70,008		77		(30,430)		(30,430)		L	10/09/2018.
637417 10 6	NATIONAL RETAIL PROPERTIES REIT ORD			530.000	25,710	48.510	25,710	23,037		554		2,548		2,548		L	06/22/2018.
637870 10 6	NATIONAL STORAGE AFFILIATES ORD			220.000	5,821	26.460	5,821	5,636		66		185		185		L	10/09/2018.
63845R 10 7	NATIONAL VISION HOLDINGS ORD			190.000	5,352	28.170	5,352	8,066				(2,713)		(2,713)		L	10/09/2018.
638904 10 2	NAVIGATORS GROUP ORD			80.000	5,559	69.490	5,559	5,539		6		20		20		L	10/09/2018.
63934E 10 8	NAVISTAR INTERNATIONAL ORD			190.000	4,931	25.950	4,931	7,114				(2,183)		(2,183)		L	10/09/2018.
63938C 10 8	NAVIENT ORD			1,050.000	9,251	8.810	9,251	13,818		168		(4,568)		(4,568)		L	10/09/2018.
640079 10 9	NEENAH ORD			60.000	3,535	58.920	3,535	4,846		25		(1,310)		(1,310)		L	10/09/2018.
640268 10 8	NEKTAR THERAPEUTICS ORD			630.000	20,708	32.870	20,708	32,741				(12,033)		(12,033)		L	10/09/2018.
640491 10 6	NEOGEN ORD			200.000	11,400	57.000	11,400	12,940				(1,540)		(1,540)		L	10/09/2018.
64110D 10 4	NETAPP ORD			1,060.000	63,250	59.670	63,250	84,524				(21,274)		(21,274)		L	10/09/2018.
64110L 10 6	NETFLIX ORD			1,390.000	372,047	267.660	372,047	494,451				(122,403)		(122,403)		L	10/09/2018.
64111Q 10 4	NETGEAR ORD			120.000	6,244	52.030	6,244	7,040				(797)		(797)		L	10/09/2018.
64115T 10 4	NETSCOUT SYSTEMS ORD			310.000	7,325	23.630	7,325	6,947				378		378		L	10/09/2018.
64125C 10 9	NEUROCRINE BIOSCIENCES ORD			360.000	25,708	71.410	25,708	39,287				(13,579)		(13,579)		L	10/09/2018.
64157F 10 3	NEVRO ORD			110.000	4,278	38.890	4,278	5,696				(1,418)		(1,418)		L	10/09/2018.
646025 10 6	NJ RESOURCES ORD			350.000	15,985	45.670	15,985	16,468	102			(483)		(483)		L	10/09/2018.

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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
64828T 20 1	NEW RESIDENTIAL INVESTMENT REIT ORD			1,360.000	19,326	14.210	19,326	24,494	680			(5,168)		(5,168)		L	10/09/2018.
64829B 10 0	NEW RELIC ORD			170.000	13,765	80.970	13,765	14,494				(729)		(729)		L	10/09/2018.
649445 10 3	NEW YORK COMMUNITY BANCORP ORD			1,925.000	18,114	9.410	18,114	20,511		360		(2,397)		(2,397)		L	10/09/2018.
650111 10 7	NEW YORK TIMES CL A ORD			520.000	11,591	22.290	11,591	13,281				(1,690)		(1,690)		L	10/09/2018.
651229 10 6	NEWELL BRANDS ORD			1,770.000	32,904	18.590	32,904	33,152		407		(248)		(248)		L	10/09/2018.
651290 10 8	NEWFIELD EXPLORATION ORD			800.000	11,728	14.660	11,728	22,504				(10,776)		(10,776)		L	10/09/2018.
651587 10 7	NEWMARKET ORD			30.000	12,363	412.090	12,363	11,986	53	158		377		377		L	01/30/2018.
65158N 10 2	NEWMARK GROUP CL A ORD			510.285	4,092	8.020	4,092	4,488				(395)		(395)		L	10/09/2018.
651639 10 6	NEWMONT MINING ORD			2,150.000	74,498	34.650	74,498	64,758		301		9,740		9,740		L	10/09/2018.
65249B 10 9	NEWS CL A ORD			1,540.000	17,479	11.350	17,479	20,775				(3,296)		(3,296)		L	10/09/2018.
65249B 20 8	NEWS CL B ORD			490.000	5,660	11.550	5,660	6,733				(1,073)		(1,073)		L	10/09/2018.
65336K 10 3	NEXSTAR MEDIA GROUP CL A ORD			180.000	14,155	78.640	14,155	14,355		68		(200)		(200)		L	10/09/2018.
65339F 10 1	NEXTERA ENERGY ORD			1,390.000	241,610	173.820	241,610	112,045		6,172		24,528		24,528		L	01/30/2018.
654106 10 3	NIKE CL B ORD			4,605.000	341,415	74.140	341,415	184,441	1,013	3,084		39,962		39,962		L	10/09/2018.
65473P 10 5	NISOURCE ORD			1,460.000	37,011	25.350	37,011	13,100		940		(239)		(239)		L	10/09/2018.
655044 10 5	NOBLE ENERGY ORD			1,940.000	36,394	18.760	36,394	63,108		213		(26,714)		(26,714)		L	10/09/2018.
655663 10 2	NORDSON ORD			225.000	26,854	119.350	26,854	29,942	79	6		(3,211)		(3,211)		L	10/09/2018.
655664 10 0	NORDSTROM ORD			470.000	21,907	46.610	21,907	28,863		174		(6,956)		(6,956)		L	10/09/2018.
655844 10 8	NORFOLK SOUTHERN ORD			985.000	147,297	149.540	147,297	162,047		1,232		(14,750)		(14,750)		L	10/09/2018.
665859 10 4	NORTHERN TRUST ORD			829.000	69,296	83.590	69,296	76,448	456	455		(16,959)		(16,959)		L	10/09/2018.
666807 10 2	NORTHROP GRUMMAN ORD			485.000	118,777	244.900	118,777	54,596		1,895		(30,878)		(30,878)		L	10/09/2018.
667340 10 3	NORTHWEST BANCSHARES ORD			390.000	6,607	16.940	6,607	6,770		66		(164)		(164)		L	10/09/2018.
66765N 10 5	NORTHWEST NATURAL HOLDING COMPAN ORD			110.000	6,651	60.460	6,651	7,779		52		(1,129)		(1,129)		L	10/09/2018.
668074 30 5	NORTHWESTERN ORD			200.000	11,888	59.440	11,888	12,282		110		(394)		(394)		L	10/09/2018.
67000B 10 4	NOVANTA ORD			130.000	8,190	63.000	8,190	8,423				(233)		(233)		L	10/09/2018.
67011P 10 0	NOW ORD			430.000	5,005	11.640	5,005	7,267				(2,262)		(2,262)		L	10/09/2018.
67018T 10 5	NU SKIN ENTERPRISES CL A ORD			215.000	13,186	61.330	13,186	15,819		84		(2,633)		(2,633)		L	10/09/2018.
67020Y 10 0	NUANCE COMMUNICATIONS ORD			1,150.000	15,215	13.230	15,215	19,700				(4,485)		(4,485)		L	10/09/2018.
670346 10 5	NUCOR ORD			1,280.000	66,317	51.810	66,317	81,549	512			(15,232)		(15,232)		L	10/09/2018.
67059N 10 8	NUTANIX CL A ORD			430.000	17,884	41.590	17,884	17,437				447		447		L	10/09/2018.
67066G 10 4	NVIDIA ORD			1,980.000	264,330	133.500	264,330	525,789		317		(261,459)		(261,459)		L	10/09/2018.
67069D 10 8	NUTRISYSTEM ORD			110.000	4,827	43.880	4,827	4,833				(7)		(7)		L	12/18/2018.
670704 10 5	NUVASIVE ORD			200.000	9,912	49.560	9,912	13,934				(4,022)		(4,022)		L	10/09/2018.
67072V 10 3	NXSTAGE MEDICAL ORD			260.000	7,441	28.620	7,441	7,166				276		276		L	10/09/2018.
670837 10 3	OGE ENERGY ORD			800.000	31,352	39.190	31,352	27,561		523		3,791		3,791		L	10/09/2018.
67103H 10 7	O'REILLY AUTOMOTIVE ORD			318.000	109,497	344.330	109,497	62,825				27,908		27,908		L	12/18/2018.
674215 10 8	OASIS PETROLEUM ORD			1,080.000	5,972	5.530	5,972	14,299				(8,327)		(8,327)		L	10/09/2018.
674599 10 5	OCCIDENTAL PETROLEUM ORD			3,100.000	190,278	61.380	190,278	254,944	2,418			(64,666)		(64,666)		L	10/09/2018.
675232 10 2	OCEANEERING INTERNATIONAL ORD			390.000	4,719	12.100	4,719	10,553				(5,834)		(5,834)		L	10/09/2018.
675234 10 8	OCEANFIRST FINANCIAL ORD			190.000	4,277	22.510	4,277	5,198		32		(922)		(922)		L	10/09/2018.
676220 10 6	OFFICE DEPOT ORD			2,230.000	5,753	2.580	5,753	6,601		56		(847)		(847)		L	10/09/2018.

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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
678026 10 5	OIL STATES INTERNATIONAL ORD			230.000	3,284	14.280	3,284	7,694				(4,409)		(4,409)		L	10/09/2018.
679295 10 5	OKTA CL A ORD			340.000	21,692	63.800	21,692	20,298				1,394		1,394		L	10/09/2018.
679580 10 0	OLD DOMINION FREIGHT LINE ORD			260.000	32,107	123.490	32,107	38,024		38		(6,311)		(6,311)		L	10/09/2018.
680033 10 7	OLD NATIONAL BANCORP ORD			600.000	9,240	15.400	9,240	12,120		78		(2,880)		(2,880)		L	10/09/2018.
680223 10 4	OLD REPUBLIC INTERNATIONAL ORD			980.000	20,159	20.570	20,159	19,859		445		226		226		L	06/22/2018.
680665 20 5	OLIN ORD			670.000	13,474	20.110	13,474	16,147		134		(2,673)		(2,673)		L	10/09/2018.
681116 10 9	OLLIES BARGAIN OUTLET HLDG ORD			190.000	12,637	66.510	12,637	17,212				(4,575)		(4,575)		L	10/09/2018.
681919 10 6	OMNICOM GROUP ORD			780.000	57,127	73.240	57,127	38,542	468	864		790		790		L	10/09/2018.
681936 10 0	OMEGA HEALTHCARE REIT ORD			790.000	27,769	35.150	27,769	26,157		521		1,612		1,612		L	10/09/2018.
68213N 10 9	OMNICELL ORD			150.000	9,186	61.240	9,186	9,939				(753)		(753)		L	10/09/2018.
682189 10 5	ON SEMICONDUCTOR ORD			1,710.000	28,232	16.510	28,232	28,831				(599)		(599)		L	10/09/2018.
68235P 10 8	ONE GAS ORD			200.000	15,920	79.600	15,920	16,758		92		(838)		(838)		L	10/09/2018.
682680 10 3	ONEOK ORD			7,540.000	406,783	53.950	406,783	472,058		1,231		(65,275)		(65,275)		L	12/13/2018.
68268W 10 3	ONEMAIN HOLDINGS, INC			300.000	7,287	24.290	7,287	9,501				(2,214)		(2,214)		L	10/09/2018.
68389X 10 5	ORACLE ORD			9,208.000	415,741	45.150	415,741	296,341		4,604		(26,333)		(26,333)		L	10/09/2018.
686688 10 2	ORMAT TECH ORD			160.000	8,368	52.300	8,368	8,438		16		(70)		(70)		L	10/09/2018.
688239 20 1	OSHKOSH ORD			290.000	17,780	61.310	17,780	19,639		78		(1,859)		(1,859)		L	10/09/2018.
689648 10 3	OTTER TAIL ORD			150.000	7,446	49.640	7,446	7,260		50		186		186		L	10/09/2018.
69007J 10 6	OUTFRONT MEDIA ORD			560.000	10,147	18.120	10,147	10,758		202		(610)		(610)		L	10/09/2018.
690742 10 1	OWENS CORNIING ORD			440.000	19,351	43.980	19,351	22,994		92		(3,643)		(3,643)		L	10/09/2018.
690768 40 3	OWENS ILLINOIS ORD			640.000	11,034	17.240	11,034	12,083				(1,050)		(1,050)		L	10/09/2018.
691497 30 9	OXFORD INDS ORD			60.000	4,262	71.040	4,262	4,970		20		(708)		(708)		L	10/09/2018.
69318G 10 6	PBF ENERGY CL A ORD			480.000	15,682	32.670	15,682	24,955		144		(9,274)		(9,274)		L	10/09/2018.
69327R 10 1	PDC ENERGY ORD			260.000	7,738	29.760	7,738	13,390				(5,652)		(5,652)		L	10/09/2018.
69331C 10 8	PG&E ORD			2,100.000	49,875	23.750	49,875	81,596				(31,721)		(31,721)		L	12/18/2018.
693475 10 5	PNC FINANCIAL SERVICES GROUP ORD			1,475.000	172,442	116.910	172,442	68,866		6,022		(40,386)		(40,386)		L	09/30/2011.
69349H 10 7	PNM RESOURCES ORD			320.000	13,149	41.090	13,149	12,787		85		362		362		L	10/09/2018.
693506 10 7	PPG INDUSTRIES ORD			970.000	99,163	102.230	99,163	98,901		696		262		262		L	10/09/2018.
69351T 10 6	PPL ORD			2,832.000	80,231	28.330	80,231	83,892	1,161	585		(3,662)		(3,662)		L	10/09/2018.
69354M 10 8	PRA HEALTH SCIENCES ORD			230.000	21,151	91.960	21,151	23,681				(2,530)		(2,530)		L	10/09/2018.
69354N 10 6	PRA GROUP ORD			170.000	4,143	24.370	4,143	5,831				(1,688)		(1,688)		L	10/09/2018.
69360J 10 7	PS BUSINESS PARKS REIT ORD			80.000	10,480	131.000	10,480	10,160		84		320		320		L	10/09/2018.
693656 10 0	PVH ORD			260.000	24,167	92.950	24,167	35,004		10		(10,837)		(10,837)		L	10/09/2018.
69366J 20 0	PTC THERAPEUTICS ORD			180.000	6,178	34.320	6,178	7,137				(959)		(959)		L	10/09/2018.
69370C 10 0	PTC ORD			480.000	39,792	82.900	39,792	47,645				(7,853)		(7,853)		L	10/09/2018.
693718 10 8	PACCAR ORD			1,380.000	78,853	57.140	78,853	91,591	2,760	386		(12,737)		(12,737)		L	10/09/2018.
69478X 10 5	PACIFIC PREMIER BANCORP ORD			180.000	4,594	25.520	4,594	6,703				(2,110)		(2,110)		L	10/09/2018.
695127 10 0	PACIRA PHARMACEUTICALS ORD			160.000	6,883	43.020	6,883	7,586				(702)		(702)		L	10/09/2018.
695156 10 9	PACKAGING CORP OF AMERICA ORD			370.000	30,880	83.460	30,880	38,824	292	190		(7,944)		(7,944)		L	10/09/2018.
695263 10 3	PACW PACWEST BANCORP ORD			490.000	16,307	33.280	16,307	23,520		294		(7,213)		(7,213)		L	10/09/2018.
697435 10 5	PALO ALTO NETWORKS ORD			310.000	58,389	188.350	58,389	65,822				(7,434)		(7,434)		L	10/09/2018.

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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
698354 10 7	PANDORA MEDIA ORD			1,020.000	8,252	8.090	8,252	9,170				(918)		(918)		L	10/09/2018.
69924R 10 8	PARAMOUNT GROUP REIT ORD			830.000	10,425	12.560	10,425	12,334	83			(1,909)		(1,909)		L	10/09/2018.
700517 10 5	PARK HOTELS RESORTS ORD			805.000	20,914	25.980	20,914	24,969	805	138		(4,055)		(4,055)		L	10/09/2018.
700658 10 7	PARK NATIONAL ORD			50.000	4,248	84.950	4,248	5,297		48		(1,049)		(1,049)		L	10/09/2018.
701094 10 4	PARKER HANNIFIN ORD			464.000	69,201	149.140	69,201	26,034		1,364		(23,404)		(23,404)		L	06/25/2010.
701877 10 2	PARSLEY ENERGY CL A ORD			1,060.000	16,939	15.980	16,939	32,553				(15,614)		(15,614)		L	10/09/2018.
703343 10 3	PATRICK INDUSTRIES ORD			90.000	2,665	29.610	2,665	4,838				(2,173)		(2,173)		L	10/09/2018.
70338P 10 0	PATTERN ENERGY GROUP CL A ORD			320.000	5,958	18.620	5,958	5,802	135			157		157		L	10/09/2018.
703395 10 3	PATTERSON COMPANIES ORD			320.000	6,291	19.660	6,291	7,574		83		(1,283)		(1,283)		L	10/09/2018.
703481 10 1	PATTERSON UTI ENERGY ORD			880.000	9,108	10.350	9,108	15,805		35		(6,697)		(6,697)		L	10/09/2018.
704326 10 7	PAYCHEX ORD			1,291.000	84,109	65.150	84,109	76,593		2,474		(4,713)		(4,713)		L	10/09/2018.
70432V 10 2	PAYCOM SOFTWARE ORD			200.000	24,490	122.450	24,490	26,962				(2,472)		(2,472)		L	10/09/2018.
70438V 10 6	PAYLOCITY HOLDING ORD			110.000	6,623	60.210	6,623	7,669				(1,046)		(1,046)		L	10/09/2018.
70450Y 10 3	PAYPAL HOLDINGS ORD			4,670.000	392,700	84.090	392,700	376,384				16,317		16,317		L	12/18/2018.
704551 10 0	PEABODY ENERGY ORD			310.000	9,449	30.480	9,449	11,067		40		(1,618)		(1,618)		L	10/09/2018.
70509V 10 0	PEBBLEBROOK HOTEL REIT ORD			270.000	7,644	28.310	7,644	9,180	103			(1,536)		(1,536)		L	10/09/2018.
705573 10 3	PEGASYSTEMS ORD			150.000	7,175	47.830	7,175	8,745	5			(1,571)		(1,571)		L	10/09/2018.
707569 10 9	PENN NATIONAL GAMING ORD			428.000	8,059	18.830	8,059	12,297				(4,238)		(4,238)		L	10/16/2018.
70959W 10 3	PENSKE AUTOMOTIVE GROUP VTG ORD			150.000	6,048	40.320	6,048	6,833		56		(785)		(785)		L	10/09/2018.
70975L 10 7	PENUMBRA ORD			120.000	14,664	122.200	14,664	16,026				(1,362)		(1,362)		L	10/09/2018.
712704 10 5	PEOPLES UNITED FINANCIAL ORD			1,495.000	21,573	14.430	21,573	27,254		490		(5,763)		(5,763)		L	10/09/2018.
713448 10 8	PEPSICO ORD			5,292.000	584,660	110.480	584,660	446,280	4,519	14,194		(7,953)		(7,953)		L	12/18/2018.
71377A 10 3	PERFORMANCE FOOD GROUP ORD			400.000	12,908	32.270	12,908	12,076				832		832		L	10/09/2018.
714046 10 9	PERKINELMER ORD			435.000	34,169	78.550	34,169	32,453		97		245		245		L	10/09/2018.
715347 10 0	PERSPECTA ORD			570.000	9,815	17.220	9,815	14,569	29			(4,754)		(4,754)		L	10/09/2018.
717081 10 3	PFIZER ORD			19,883.000	867,893	43.650	867,893	323,709		27,041		147,731		147,731		L	09/30/2011.
718172 10 9	PHILIP MORRIS INTERNATIONAL ORD			5,462.000	364,643	66.760	364,643	372,987	6,227	21,343		(176,953)		(176,953)		L	08/08/2018.
718546 10 4	PHILLIPS 66 ORD			1,499.000	129,139	86.150	129,139	112,159		3,006		(32,698)		(32,698)		L	10/09/2018.
718549 20 7	PHILLIPS 66 PARTNERS COM UNT			16,000.000	673,760	42.110	673,760	779,613		46,298		(160,078)		(160,078)		L	04/11/2018.
71943U 10 4	PHYSICIANS REALTY REIT ORD			730.000	11,702	16.030	11,702	12,191				(489)		(489)		L	10/09/2018.
720190 20 6	PIEDMONT OFFICE REIT CL A ORD			510.000	8,690	17.040	8,690	9,547	107			(857)		(857)		L	10/09/2018.
72346Q 10 4	PINNACLE FINANCIAL PARTNERS ORD			300.000	13,830	46.100	13,830	18,003		48		(4,173)		(4,173)		L	10/09/2018.
723484 10 1	PINNACLE WEST ORD			450.000	38,340	85.200	38,340	24,263		1,124		139		139		L	10/09/2018.
723787 10 7	PIONEER NATURAL RESOURCE ORD			590.000	77,597	131.520	77,597	110,879				(33,282)		(33,282)		L	10/09/2018.
724479 10 0	PITNEY BOWES ORD			750.000	4,433	5.910	4,433	5,115		141		(683)		(683)		L	10/09/2018.
726503 10 5	PLAINS ALL AMERICAN PIPELINE UNT			37,800.000	757,512	20.040	757,512	936,906		37,200		(38,812)		(38,812)		L	12/12/2018.
72651A 20 7	PLAINS GP HOLDINGS CL A ORD			50,300.000	1,011,030	20.100	1,011,030	1,238,238		48,000		(95,240)		(95,240)		L	12/12/2018.
72703H 10 1	PLANET FITNESS CL A ORD			350.000	18,767	53.620	18,767	17,024				1,743		1,743		L	10/09/2018.
727493 10 8	PLANTRONICS ORD			130.000	4,303	33.100	4,303	7,097		20		(2,794)		(2,794)		L	10/09/2018.
72766Q 10 5	PLATFORM SPECIALTY PRODUCTS ORD			890.000	9,194	10.330	9,194	10,377				(1,184)		(1,184)		L	10/09/2018.
729132 10 0	PLEXUS ORD			120.000	6,130	51.080	6,130	6,538				(408)		(408)		L	10/09/2018.

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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
731068 10 2	POLARIS INDUSTRIES ORD			230.000	17,636	76.680	17,636	21,944		138		(4,308)		(4,308)		L	10/09/2018.
73179P 10 6	POLYONE ORD			320.000	9,152	28.600	9,152	12,736	62			(3,584)		(3,584)		L	10/09/2018.
73278L 10 5	POOL ORD			150.000	22,298	148.650	22,298	19,657		195		1,747		1,747		L	10/09/2018.
733174 70 0	POPULAR ORD			400.000	18,888	47.220	18,888	20,800	100			(1,912)		(1,912)		L	10/09/2018.
736508 84 7	PORTLAND GENERAL ELECTRIC ORD			350.000	16,048	45.850	16,048	16,408	127			(361)		(361)		L	10/09/2018.
737010 10 8	PORTOLA PHARMACEUTICALS ORD			260.000	5,075	19.520	5,075	6,292				(1,217)		(1,217)		L	10/09/2018.
737446 10 4	POST HOLDINGS ORD			260.000	23,174	89.130	23,174	24,726				(1,552)		(1,552)		L	10/09/2018.
737630 10 3	POTLATCHDELTIC ORD			240.000	7,594	31.640	7,594	9,134		96		(1,541)		(1,541)		L	10/09/2018.
739276 10 3	POWER INTEGRATIONS ORD			110.000	6,708	60.980	6,708	6,348		18		360		360		L	10/09/2018.
74051N 10 2	PREMIER CL A ORD			210.000	7,844	37.350	7,844	9,683				(1,840)		(1,840)		L	10/09/2018.
74112D 10 1	PRESTIGE CONSUMER HEALTHCARE ORD			200.000	6,176	30.880	6,176	7,740				(1,564)		(1,564)		L	10/09/2018.
74144T 10 8	T ROWE PRICE GROUP ORD			955.000	88,166	92.320	88,166	63,366		2,317		(12,564)		(12,564)		L	10/09/2018.
741511 10 9	PRICESMART ORD			80.000	4,728	59.100	4,728	6,302				(1,574)		(1,574)		L	10/09/2018.
74164M 10 8	PRIMERICA ORD			170.000	16,611	97.710	16,611	20,609		43		(3,998)		(3,998)		L	10/09/2018.
74251V 10 2	PRINCIPAL FINANCIAL GROUP ORD			1,154.000	50,972	44.170	50,972	61,701		1,269		(22,724)		(22,724)		L	10/09/2018.
74267C 10 6	PROASSURANCE ORD			210.000	8,518	40.560	8,518	9,721	170			(1,203)		(1,203)		L	10/09/2018.
742718 10 9	PROCTER & GAMBLE ORD			8,068.000	741,611	91.920	741,611	510,866		22,923		323		323		L	09/21/2015.
743312 10 0	PROGRESS SOFTWARE ORD			180.000	6,388	35.490	6,388	6,048		28		340		340		L	10/09/2018.
743315 10 3	PROGRESSIVE ORD			2,340.000	141,172	60.330	141,172	113,885		1,316		(8,775)		(8,775)		L	10/09/2018.
74340W 10 3	PROLOGIS REIT			2,532.000	148,679	58.720	148,679	164,476		2,148		(15,797)		(15,797)		L	10/09/2018.
743424 10 3	PROOFPOINT ORD			200.000	16,762	83.810	16,762	19,060				(2,298)		(2,298)		L	10/09/2018.
74347M 10 8	PROPETRO HOLDING ORD			280.000	3,450	12.320	3,450	5,138				(1,688)		(1,688)		L	10/09/2018.
743606 10 5	PROSPERITY BANCSHARES ORD			260.000	16,198	62.300	16,198	18,468	107			(2,270)		(2,270)		L	10/09/2018.
743713 10 9	PROTO LABS ORD			100.000	11,279	112.790	11,279	13,956				(2,677)		(2,677)		L	10/09/2018.
74386T 10 5	PROVIDENT FINANCIAL SERVICES ORD			240.000	5,791	24.130	5,791	5,914		50		(122)		(122)		L	10/09/2018.
744320 10 2	PRUDENTIAL FINANCIAL ORD			1,700.000	138,635	81.550	138,635	180,132		1,530		(41,497)		(41,497)		L	10/09/2018.
744573 10 6	PUBLIC SERVICE ENTERPRISE GROUP ORD			2,036.000	105,974	52.050	105,974	93,725		2,976		(196)		(196)		L	10/09/2018.
74460D 10 9	PUBLIC STORAGE REIT ORD			503.000	101,812	202.410	101,812	101,396		3,674		(1,535)		(1,535)		L	03/27/2018.
745867 10 1	PULTEGROUP ORD			1,040.000	27,030	25.990	27,030	24,825	114			2,205		2,205		L	10/09/2018.
74587V 10 7	PUMA BIOTECHNOLOGY ORD			110.000	2,239	20.350	2,239	4,774				(2,536)		(2,536)		L	10/09/2018.
74624M 10 2	PURE STORAGE CL A ORD			660.000	10,613	16.080	10,613	15,503				(4,891)		(4,891)		L	10/09/2018.
747316 10 7	QUAKER CHEMICAL ORD			50.000	8,886	177.710	8,886	9,939		19		(1,053)		(1,053)		L	10/09/2018.
74733V 10 0	QEP RESOURCES ORD			950.000	5,349	5.630	5,349	11,191				(5,843)		(5,843)		L	10/09/2018.
74736A 10 3	QTS REALTY CL A REIT ORD			200.000	7,410	37.050	7,410	8,516	82			(1,106)		(1,106)		L	10/09/2018.
74736K 10 1	QORVO ORD			510.000	30,972	60.730	30,972	37,919				(6,946)		(6,946)		L	10/09/2018.
74736L 10 9	Q2 HOLDINGS ORD			140.000	6,937	49.550	6,937	7,188				(251)		(251)		L	10/09/2018.
747525 10 3	QUALCOMM ORD			5,443.000	309,761	56.910	309,761	334,148		6,240		(62,323)		(62,323)		L	10/09/2018.
74758T 30 3	QUALYS ORD			130.000	9,716	74.740	9,716	9,815				(99)		(99)		L	10/09/2018.
74762E 10 2	QUANTA SERVICES ORD			610.000	18,361	30.100	18,361	19,776	24			(1,415)		(1,415)		L	10/09/2018.
74834L 10 0	QUEST DIAGNOSTICS ORD			470.000	39,137	83.270	39,137	35,198		736		(9,728)		(9,728)		L	06/22/2018.
74838J 10 1	QUIDEL ORD			130.000	6,347	48.820	6,347	8,369				(2,023)		(2,023)		L	10/09/2018.

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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
749607 10 7	RLI ORD			150.000	10,349	68.990	10,349	11,525		183		(1,176)		(1,176)		L	10/09/2018.
74965L 10 1	RLJ LODGING REIT ORD			690.000	11,316	16.400	11,316	14,594	228			(3,278)		(3,278)		L	10/09/2018.
74967X 10 3	RH ORD			70.000	8,387	119.820	8,387	7,609				778		778		L	10/09/2018.
749685 10 3	RPM ORD			525.000	30,860	58.780	30,860	28,316		304		2,543		2,543		L	10/09/2018.
750236 10 1	RADIAN GROUP ORD			860.000	14,070	16.360	14,070	17,226		2		(3,156)		(3,156)		L	10/09/2018.
751212 10 1	RALPH LAUREN CL A ORD			220.000	22,761	103.460	22,761	28,105	138			(5,344)		(5,344)		L	10/09/2018.
75281A 10 9	RANGE RESOURCES ORD			850.000	8,135	9.570	8,135	15,717		17		(7,582)		(7,582)		L	10/09/2018.
753422 10 4	RAPID7 ORD			140.000	4,362	31.160	4,362	4,929				(567)		(567)		L	10/09/2018.
754212 10 8	RAVEN INDUSTRIES ORD			140.000	5,067	36.190	5,067	6,462		18		(1,396)		(1,396)		L	10/09/2018.
754730 10 9	RAYMOND JAMES ORD			530.000	39,437	74.410	39,437	50,260				(10,823)		(10,823)		L	10/09/2018.
754907 10 3	RAYONIER REIT ORD			430.000	11,907	27.690	11,907	12,611		456		(1,694)		(1,694)		L	06/23/2017.
755111 50 7	RAYTHEON ORD			854.000	130,961	153.350	130,961	98,991	741	2,904		(29,463)		(29,463)		L	07/27/2017.
75524B 10 4	RBC BEARINGS ORD			90.000	11,799	131.100	11,799	13,787				(1,988)		(1,988)		L	10/09/2018.
75605Y 10 6	REALOGY HOLDINGS ORD			490.000	7,193	14.680	7,193	9,638		44		(2,445)		(2,445)		L	10/09/2018.
75606N 10 9	REALPAGE ORD			280.000	13,493	48.190	13,493	16,218				(2,724)		(2,724)		L	10/09/2018.
756109 10 4	REALTY INCOME REIT ORD			1,165.000	73,442	63.040	73,442	65,150	257	1,082		8,292		8,292		L	10/09/2018.
75615P 10 3	REATA PHARMACEUTICALS CL A ORD			70.000	3,927	56.100	3,927	4,577				(650)		(650)		L	10/09/2018.
756577 10 2	RED HAT ORD			620.000	108,897	175.640	108,897	45,353				33,682		33,682		L	10/09/2018.
75700L 10 8	RED ROCK RESORTS CL A ORD			270.000	5,484	20.310	5,484	6,585	27			(1,102)		(1,102)		L	10/09/2018.
75737F 10 8	REDFIN ORD			310.000	4,464	14.400	4,464	5,028				(564)		(564)		L	10/09/2018.
758075 40 2	REDWOOD REIT ORD			330.000	4,973	15.070	4,973	5,346		99		(373)		(373)		L	10/09/2018.
758750 10 3	REGAL BELOIT ORD			170.000	11,909	70.050	11,909	14,035	48			(2,127)		(2,127)		L	10/09/2018.
758849 10 3	REGENCY CENTERS REIT ORD			610.000	35,795	58.680	35,795	39,077		339		(3,282)		(3,282)		L	10/09/2018.
75886F 10 7	REGENERON PHARMACEUTICALS ORD			320.000	119,520	373.500	119,520	125,613				(6,093)		(6,093)		L	10/09/2018.
75901B 10 7	REGENXBIO ORD			120.000	5,034	41.950	5,034	7,675				(2,641)		(2,641)		L	10/09/2018.
7591EP 10 0	REGIONS FINANCIAL ORD			3,870.000	51,781	13.380	51,781	71,982	542			(20,201)		(20,201)		L	10/09/2018.
759351 60 4	REINSURANCE GROUP OF AMER ORD			250.000	35,058	140.230	35,058	32,518		467		(2,988)		(2,988)		L	10/09/2018.
759509 10 2	RELIANCE STEEL ORD			275.000	19,572	71.170	19,572	24,196		215		(4,768)		(4,768)		L	10/09/2018.
75970E 10 7	RENASANT ORD			190.000	5,734	30.180	5,734	7,689	40			(1,955)		(1,955)		L	10/09/2018.
759916 10 9	REPLIGEN ORD			150.000	7,911	52.740	7,911	8,106				(195)		(195)		L	10/09/2018.
760759 10 0	REPUBLIC SERVICES ORD			889.000	64,088	72.090	64,088	49,492	333	569		797		797		L	12/18/2018.
761152 10 7	RESMED ORD			560.000	63,767	113.870	63,767	52,008		496		10,071		10,071		L	10/09/2018.
76118Y 10 4	RESIDEO TECHNOLOGIES ORD			406.000	8,343	20.550	8,343	6,495				1,848		1,848		L	01/04/2017.
76131N 10 1	RETAIL OPPORTUNITY INVEST REIT ORD			440.000	6,987	15.880	6,987	8,144		86		(1,157)		(1,157)		L	10/09/2018.
76131V 20 2	RETAIL PROP OF AME CL A REIT ORD			880.000	9,548	10.850	9,548	10,794	146	80		(1,246)		(1,246)		L	10/09/2018.
76169B 10 2	REXNORD ORD			420.000	9,639	22.950	9,639	12,810				(3,171)		(3,171)		L	10/09/2018.
76169C 10 0	REXFORD INDUSTRIAL REALTY REIT ORD			370.000	10,904	29.470	10,904	11,862	59			(958)		(958)		L	10/09/2018.
76680R 20 6	RINGCENTRAL CL A ORD			270.000	22,259	82.440	22,259	22,086				173		173		L	10/09/2018.
770323 10 3	ROBERT HALF ORD			480.000	27,456	57.200	27,456	31,266		227		(4,015)		(4,015)		L	10/09/2018.
773903 10 9	ROCKWELL AUTOMAT ORD			400.000	60,192	150.480	60,192	43,126		923		(15,756)		(15,756)		L	10/09/2018.
775133 10 1	ROGERS ORD			70.000	6,934	99.060	6,934	9,375				(2,441)		(2,441)		L	10/09/2018.
77543R 10 2	ROKU CL A ORD			170.000	5,209	30.640	5,209	10,967				(5,758)		(5,758)		L	10/09/2018.

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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
775711 10 4	ROLLINS ORD			495.000	17,870	36.100	17,870	14,435		216		1,569		1,569		L	06/22/2018.
776696 10 6	ROPER TECHNOLOGIES ORD			406.000	108,207	266.520	108,207	52,937		505		2,157		2,157		L	12/18/2018.
778296 10 3	ROSS STORES ORD			1,499.000	124,717	83.200	124,717	70,278		1,093		(2,004)		(2,004)		L	10/09/2018.
780287 10 8	ROYAL GOLD ORD			260.000	22,269	85.650	22,269	19,425				2,844		2,844		L	10/09/2018.
783549 10 8	RYDER SYSTEM ORD			210.000	10,112	48.150	10,112	14,601		113		(4,490)		(4,490)		L	10/09/2018.
78377T 10 7	RYMAN HOSPITALITY PROP REIT ORD			170.000	11,337	66.690	11,337	14,122	145			(2,785)		(2,785)		L	10/09/2018.
783859 10 1	S AND T BANCORP ORD			130.000	4,919	37.840	4,919	5,572		35		(653)		(653)		L	10/09/2018.
78409V 10 4	S&P GLOBAL ORD			880.000	149,547	169.940	149,547	165,290		440		(15,743)		(15,743)		L	10/09/2018.
78410G 10 4	SBA COMMUNICATIONS CL A REIT ORD			460.000	74,469	161.890	74,469	71,691				2,778		2,778		L	10/09/2018.
784117 10 3	SEI INVESTMENTS ORD			530.000	24,486	46.200	24,486	28,728	175	246		(11,968)		(11,968)		L	10/09/2018.
78440X 10 1	SL GREEN RLTY REIT ORD			330.000	26,096	79.080	26,096	31,479	281	49		(5,382)		(5,382)		L	10/09/2018.
78442P 10 6	SLM ORD			1,750.000	14,543	8.310	14,543	18,813				(4,270)		(4,270)		L	10/09/2018.
78454L 10 0	SM ENERGY ORD			440.000	6,811	15.480	6,811	14,287		22		(7,476)		(7,476)		L	10/09/2018.
784635 10 4	SPX ORD			170.000	4,762	28.010	4,762	5,420				(658)		(658)		L	10/09/2018.
78463M 10 7	SPS COMMERCE ORD			60.000	4,943	82.380	4,943	5,363				(421)		(421)		L	10/09/2018.
78467J 10 0	SS AND C TECHNOLOGIES HOLDINGS ORD			830.000	37,441	45.110	37,441	44,073		66		(6,632)		(6,632)		L	10/09/2018.
78469X 10 7	SPX FLOW ORD			160.000	4,867	30.420	4,867	7,755				(2,888)		(2,888)		L	10/09/2018.
78470V 10 8	SRC ENERGY ORD			970.000	4,559	4.700	4,559	8,895				(4,336)		(4,336)		L	10/09/2018.
78486Q 10 1	SVB FINANCIAL GROUP ORD			210.000	39,883	189.920	39,883	66,373				(26,489)		(26,489)		L	10/09/2018.
78573L 10 6	SABRA HEALTH CARE REIT ORD			710.000	11,701	16.480	11,701	16,124		320		(4,423)		(4,423)		L	10/09/2018.
78573M 10 4	SABRE ORD			1,020.000	22,073	21.640	22,073	24,959		143		(2,887)		(2,887)		L	10/09/2018.
78648T 10 0	SAFETY INSURANCE GROUP ORD			50.000	4,091	81.810	4,091	4,309		40		(218)		(218)		L	10/09/2018.
78667J 10 8	SAGE THERAPEUTICS ORD			180.000	17,242	95.790	17,242	22,970				(5,728)		(5,728)		L	10/09/2018.
78709Y 10 5	SAIA ORD			100.000	5,582	55.820	5,582	6,635				(1,053)		(1,053)		L	10/09/2018.
78781P 10 5	SAILPOINT TECHNOLOGIES HOLDINGS ORD			210.000	4,933	23.490	4,933	5,884				(951)		(951)		L	10/09/2018.
79466L 30 2	SALESFORCE.COM ORD			2,480.000	339,686	136.970	339,686	368,305				(28,619)		(28,619)		L	10/09/2018.
79546E 10 4	SALLY BEAUTY HOLDINGS ORD			490.000	8,355	17.050	8,355	8,688				(333)		(333)		L	10/09/2018.
800013 10 4	SANDERSON FARMS ORD			80.000	7,943	99.290	7,943	8,030				(86)		(86)		L	10/09/2018.
800363 10 3	SANDY SPRING BANCORP ORD			130.000	4,074	31.340	4,074	5,101		36		(1,027)		(1,027)		L	10/09/2018.
800677 10 6	SANGAMO THERAPEUTICS ORD			400.000	4,592	11.480	4,592	5,608				(1,016)		(1,016)		L	10/09/2018.
801056 10 2	SANMINA ORD			270.000	6,496	24.060	6,496	6,707				(211)		(211)		L	10/09/2018.
80283M 10 1	SANTANDER CONSUMER USA HOLDINGS ORD		C	460.000	8,091	17.590	8,091	8,993		92		(902)		(902)		L	10/09/2018.
803607 10 0	SAREPTA THERAPEUTICS ORD			250.000	27,283	109.130	27,283	32,295				(5,013)		(5,013)		L	10/09/2018.
80589M 10 2	SCANA ORD			570.000	27,235	47.780	27,235	21,358	71	64		5,876		5,876		L	10/09/2018.
806407 10 2	HENRY SCHEIN ORD			615.000	48,290	78.520	48,290	48,753				(463)		(463)		L	10/09/2018.
806857 10 8	SCHLUMBERGER ORD		C	5,505.000	198,620	36.080	198,620	331,027	2,438	290		(133,516)		(133,516)		L	12/18/2018.
808513 10 5	CHARLES SCHWAB ORD			4,700.000	195,191	41.530	195,191	245,246		611		(50,055)		(50,055)		L	10/09/2018.
808625 10 7	SCIENCE APPLICATIONS INTERNATIAL ORD			170.000	10,829	63.700	10,829	12,913		53		(2,084)		(2,084)		L	10/09/2018.
810186 10 6	SCOTTS MIRACLE GRO ORD			160.000	9,834	61.460	9,834	12,443		88		(2,610)		(2,610)		L	10/09/2018.
811707 80 1	SEACOAST BANKING OF FLORIDA ORD			180.000	4,684	26.020	4,684	5,306				(623)		(623)		L	10/09/2018.
81211K 10 0	SEALED AIR ORD			640.000	22,298	34.840	22,298	24,006		102		(1,709)		(1,709)		L	10/09/2018.

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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	For eign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator and Administrative Symbol (a)	Date Acquired
812578 10 2	SEATTLE GENETICS ORD			430.000	24,364	56.660	24,364	32,186				(7,822)		(7,822)		L	10/09/2018.
81282V 10 0	SEAWORLD ENTERTAINMENT ORD			220.000	4,860	22.090	4,860	6,420				(1,560)		(1,560)		L	10/09/2018.
81618T 10 0	SELECT INCOME REIT ORD			350.000	2,576	7.360	2,576	7,298		3,591		(4,722)		(4,722)		L	10/09/2018.
81619Q 10 5	SELECT MEDICAL HOLDINGS ORD			430.000	6,601	15.350	6,601	7,714				(1,114)		(1,114)		L	10/09/2018.
816300 10 7	SELECTIVE INSURANCE GROUP ORD			230.000	14,016	60.940	14,016	14,382		46		(366)		(366)		L	10/09/2018.
81663A 10 5	SEMGROUP CL A ORD			55,310.000	762,172	13.780	762,172	1,353,130		84,724		(754,007)		(754,007)		L	12/12/2018.
816850 10 1	SEMTECH ORD			260.000	11,926	45.870	11,926	13,200				(1,274)		(1,274)		L	10/09/2018.
816851 10 9	SEMPRA ENERGY ORD			960.000	103,862	108.190	103,862	88,288	859	2,268		(1,143)		(1,143)		L	10/09/2018.
81721M 10 9	SENIOR HOUSING REIT ORD			950.000	11,134	11.720	11,134	16,103		371		(4,969)		(4,969)		L	10/09/2018.
81725T 10 0	SENSIENT TECH ORD			170.000	9,495	55.850	9,495	13,110		61		(3,616)		(3,616)		L	10/09/2018.
81752R 10 0	SERITAGE GROWTH PROPERTIES CL A ORD			130.000	4,203	32.330	4,203	6,219	33			(2,016)		(2,016)		L	10/09/2018.
817565 10 4	SERVICE CORPORATION INTERNATIONL ORD			700.000	28,182	40.260	28,182	29,227		163		(1,200)		(1,200)		L	10/09/2018.
81761R 10 9	SERVICEMASTER GLOBAL HOLDINGS ORD			540.000	19,840	36.740	19,840	23,776				(3,937)		(3,937)		L	10/09/2018.
81762P 10 2	SERVICENOW ORD			610.000	108,611	178.050	108,611	110,666				(2,056)		(2,056)		L	10/09/2018.
81768T 10 8	SERVISFIRST BANCSHARES ORD			180.000	5,737	31.870	5,737	6,878	27			(1,141)		(1,141)		L	10/09/2018.
819047 10 1	SHAKE SHACK CL A ORD			90.000	4,088	45.420	4,088	5,558				(1,471)		(1,471)		L	10/09/2018.
822634 10 1	SHELL MIDSTREAM PARTNERS UNT		C	37,600.000	617,016	16.410	617,016	1,109,550		53,693		(504,216)		(504,216)		L	06/28/2017.
82312B 10 6	SHENANDOAH TELECOMMUNICATIONS ORD			180.000	7,965	44.250	7,965	7,036		49		929		929		L	10/09/2018.
824348 10 6	SHERWIN WILLIAMS ORD			289.000	113,710	393.460	113,710	99,607		452		(7,879)		(7,879)		L	10/09/2018.
82568P 30 4	SHUTTERFLY ORD			130.000	5,234	40.260	5,234	7,994				(2,760)		(2,760)		L	10/09/2018.
82669G 10 4	SIGNATURE BANK ORD			210.000	21,590	102.810	21,590	24,448		118		(2,858)		(2,858)		L	10/09/2018.
826919 10 2	SILICON LABORATORIES ORD			170.000	13,398	78.810	13,398	14,282				(884)		(884)		L	10/09/2018.
827048 10 9	SILGAN HOLDINGS ORD			210.000	4,960	23.620	4,960	5,569		42		(609)		(609)		L	06/22/2018.
828730 20 0	SIMMONS FIRST NATIONAL CL A ORD			360.000	8,687	24.130	8,687	10,584	54			(1,897)		(1,897)		L	10/09/2018.
828806 10 9	SIMON PROP GRP REIT ORD			1,067.000	179,245	167.990	179,245	137,071		6,791		(4,467)		(4,467)		L	06/22/2018.
829073 10 5	SIMPSON MANUF ORD			160.000	8,661	54.130	8,661	11,094				(2,434)		(2,434)		L	10/09/2018.
829226 10 9	SINCLAIR BROADCAST GROUP CL A ORD			280.000	7,375	26.340	7,375	8,184		56		(809)		(809)		L	10/09/2018.
82968B 10 3	SIRIUS XM HOLDINGS ORD			5,200.000	29,692	5.710	29,692	32,188		63		(2,496)		(2,496)		L	10/09/2018.
82981J 10 9	SITE CENTERS ORD			620.000	6,863	11.070	6,863	7,731	124			(868)		(868)		L	10/09/2018.
82982L 10 3	SITEONE LANDSCAPE SUPPLY ORD			160.000	8,843	55.270	8,843	10,829				(1,986)		(1,986)		L	10/09/2018.
83001A 10 2	SIX FLAGS ENTERTAINMENT ORD			280.000	15,576	55.630	15,576	18,564		230		(2,988)		(2,988)		L	10/09/2018.
830566 10 5	SKECHERS USA CL A ORD			540.000	12,361	22.890	12,361	14,342				(1,982)		(1,982)		L	10/09/2018.
830879 10 2	SKYWEST ORD			200.000	8,894	44.470	8,894	10,538	20			(1,644)		(1,644)		L	10/09/2018.
83088M 10 2	SKYWORKS SOLUTIONS ORD			721.000	48,321	67.020	48,321	60,307		428		(16,478)		(16,478)		L	10/09/2018.
831865 20 9	A O SMITH ORD			565.000	24,126	42.700	24,126	29,995		365		(9,129)		(9,129)		L	10/09/2018.
832696 40 5	JM SMUCKER ORD			440.000	41,136	93.490	41,136	35,292		1,049		(9,968)		(9,968)		L	10/09/2018.
833034 10 1	SNAP ON ORD			225.000	32,690	145.290	32,690	23,640		570		(6,824)		(6,824)		L	10/09/2018.
835495 10 2	SONOCO PRODUCTS ORD			325.000	17,267	53.130	17,267	16,582		527		(3)		(3)		L	06/23/2017.
835898 10 7	SOTHEBYS ORD			140.000	5,564	39.740	5,564	6,100				(536)		(536)		L	10/09/2018.
838518 10 8	S JERSEY INDS ORD			350.000	9,730	27.800	9,730	12,649		101		(2,919)		(2,919)		L	10/09/2018.
840441 10 9	SOUTH STATE ORD			140.000	8,393	59.950	8,393	11,432		50		(3,039)		(3,039)		L	10/09/2018.

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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
842587 10 7	SOUTHERN ORD			3,565.000	156,575	43.920	156,575	146,343		6,540		(7,075)		(7,075)		L	10/09/2018.
84265V 10 5	SOUTHERN COPPER ORD		C	330.000	10,154	30.770	10,154	13,936		132		(3,782)		(3,782)		L	10/09/2018.
844741 10 8	SOUTHWEST AIRLINES ORD			1,551.000	72,090	46.480	72,090	52,819	248	468		(25,079)		(25,079)		L	10/09/2018.
844895 10 2	SOUTHWEST GAS HOLDINGS ORD			190.000	14,535	76.500	14,535	15,593		99		(1,058)		(1,058)		L	10/09/2018.
845467 10 9	SOUTHWSTN ENER ORD			2,370.000	8,082	3.410	8,082	13,651				(5,570)		(5,570)		L	10/09/2018.
84652J 10 3	SPARK THERAPEUTICS ORD			120.000	4,697	39.140	4,697	5,922				(1,225)		(1,225)		L	10/09/2018.
84763A 10 8	SPECTRUM PHARMACEUTICALS ORD			400.000	3,500	8.750	3,500	6,000				(2,500)		(2,500)		L	10/09/2018.
84790A 10 5	SPECTRUM BRANDS HOLDINGS ORD			160.000	6,771	42.320	6,771	11,429		67		(4,658)		(4,658)		L	10/09/2018.
848574 10 9	SPIRIT AEROSYSTEMS HLDGS A ORD			420.000	30,278	72.090	30,278	37,162	50			(6,884)		(6,884)		L	10/09/2018.
848577 10 2	SPIRIT AIRLINES ORD			270.000	15,638	57.920	15,638	11,837				3,802		3,802		L	10/09/2018.
84857L 10 1	SPIRE ORD			190.000	14,075	74.080	14,075	14,147	113			(72)		(72)		L	10/09/2018.
84860W 30 0	SPIRIT REALTY CAPITAL REIT ORD			346.000	12,197	35.250	12,197	13,719	216			(1,522)		(1,522)		L	10/09/2018.
848637 10 4	SPLUNK ORD			580.000	60,813	104.850	60,813	60,430				383		383		L	10/09/2018.
85207U 10 5	SPRINT ORD		C	2,640.000	15,365	5.820	15,365	17,028				(1,663)		(1,663)		L	10/09/2018.
85208M 10 2	SPROUTS FARMERS MARKET ORD			500.000	11,755	23.510	11,755	13,370				(1,615)		(1,615)		L	10/09/2018.
852234 10 3	SQUARE CL A ORD			1,150.000	64,504	56.090	64,504	99,107				(34,604)		(34,604)		L	10/09/2018.
852312 30 5	STAAR SURGICAL ORD			170.000	5,425	31.910	5,425	7,079				(1,654)		(1,654)		L	10/09/2018.
85254J 10 2	STAG INDUSTRIAL REIT ORD			420.000	10,450	24.880	10,450	11,302	50	99		(853)		(853)		L	10/09/2018.
852857 20 0	STAMPS.COM ORD			70.000	10,895	155.640	10,895	14,941				(4,046)		(4,046)		L	10/09/2018.
854231 10 7	STANDEX INTL ORD			50.000	3,359	67.180	3,359	5,334		10		(1,975)		(1,975)		L	10/09/2018.
854502 10 1	STANLEY BLACK AND DECKER ORD			301.000	36,042	119.740	36,042	15,609		777		(15,035)		(15,035)		L	03/01/2010.
855244 10 9	STARBUCKS ORD			4,952.000	318,909	64.400	318,909	148,479		4,271		33,831		33,831		L	10/09/2018.
85571B 10 5	STARWOOD PROPERTY REIT			880.000	17,345	19.710	17,345	19,738	422	845		(2,394)		(2,394)		L	06/22/2018.
857477 10 3	STATE STREET ORD			1,510.000	95,236	63.070	95,236	130,419	710			(35,183)		(35,183)		L	10/09/2018.
858119 10 0	STEEL DYNAMICS ORD			910.000	27,336	30.040	27,336	40,804	171			(13,468)		(13,468)		L	10/09/2018.
858155 20 3	STEELCASE CL A ORD			340.000	5,042	14.830	5,042	5,950	46			(908)		(908)		L	10/09/2018.
858586 10 0	STEPAN ORD			80.000	5,920	74.000	5,920	6,781		20		(861)		(861)		L	10/09/2018.
858912 10 8	STERICYCLE ORD			330.000	12,108	36.690	12,108	17,863				(5,755)		(5,755)		L	10/09/2018.
85917A 10 0	STERLING BAN ORD			900.000	14,859	16.510	14,859	20,124		63		(5,265)		(5,265)		L	10/09/2018.
860630 10 2	STIFEL FINANCIAL ORD			270.000	11,183	41.420	11,183	13,827		32		(2,643)		(2,643)		L	10/09/2018.
862121 10 0	STORE CAPITAL ORD			745.000	21,091	28.310	21,091	21,171	246	127		(80)		(80)		L	10/09/2018.
86272C 10 3	STRATEGIC EDUCATION ORD			80.000	9,074	113.420	9,074	10,366		40		(1,292)		(1,292)		L	10/09/2018.
863667 10 1	STRYKER ORD			1,197.000	187,630	156.750	187,630	142,048	622	1,856		(2,176)		(2,176)		L	10/09/2018.
866082 10 0	SUMMIT HOTEL PROPERTIES REIT ORD			410.000	3,989	9.730	3,989	5,383		74		(1,394)		(1,394)		L	10/09/2018.
86614U 10 0	SUMMIT MATERIALS CL A ORD			450.000	5,580	12.400	5,580	7,632				(2,052)		(2,052)		L	10/09/2018.
866674 10 4	SUN COMMUNITIES REIT ORD			335.000	34,073	101.710	34,073	33,554	238	149		490		490		L	10/09/2018.
866942 10 5	SUN HYDRAULICS ORD			110.000	3,651	33.190	3,651	5,616				(1,965)		(1,965)		L	10/09/2018.
86771W 10 5	SUNRUN ORD			390.000	4,247	10.890	4,247	4,824				(577)		(577)		L	12/18/2018.
867892 10 1	SUNSTONE HOTEL INVESTORS REIT ORD			910.000	11,839	13.010	11,839	14,169	491			(2,330)		(2,330)		L	10/09/2018.
867914 10 3	SUNTRUST BANKS ORD			1,870.000	94,323	50.440	94,323	124,748		935		(30,425)		(30,425)		L	10/09/2018.
868157 10 8	SUPERI ENER SVCS ORD			610.000	2,044	3.350	2,044	6,600				(4,557)		(4,557)		L	10/09/2018.

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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
868459 10 8	SUPERNUS PHARMACEUTICALS ORD			190.000	6,312	33.220	6,312	8,964				(2,652)		(2,652)		L	10/09/2018.
871503 10 8	SYMANTEC ORD			2,510.000	47,426	18.895	47,426	49,999		188		(2,573)		(2,573)		L	10/09/2018.
87157D 10 9	SYNAPTICS ORD			140.000	5,209	37.210	5,209	5,390				(181)		(181)		L	10/09/2018.
871607 10 7	SYNOPSYS ORD			590.000	49,702	84.240	49,702	45,357				(1,096)		(1,096)		L	10/09/2018.
87161C 50 1	SYNOVUS FINANCIAL ORD			460.000	14,715	31.990	14,715	20,948	115			(6,233)		(6,233)		L	10/09/2018.
87162W 10 0	SYNNEX ORD			160.000	12,934	80.840	12,934	12,723				211		211		L	12/18/2018.
87165B 10 3	SYNCHRONY FINANCIAL ORD			3,000.000	70,380	23.460	70,380	93,480		630		(23,100)		(23,100)		L	10/09/2018.
87166B 10 2	SYNEOS HEALTH CL A ORD			240.000	9,444	39.350	9,444	11,479				(2,035)		(2,035)		L	10/09/2018.
871829 10 7	SYSCO ORD			1,671.000	104,705	62.660	104,705	75,615		2,017		233		233		L	10/09/2018.
872275 10 2	TCF FINANCIAL ORD			660.000	12,863	19.490	12,863	16,038		99		(3,175)		(3,175)		L	10/09/2018.
87236Y 10 8	TD AMERITRADE HOLDING ORD			1,140.000	55,814	48.960	55,814	60,488		342		(4,674)		(4,674)		L	10/09/2018.
87240R 10 7	TFS FINANCIAL ORD			170.000	2,742	16.130	2,742	2,684		119		107		107		L	06/22/2018.
872540 10 9	TJX ORD			4,996.000	223,521	44.740	223,521	83,468		3,703		(32,189)		(32,189)		L	12/21/2012.
872590 10 4	T MOBILE US ORD		C	1,240.000	78,876	63.610	78,876	84,903				(6,026)		(6,026)		L	10/09/2018.
87265H 10 9	TRI POINTE GROUP ORD			600.000	6,558	10.930	6,558	7,200				(642)		(642)		L	10/09/2018.
87305R 10 9	TTM TECHNOLOGIES ORD			370.000	3,600	9.730	3,600	5,361				(1,761)		(1,761)		L	10/09/2018.
87336U 10 5	TABLEAU SOFTWARE CL A ORD			280.000	33,600	120.000	33,600	28,384				5,216		5,216		L	10/09/2018.
873379 10 1	TABULA RASA HEALTHCA ORD			70.000	4,463	63.760	4,463	5,336				(873)		(873)		L	10/09/2018.
874054 10 9	TAKE TWO INTERACTIVE SOFTWARE ORD			450.000	46,323	102.940	46,323	57,582				(11,259)		(11,259)		L	10/09/2018.
875372 20 3	TANDEM DIABETES CARE ORD			200.000	7,594	37.970	7,594	6,996				598		598		L	10/09/2018.
875465 10 6	TANGER FACTORY REIT ORD			360.000	7,279	20.220	7,279	7,862		126		(583)		(583)		L	10/09/2018.
876030 10 7	TAPESTRY ORD			1,161.000	39,184	33.750	39,184	47,683		987		(14,730)		(14,730)		L	10/09/2018.
87612E 10 6	TARGET ORD			1,650.000	109,049	66.090	109,049	141,356		1,056		(32,307)		(32,307)		L	10/09/2018.
87612G 10 1	TARGA RESOURCES ORD			40,690.000	1,465,654	36.020	1,465,654	1,798,639		145,045		(506,936)		(506,936)		L	12/12/2018.
876664 10 3	TAUBMAN CNTR REIT ORD			230.000	10,463	45.490	10,463	12,843		151		(2,381)		(2,381)		L	10/09/2018.
87724P 10 6	TAYLOR MORRISON HOME CL A ORD			470.000	7,473	15.900	7,473	7,915				(442)		(442)		L	12/18/2018.
878237 10 6	TECHNOLOGY DATA ORD			150.000	12,272	81.810	12,272	10,722				1,550		1,550		L	10/09/2018.
87901J 10 5	TEGNA ORD			1,510.000	16,414	10.870	16,414	21,751	106	423		(4,847)		(4,847)		L	03/18/2014.
87918A 10 5	TELADOC HEALTH ORD			260.000	12,888	49.570	12,888	18,008				(5,119)		(5,119)		L	10/09/2018.
879360 10 5	TELEDYNE TECH ORD			140.000	28,990	207.070	28,990	25,131				(47)		(47)		L	10/09/2018.
879369 10 6	TELEFLEX ORD			175.000	45,234	258.480	45,234	43,495		65		1,526		1,526		L	10/09/2018.
879433 82 9	TELEPHONE AND DATA SYSTEMS ORD			390.000	12,691	32.540	12,691	12,570		62		121		121		L	10/09/2018.
88023U 10 1	TEMPUR SEALY INTERNATIONAL ORD			180.000	7,452	41.400	7,452	9,106				(1,654)		(1,654)		L	10/09/2018.
88033G 40 7	TENET HEALTHCARE ORD			330.000	5,656	17.140	5,656	9,669				(4,013)		(4,013)		L	10/09/2018.
880345 10 3	TENNANT ORD			70.000	3,648	52.110	3,648	5,025		15		(1,378)		(1,378)		L	10/09/2018.
880349 10 5	TENNECO CL A ORD			200.000	5,478	27.390	5,478	8,000		50		(2,522)		(2,522)		L	10/09/2018.
88076W 10 3	TERADATA ORD			470.000	18,029	38.360	18,029	16,779				1,250		1,250		L	10/09/2018.
880770 10 2	TERADYNE ORD			750.000	23,535	31.380	23,535	25,508		68		(1,973)		(1,973)		L	10/09/2018.
880779 10 3	TEREX ORD			260.000	7,168	27.570	7,168	10,067		26		(2,899)		(2,899)		L	10/09/2018.
88146M 10 1	TERRENO REALTY REIT ORD			230.000	8,089	35.170	8,089	8,600	55			(511)		(511)		L	10/09/2018.
881569 10 7	TESARO ORD			150.000	11,138	74.250	11,138	6,413				4,725		4,725		L	10/09/2018.

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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
88160R 10 1	TESLA ORD			430.000	143,104	332.800	143,104	113,008				30,096		30,096		L	10/09/2018.
88162G 10 3	TETRA TECH ORD			220.000	11,389	51.770	11,389	15,022		26		(3,632)		(3,632)		L	10/09/2018.
88224Q 10 7	TEXAS CAPITAL BANCSHARES ORD			200.000	10,218	51.090	10,218	16,440				(6,222)		(6,222)		L	10/09/2018.
882508 10 4	TEXAS INSTRUMENTS ORD			3,777.000	356,927	94.500	356,927	223,547		8,066		(29,947)		(29,947)		L	12/18/2018.
882681 10 9	TEXAS ROADHOUSE ORD			270.000	16,119	59.700	16,119	18,236		68		(2,117)		(2,117)		L	10/09/2018.
883203 10 1	TEXTRON ORD			1,000.000	45,990	45.990	45,990	70,340	20			(24,350)		(24,350)		L	10/09/2018.
88339J 10 5	TRADE DESK CL A ORD			130.000	15,088	116.060	15,088	16,761				(1,673)		(1,673)		L	10/09/2018.
883556 10 2	THERMO FISHER SCIENTIFIC ORD			1,310.000	293,165	223.790	293,165	110,016	223	886		44,422		44,422		L	01/20/2016.
885160 10 1	THOR INDUSTRIES ORD			200.000	10,400	52.000	10,400	15,852	78	78		(5,452)		(5,452)		L	10/09/2018.
88554D 20 5	3D SYSTEMS ORD			430.000	4,373	10.170	4,373	7,645				(3,272)		(3,272)		L	10/09/2018.
88579Y 10 1	3M ORD			1,865.000	355,357	190.540	355,357	261,356		7,045		(64,654)		(64,654)		L	10/09/2018.
886547 10 8	TIFFANY ORD			430.000	34,619	80.510	34,619	52,873	237			(18,254)		(18,254)		L	10/09/2018.
887389 10 4	TIMKEN ORD			270.000	10,076	37.320	10,076	12,728		76		(2,651)		(2,651)		L	10/09/2018.
88870P 10 6	TIVO ORD			480.000	4,517	9.410	4,517	5,928		86		(1,411)		(1,411)		L	10/09/2018.
88870R 10 2	TIVITY HEALTH ORD			160.000	3,970	24.810	3,970	5,298				(1,328)		(1,328)		L	10/09/2018.
889478 10 3	TOLL BROTHERS ORD			560.000	18,441	32.930	18,441	17,758		62		683		683		L	10/09/2018.
89055F 10 3	TOPBUILD ORD			140.000	6,300	45.000	6,300	7,354				(1,054)		(1,054)		L	10/09/2018.
891027 10 4	TORCHMARK ORD			385.000	28,694	74.530	28,694	28,295		243		(6,229)		(6,229)		L	06/23/2017.
891092 10 8	TORO ORD			415.000	23,190	55.880	23,190	23,507	93	11		(317)		(317)		L	10/09/2018.
891906 10 9	TOTAL SYSTEM SERVICES ORD			720.000	58,529	81.290	58,529	67,804	94	62		(9,276)		(9,276)		L	10/09/2018.
89214P 10 9	TOWNE BANK ORD			260.000	6,227	23.950	6,227	7,990	42			(1,763)		(1,763)		L	10/09/2018.
892356 10 6	TRACTOR SUPPLY ORD			490.000	40,886	83.440	40,886	43,635		152		(2,749)		(2,749)		L	10/09/2018.
893641 10 0	TRANSDIGM GROUP ORD			190.000	64,611	340.060	64,611	66,732				(2,120)		(2,120)		L	10/09/2018.
89400J 10 7	TRANSUNION ORD			740.000	42,032	56.800	42,032	53,073		56		(11,041)		(11,041)		L	10/09/2018.
89417E 10 9	TRAVELERS COMPANIES ORD			946.000	113,284	119.750	113,284	69,960		2,866		(15,032)		(15,032)		L	07/27/2017.
89469A 10 4	TREEHOUSE FOODS ORD			220.000	11,156	50.710	11,156	10,122				1,034		1,034		L	10/09/2018.
89531P 10 5	TREX ORD			230.000	13,653	59.360	13,653	15,987				(2,335)		(2,335)		L	10/09/2018.
896047 50 3	TRIBUNE MEDIA CL A ORD			350.000	15,883	45.380	15,883	13,398		88		2,485		2,485		L	10/09/2018.
896215 20 9	TRIMAS ORD			180.000	4,912	27.290	4,912	5,366				(454)		(454)		L	10/09/2018.
896239 10 0	TRIMBLE ORD			1,000.000	32,910	32.910	32,910	41,250				(8,340)		(8,340)		L	10/09/2018.
896288 10 7	TRINET GROUP ORD			170.000	7,132	41.950	7,132	9,200				(2,069)		(2,069)		L	10/09/2018.
896522 10 9	TRINITY INDUSTRIES ORD			580.000	11,942	20.590	11,942	16,328				(4,385)		(4,385)		L	10/09/2018.
896945 20 1	TRIPADVISOR ORD			420.000	22,655	53.940	22,655	20,080				2,575		2,575		L	10/09/2018.
898402 10 2	TRUSTMARK ORD			270.000	7,676	28.430	7,676	9,261		62		(1,585)		(1,585)		L	10/09/2018.
899896 10 4	TUPPERWARE BRANDS ORD			200.000	6,314	31.570	6,314	6,220	136			94		94		L	10/09/2018.
90130A 10 1	TWENTY FIRST CENTURY FOX CL A ORD			3,670.000	176,600	48.120	176,600	167,022				9,579		9,579		L	10/09/2018.
90130A 20 0	TWENTY FIRST CENTURY FOX CL B ORD			1,970.000	94,127	47.780	94,127	89,182				4,945		4,945		L	10/09/2018.
90138F 10 2	TWILIO CL A ORD			280.000	25,004	89.300	25,004	20,815				4,189		4,189		L	10/09/2018.
90184L 10 2	TWITTER ORD			2,860.000	82,196	28.740	82,196	83,741				(1,544)		(1,544)		L	10/09/2018.
90187B 40 8	TWO HARBORS INVESTMENT REIT ORD			987.000	12,673	12.840	12,673	14,752	464	170		(2,047)		(2,047)		L	10/09/2018.
902104 10 8	II VI ORD			240.000	7,790	32.460	7,790	9,413				(1,622)		(1,622)		L	10/09/2018.

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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
90214J 10 1	2U ORD			220.000	10,938	49.720	10,938	15,404				(4,466)		(4,466)		L	10/09/2018.
902252 10 5	TYLER TECHNOLOGIES ORD			145.000	26,944	185.820	26,944	31,232				(4,290)		(4,290)		L	10/09/2018.
902494 10 3	TYSON FOODS CL A ORD			1,129.000	60,289	53.400	60,289	56,475		764		(17,567)		(17,567)		L	10/09/2018.
902653 10 4	UDR REIT ORD			1,070.000	42,393	39.620	42,393	42,022		264		395		395		L	10/09/2018.
902681 10 5	UGI ORD			690.000	36,812	53.350	36,812	33,887	179	358		2,959		2,959		L	10/09/2018.
902788 10 8	UMB FINANCIAL ORD			180.000	10,975	60.970	10,975	13,045	54			(2,070)		(2,070)		L	10/09/2018.
902973 30 4	US BANCORP ORD			5,883.000	268,853	45.700	268,853	215,779	2,177	5,625		(37,129)		(37,129)		L	12/18/2018.
90328M 10 7	USANA HEALTH SCIENCES ORD			50.000	5,887	117.730	5,887	5,493				394		394		L	10/09/2018.
903293 40 5	USG ORD			320.000	13,651	42.660	13,651	13,718				(67)		(67)		L	10/09/2018.
90337L 10 8	US PHYSICAL THERAPY ORD			50.000	5,118	102.350	5,118	5,678		12		(560)		(560)		L	10/09/2018.
90346E 10 3	US SILICA HOLDINGS ORD			310.000	3,156	10.180	3,156	6,367	19			(3,212)		(3,212)		L	10/09/2018.
90347A 10 0	UBIQUITI NETWORKS ORD			70.000	6,959	99.410	6,959	6,147		18		811		811		L	10/09/2018.
90384S 30 3	ULTA BEAUTY ORD			200.000	48,968	244.840	48,968	55,138				(6,170)		(6,170)		L	10/09/2018.
90385D 10 7	ULTIMATE SOFTWARE GROUP ORD			120.000	29,384	244.870	29,384	35,314				(5,929)		(5,929)		L	10/09/2018.
90400D 10 8	ULTRAGENYX PHARMACEUTICAL ORD			180.000	7,826	43.480	7,826	12,803				(4,977)		(4,977)		L	10/09/2018.
904214 10 3	UMPQUA HOLDINGS ORD			880.000	13,992	15.900	13,992	18,348	185			(4,356)		(4,356)		L	10/09/2018.
904311 10 7	UNDER ARMOUR CL A ORD			750.000	13,253	17.670	13,253	14,558				(1,305)		(1,305)		L	10/09/2018.
904311 20 6	UNDER ARMOUR CL C ORD			761.000	12,305	16.170	12,305	13,493				(1,183)		(1,183)		L	10/09/2018.
904708 10 4	UNIFIRST ORD			60.000	8,584	143.070	8,584	10,007	7			(1,423)		(1,423)		L	10/09/2018.
90539J 10 9	UNION BANKSHARES ORD			260.000	7,340	28.230	7,340	10,135		60		(2,795)		(2,795)		L	10/09/2018.
907818 10 8	UNION PACIFIC ORD			2,361.000	326,361	138.230	326,361	151,230		7,225		9,751		9,751		L	07/27/2017.
909218 10 9	UNIT ORD			210.000	2,999	14.280	2,999	5,708				(2,709)		(2,709)		L	10/09/2018.
90984P 30 3	UNITED COMMUNITY BANKS ORD			310.000	6,653	21.460	6,653	8,572	50			(1,919)		(1,919)		L	10/09/2018.
909907 10 7	UNITED BANKSHARES ORD			400.000	12,444	31.110	12,444	14,440	136			(1,996)		(1,996)		L	10/09/2018.
910047 10 9	UNITED CONTINENTAL HOLDINGS ORD			660.000	55,262	83.730	55,262	42,872				12,389		12,389		L	02/05/2018.
911163 10 3	UNITED NATURAL FOODS ORD			200.000	2,118	10.590	2,118	5,786				(3,668)		(3,668)		L	10/09/2018.
911312 10 6	UNITED PARCEL SERVICE CL B ORD			2,430.000	236,998	97.530	236,998	229,601		7,316		(51,853)		(51,853)		L	10/09/2018.
911363 10 9	UNITED RENTAL ORD			290.000	29,734	102.530	29,734	44,298				(14,564)		(14,564)		L	10/09/2018.
912008 10 9	US FOODS ORD			870.000	27,527	31.640	27,527	25,691				1,836		1,836		L	10/09/2018.
912909 10 8	US STEEL ORD			710.000	12,950	18.240	12,950	20,753		36		(7,803)		(7,803)		L	10/09/2018.
913017 10 9	UNITED TECHNOLOGIES ORD			2,700.996	287,602	106.480	287,602	174,805		7,059		(57,051)		(57,051)		L	11/26/2018.
91307C 10 2	UNITED THERAPEUTICS ORD			170.000	18,513	108.900	18,513	21,281				(2,768)		(2,768)		L	10/09/2018.
91324P 10 2	UNITEDHEALTH GRP ORD			3,151.000	784,977	249.120	784,977	397,699		9,519		63,988		63,988		L	10/09/2018.
91325V 10 8	UNITI GROUP ORD			660.000	10,276	15.570	10,276	12,837	396			(2,561)		(2,561)		L	10/09/2018.
91336L 10 7	UNIVAR ORD			460.000	8,160	17.740	8,160	13,552				(5,391)		(5,391)		L	10/09/2018.
913456 10 9	UNIVERSAL ORD			90.000	4,874	54.150	4,874	5,963				(1,090)		(1,090)		L	10/09/2018.
91347P 10 5	UNIVERSAL DISPLAY ORD			170.000	15,907	93.570	15,907	19,778		10		(3,871)		(3,871)		L	10/09/2018.
913543 10 4	UNIVERSAL FOREST PRODUCTS ORD			240.000	6,230	25.960	6,230	8,237		43		(2,006)		(2,006)		L	10/09/2018.
91359V 10 7	UNIVERSAL INSURANCE HOLDINGS ORD			120.000	4,550	37.920	4,550	5,813		35		(1,262)		(1,262)		L	10/09/2018.
913903 10 0	UNIVERSAL HEALTH SERVICES CL B ORD			290.000	33,802	116.560	33,802	35,115		45		(1,302)		(1,302)		L	10/09/2018.
91529Y 10 6	UNUM ORD			830.000	24,385	29.380	24,385	33,051		216		(8,665)		(8,665)		L	10/09/2018.

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917047 10 2	URBAN OUTFITTERS ORD			290.000	9,628	33.200	9,628	11,568				(1,940)		(1,940)		L	10/09/2018.
91704F 10 4	URBAN EDGE PROPERTIES ORD			430.000	7,147	16.620	7,147	9,198		95		(2,051)		(2,051)		L	10/09/2018.
91732J 10 2	US ECOLOGY ORD			80.000	5,038	62.980	5,038	5,491		14		(453)		(453)		L	10/09/2018.
918204 10 8	VF ORD			1,345.000	95,952	71.340	95,952	42,110		2,542		(3,578)		(3,578)		L	04/09/2012.
91879Q 10 9	VAIL RESORTS ORD			160.000	33,731	210.820	33,731	38,230	235	164		(4,535)		(4,535)		L	10/09/2018.
91913Y 10 0	VALERO ENERGY ORD			1,640.000	122,951	74.970	122,951	189,699		1,312		(66,748)		(66,748)		L	10/09/2018.
919794 10 7	VALLEY NATIONAL ORD			1,290.000	11,449	8.875	11,449	14,693	142			(3,244)		(3,244)		L	10/09/2018.
920253 10 1	VALMONT INDS ORD			75.000	8,321	110.950	8,321	11,385	28	64		(3,234)		(3,234)		L	06/22/2018.
92047W 10 1	VALVOLINE ORD			770.000	14,900	19.350	14,900	15,770		100		(871)		(871)		L	10/09/2018.
921659 10 8	VANDA PHARMACEUTICALS ORD			200.000	5,226	26.130	5,226	5,032				194		194		L	12/18/2018.
92220P 10 5	VARIAN MEDICAL SYSTEMS ORD			370.000	41,925	113.310	41,925	33,608				993		993		L	10/09/2018.
922280 10 2	VARONIS SYSTEMS ORD			110.000	5,819	52.900	5,819	6,987				(1,168)		(1,168)		L	10/09/2018.
92240G 10 1	VECTREN ORD			280.000	20,154	71.980	20,154	16,747		512		1,949		1,949		L	06/23/2017.
92240M 10 8	VECTOR GROUP ORD			410.000	3,989	9.730	3,989	5,437		164		(1,447)		(1,447)		L	10/09/2018.
922475 10 8	VEEVA SYSTEMS CL A ORD			480.000	42,874	89.320	42,874	45,274				(2,400)		(2,400)		L	10/09/2018.
92276F 10 0	VENTAS REIT ORD			1,435.000	84,077	58.590	84,077	78,331	1,137	371		5,746		5,746		L	10/09/2018.
92339V 10 0	VEREIT ORD			3,920.000	28,028	7.150	28,028	28,420	539			(392)		(392)		L	10/09/2018.
92343E 10 2	VERISIGN ORD			420.000	62,282	148.290	62,282	62,173				109		109		L	10/09/2018.
92343V 10 4	VERIZON COMMUNICATIONS ORD			13,725.000	771,620	56.220	771,620	586,351		14,793		29,651		29,651		L	10/09/2018.
92343X 10 0	VERINT SYSTEMS ORD			250.000	10,578	42.310	10,578	11,705				(1,128)		(1,128)		L	10/09/2018.
92345Y 10 6	VERISK ANALYTICS ORD			845.000	92,139	109.040	92,139	69,796				11,019		11,019		L	08/02/2017.
92532F 10 0	VERTEX PHARMACEUTICALS ORD			1,030.000	170,681	165.710	170,681	191,240				(20,559)		(20,559)		L	10/09/2018.
92532W 10 3	VERSUM MATERIALS ORD			430.000	11,920	27.720	11,920	14,332		34		(2,412)		(2,412)		L	10/09/2018.
92552V 10 0	VIASAT ORD			220.000	12,969	58.950	12,969	13,825				(856)		(856)		L	10/09/2018.
92553P 20 1	VIACOM CL B ORD			1,420.000	36,494	25.700	36,494	46,619	284			(10,125)		(10,125)		L	10/09/2018.
925550 10 5	VIAVI SOLUTIONS ORD			910.000	9,146	10.050	9,146	10,984				(1,838)		(1,838)		L	10/09/2018.
925652 10 9	VICI PPTYS ORD			1,490.000	27,982	18.780	27,982	32,050	428			(4,068)		(4,068)		L	10/09/2018.
92826C 83 9	VISA CL A ORD			6,020.000	794,279	131.940	794,279	382,186		4,753		83,939		83,939		L	10/09/2018.
92827P 10 2	VIRTUSA ORD			110.000	4,685	42.590	4,685	5,792				(1,107)		(1,107)		L	10/09/2018.
928298 10 8	VISHAY INTERTECH ORD			530.000	9,545	18.010	9,545	9,991		45		(445)		(445)		L	10/09/2018.
92839U 20 6	VISTEON ORD			110.000	6,631	60.280	6,631	9,495				(2,864)		(2,864)		L	10/09/2018.
92840M 10 2	VISTRA ENERGY ORD			1,650.000	37,769	22.890	37,769	41,778				(4,010)		(4,010)		L	10/09/2018.
928563 40 2	VMWARE CL A ORD			120.000	16,456	137.130	16,456	17,864	3,217			(1,409)		(1,409)		L	10/09/2018.
92886T 20 1	VONAGE HOLDINGS ORD			880.000	7,682	8.730	7,682	12,267				(4,585)		(4,585)		L	10/09/2018.
929042 10 9	VORNADO REALTY REIT ORD			690.000	42,801	62.030	42,801	49,497		498		(6,696)		(6,696)		L	10/09/2018.
929089 10 0	VOYA FINANCIAL ORD			640.000	25,690	40.140	25,690	33,062		6		(7,373)		(7,373)		L	10/09/2018.
929160 10 9	VULCAN MATERIALS ORD			460.000	45,448	98.800	45,448	50,214		129		(4,766)		(4,766)		L	10/09/2018.
929236 10 7	WD-40 ORD			50.000	9,163	183.260	9,163	8,100		27		1,063		1,063		L	10/09/2018.
92927K 10 2	WABCO HOLDINGS ORD		C	210.000	22,541	107.340	22,541	24,154				(1,613)		(1,613)		L	10/09/2018.
929328 10 2	WSFS FINANCIAL ORD			120.000	4,549	37.910	4,549	5,770		13		(1,220)		(1,220)		L	10/09/2018.
92936U 10 9	W P CAREY REIT ORD			425.000	27,770	65.340	27,770	27,971	438	654		(262)		(262)		L	10/09/2018.

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92939U 10 6	WEC ENERGY GROUP ORD			1,270.000	87,960	69.260	87,960	58,992		1,928		2,195		2,195		L	10/09/2018.
929740 10 8	WABTEC ORD			340.000	23,885	70.250	23,885	34,644		44		(10,688)		(10,688)		L	10/09/2018.
930059 10 0	WADDELL REED FINANCIAL CL A ORD			310.000	5,605	18.080	5,605	6,501		78		(896)		(896)		L	10/09/2018.
930427 10 9	WAGEWORKS ORD			150.000	4,074	27.160	4,074	6,143				(2,069)		(2,069)		L	10/09/2018.
931142 10 3	WALMART ORD			4,601.000	428,583	93.150	428,583	292,317	2,393	8,800		(25,185)		(25,185)		L	10/09/2018.
931427 10 8	WALGREEN BOOTS ALLIANCE ORD			3,416.000	233,415	68.330	233,415	190,144		2,929		(17,667)		(17,667)		L	12/18/2018.
93148P 10 2	WALKER & DUNLOP ORD			110.000	4,758	43.250	4,758	5,448		28		(691)		(691)		L	10/09/2018.
938824 10 9	WASHINGTON FEDERAL ORD			330.000	8,814	26.710	8,814	10,520		59		(1,706)		(1,706)		L	10/09/2018.
93964W 10 8	WASHINGTON PRIME GROUP ORD			750.000	3,645	4.860	3,645	5,085		188		(1,440)		(1,440)		L	10/09/2018.
939653 10 1	WASHINGTON REIT ORD			310.000	7,130	23.000	7,130	9,126	93			(1,996)		(1,996)		L	10/09/2018.
94106L 10 9	WASTE MANAGEMENT ORD			1,285.000	114,352	88.990	114,352	69,958		2,390		3,457		3,457		L	06/23/2017.
941848 10 3	WATERS ORD			265.000	49,992	188.650	49,992	25,312				(1,234)		(1,234)		L	06/22/2018.
942622 20 0	WATSCO ORD			100.000	13,914	139.140	13,914	15,545		560		(3,090)		(3,090)		L	06/23/2017.
942749 10 2	WATTS INDUSTRIES CL A ORD			110.000	7,098	64.530	7,098	8,526		23		(1,428)		(1,428)		L	10/09/2018.
94419L 10 1	WAYFAIR CL A ORD			230.000	20,718	90.080	20,718	29,376				(8,657)		(8,657)		L	10/09/2018.
947890 10 9	WEBSTER FINANCIAL ORD			360.000	17,744	49.290	17,744	22,406		119		(4,662)		(4,662)		L	10/09/2018.
948626 10 6	WEIGHT WATCHERS INTERNATIONAL ORD			150.000	5,783	38.550	5,783	9,825				(4,043)		(4,043)		L	10/09/2018.
948741 10 3	WEINGARTEN RLTY REIT ORD			475.000	11,785	24.810	11,785	13,810		870		(2,025)		(2,025)		L	10/09/2018.
949090 10 4	WELBILT ORD			520.000	5,777	11.110	5,777	9,849				(4,072)		(4,072)		L	10/09/2018.
94946T 10 6	WELLCARE HEALTH ORD			200.000	47,218	236.090	47,218	62,238				(15,020)		(15,020)		L	10/09/2018.
949746 10 1	WELLS FARGO ORD			14,698.000	677,284	46.080	677,284	671,107		9,815		(130,239)		(130,239)		L	10/09/2018.
95040Q 10 4	WELLTOWER ORD			1,500.000	104,115	69.410	104,115	94,849		1,505		9,266		9,266		L	10/09/2018.
95058W 10 0	WENDYS ORD			760.000	11,864	15.610	11,864	13,277		65		(1,414)		(1,414)		L	10/09/2018.
950755 10 8	WERNER ENTERPRISES ORD			190.000	5,613	29.540	5,613	6,473	17			(861)		(861)		L	10/09/2018.
950810 10 1	WESBANCO ORD			210.000	7,705	36.690	7,705	9,106	61			(1,401)		(1,401)		L	10/09/2018.
95082P 10 5	WESCO INTL ORD			180.000	8,640	48.000	8,640	10,422				(1,782)		(1,782)		L	10/09/2018.
955306 10 5	WEST PHARM SVC ORD			295.000	28,919	98.030	28,919	30,432		72		(1,513)		(1,513)		L	10/09/2018.
957090 10 3	WESTAMERICA BANCORPORATION ORD			100.000	5,568	55.680	5,568	6,101		40		(533)		(533)		L	10/09/2018.
957638 10 9	WESTERN ALLIANCE ORD			390.000	15,401	39.490	15,401	22,417				(7,016)		(7,016)		L	10/09/2018.
958102 10 5	WESTERN DIGITAL ORD			1,210.000	44,734	36.970	44,734	65,860	605			(21,127)		(21,127)		L	10/09/2018.
958254 10 4	WESTERN GAS PARTNERS UNT			21,400.000	903,722	42.230	903,722	1,108,103		62,250		(108,381)		(108,381)		L	12/12/2018.
95825R 10 3	WESTERN GAS EQUITY PARTNERS COM UNT			28,800.000	798,624	27.730	798,624	1,206,605		66,096		(271,584)		(271,584)		L	06/27/2017.
959802 10 9	WESTERN UNION ORD			1,800.000	30,708	17.060	30,708	32,934		380		(2,226)		(2,226)		L	10/09/2018.
960413 10 2	WESTLAKE CHEM ORD			140.000	9,264	66.170	9,264	11,288		35		(2,024)		(2,024)		L	10/09/2018.
96145D 10 5	WESTROCK ORD			1,020.000	38,515	37.760	38,515	46,165		464		(7,650)		(7,650)		L	10/09/2018.
96208T 10 4	WEX ORD			160.000	22,410	140.060	22,410	30,090				(7,680)		(7,680)		L	10/09/2018.
962166 10 4	WEYERHAEUSER REIT			3,060.000	66,892	21.860	66,892	93,452		1,040		(26,561)		(26,561)		L	10/09/2018.
963320 10 6	WHIRLPOOL ORD			250.000	26,718	106.870	26,718	26,578		288		140		140		L	10/09/2018.
966387 40 9	WHITING PETROLEUM ORD			370.000	8,395	22.690	8,395	16,835				(8,440)		(8,440)		L	10/09/2018.
968223 20 6	JOHN WILEY SONS CL A ORD			150.000	7,046	46.970	7,046	9,638	50	99		(2,592)		(2,592)		L	06/22/2018.
969457 10 0	WILLIAMS ORD			95,080.000	2,096,514	22.050	2,096,514	2,727,261		95,125		(675,855)		(675,855)		L	12/12/2018.

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969904 10 1	WILLIAMS SONOMA ORD			330.000	16,649	50.450	16,649	20,318		142		(3,670)		(3,670)		L	10/09/2018.
974155 10 3	WINGSTOP ORD			110.000	7,061	64.190	7,061	7,664		345		(603)		(603)		L	10/09/2018.
97650W 10 8	WINTRUST FINANCIAL ORD			225.000	14,960	66.490	14,960	19,692		46		(4,732)		(4,732)		L	10/09/2018.
978097 10 3	WOLVERINE WORLD WIDE ORD			370.000	11,799	31.890	11,799	13,409	30			(1,610)		(1,610)		L	10/09/2018.
980745 10 3	WOODWARD ORD			210.000	15,601	74.290	15,601	16,267		30		(666)		(666)		L	10/09/2018.
98138H 10 1	WORKDAY CL A ORD			580.000	92,614	159.680	92,614	76,374				16,240		16,240		L	10/09/2018.
981475 10 6	WORLD FUEL SERVICES ORD			260.000	5,567	21.410	5,567	7,280	16			(1,713)		(1,713)		L	10/09/2018.
981558 10 9	WORLDPAY CL A ORD			1,044.000	79,793	76.430	79,793	33,529				3,007		3,007		L	03/18/2014.
98156Q 10 8	WORLD WRESTLING ENTERTAINM CL A ORD			170.000	12,702	74.720	12,702	14,790		20		(2,088)		(2,088)		L	10/09/2018.
981811 10 2	WORTHINGTON INDS ORD			160.000	5,574	34.840	5,574	6,942		37		(1,368)		(1,368)		L	10/09/2018.
98212B 10 3	WPX ENERGY ORD			1,600.000	18,160	11.350	18,160	32,400				(14,240)		(14,240)		L	10/09/2018.
98310W 10 8	WYNDHAM DESTINATIONS ORD			390.000	13,978	35.840	13,978	15,284		160		(1,307)		(1,307)		L	10/09/2018.
98311A 10 5	WYNDHAM HOTELS RESORTS ORD			390.000	17,694	45.370	17,694	20,580		98		(2,886)		(2,886)		L	10/09/2018.
983134 10 7	WYNN RESORTS ORD			410.000	40,553	98.910	40,553	48,778		308		(8,225)		(8,225)		L	10/09/2018.
983793 10 0	XPO LOGISTICS ORD			500.000	28,520	57.040	28,520	54,025				(25,505)		(25,505)		L	10/09/2018.
98389B 10 0	XCEL ENERGY ORD			2,050.000	101,004	49.270	101,004	65,079	779	2,094		2,113		2,113		L	10/09/2018.
983919 10 1	XILINX ORD			1,030.000	87,725	85.170	87,725	49,864		1,013		13,879		13,879		L	10/09/2018.
984017 10 3	XENIA HOTELS AND RESORTS REIT ORD			450.000	7,740	17.200	7,740	10,467	124			(2,727)		(2,727)		L	10/09/2018.
98401F 10 5	XENCOR ORD			180.000	6,509	36.160	6,509	6,179				329		329		L	10/09/2018.
984121 60 8	XEROX ORD			900.000	17,784	19.760	17,784	23,598	225			(5,814)		(5,814)		L	10/09/2018.
98419M 10 0	XYLEM ORD			720.000	48,038	66.720	48,038	53,959		181		(5,921)		(5,921)		L	10/09/2018.
985817 10 5	YELP ORD			320.000	11,197	34.990	11,197	14,285				(3,088)		(3,088)		L	10/09/2018.
98585N 10 6	YEXT ORD			320.000	4,752	14.850	4,752	6,419				(1,667)		(1,667)		L	10/09/2018.
988498 10 1	YUM BRANDS ORD			1,110.000	102,031	91.920	102,031	59,851		1,249		9,947		9,947		L	10/09/2018.
98850P 10 9	YUM CHINA ORD		C	1,495.000	50,127	33.530	50,127	41,750		292		(2,378)		(2,378)		L	10/09/2018.
98919V 10 5	ZAYO GROUP HOLDINGS ORD			690.000	15,760	22.840	15,760	22,660				(6,900)		(6,900)		L	10/09/2018.
989207 10 5	ZEBRA TECHNOLOGIES CL A ORD			210.000	33,438	159.230	33,438	33,052				386		386		L	10/09/2018.
98936J 10 1	ZENDESK ORD			420.000	24,515	58.370	24,515	26,586				(2,071)		(2,071)		L	10/09/2018.
98954M 10 1	ZILLOW GROUP CL A ORD			220.000	6,915	31.430	6,915	8,690				(1,775)		(1,775)		L	10/09/2018.
98954M 20 0	ZILLOW GROUP CL C ORD			490.000	15,474	31.580	15,474	19,335				(3,861)		(3,861)		L	10/09/2018.
98956P 10 2	ZIMMER BIOMET HOLDINGS ORD			820.000	85,050	103.720	85,050	104,074	197			(19,024)		(19,024)		L	10/09/2018.
989701 10 7	ZIONS BANCORPORATION ORD			770.000	31,370	40.740	31,370	39,794		231		(8,424)		(8,424)		L	10/09/2018.
98978L 20 4	ZOGENIX ORD			160.000	5,834	36.460	5,834	6,554				(720)		(720)		L	10/09/2018.
98978V 10 3	ZOETIS CL A ORD			1,701.000	145,504	85.540	145,504	104,769		514		3,721		3,721		L	10/09/2018.
98986T 10 8	ZYNGA CL A ORD			3,090.000	12,144	3.930	12,144	13,503				(1,360)		(1,360)		L	10/09/2018.
G0084W 10 1	ADIENT ORD		D	370.000	5,572	15.060	5,572	12,358		102		(6,786)		(6,786)		L	10/09/2018.
G01767 10 5	ALKERMES ORD		C	620.000	18,296	29.510	18,296	26,790				(8,494)		(8,494)		L	10/09/2018.
G0176J 10 9	ALLEGION ORD		C	380.000	30,290	79.710	30,290	33,299		80		(3,010)		(3,010)		L	10/09/2018.
G0177J 10 8	ALLERGAN ORD		C	1,260.000	168,412	133.660	168,412	242,134		907		(73,723)		(73,723)		L	10/09/2018.
G02602 10 3	AMDOCS ORD			575.000	33,684	58.580	33,684	36,515	144	179		(3,000)		(3,000)		L	10/09/2018.
G0408V 10 2	AON CL A ORD		C	995.000	144,633	145.360	144,633	96,063		1,057		7,206		7,206		L	12/18/2018.

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G0450A 10 5	ARCH CAPITAL GROUP ORD		C	1,560.000	41,683	26.720	41,683	45,794				(4,057)		(4,057)		L	10/09/2018.
G0464B 10 7	ARGO GROUP INTERNATIONAL HLDGS ORD		C	130.000	8,743	67.250	8,743	8,200		35		542		542		L	10/09/2018.
G05384 10 5	ASPEN INSURANCE HOLDINGS ORD		C	230.000	9,658	41.990	9,658	9,646				12		12		L	10/09/2018.
G0551A 10 3	ARRIS INTERNATIONAL ORD			680.000	20,788	30.570	20,788	16,415				4,372		4,372		L	10/09/2018.
G0585R 10 6	ASSURED GUARANTY ORD		C	430.000	16,460	38.280	16,460	18,374		69		(1,914)		(1,914)		L	10/09/2018.
G06242 10 4	ATLASSIAN CL A ORD		D	370.000	32,923	88.980	32,923	30,081				2,842		2,842		L	10/09/2018.
G0684D 10 7	ATHENE HOLDING CL A ORD		D	640.000	25,491	39.830	25,491	33,184				(7,693)		(7,693)		L	10/09/2018.
G0692U 10 9	AXIS CAPITAL HOLDINGS ORD		C	280.000	14,459	51.640	14,459	14,738	112	437		386		386		L	11/27/2017.
G0750C 10 8	AXALTA COATING SYSTEMS ORD			1,480.000	34,662	23.420	34,662	41,810				(13,231)		(13,231)		L	07/28/2016.
G0772R 20 8	BANK NT BUTTERFIELD AND SON ORD		D	210.000	6,510	31.000	6,510	11,080		80		(4,570)		(4,570)		L	10/09/2018.
G1151C 10 1	ACCENTURE CL A ORD		C	2,019.000	284,699	141.010	284,699	184,864		5,354		(27,691)		(27,691)		L	10/09/2018.
G1154H 10 7	BELMOND CL A ORD		C	360.000	9,011	25.030	9,011	6,408				2,603		2,603		L	10/09/2018.
G16962 10 5	BUNGE ORD			560.000	29,926	53.440	29,926	39,155		280		(9,229)		(9,229)		L	10/09/2018.
G1991C 10 5	CARDTRONICS CL A ORD			150.000	3,900	26.000	3,900	5,132				(1,232)		(1,232)		L	10/09/2018.
G29183 10 3	EATON ORD		C	1,793.000	123,107	68.660	123,107	122,147		2,074		(16,466)		(16,466)		L	12/18/2018.
G30401 10 6	ENDO INTERNATIONAL ORD		C	900.000	6,570	7.300	6,570	15,849				(9,279)		(9,279)		L	10/09/2018.
G3075P 10 1	ENSTAR GROUP ORD		C	40.000	6,703	167.570	6,703	8,200				(1,497)		(1,497)		L	10/09/2018.
G3198U 10 2	ESSENT GROUP ORD		C	380.000	12,988	34.180	12,988	15,918				(2,930)		(2,930)		L	10/09/2018.
G3223R 10 8	EVEREST RE GROUP ORD		C	135.000	29,398	217.760	29,398	30,663		716		(1,265)		(1,265)		L	01/30/2018.
G3323L 10 0	FABRINET ORD		D	140.000	7,183	51.310	7,183	6,170				1,014		1,014		L	10/09/2018.
G3402M 10 2	FGL ORD		D	570.000	3,796	6.660	3,796	5,107				(1,311)		(1,311)		L	10/09/2018.
G3922B 10 7	GENPACT ORD		C	485.000	13,090	26.990	13,090	13,727		146		(2,304)		(2,304)		L	08/28/2017.
G4388N 10 6	HELEN OF TROY ORD			100.000	13,118	131.180	13,118	12,428				690		690		L	10/09/2018.
G4412G 10 1	HERBALIFE NUTRITION ORD			430.000	25,349	58.950	25,349	22,425				2,924		2,924		L	10/09/2018.
G4617B 10 5	HORIZON PHARMA ORD		D	660.000	12,896	19.540	12,896	12,349				548		548		L	10/09/2018.
G47567 10 5	IHS MARKIT ORD		D	1,540.000	73,874	47.970	73,874	81,820				(7,946)		(7,946)		L	10/09/2018.
G47791 10 1	INGERSOLL RAND ORD		C	648.000	59,117	91.230	59,117	24,399		1,270		1,322		1,322		L	12/17/2010.
G4863A 10 8	INTERNATIONAL GAME TECHNOLOGY ORD		C	390.000	5,706	14.630	5,706	6,899		78		(1,193)		(1,193)		L	10/09/2018.
G48833 10 0	WEATHERFORD INTL ORD		C	4,020.000	2,247	0.559	2,247	11,417				(9,170)		(9,170)		L	10/09/2018.
G491BT 10 8	INVESCO ORD			1,640.000	27,454	16.740	27,454	35,768		492		(8,315)		(8,315)		L	10/09/2018.
G50871 10 5	JAZZ PHARMACEUTICALS ORD		C	230.000	28,511	123.960	28,511	38,173				(9,662)		(9,662)		L	10/09/2018.
G51502 10 5	JOHNSON CONTROLS INTERNATIONAL ORD		D	3,249.004	96,333	29.650	96,333	97,403	845	1,008		(20,441)		(20,441)		L	10/09/2018.
G5494J 10 3	LINDE ORD		D	1,455.000	227,038	156.040	227,038	171,898		829		55,140		55,140		L	12/18/2018.
G5509L 10 1	LIVANOVA ORD		D	190.000	17,379	91.470	17,379	22,317				(4,938)		(4,938)		L	10/09/2018.
G5785G 10 7	MALLINCKRODT ORD		C	330.000	5,214	15.800	5,214	8,686				(3,472)		(3,472)		L	10/09/2018.
G5876H 10 5	MARVELL TECHNOLOGY GROUP ORD		C	2,200.000	35,618	16.190	35,618	40,656	132			(5,038)		(5,038)		L	10/09/2018.
G5960L 10 3	MEDTRONIC ORD		C	4,763.000	433,242	90.960	433,242	348,115	2,382	11,535		48,630		48,630		L	12/29/2016.
G60754 10 1	MICHAEL KORS HOLDINGS ORD		C	565.000	21,425	37.920	21,425	37,733				(16,438)		(16,438)		L	10/09/2018.
G6095L 10 9	APTIV ORD		D	930.000	57,260	61.570	57,260	71,210		204		(13,950)		(13,950)		L	10/09/2018.
G6359F 10 3	NABORS INDUSTRIES ORD		C	1,390.000	2,780	2.000	2,780	9,105	83			(6,325)		(6,325)		L	10/09/2018.
G6518L 10 8	NIELSEN HOLDINGS ORD			1,440.000	33,595	23.330	33,595	38,736		504		(5,141)		(5,141)		L	10/09/2018.

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G65431 10 1	NOBLE ORD		C	990.000	2,594	2.620	2,594	7,128				(4,534)		(4,534)		L	10/09/2018.
G66721 10 4	NORWEGIAN CRUISE LINE HOLDINGS ORD			810.000	34,336	42.390	34,336	43,724				(9,388)		(9,388)		L	10/09/2018.
G6674U 10 8	NOVOCURE ORD		D	290.000	9,709	33.480	9,709	13,859				(4,150)		(4,150)		L	10/09/2018.
G6700G 10 7	NVENT ELECTRIC ORD		D	650.000	14,599	22.460	14,599	17,316		114		(2,717)		(2,717)		L	10/09/2018.
G6S01W 10 8	PARAGON OFFSHORE PLC			5.000	0	0.025	0	0						0		V	08/04/2014.
G7496G 10 3	RENAISSANCERE ORD		C	135.000	18,050	133.700	18,050	16,554		89		1,496		1,496		L	06/22/2018.
G7665A 10 1	ROWAN COMPANIES CL A ORD			510.000	4,279	8.390	4,279	10,562				(6,283)		(6,283)		L	10/09/2018.
G7S00T 10 4	PENTAIR ORD		C	635.000	23,990	37.780	23,990	26,590		131		(2,600)		(2,600)		L	10/09/2018.
G8060N 10 2	SENSATA TECHNOLOGIES HOLDING ORD		D	670.000	30,043	44.840	30,043	30,626				(583)		(583)		L	10/09/2018.
G81276 10 0	SIGNET JEWELERS ORD		C	230.000	7,307	31.770	7,307	14,115		85		(6,808)		(6,808)		L	10/09/2018.
G84720 10 4	STERIS ORD		D	335.000	35,795	106.850	35,795	30,917		311		3,860		3,860		L	10/09/2018.
G8807B 10 6	THERAVANCE BIOPHARMA ORD		C	170.000	4,350	25.590	4,350	5,306				(955)		(955)		L	10/09/2018.
G9001E 12 8	LIBERTY LATIN AMERICA CL C ORD			450.000	6,557	14.570	6,557	9,545				(2,988)		(2,988)		L	10/09/2018.
G9019D 10 4	TRAVELPORT WORLDWIDE ORD		C	500.000	7,810	15.620	7,810	7,815		38		(5)		(5)		L	10/09/2018.
G9078F 10 7	TRITON INTERNATIONAL ORD		D	210.000	6,525	31.070	6,525	6,718		109		(193)		(193)		L	10/09/2018.
G9456A 10 0	GOLAR LNG ORD		C	380.000	8,269	21.760	8,269	10,271	57			(2,003)		(2,003)		L	10/09/2018.
G9618E 10 7	WHITE MOUNTAINS INSURANCE ORD		C	10.000	8,577	857.690	8,577	8,624		10		64		64		L	06/23/2017.
G96629 10 3	WILLIS TOWERS WATSON ORD		D	527.000	80,030	151.860	80,030	71,715	316	433		2,749		2,749		L	10/09/2018.
G97822 10 3	PERRIGO ORD		C	510.000	19,763	38.750	19,763	36,465		97		(16,703)		(16,703)		L	10/09/2018.
H1467J 10 4	CHUBB ORD		D	1,896.999	245,054	129.180	245,054	224,818	1,385	2,128		(13,936)		(13,936)		L	12/18/2018.
H2906T 10 9	GARMIN ORD		C	460.000	29,127	63.320	29,127	30,611		275		(1,650)		(1,650)		L	10/09/2018.
H8817H 10 0	TRANSOCEAN ORD		C	2,068.000	14,352	6.940	14,352	27,499				(13,147)		(13,147)		L	12/06/2018.
L5140P 10 1	INTELSAT ORD		C	180.000	3,850	21.390	3,850	5,845				(1,994)		(1,994)		L	10/09/2018.
L9340P 10 1	TRINSEO ORD			170.000	7,783	45.780	7,783	12,947				(5,165)		(5,165)		L	10/09/2018.
N20146 10 1	CIMPRESS ORD		C	80.000	8,274	103.420	8,274	9,704				(1,430)		(1,430)		L	10/09/2018.
N53745 10 0	LYONDELLBASELL INDUSTRIES CL A ORD		C	1,126.000	93,638	83.160	93,638	90,509		2,524		(23,586)		(23,586)		L	10/09/2018.
N59465 10 9	MYLAN ORD			2,070.000	56,718	27.400	56,718	71,663				(14,945)		(14,945)		L	10/09/2018.
N6596X 10 9	NXP SEMICONDUCTORS ORD		C	1,390.000	101,859	73.280	101,859	112,576	348			(10,717)		(10,717)		L	10/09/2018.
N72482 12 3	QIAGEN N.V.		D	890.000	30,661	34.450	30,661	31,666				(1,006)		(1,006)		L	10/09/2018.
N96617 11 8	WRIGHT MEDICAL GROUP ORD		C	490.000	13,338	27.220	13,338	13,328	735			10		10		L	10/09/2018.
P31076 10 5	COPA HOLDINGS CL A ORD		C	120.000	9,445	78.710	9,445	10,043		104		(598)		(598)		L	10/09/2018.
V7780T 10 3	ROYAL CARIBBEAN CRUISES ORD			470.000	45,961	97.790	45,961	57,857	329			(11,896)		(11,896)		L	10/09/2018.
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated)					114,875,909	XXX	114,875,909	112,006,926	115,262	2,840,890	0	(16,119,078)	0	(16,119,078)	0	XXX	XXX
Common Stocks - Parent, Subsidiaries and Affiliates																	
21057* 10 8	CONSUMERS INSURANCE USA, INC.			1,000.000	34,561,269	34,561.269	34,561,269	42,198,599				(3,090,908)		(3,090,908)			09/30/2015.
59478* 10 9	MICO INSURANCE CO.			563.000	11,467,898	20,369.268	11,467,898	5,155,266				45,573		45,573			11/05/1997.
61944@ 10 9	MOTORISTS LIFE INSURANCE COMPANY			210,000.000	47,915,438	228.169	47,915,438	16,952,642				(116,769)		(116,769)			02/13/2003.
62006@ 10 2	MOTORISTS SERVICE CORPORATION			2.000	246,428	123,213.830	246,428	23,763,705				(10,238,388)		(10,238,388)			12/31/1985.
9199999. Total - Common Stocks - Parent, Subsidiaries and Affiliates					94,191,032	XXX	94,191,032	88,070,212	0	0	0	(13,400,491)	0	(13,400,491)	0	XXX	XXX
Common Stocks - Mutual Funds																	
04314H 66 7	ARTISAN:INTL VAL ADV			540,109.688	16,700,192	30.920	16,700,192	20,165,195		17,522		(3,919,290)		(3,919,290)		U	11/20/2018.

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
04314H 85 7	ARTISAN:INTL VAL INST			910,751.617	28,278,838	31.050	28,278,838	27,549,720		1,609,025		(6,930,820)		(6,930,820)		L	11/19/2015.
9299999. Total - Common Stocks - Mutual Funds					44,979,029	XXX	44,979,029	47,714,915	0	1,626,547	0	(10,850,110)	0	(10,850,110)	0	XXX	XXX
9799999. Total - Common Stock					254,045,970	XXX	254,045,970	247,792,053	115,262	4,467,437	0	(40,369,679)	0	(40,369,679)	0	XXX	XXX
9899999. Total Common and Preferred Stock					254,045,970	XXX	254,045,970	247,792,053	115,262	4,467,437	0	(40,369,679)	0	(40,369,679)	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 $.....16,700,192.

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 7K 5	G2 MA5398 - RMBS		08/07/2018	WELLS FARGO SECURITIES LLC		2,557,227	2,500,000	5,556
912810 SB 5	UNITED STATES TREASURY		03/05/2018	BNP PARIBAS SEC BOND, NEW YORK		250,048	250,145	131
912828 T6 7	UNITED STATES TREASURY		03/29/2018	VARIOUS		1,436,415	1,500,000	7,718
938782 GP 8	WASHINGTON D C MET AREA TRAN AUTH GROSS		11/29/2018	CITIGROUP GLOBAL MARKETS, INC./CORRESPON		832,965	750,000	
0599999. Total - Bonds - U.S. Government						5,076,655	5,000,145	13,404
Bonds - U.S. States, Territories and Possessions								
452152 CJ 8	ILLINOIS ST		03/29/2018	VARIOUS		782,490	750,000	9,167
70914P VC 3	PENNSYLVANIA ST		03/29/2018	VARIOUS		278,023	250,000	5,694
70914P VU 3	PENNSYLVANIA ST		03/29/2018	VARIOUS		756,197	650,000	9,389
882723 B4 0	TEXAS ST		03/29/2018	VARIOUS		652,535	650,000	10,641
93974D BE 7	WASHINGTON ST		03/29/2018	VARIOUS		419,914	375,000	3,021
93974D HF 8	WASHINGTON ST		03/29/2018	VARIOUS		1,621,607	1,425,000	11,479
1799999. Total - Bonds - U.S. States, Territories & Possessions						4,510,766	4,100,000	49,391
Bonds - U.S. Political Subdivisions of States								
23223P CC 9	CUYAHOGA CNTY OHIO		03/29/2018	VARIOUS		1,934,824	1,835,000	30,074
266705 K3 5	DURHAM CNTY N C		03/29/2018	VARIOUS		440,169	380,000	9,394
937440 FH 3	WASHINGTON CLACKAMAS & YAMHILL CNTYS ORE		01/31/2018	PERSHING DIV OF DLJ SEC LNDING		161,355	500,000	
937440 FK 6	WASHINGTON CLACKAMAS & YAMHILL CNTYS ORE		01/31/2018	PERSHING DIV OF DLJ SEC LNDING		147,690	500,000	
937440 FL 4	WASHINGTON CLACKAMAS & YAMHILL CNTYS ORE		01/31/2018	PERSHING DIV OF DLJ SEC LNDING		141,255	500,000	
2499999. Total - Bonds - U.S. Political Subdivisions of States						2,825,293	3,715,000	39,468
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		509,345	500,000	6,667
050589 NP 1	AUBURN UNIV ALA GEN FEE REV		03/29/2018	VARIOUS		687,076	650,000	8,522
117569 JS 3	BRYAN TEX ELEC SYS REV		12/01/2018	BARCLAYS CAPITAL INC		983,066	860,000	
153476 DC 7	CENTRAL FLA EXPWY AUTH SR LIEN REV		01/29/2018	OPPENHEIMER & CO. INC		779,843	750,000	2,750
160131 DB 1	CHARLESTON EDL EXCELLENCE FING CORP S C		03/29/2018	VARIOUS		1,288,012	1,150,000	18,847
235036 F5 4	DALLAS FORT WORTH TEX INTL ARPT REV		03/29/2018	VARIOUS		711,939	650,000	13,361
235241 PK 6	DALLAS TEX AREA RAPID TRAN SALES TAX REV		03/29/2018	VARIOUS		114,003	100,000	1,639
3128P8 E8 0	FH C91959 - RMBS		12/01/2018	WELLS FARGO SECURITIES LLC		14,870,696	15,385,136	15,385
3128P8 GX 3	FH C92014 - RMBS		12/01/2018	CREDIT SUISSE SECURITIES (USA)		9,896,452	9,736,709	12,982
3138EN WV 7	FN AL6059 - RMBS		03/29/2018	VARIOUS		4,432,568	4,290,094	13,347
3138WH XR 8	FN AS7887 - RMBS		03/29/2018	VARIOUS		2,675,794	2,722,928	6,354
3138WT UT 1	FN AT5993 - RMBS		03/29/2018	VARIOUS		4,045,388	4,116,186	9,604
3138YE 5V 5	FN AY1759 - RMBS		02/01/2018	CANTOR FITZGERALD & CO. INC		1,704,209	1,670,537	1,949
3140H5 AW 1	FN BJ3620 - RMBS		01/05/2018	SUNTRUST CAPITAL MARKETS, INC		1,049,531	1,000,000	1,111
31410L UV 2	FN 890796 - RMBS		02/01/2018	FIRST UNION CAP MKTS (FED MBS)		1,901,233	1,858,829	2,169
517039 TU 7	LAREDO TEX WTRWKS SWR SYS REV		03/29/2018	VARIOUS		665,496	650,000	2,022
575896 GX 7	MASSACHUSETTS ST PORT AUTH REV		03/29/2018	VARIOUS		964,359	900,000	11,000
613741 GV 3	MONTGOMERY CNTY VA ECONOMIC DEV AUTH REV		03/29/2018	VARIOUS		632,593	650,000	7,295
646065 G5 5	NEW JERSEY ST EDL FACS AUTH REV		03/29/2018	VARIOUS		697,080	650,000	7,944
64972G NE 0	NEW YORK N Y CITY MUN WTR FIN AUTH WTR &		11/29/2018	HILLTOP SECURITIES INC		847,373	750,000	18,375
64990E CH 8	NEW YORK ST DORM AUTH ST PERS INCOME TAX		03/29/2018	VARIOUS		1,011,114	900,000	13,000
650035 C4 8	NEW YORK ST URBAN DEV CORP REV		03/29/2018	VARIOUS		729,112	650,000	1,264
679111 YK 4	OKLAHOMA ST TPK AUTH TPK REV		11/30/2018	NATL FINANCIAL SERVICES CORP (NFS)		538,960	500,000	8,500
696550 A4 4	PALM BEACH CNTY FLA SCH BRD CTFS PARTN		03/29/2018	VARIOUS		736,782	650,000	5,236
746189 PR 4	PURDUE UNIV IND UNIV REVS		03/29/2018	VARIOUS		964,152	900,000	11,000
756872 GJ 0	RED RIV ED FIN CORP TEX ED REV		03/29/2018	VARIOUS		1,487,248	1,400,000	2,722

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
786134 VD 5	SACRAMENTO CNTY CALIF SANTN DIST FING AU		03/29/2018	VARIOUS		648,219	650,000	6,824
875301 GL 1	TAMPA-HILLSBOROUGH COUNTY EXPRESSWAY AUT		03/01/2018	FIRST TENNESSEE CAPITAL MARKET		518,105	500,000	2,278
914378 MC 5	UNIVERSITY KY GEN RCPTS		11/29/2018	FIRST TENNESSEE CAPITAL MARKET		2,536,856	2,395,000	16,499
915138 PL 9	UNIVERSITY TOLEDO OHIO GEN RCPTS		04/18/2018	JP MORGAN SECURITIES INC		250,000	250,000	
915200 XU 8	UNIVERSITY VT & ST AGRIC COLLEGE		01/31/2018	FIRST TENNESSEE CAPITAL MARKET		514,750	500,000	6,722
92778V BL 1	VIRGINIA COLLEGE BLDG AUTH VA EDL FACS R		03/29/2018	VARIOUS		1,055,250	900,000	7,250
95639D LP 3	WEST VA SCH BLDG AUTH EXCESS LOTTERY REV		03/29/2018	VARIOUS		752,882	650,000	7,944
95639R HC 6	WEST VA HIGHER ED POL COMMN REV		03/29/2018	VARIOUS		2,522,122	2,150,000	29,264
956724 AQ 1	WEST VA WTR DEV AUTH INFRASTRUCTURE EXCE		03/29/2018	VARIOUS		747,071	650,000	7,944
977100 CX 2	WISCONSIN ST GEN FD ANNUAL APPROPRIATION		03/29/2018	VARIOUS		869,787	900,000	5,979
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments						65,338,462	63,585,419	293,751
Bonds - Industrial and Miscellaneous								
010392 FQ 6	ALABAMA POWER CO		03/29/2018	VARIOUS		2,630,691	2,700,000	32,891
025816 BW 8	AMERICAN EXPRESS CO		12/19/2018	MIZUHO SECURITIES USA/FIXED INCOME		2,498,125	2,500,000	35,458
02587A AL 8	AMXCA 172 A - ABS		03/23/2018	BARCLAYS CAPITAL INC		1,513,652	1,500,000	1,113
02665W BF 7	AMERICAN HONDA FINANCE CORP	C	03/29/2018	VARIOUS		1,868,490	1,950,000	6,882
05526Q AA 4	BAMLL 15200P A - CMBS		05/09/2018	DEUTSCHE BANK SECURITIES, INC		2,433,496	2,500,000	2,235
05531F AV 5	BB&T CORP		03/29/2018	VARIOUS		1,644,971	1,700,000	13,456
05683L AA 4	BCC 181 A1 - CDO	C	03/12/2018	Citigroup (SSB)		1,000,000	1,000,000	
06035R AR 7	BANK 18BK14 A3 - CMBS		10/25/2018	DEUTSCHE BANK SECURITIES, INC		2,496,484	2,500,000	7,712
06406F AD 5	BANK OF NEW YORK MELLON CORP		03/29/2018	VARIOUS		2,065,976	2,200,000	5,781
065404 BB 0	BANK 18BK10 A5 - CMBS		01/26/2018	WELLS FARGO SECURITIES LLC		1,544,991	1,500,000	1,844
07274N AL 7	BAYER US FINANCE II LLC	C	06/19/2018	JP MORGAN SECURITIES INC		992,710	1,000,000	
08160B AD 6	BMARK 18B5 A4 - CMBS		07/27/2018	JP MORGAN SECURITIES INC		5,149,999	5,000,000	11,688
08161C AE 1	BMARK 18B2 A5 - CMBS		02/09/2018	JP MORGAN SECURITIES INC		3,604,983	3,500,000	9,813
08162C AC 4	BMARK 18B6 A3 - CMBS		09/20/2018	Citigroup (SSB)		1,514,977	1,500,000	1,332
08162T BA 0	BMARK 18B7 A3 - CMBS		11/09/2018	DEUTSCHE BANK SECURITIES, INC		4,039,833	4,000,000	12,723
08763Q AA 0	BTNY2 2 A1 - CDO	C	06/05/2018	MORGAN STANLEY CO		1,250,000	1,250,000	
12189L BA 8	BURLINGTON NORTHERN SANTA FE LLC		03/29/2018	VARIOUS		1,177,344	1,200,000	11,267
12595V AC 1	COMM 18COR3 A2 - CMBS		05/04/2018	DEUTSCHE BANK SECURITIES, INC		5,049,757	5,000,000	11,553
126650 DC 1	CVS HEALTH CORP		03/06/2018	JP MORGAN SECURITIES INC		1,499,235	1,500,000	
14912L 6T 3	CATERPILLAR FINANCIAL SERVICES CORP		03/29/2018	VARIOUS		2,835,067	3,050,000	10,167
17291D AD 5	CGCMT 18C5 A4 - CMBS		06/07/2018	Citigroup (SSB)		5,149,779	5,000,000	11,744
17325G AD 8	CGCMT 16C3 A4 - CMBS		08/08/2018	WELLS FARGO SECURITIES LLC		1,438,594	1,500,000	1,183
17326F AD 9	CGCMT 17C4 A4 - CMBS		08/10/2018	Citigroup (SSB)		982,148	1,000,000	1,253
19123M AA 1	COCA-COLA EUROPEAN PARTNERS PLC	C	04/01/2018	Not Available		2,767,614	2,750,000	7,219
25468P DE 3	WALT DISNEY CO		03/22/2018	Citigroup (SSB)		984,650	1,000,000	538
26444H AE 1	DUKE ENERGY FLORIDA LLC		07/19/2018	DEUTSCHE BANK SECURITIES, INC		5,053,900	5,000,000	16,889
34532R AA 4	FORDO 18REV1 A - ABS		01/23/2018	MERRILL LYNCH PIERCE FENNER		2,998,947	3,000,000	
36191Y BB 3	GSMS 11GC5 A4 - CMBS		03/29/2018	VARIOUS		3,308,403	3,250,000	9,370
36321J AC 8	GALAXY XXVIII CLO, LTD. - CDO	C	06/29/2018	GOLDMAN		3,000,000	3,000,000	
370334 CD 4	GENERAL MILLS INC		04/03/2018	GOLDMAN		999,860	1,000,000	
38014B AC 3	GMALT 181 A2B - ABS		02/13/2018	DEUTSCHE BANK SECURITIES, INC		2,500,000	2,500,000	
404280 AK 5	HSBC HOLDINGS PLC	C	12/26/2018	VARIOUS		2,555,151	2,450,000	47,501
404280 BK 4	HSBC HOLDINGS PLC	C	07/24/2018	HSBC SECURITIES		3,911,960	4,000,000	59,717
44935A AC 9	HALST 18A A2B - ABS		02/21/2018	SG AMERICAS SECURITIES, LLC		2,000,000	2,000,000	
459200 HG 9	INTERNATIONAL BUSINESS MACHINES CORP		03/29/2018	VARIOUS		1,139,604	1,200,000	3,625
46625H LW 8	JPMORGAN CHASE & CO		03/29/2018	VARIOUS		1,442,025	1,450,000	10,633

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
57636Q AB 0	MASTERCARD INC.		03/29/2018	VARIOUS		1,763,755	1,750,000	29,203
582839 AJ 5	MEAD JOHNSON NUTRITION CO	C	02/15/2018	MORGAN STANLEY CO		5,008,750	5,000,000	39,583
58933Y AQ 8	MERCK & CO INC		03/29/2018	VARIOUS		2,643,894	2,700,000	8,636
594918 BP 8	MICROSOFT CORP		03/29/2018	VARIOUS		3,071,776	3,200,000	7,027
61747Y DW 2	MORGAN STANLEY		03/29/2018	VARIOUS		992,770	1,000,000	4,564
61761J B3 2	MORGAN STANLEY		03/29/2018	VARIOUS		993,350	1,000,000	8,011
654106 AF 0	NIKE INC		03/29/2018	VARIOUS		183,898	200,000	1,953
65478W AE 5	NAROT 16C A4 - ABS		03/29/2018	VARIOUS		5,188,484	5,350,000	2,871
69351U AP 8	PPL ELECTRIC UTILITIES CORP		03/29/2018	VARIOUS		1,197,048	1,200,000	1,400
713448 DX 3	PEPSICO INC		03/29/2018	VARIOUS		1,169,640	1,200,000	11,267
822582 AX 0	SHELL INTERNATIONAL FINANCE BV	C	03/29/2018	VARIOUS		1,968,291	1,950,000	8,656
855244 AD 1	STARBUCKS CORP		03/29/2018	VARIOUS		1,759,330	1,700,000	32,361
857477 AT 0	STATE STREET CORP		03/29/2018	VARIOUS		3,206,080	3,200,000	12,938
88579Y AV 3	3M CO		03/29/2018	VARIOUS		1,332,550	1,450,000	906
89152U AF 9	TOTAL CAPITAL SA	C	03/22/2018	Citigroup (SSB)		1,029,130	1,000,000	6,646
89236T BP 9	TOYOTA MOTOR CREDIT CORP	C	03/29/2018	VARIOUS		1,689,953	1,700,000	7,125
907818 DV 7	UNION PACIFIC CORP		03/29/2018	VARIOUS		1,734,561	1,700,000	2,479
911312 BC 9	UNITED PARCEL SERVICE INC		03/29/2018	VARIOUS		1,121,124	1,150,000	9,984
91324P CY 6	UNITEDHEALTH GROUP INC		03/29/2018	VARIOUS		1,668,550	1,700,000	26,138
92349F AB 9	VZOT 181 A1B - ABS		03/06/2018	MERRILL LYNCH PIERCE FENNER		3,000,000	3,000,000	
927804 FJ 8	VIRGINIA ELECTRIC AND POWER CO		03/29/2018	VARIOUS		1,006,860	1,000,000	2,683
95001J AW 7	WFCM 18C44 A4 - CMBS		04/30/2018	WELLS FARGO SECURITIES LLC		2,019,890	2,000,000	3,509
95001R AW 9	WFCM 18C48 A4 - CMBS		12/07/2018	WELLS FARGO SECURITIES LLC		10,099,910	10,000,000	21,306
95002D BD 0	WFCM 18C47 A3 - CMBS		10/09/2018	WELLS FARGO SECURITIES LLC		1,868,424	1,850,000	5,149
3899999. Total - Bonds - Industrial and Miscellaneous						142,761,431	143,150,000	599,982
8399997. Total - Bonds - Part 3						220,512,607	219,550,564	995,996
8399998. Total - Bonds - Summary Item from Part 5						43,428,726	42,967,246	100,999
8399999. Total - Bonds						263,941,333	262,517,810	1,096,996
Common Stocks - Industrial and Miscellaneous								
000360 20 6	AAON ORD		10/09/2018	ITG INC	170.000	5,782	XXX	
000361 10 5	AAR ORD		10/09/2018	ITG INC	140.000	6,388	XXX	
000957 10 0	ABM INDUSTRIES ORD		10/09/2018	ITG INC	270.000	8,818	XXX	
001055 10 2	AFLAC ORD		12/18/2018	ITG INC	480.000	21,343	XXX	
001084 10 2	AGCO ORD		10/09/2018	ITG INC	270.000	15,755	XXX	
00123Q 10 4	AGNC INVESTMENT REIT ORD		10/09/2018	VARIOUS	1,935.000	35,548	XXX	
00130H 10 5	AES ORD		10/09/2018	ITG INC	2,680.000	39,744	XXX	
001547 10 8	AK STEEL HOLDING ORD		10/09/2018	ITG INC	1,270.000	6,109	XXX	
00164V 10 3	AMC NETWORKS CL A ORD		10/09/2018	ITG INC	180.000	10,795	XXX	
001744 10 1	AMN HEALTHCARE ORD		10/09/2018	ITG INC	190.000	10,015	XXX	
00191U 10 2	ASGN ORD		10/09/2018	ITG INC	210.000	14,767	XXX	
00206R 10 2	AT&T ORD		10/09/2018	ITG INC	15,480.000	518,735	XXX	
002474 10 4	AZZ ORD		10/09/2018	ITG INC	110.000	5,023	XXX	
002535 30 0	AARONS ORD		10/09/2018	ITG INC	280.000	14,358	XXX	
00287Y 10 9	ABBVIE ORD		10/09/2018	ITG INC	5,520.000	522,082	XXX	
002896 20 7	ABERCROMBIE AND FITCH CL A ORD		10/09/2018	ITG INC	280.000	5,446	XXX	
003654 10 0	ABIOMED ORD		10/09/2018	ITG INC	180.000	71,116	XXX	
00404A 10 9	ACADIA HEALTHCARE COMPANY ORD		10/09/2018	ITG INC	350.000	13,545	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
004225 10 8	ACADIA PHARMACEUTICALS ORD		10/09/2018	ITG INC	400.000	8,468	XXX	
004239 10 9	ACADIA REALTY REIT ORD		10/09/2018	ITG INC	330.000	9,263	XXX	
00434H 10 8	ACCELERON PHARMA ORD		10/09/2018	ITG INC	160.000	8,050	XXX	
004498 10 1	ACI WORLDWIDE ORD		10/09/2018	ITG INC	470.000	12,427	XXX	
00507V 10 9	ACTIVISION BLIZZARD ORD		10/09/2018	ITG INC	2,860.000	222,079	XXX	
00508X 20 3	ACTUANT CL A ORD		10/09/2018	ITG INC	250.000	6,668	XXX	
00508Y 10 2	ACUITY BRANDS ORD		10/09/2018	ITG INC	170.000	21,430	XXX	
00724F 10 1	ADOBE ORD		12/18/2018	ITG INC	540.000	131,010	XXX	
00737L 10 3	ADTALEM GLOBAL EDUCATION ORD		10/09/2018	ITG INC	250.000	11,773	XXX	
00751Y 10 6	ADVANCE AUTO PARTS ORD		10/09/2018	ITG INC	290.000	48,981	XXX	
00766T 10 0	AECOM ORD		10/09/2018	ITG INC	650.000	21,041	XXX	
00771V 10 8	AERIE PHARMACEUTICALS ORD		10/09/2018	ITG INC	150.000	7,983	XXX	
007800 10 5	AEROJET ROCKETDYNE HOLDINGS ORD		10/09/2018	ITG INC	290.000	9,341	XXX	
007903 10 7	ADVANCED MICRO DEVICES ORD		10/09/2018	ITG INC	3,680.000	100,280	XXX	
00790X 10 1	ADVANCED DISPOSAL SERVICES ORD		10/09/2018	ITG INC	300.000	7,902	XXX	
007973 10 0	ADVANCED ENERGY INDUSTRIES ORD		10/09/2018	ITG INC	160.000	7,626	XXX	
008073 10 8	AEROVIRONMENT ORD		10/09/2018	ITG INC	90.000	8,855	XXX	
008252 10 8	AFFILIATED MANAGERS GROUP ORD		10/09/2018	VARIOUS	215.000	29,042	XXX	
00846U 10 1	AGILENT TECHNOLOGIES ORD		10/09/2018	VARIOUS	435.000	29,899	XXX	
00847X 10 4	AGIOS PHARMACEUTICALS ORD		10/09/2018	ITG INC	210.000	13,833	XXX	
008492 10 0	AGREE REALTY REIT ORD		10/09/2018	ITG INC	130.000	6,933	XXX	
00912X 30 2	AIR LEASE CL A ORD		10/09/2018	ITG INC	400.000	17,432	XXX	
009158 10 6	AIR PRODUCTS AND CHEMICALS ORD		10/09/2018	ITG INC	290.000	47,656	XXX	
00922R 10 5	AIR TRANSPORT SERVICES GROUP ORD		10/09/2018	ITG INC	240.000	5,237	XXX	
00971T 10 1	AKAMAI TECHNOLOGIES ORD		10/09/2018	ITG INC	530.000	34,418	XXX	
011642 10 5	ALARMCOM HOLDINGS ORD		10/09/2018	ITG INC	130.000	6,332	XXX	
011659 10 9	ALASKA AIR GROUP ORD		10/09/2018	ITG INC	430.000	26,927	XXX	
012348 10 8	ALBANY INTERNATIONAL CL A ORD		10/09/2018	ITG INC	120.000	8,946	XXX	
012653 10 1	ALBEMARLE ORD		10/09/2018	ITG INC	440.000	42,808	XXX	
013872 10 6	ALCOA ORD		10/09/2018	ITG INC	760.000	28,614	XXX	
014491 10 4	ALEXANDER AND BALDWIN ORD		10/09/2018	ITG INC	280.000	5,858	XXX	
015271 10 9	ALEXANDRIA REAL ESTATE EQ REIT ORD		10/09/2018	VARIOUS	430.000	54,418	XXX	
015351 10 9	ALEXION PHARMACEUTICALS ORD		10/09/2018	ITG INC	870.000	113,613	XXX	
016255 10 1	ALIGN TECHNOLOGY ORD		10/09/2018	ITG INC	330.000	112,523	XXX	
017175 10 0	ALLEGHANY ORD		10/09/2018	ITG INC	10.000	6,440	XXX	
01741R 10 2	ALLEGHENY TECHNOLOGIES ORD		10/09/2018	ITG INC	510.000	14,601	XXX	
01748X 10 2	ALLEGIANT TRAVEL ORD		10/09/2018	ITG INC	60.000	7,141	XXX	
018522 30 0	ALLETE ORD		10/09/2018	ITG INC	210.000	16,254	XXX	
018581 10 8	ALLIANCE DATA SYSTEMS ORD		10/09/2018	ITG INC	200.000	45,454	XXX	
018802 10 8	ALLIANT ENERGY ORD		10/09/2018	VARIOUS	350.000	14,955	XXX	
01973R 10 1	ALLISON TRANSMISSION HOLDINGS ORD		10/09/2018	ITG INC	470.000	23,660	XXX	
01988P 10 8	ALLSCRIPTS HEALTHCARE SOLUTIONS ORD		10/09/2018	ITG INC	710.000	9,770	XXX	
020002 10 1	ALLSTATE ORD		06/22/2018	CITIGROUP GLOBAL MARKETS INC	525.000	49,368	XXX	
02005N 10 0	ALLY FINANCIAL ORD		10/09/2018	ITG INC	1,720.000	45,993	XXX	
02043Q 10 7	ALNYLAM PHARMACEUTICALS ORD		10/09/2018	ITG INC	370.000	30,225	XXX	
02079K 10 7	ALPHABET CL C ORD		10/09/2018	ITG INC	290.000	330,261	XXX	
02156B 10 3	ALTERYX CL A ORD		10/09/2018	ITG INC	120.000	6,224	XXX	
02209S 10 3	ALTRIA GROUP ORD		10/09/2018	ITG INC	3,690.000	232,876	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
023135 10 6	AMAZON COM ORD		10/09/2018	ITG INC	1,440.000	2,693,275	XXX	
023436 10 8	AMEDISYS ORD		10/09/2018	ITG INC	110.000	13,076	XXX	
023586 10 0	AMERCO ORD		10/09/2018	ITG INC	30.000	10,382	XXX	
023608 10 2	AMEREN ORD		10/09/2018	VARIOUS	455.000	29,993	XXX	
02376R 10 2	AMERICAN AIRLINES GROUP ORD		10/09/2018	ITG INC	1,680.000	56,381	XXX	
024013 10 4	AMERICAN ASSETS REIT ORD		10/09/2018	ITG INC	160.000	5,989	XXX	
024061 10 3	AMERICAN AXLE AND MANUFACTURING ORD		10/09/2018	ITG INC	450.000	7,709	XXX	
024835 10 0	AMERICAN CAMPUS COMM REIT ORD		10/09/2018	VARIOUS	555.000	23,115	XXX	
025537 10 1	AMERICAN ELECTRIC POWER ORD		10/09/2018	ITG INC	980.000	71,599	XXX	
02553E 10 6	AMERICAN EAGLE OUTFITTERS ORD		10/09/2018	ITG INC	650.000	14,092	XXX	
025676 20 6	AMERICAN EQUITY INV LIFE HLD ORD		10/09/2018	ITG INC	370.000	13,357	XXX	
025816 10 9	AMERICAN EXPRESS ORD		06/22/2018	CITIGROUP GLOBAL MARKETS INC	1,460.000	141,956	XXX	
025932 10 4	AMERICAN FINANCIAL GROUP ORD		08/08/2018	CITIGROUP GLOBAL MARKETS INC	10.000	1,117	XXX	
02665T 30 6	AMERICAN HOMES 4 RENT CL A REIT ORD		10/09/2018	ITG INC	1,050.000	22,124	XXX	
026874 78 4	AMERICAN INTERNATIONAL GROUP ORD		10/09/2018	VARIOUS	3,915.000	212,253	XXX	
029899 10 1	AMERICAN STATES WATER ORD		10/09/2018	ITG INC	150.000	9,224	XXX	
03027X 10 0	AMERICAN TOWER REIT		06/22/2018	MERRILL LYNCH PIERCE FENNER	695.000	99,259	XXX	
030420 10 3	AMERICAN WATER WORKS ORD		12/18/2018	VARIOUS	130.000	11,858	XXX	
03064D 10 8	AMERICOLD REALTY ORD		10/09/2018	ITG INC	350.000	8,831	XXX	
03073E 10 5	AMERISOURCEBERGEN ORD		10/09/2018	ITG INC	630.000	57,286	XXX	
03076C 10 6	AMERIPRISE FINANCE ORD		10/09/2018	ITG INC	580.000	86,437	XXX	
03076K 10 8	AMERIS BANCORP ORD		10/09/2018	ITG INC	180.000	8,221	XXX	
031162 10 0	AMGEN ORD		10/09/2018	ITG INC	1,870.000	385,239	XXX	
03152W 10 9	AMICUS THERAPEUTICS ORD		10/09/2018	ITG INC	770.000	9,895	XXX	
03168L 10 5	AMNEAL PHARMACEUTICALS CL A ORD		10/09/2018	ITG INC	350.000	6,752	XXX	
032511 10 7	ANADARKO PETROLEUM ORD		10/09/2018	ITG INC	2,090.000	147,596	XXX	
032654 10 5	ANALOG DEVICES ORD		10/09/2018	ITG INC	650.000	56,401	XXX	
032724 10 6	ANAPTYSBIO ORD		10/09/2018	ITG INC	80.000	6,969	XXX	
035290 10 5	ANIXTER INTERNATIONAL ORD		10/09/2018	ITG INC	120.000	7,912	XXX	
035710 40 9	ANNALY CAPITAL MANAGEMENT REIT ORD		10/09/2018	VARIOUS	5,155.000	52,991	XXX	
03662Q 10 5	ANSYS ORD		12/18/2018	ITG INC	40.000	5,955	XXX	
03673L 10 3	ANTERO RESOURCES MIDSTREAM UNT		12/12/2018	VARIOUS	5,400.000	139,394	XXX	
03674X 10 6	ANTERO RESOURCES ORD		10/09/2018	ITG INC	980.000	19,100	XXX	
036752 10 3	ANTHEM ORD		10/09/2018	ITG INC	610.000	170,306	XXX	
037411 10 5	APACHE ORD		10/09/2018	ITG INC	1,550.000	76,431	XXX	
03748R 10 1	APARTMENT INVST MGT CL A REIT ORD		10/09/2018	VARIOUS	640.000	28,184	XXX	
03755L 10 4	APERGY ORD		10/09/2018	VARIOUS	320.000	11,042	XXX	
03762U 10 5	APOLLO COMM REAL EST FIN REIT ORD		10/09/2018	ITG INC	500.000	9,425	XXX	
037833 10 0	APPLE ORD		10/09/2018	ITG INC	7,700.000	1,746,976	XXX	
03784Y 20 0	APPLE HOSPITALITY REIT ORD		10/09/2018	VARIOUS	885.000	15,267	XXX	
03820C 10 5	APPLIED INDUSTRIAL TECHNOLOGIES ORD		10/09/2018	ITG INC	160.000	12,174	XXX	
038222 10 5	APPLIED MATERIAL ORD		12/18/2018	ITG INC	3,330.000	117,710	XXX	
03835C 10 8	APPTIO CL A ORD		12/18/2018	ITG INC	140.000	5,299	XXX	
03852U 10 6	ARAMARK ORD		10/09/2018	ITG INC	990.000	41,253	XXX	
039380 40 7	ARCH COAL CL A ORD		10/09/2018	ITG INC	80.000	7,318	XXX	
039483 10 2	ARCHER DANIELS MIDLAND ORD		10/09/2018	VARIOUS	1,975.000	94,065	XXX	
03957W 10 6	ARCHROCK ORD		10/09/2018	ITG INC	520.000	6,432	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
039653 10 0	ARCOSA ORD.		11/01/2018	ITG INC.	193.333	6,356	XXX	
03965L 10 0	ARCONIC ORD.		10/09/2018	ITG INC.	1,760.000	40,216	XXX	
040047 60 7	ARENA PHARMACEUTICALS ORD.		10/09/2018	ITG INC.	200.000	7,954	XXX	
040413 10 6	ARISTA NETWORKS ORD.		10/09/2018	ITG INC.	210.000	50,119	XXX	
04247X 10 2	ARMSTRONG WORLD INDUSTRIES ORD.		10/09/2018	ITG INC.	190.000	12,607	XXX	
04269X 10 5	ARRAY BIOPHARMA ORD.		10/09/2018	ITG INC.	820.000	11,021	XXX	
042735 10 0	ARROW ELECTRONICS ORD.		10/09/2018	ITG INC.	360.000	25,618	XXX	
04316A 10 8	ARTISAN PARTNERS ASSET MGMT CL A ORD.		10/09/2018	ITG INC.	200.000	6,294	XXX	
043436 10 4	ASBURY AUTOMOTIVE GROUP ORD.		10/09/2018	ITG INC.	90.000	5,676	XXX	
044209 10 4	ASHLAND GLOBAL ORD.		10/09/2018	VARIOUS.	260.000	20,925	XXX	
045327 10 3	ASPEN TECHNOLOGY ORD.		10/09/2018	ITG INC.	290.000	30,833	XXX	
045487 10 5	ASSOCIATED BANCORP ORD.		10/09/2018	ITG INC.	690.000	18,313	XXX	
04621X 10 8	ASSURANT ORD.		10/09/2018	VARIOUS.	210.000	21,860	XXX	
04650Y 10 0	AT HOME GROUP ORD.		10/09/2018	ITG INC.	180.000	4,912	XXX	
046513 10 7	ATARA BIOTHERAPEUTICS ORD.		10/09/2018	ITG INC.	170.000	6,278	XXX	
04685W 10 3	ATHENAHEALTH ORD.		10/09/2018	ITG INC.	170.000	21,311	XXX	
049164 20 5	ATLAS AIR WORLDWIDE HOLDINGS ORD.		10/09/2018	ITG INC.	100.000	5,596	XXX	
049560 10 5	ATMOS ENERGY ORD.		06/22/2018	CITIGROUP GLOBAL MARKETS INC.	30.000	2,673	XXX	
052769 10 6	AUTODESK ORD.		10/09/2018	ITG INC.	890.000	127,154	XXX	
053015 10 3	AUTOMATIC DATA PROCESSING ORD.		12/18/2018	ITG INC.	480.000	68,447	XXX	
05329W 10 2	AUTONATION ORD.		10/09/2018	ITG INC.	230.000	9,166	XXX	
053484 10 1	AVALONBAY COMMUNITIES REIT ORD.		10/09/2018	VARIOUS.	225.000	38,830	XXX	
05350V 10 6	AVANOS MEDICAL ORD.		10/09/2018	ITG INC.	190.000	12,002	XXX	
05351W 10 3	AVANGRID ORD.	C	10/09/2018	VARIOUS.	230.000	11,245	XXX	
05351X 10 1	AVAYA HOLDINGS ORD.		10/09/2018	ITG INC.	430.000	8,776	XXX	
053611 10 9	AVERY DENNISON ORD.		06/22/2018	MERRILL LYNCH PIERCE FENNER.	45.000	4,511	XXX	
053774 10 5	AVIS BUDGET GROUP ORD.		10/09/2018	ITG INC.	270.000	8,616	XXX	
05379B 10 7	AVISTA ORD.		10/09/2018	ITG INC.	270.000	13,846	XXX	
053807 10 3	AVNET ORD.		10/09/2018	ITG INC.	480.000	19,973	XXX	
054561 10 5	AXA EQUITABLE HOLDINGS ORD.	C	10/09/2018	ITG INC.	560.000	12,230	XXX	
05464C 10 1	AXON ENTERPRISE ORD.		10/09/2018	ITG INC.	240.000	15,084	XXX	
054937 10 7	BB AND T ORD.		08/08/2018	CITIGROUP GLOBAL MARKETS INC.	1,770.000	92,402	XXX	
05508R 10 6	B AND G FOODS ORD.		10/09/2018	ITG INC.	270.000	7,058	XXX	
05541T 10 1	BGC PARTNERS CL A ORD.		12/03/2018	ITG INC.	1,100.000	8,085	XXX	
05550J 10 1	BJAS WHOLESALE CLUB HOLD ORD.		10/09/2018	ITG INC.	290.000	7,372	XXX	
05561Q 20 1	BOK FINANCIAL ORD.		10/09/2018	VARIOUS.	140.000	13,506	XXX	
0556EL 10 9	BP MIDSTREAM PARTNERS UNT.		12/12/2018	Citigroup Global Markets Inc. NY.	2,300.000	38,951	XXX	
05605H 10 0	BWX TECHNOLOGIES ORD.		06/22/2018	MERRILL LYNCH PIERCE FENNER.	320.000	19,933	XXX	
056525 10 8	BADGER METER ORD.		10/09/2018	ITG INC.	120.000	6,125	XXX	
05722G 10 0	BAKER HUGHES CL A ORD.		10/09/2018	ITG INC.	1,670.000	54,509	XXX	
057665 20 0	BALCHEM ORD.		10/09/2018	ITG INC.	130.000	13,532	XXX	
058498 10 6	BALL ORD.		10/09/2018	ITG INC.	1,380.000	63,107	XXX	
05971J 10 2	BANCORPSOUTH BANK ORD.		10/09/2018	ITG INC.	380.000	12,388	XXX	
060505 10 4	BANK OF AMERICA ORD.		10/09/2018	ITG INC.	31,780.000	953,082	XXX	
062540 10 9	BANK OF HAWAII ORD.		06/22/2018	CITIGROUP GLOBAL MARKETS INC.	25.000	2,130	XXX	
064058 10 0	BANK OF NEW YORK MELLON ORD.		12/18/2018	ITG INC.	3,770.000	194,227	XXX	
06417N 10 3	BANK OZK ORD.		10/09/2018	ITG INC.	500.000	19,120	XXX	
06652K 10 3	BANKUNITED ORD.		10/09/2018	ITG INC.	430.000	15,046	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
06652V 20 8	BANNER ORD.		10/09/2018	ITG INC.	130.000	8,017	XXX	
067806 10 9	BARNES GROUP ORD.		10/09/2018	ITG INC.	200.000	13,176	XXX	
071813 10 9	BAXTER INTERNATIONAL ORD.		10/09/2018	VARIOUS	1,265.000	89,584	XXX	
073685 10 9	BEACON ROOFING SUPPLY ORD.		10/09/2018	ITG INC.	280.000	9,335	XXX	
075887 10 9	BECTON DICKINSON ORD.		10/09/2018	ITG INC.	280.000	70,143	XXX	
075896 10 0	BED BATH AND BEYOND ORD.		10/09/2018	ITG INC.	550.000	7,662	XXX	
077454 10 6	BELDEN ORD.		10/09/2018	ITG INC.	170.000	11,098	XXX	
081437 10 5	BEMIS ORD.		10/09/2018	ITG INC.	370.000	16,635	XXX	
084423 10 2	WR BERKLEY ORD.		10/09/2018	ITG INC.	70.000	5,555	XXX	
084680 10 7	BERKSHIRE HILLS BANCORP ORD.		10/09/2018	ITG INC.	170.000	6,972	XXX	
08579W 10 3	BERRY GLOBAL GROUP ORD.		10/09/2018	ITG INC.	540.000	24,322	XXX	
086516 10 1	BEST BUY ORD.		10/09/2018	ITG INC.	860.000	61,361	XXX	
089302 10 3	BIG LOTS ORD.		10/09/2018	ITG INC.	170.000	7,166	XXX	
090572 20 7	BIO RAD LABORATORIES CL A ORD.		10/09/2018	ITG INC.	30.000	8,695	XXX	
09061G 10 1	BIOMARIN PHARMACEUTICAL ORD.		10/09/2018	ITG INC.	720.000	75,082	XXX	
09062X 10 3	BIOGEN ORD.		10/09/2018	ITG INC.	620.000	213,640	XXX	
090672 10 6	BIOTELEMETRY ORD.		10/09/2018	ITG INC.	140.000	7,505	XXX	
09180C 10 6	BJS RESTAURANTS ORD.		10/09/2018	ITG INC.	90.000	6,230	XXX	
092113 10 9	BLACK HILLS ORD.		10/09/2018	ITG INC.	220.000	13,466	XXX	
09215C 10 5	BLACK KNIGHT ORD.		10/09/2018	ITG INC.	500.000	24,975	XXX	
09227Q 10 0	BLACKBAUD ORD.		10/09/2018	ITG INC.	200.000	15,478	XXX	
09239B 10 9	BLACKLINE ORD.		10/09/2018	ITG INC.	150.000	6,920	XXX	
09247X 10 1	BLACKROCK ORD.		12/18/2018	ITG INC.	80.000	30,461	XXX	
09257W 10 0	BLACKSTONE MORTGAGE CL A REIT ORD.		10/09/2018	ITG INC.	450.000	14,940	XXX	
093671 10 5	H&R BLOCK ORD.		10/09/2018	ITG INC.	840.000	22,487	XXX	
094235 10 8	BLOOMIN' BRANDS ORD.		10/09/2018	ITG INC.	340.000	6,882	XXX	
095229 10 0	BLUCORA ORD.		10/09/2018	ITG INC.	200.000	7,208	XXX	
09609G 10 0	BLUEBIRD BIO ORD.		10/09/2018	ITG INC.	220.000	29,982	XXX	
09627Y 10 9	BLUEPRINT MEDICINES ORD.		10/09/2018	ITG INC.	170.000	11,665	XXX	
097023 10 5	BOEING ORD.		10/09/2018	ITG INC.	1,410.000	543,485	XXX	
09739C 10 2	BOINGO WIRELESS ORD.		10/09/2018	ITG INC.	170.000	5,527	XXX	
09739D 10 0	BOISE CASCADE ORD.		10/09/2018	ITG INC.	160.000	5,312	XXX	
09857L 10 8	BOOKING HOLDINGS ORD.		10/09/2018	ITG INC.	170.000	317,987	XXX	
099502 10 6	BOOZ ALLEN HAMILTON HOLDING CL A ORD.		10/09/2018	ITG INC.	570.000	28,266	XXX	
100557 10 7	BOSTON BEER CL A ORD.		10/09/2018	ITG INC.	40.000	11,224	XXX	
101121 10 1	BOSTON PROPERTIES REIT ORD.		10/09/2018	VARIOUS	635.000	77,961	XXX	
101137 10 7	BOSTON SCIENTIFIC ORD.		10/09/2018	ITG INC.	5,580.000	208,804	XXX	
101388 10 6	BOTTOMLINE TECHNOLOGIES ORD.		10/09/2018	ITG INC.	170.000	11,560	XXX	
10316T 10 4	BOX CL A ORD.		10/09/2018	ITG INC.	500.000	9,865	XXX	
103304 10 1	BOYD GAMING ORD.		10/09/2018	ITG INC.	340.000	10,955	XXX	
104674 10 6	BRADY NONVOTING CL A ORD.		10/09/2018	ITG INC.	190.000	7,963	XXX	
105368 20 3	BRANDYWINE REALTY REIT ORD.		10/09/2018	ITG INC.	720.000	10,973	XXX	
109194 10 0	BRIGHT HORIZONS FAMILY SOLUTIONS ORD.		06/22/2018	MERRILL LYNCH PIERCE FENNER	200.000	21,092	XXX	
10922N 10 3	BRIGHTHOUSE FINANCIAL ORD.		06/15/2018	JP MORGAN SECS INC., - FIXED INCOME	2,536.000	112,852	XXX	
109641 10 0	BRINKER INTERNATIONAL ORD.		10/09/2018	ITG INC.	180.000	8,253	XXX	
109696 10 4	BRINK'S ORD.		10/09/2018	ITG INC.	210.000	13,627	XXX	
110122 10 8	BRISTOL MYERS SQUIBB ORD.		10/09/2018	VARIOUS	5,765.000	361,622	XXX	
11120U 10 5	BRIXMOR PROPERTY GROUP REIT ORD.		10/09/2018	ITG INC.	1,220.000	19,703	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
11133T 10 3	BROADRIDGE FINANCIAL SOLUTIONS ORD		10/09/2018	ITG INC	130.000	16,328	XXX	
11135F 10 1	BROADCOM ORD		10/09/2018	ITG INC	1,580.000	386,642	XXX	
112463 10 4	BROOKDALE SENIOR LIVING ORD		10/09/2018	ITG INC	760.000	7,228	XXX	
11282X 10 3	BROOKFIELD PROPERTY REIT CL A ORD	C	10/09/2018	ITG INC	640.000	12,960	XXX	
11373M 10 7	BROOKLINE BANCORP ORD		10/09/2018	ITG INC	320.000	5,434	XXX	
114340 10 2	BROOKS AUTOMATION ORD		10/09/2018	ITG INC	280.000	8,985	XXX	
115637 10 0	BROWN FORMAN CL A ORD		06/22/2018	VARIOUS	180.000	8,329	XXX	
115637 20 9	BROWN FORMAN CL B ORD		10/09/2018	VARIOUS	457.500	22,875	XXX	
116794 10 8	BRUKER ORD		10/09/2018	ITG INC	410.000	13,264	XXX	
117043 10 9	BRUNSWICK ORD		10/09/2018	ITG INC	350.000	21,270	XXX	
118230 10 1	BUCKEYE PARTNERS UNT		08/08/2018	VARIOUS	31,000.000	1,210,337	XXX	
12008R 10 7	BUILDERS FIRSTSOURCE ORD		10/09/2018	ITG INC	460.000	6,215	XXX	
122017 10 6	BURLINGTON STORES ORD		10/09/2018	ITG INC	270.000	41,259	XXX	
124857 20 2	CBS CL B ORD		10/09/2018	ITG INC	840.000	48,208	XXX	
12503M 10 8	CBOE GLOBAL MARKETS ORD		10/09/2018	ITG INC	460.000	46,649	XXX	
12504L 10 9	CBRE GROUP CL A ORD		10/09/2018	ITG INC	1,290.000	53,161	XXX	
12508E 10 1	CDK GLOBAL ORD		10/09/2018	ITG INC	530.000	30,904	XXX	
12514G 10 8	CDW ORD		10/09/2018	ITG INC	600.000	50,688	XXX	
125269 10 0	CF INDUSTRIES HOLDINGS ORD		10/09/2018	ITG INC	950.000	52,079	XXX	
12541W 20 9	CH ROBINSON WORLDWIDE ORD		10/09/2018	ITG INC	130.000	12,514	XXX	
125509 10 9	CIGNA ORD		08/08/2018	VARIOUS	415.000	78,600	XXX	
125523 10 0	CIGNA ORD		12/20/2018	VARIOUS	524.527	94,310	XXX	
125581 80 1	CIT GROUP ORD		10/09/2018	ITG INC	460.000	23,557	XXX	
12572Q 10 5	CME GROUP CL A ORD		10/09/2018	ITG INC	210.000	38,046	XXX	
125896 10 0	CMS ENERGY ORD		03/27/2018	CITIGROUP GLOBAL MARKETS INC	860.000	38,081	XXX	
126117 10 0	CNA FINANCIAL ORD		06/22/2018	MERRILL LYNCH PIERCE FENNER	70.000	3,221	XXX	
12621E 10 3	CNO FINANCIAL GROUP ORD		10/09/2018	ITG INC	670.000	14,512	XXX	
126349 10 9	CSG SYSTEMS INTERNATIONAL ORD		10/09/2018	ITG INC	140.000	5,344	XXX	
126408 10 3	CSX ORD		12/18/2018	ITG INC	3,340.000	244,185	XXX	
12653C 10 8	CNX RESOURCES ORD		10/09/2018	ITG INC	850.000	12,376	XXX	
126600 10 5	CVB FINANCIAL ORD		10/09/2018	ITG INC	450.000	10,085	XXX	
126650 10 0	CVS HEALTH ORD		11/28/2018	VARIOUS	3,499.044	271,544	XXX	
12674R 10 0	C J ENERGY SVCS ORD		10/09/2018	ITG INC	260.000	5,775	XXX	
12685J 10 5	CABLE ONE ORD		10/09/2018	VARIOUS	25.000	21,351	XXX	
127055 10 1	CABOT ORD		10/09/2018	ITG INC	250.000	15,350	XXX	
127097 10 3	CABOT OIL & GAS ORD		10/09/2018	ITG INC	1,770.000	43,223	XXX	
12709P 10 3	CABOT MICROELECTRONICS ORD		10/09/2018	ITG INC	110.000	10,754	XXX	
127190 30 4	CACI INTERNATIONAL CL A ORD		10/09/2018	ITG INC	100.000	18,391	XXX	
127203 10 7	CACTUS CL A ORD		10/09/2018	ITG INC	160.000	6,482	XXX	
127387 10 8	CADENCE DESIGN SYSTEMS ORD		10/09/2018	ITG INC	480.000	19,834	XXX	
12739A 10 0	CADENCE BANCORPORATION CL A ORD		10/09/2018	ITG INC	300.000	7,650	XXX	
127686 10 3	CAESARS ENTERTAINMENT ORD		10/09/2018	ITG INC	2,410.000	23,425	XXX	
128030 20 2	CAL MAINE FOODS ORD		10/09/2018	ITG INC	130.000	5,853	XXX	
128246 10 5	CALAVO GROWERS ORD		10/09/2018	ITG INC	70.000	6,905	XXX	
129500 10 4	CALERES ORD		10/09/2018	ITG INC	170.000	5,843	XXX	
13057Q 20 6	CALIFORNIA RESOURCES ORD		10/09/2018	ITG INC	190.000	8,436	XXX	
130788 10 2	CALIFORNIA WATER SERVICE GROUP ORD		10/09/2018	ITG INC	200.000	8,520	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
131193 10 4	CALLAWAY GOLF ORD		10/09/2018	ITG INC	380.000	8,812	XXX	
13123X 10 2	CALLON PETROLEUM ORD		10/09/2018	ITG INC	920.000	11,822	XXX	
132011 10 7	CAMBREX ORD		10/09/2018	ITG INC	140.000	8,838	XXX	
133131 10 2	CAMDEN PROPERTY REIT ORD		10/09/2018	VARIOUS	300.000	27,811	XXX	
134429 10 9	CAMPBELL SOUP ORD		10/09/2018	ITG INC	720.000	27,022	XXX	
13765N 10 7	CANNAE HOLDINGS ORD		10/09/2018	ITG INC	280.000	5,830	XXX	
138098 10 8	CANTEL MEDICAL ORD		10/09/2018	VARIOUS	155.000	14,136	XXX	
14040H 10 5	CAPITAL ONE FINANCIAL ORD		12/18/2018	ITG INC	1,950.000	176,225	XXX	
14057J 10 1	CAPITOL FEDERAL FINANCIAL ORD		10/09/2018	ITG INC	520.000	6,786	XXX	
14149Y 10 8	CARDINAL HEALTH ORD		10/09/2018	ITG INC	1,260.000	68,531	XXX	
14174T 10 7	CARETRUST REIT ORD		10/09/2018	ITG INC	330.000	5,811	XXX	
141788 10 9	CARGURUS CL A ORD		10/09/2018	ITG INC	210.000	9,618	XXX	
143130 10 2	CARMAX ORD		10/09/2018	ITG INC	620.000	43,890	XXX	
143658 30 0	CARNIVAL ORD		10/09/2018	ITG INC	530.000	32,081	XXX	
144285 10 3	CARPENTER TECHNOLOGY ORD		10/09/2018	ITG INC	190.000	11,113	XXX	
144577 10 3	CARRIZO OIL AND GAS ORD		10/09/2018	ITG INC	360.000	8,626	XXX	
14575E 10 5	CARS.COM ORD		10/09/2018	ITG INC	290.000	7,485	XXX	
146229 10 9	CARTERS ORD		10/09/2018	ITG INC	110.000	10,821	XXX	
146869 10 2	CARVANA CL A ORD		10/09/2018	ITG INC	140.000	7,175	XXX	
147528 10 3	CASEYS GENERAL STORES ORD		10/09/2018	ITG INC	150.000	18,633	XXX	
148806 10 2	CATALENT ORD		10/09/2018	ITG INC	590.000	25,966	XXX	
149123 10 1	CATERPILLAR ORD		10/09/2018	ITG INC	1,910.000	285,488	XXX	
149150 10 4	CATHAY GENERAL BANCORP ORD		10/09/2018	ITG INC	320.000	13,613	XXX	
149568 10 7	CAVCO INDUSTRIES ORD		10/09/2018	ITG INC	40.000	8,994	XXX	
150870 10 3	CELANESE ORD		10/09/2018	VARIOUS	550.000	57,310	XXX	
151020 10 4	CELGENE ORD		10/09/2018	ITG INC	2,690.000	233,411	XXX	
15135B 10 1	CENTENE ORD		10/09/2018	ITG INC	830.000	118,690	XXX	
15136A 10 2	CENTENNIAL RESOURCE DEVLP CL A ORD		10/09/2018	ITG INC	750.000	16,680	XXX	
15189T 10 7	CENTERPOINT ENERGY ORD		10/09/2018	ITG INC	800.000	22,512	XXX	
15201P 10 9	CENTERSTATE BANKS ORD		10/09/2018	ITG INC	370.000	10,327	XXX	
153527 20 5	CENTRAL GARDEN AND PET CL A ORD		10/09/2018	ITG INC	170.000	5,445	XXX	
156700 10 6	CENTURYLINK ORD		10/09/2018	ITG INC	3,370.000	70,905	XXX	
156782 10 4	CERNER ORD		10/09/2018	ITG INC	1,025.000	62,735	XXX	
159864 10 7	CHRLS RIVER LABS ORD		10/09/2018	ITG INC	200.000	25,642	XXX	
16115Q 30 8	CHART INDUSTRIES ORD		10/09/2018	ITG INC	130.000	9,188	XXX	
163072 10 1	CHEESECAKE FACTORY ORD		10/09/2018	ITG INC	180.000	9,434	XXX	
163092 10 9	CHEGG ORD		10/09/2018	ITG INC	440.000	12,082	XXX	
16359R 10 3	CHEMED ORD		10/09/2018	VARIOUS	65.000	20,567	XXX	
163731 10 2	CHEMICAL FINANCIAL ORD		10/09/2018	ITG INC	290.000	15,448	XXX	
163851 10 8	CHEMOURS ORD		10/09/2018	ITG INC	730.000	25,937	XXX	
16411R 20 8	CHENIERE ENERGY ORD		10/09/2018	ITG INC	940.000	62,021	XXX	
165167 10 7	CHESAPEAKE ENERGY ORD		10/09/2018	ITG INC	3,640.000	17,763	XXX	
165240 10 2	CHESAPEAKE LODGING REIT ORD		10/09/2018	ITG INC	230.000	7,291	XXX	
165303 10 8	CHESAPEAKE UTILITIES ORD		10/09/2018	ITG INC	70.000	5,918	XXX	
166764 10 0	CHEVRON ORD		10/09/2018	VARIOUS	850.000	107,100	XXX	
168905 10 7	CHILDREN S PLACE ORD		10/09/2018	ITG INC	70.000	9,083	XXX	
16934Q 20 8	CHIMERA INVESTMENT REIT		10/09/2018	VARIOUS	745.000	13,481	XXX	
169656 10 5	CHIPOTLE MEXICAN GRILL ORD		10/09/2018	ITG INC	100.000	44,710	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
169905 10 6	CHOICE HOTELS INTERNATIONAL ORD.		10/09/2018	ITG INC.	130.000	10,076	XXX	
171340 10 2	CHURCH AND DWIGHT ORD.		06/22/2018	VARIOUS	850.000	42,438	XXX	
171484 10 8	CHURCHILL DOWNS ORD.		10/09/2018	ITG INC.	50.000	14,205	XXX	
171779 30 9	CIENA ORD.		10/09/2018	ITG INC.	580.000	16,826	XXX	
172062 10 1	CINCINNATI FINANCIAL ORD.		10/09/2018	ITG INC.	110.000	8,584	XXX	
17243V 10 2	CINEMARK HOLDINGS ORD.		10/09/2018	ITG INC.	440.000	17,750	XXX	
172755 10 0	CIRRUS LOGIC ORD.		10/09/2018	ITG INC.	250.000	9,125	XXX	
17275R 10 2	CISCO SYSTEMS ORD.		10/09/2018	ITG INC.	2,450.000	116,375	XXX	
172908 10 5	CINTAS ORD.		12/18/2018	ITG INC.	40.000	6,637	XXX	
174610 10 5	CITIZENS FINANCIAL GROUP ORD.		10/09/2018	ITG INC.	1,930.000	75,231	XXX	
177376 10 0	CITRIX SYSTEMS ORD.		10/09/2018	ITG INC.	550.000	58,559	XXX	
184496 10 7	CLEAN HARBORS ORD.		10/09/2018	ITG INC.	210.000	14,706	XXX	
18539C 20 4	CLEARWAY ENERGY, INC.		10/09/2018	ITG INC.	280.000	5,561	XXX	
185899 10 1	CLEVELAND CLIFFS ORD.		10/09/2018	ITG INC.	1,200.000	14,724	XXX	
189054 10 9	CLOROX ORD.		06/22/2018	MERRILL LYNCH PIERCE FENNER	120.000	15,469	XXX	
18914U 10 0	CLOUDERA ORD.		10/09/2018	ITG INC.	420.000	7,300	XXX	
189464 10 0	CLOVIS ONCOLOGY ORD.		10/09/2018	ITG INC.	200.000	5,818	XXX	
191216 10 0	COCA-COLA ORD.		10/09/2018	VARIOUS	3,665.000	169,997	XXX	
19239V 30 2	COGENT COMMUNICATIONS HOLDINGS ORD.		10/09/2018	ITG INC.	170.000	8,772	XXX	
192422 10 3	COGNEX ORD.		10/09/2018	ITG INC.	670.000	32,649	XXX	
192446 10 2	COGNIZANT TECHNOLOGY SOLUTN CL A ORD.		12/18/2018	ITG INC.	1,310.000	93,733	XXX	
192479 10 3	COHERENT ORD.		10/09/2018	ITG INC.	100.000	14,555	XXX	
194014 10 6	COLFAX ORD.		10/09/2018	ITG INC.	350.000	12,156	XXX	
194162 10 3	COLGATE PALMOLIVE ORD.		10/09/2018	VARIOUS	2,125.000	140,236	XXX	
19625T 10 1	COLONY CREDIT REAL ESTATE CL A ORD.		10/09/2018	ITG INC.	340.000	7,194	XXX	
19626G 10 8	COLONY CAPITAL CL A ORD.		10/09/2018	ITG INC.	1,970.000	11,544	XXX	
197236 10 2	COLUMBIA BANKING SYSTEM ORD.		10/09/2018	ITG INC.	300.000	11,604	XXX	
198287 20 3	COLUMBIA PROPERTY REIT ORD.		10/09/2018	VARIOUS	485.000	10,975	XXX	
198516 10 6	COLUMBIA SPORTSWEAR ORD.		10/09/2018	ITG INC.	130.000	11,634	XXX	
199908 10 4	COMFORT SYSTEMS USA ORD.		10/09/2018	ITG INC.	150.000	8,138	XXX	
200340 10 7	COMERICA ORD.		10/09/2018	ITG INC.	610.000	56,077	XXX	
200525 10 3	COMMERCE BANCSHARES ORD.		06/22/2018	CITIGROUP GLOBAL MARKETS INC.	45.000	2,974	XXX	
201723 10 3	COMMERCIAL METALS ORD.		10/09/2018	ITG INC.	470.000	9,466	XXX	
20337X 10 9	COMMSCOPE HOLDING ORD.		10/09/2018	ITG INC.	770.000	20,936	XXX	
203607 10 6	COMMUNITY BANK SYSTEM ORD.		10/09/2018	ITG INC.	210.000	12,986	XXX	
204166 10 2	COMMVAULT SYSTEMS ORD.		10/09/2018	ITG INC.	160.000	10,059	XXX	
20451N 10 1	COMPASS MINERALS INTERNATIONAL ORD.		10/09/2018	ITG INC.	140.000	9,131	XXX	
205887 10 2	CONAGRA BRANDS ORD.		10/26/2018	VARIOUS	944.959	33,571	XXX	
20605P 10 1	CONCHO RESOURCES ORD.		10/09/2018	ITG INC.	690.000	110,379	XXX	
206787 10 3	CONDUENT ORD.		10/09/2018	ITG INC.	780.000	16,193	XXX	
207410 10 1	CONMED ORD.		10/09/2018	ITG INC.	110.000	8,062	XXX	
20825C 10 4	CONOCOPHILLIPS ORD.		12/18/2018	ITG INC.	4,530.000	352,636	XXX	
209115 10 4	CONSOLIDATED EDISON ORD.		10/09/2018	ITG INC.	630.000	49,291	XXX	
21036P 10 8	CONSTELLATION BRANDS CL A ORD.		08/08/2018	CITIGROUP GLOBAL MARKETS INC.	285.000	61,021	XXX	
211171 10 3	CONTINENTAL BUILDING PRODUCTS ORD.		10/09/2018	ITG INC.	150.000	5,231	XXX	
212015 10 1	CONTINENTAL RESOURCES ORD.		10/09/2018	ITG INC.	360.000	23,623	XXX	
216648 40 2	COOPER ORD.		10/09/2018	VARIOUS	200.000	51,925	XXX	
21676P 10 3	COOPER STANDARD HOLDINGS ORD.		10/09/2018	ITG INC.	80.000	8,266	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
216831 10 7	COOPER TIRE AND RUBBER ORD		10/09/2018	ITG INC	210.000	5,515	XXX	
217204 10 6	COPART ORD		10/09/2018	ITG INC	240.000	12,353	XXX	
218352 10 2	CORCEPT THERAPEUTICS ORD		10/09/2018	ITG INC	400.000	5,488	XXX	
218681 10 4	CORE MARK HOLDING ORD		10/09/2018	ITG INC	190.000	6,608	XXX	
21870Q 10 5	CORESITE REALTY REIT ORD		10/09/2018	ITG INC	150.000	15,831	XXX	
21871D 10 3	CORELOGIC ORD		10/09/2018	ITG INC	330.000	15,355	XXX	
21871N 10 1	CORECIVIC REIT ORD		10/09/2018	ITG INC	480.000	11,597	XXX	
21925Y 10 3	CORNERSTONE ONDEMAND ORD		10/09/2018	ITG INC	220.000	11,350	XXX	
219350 10 5	CORNING ORD		10/09/2018	ITG INC	1,860.000	63,724	XXX	
22002T 10 8	CORPORATE OFFICE PROP REIT ORD		10/09/2018	ITG INC	420.000	12,121	XXX	
22160K 10 5	COSTCO WHOLESALE ORD		12/18/2018	ITG INC	310.000	65,559	XXX	
22160N 10 9	COSTAR GROUP ORD		10/09/2018	ITG INC	150.000	57,567	XXX	
222070 20 3	COTY CL A ORD		10/09/2018	ITG INC	1,890.000	22,378	XXX	
22266L 10 6	COUPA SOFTWARE ORD		10/09/2018	ITG INC	220.000	14,656	XXX	
222795 10 6	COUSINS PROPERTIES REIT ORD		10/09/2018	ITG INC	1,700.000	14,994	XXX	
22282E 10 2	COVANTA HOLDING ORD		10/09/2018	ITG INC	480.000	7,670	XXX	
22410J 10 6	CRACKER BARREL OLD COUNTRY STORE ORD		10/09/2018	ITG INC	80.000	11,869	XXX	
224399 10 5	CRANE ORD		10/09/2018	VARIOUS	205.000	19,355	XXX	
225310 10 1	CREDIT ACCEPTANCE ORD		10/09/2018	ITG INC	50.000	20,776	XXX	
225447 10 1	CREE ORD		10/09/2018	ITG INC	410.000	14,576	XXX	
227046 10 9	CROCS ORD		10/09/2018	ITG INC	280.000	5,443	XXX	
22822V 10 1	CROWN CASTLE INTERNATIONAL REIT ORD		10/09/2018	VARIOUS	1,470.000	159,921	XXX	
228368 10 6	CROWN HOLDINGS ORD		10/09/2018	ITG INC	530.000	25,848	XXX	
229663 10 9	CUBESMART REIT ORD		10/09/2018	ITG INC	750.000	21,113	XXX	
229669 10 6	CUBIC ORD		10/09/2018	ITG INC	110.000	7,693	XXX	
229899 10 9	CULLEN FROST BANKERS ORD		10/09/2018	VARIOUS	235.000	25,072	XXX	
231561 10 1	CURTISS WRIGHT ORD		10/09/2018	VARIOUS	180.000	23,256	XXX	
232806 10 9	CYPRESS SEMICONDUCTOR ORD		10/09/2018	ITG INC	1,450.000	19,851	XXX	
23283R 10 0	CYRUSONE REIT ORD		10/09/2018	ITG INC	420.000	26,246	XXX	
23317H 85 4	SITE CENTERS ORD		10/09/2018	ITG INC	620.000	7,731	XXX	
23331A 10 9	D R HORTON ORD		10/09/2018	ITG INC	1,220.000	48,068	XXX	
233331 10 7	DTE ENERGY ORD		06/22/2018	CITIGROUP GLOBAL MARKETS INC	235.000	23,606	XXX	
23334L 10 2	DSW CL A ORD		10/09/2018	ITG INC	280.000	9,153	XXX	
23355L 10 6	DXC TECHNOLOGY ORD		10/09/2018	ITG INC	990.000	88,763	XXX	
235825 20 5	DANA INCORPORATED ORD		10/09/2018	ITG INC	590.000	10,242	XXX	
237194 10 5	DARDEN RESTAURANTS ORD		10/09/2018	ITG INC	460.000	49,979	XXX	
237266 10 1	DARLING INGREDIENTS ORD		10/09/2018	ITG INC	660.000	12,646	XXX	
238337 10 9	DAVE BUSTERS ENTERTAINMENT ORD		10/09/2018	ITG INC	160.000	10,238	XXX	
23918K 10 8	DAVITA ORD		10/09/2018	ITG INC	530.000	39,671	XXX	
243537 10 7	DECKERS OUTDOOR ORD		10/09/2018	ITG INC	130.000	14,206	XXX	
244199 10 5	DEERE ORD		10/09/2018	ITG INC	1,010.000	151,965	XXX	
24665A 10 3	DELEK US HOLDINGS ORD		10/09/2018	ITG INC	340.000	13,845	XXX	
24703L 20 2	DELL TECHNOLOGIES CL C ORD		12/27/2018	ITG INC	459.987	24,084	XXX	
247361 70 2	DELTA AIR LINES ORD		10/09/2018	ITG INC	1,590.000	80,883	XXX	
247916 20 8	DENBURY RESOURCES ORD		10/09/2018	ITG INC	1,850.000	12,062	XXX	
248019 10 1	DELUXE ORD		10/09/2018	ITG INC	200.000	10,918	XXX	
24906P 10 9	DENTSPLY SIRONA ORD		10/09/2018	ITG INC	240.000	8,582	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
25179M 10 3	DEVON ENERGY ORD		04/20/2018	VARIOUS	3,904.000	135,901	XXX	
252131 10 7	DEXCOM ORD		10/09/2018	ITG INC	360.000	44,104	XXX	
25271C 10 2	DIAMOND OFFSHORE DRILLING ORD		10/09/2018	ITG INC	270.000	5,619	XXX	
252784 30 1	DIAMONDROCK HOSPITALITY REIT ORD		10/09/2018	ITG INC	840.000	9,433	XXX	
25278X 10 9	DIAMONDBACK ENERGY ORD		11/29/2018	ITG INC	631.912	85,142	XXX	
253393 10 2	DICKS SPORTING ORD		10/09/2018	ITG INC	310.000	10,379	XXX	
253868 10 3	DIGITAL REALTY REIT ORD		10/09/2018	ITG INC	840.000	93,845	XXX	
254423 10 6	DINE BRANDS GLOBAL ORD		10/09/2018	ITG INC	70.000	5,459	XXX	
254543 10 1	DIODES ORD		12/18/2018	ITG INC	170.000	5,639	XXX	
25470F 10 4	DISCOVERY SRS A ORD		10/09/2018	ITG INC	630.000	20,393	XXX	
25470F 30 2	DISCOVERY SRS C ORD		10/09/2018	ITG INC	1,400.000	41,706	XXX	
25470M 10 9	DISH NETWORK CL A ORD		10/09/2018	ITG INC	900.000	30,762	XXX	
256163 10 6	DOCUSIGN ORD		10/09/2018	ITG INC	130.000	5,398	XXX	
256677 10 5	DOLLAR GENERAL ORD		10/09/2018	ITG INC	410.000	43,095	XXX	
256746 10 8	DOLLAR TREE ORD		10/09/2018	ITG INC	830.000	68,782	XXX	
25746U 10 9	DOMINION ENERGY ORD		10/09/2018	ITG INC	1,925.000	136,316	XXX	
25754A 20 1	DOMINOS PIZZA ORD		10/09/2018	ITG INC	150.000	42,629	XXX	
257559 20 3	DOMTAR ORD	C	10/09/2018	ITG INC	260.000	12,225	XXX	
257651 10 9	DONALDSON ORD		06/22/2018	MERRILL LYNCH PIERCE FENNER	25.000	1,145	XXX	
258278 10 0	DORMAN PRODUCTS ORD		10/09/2018	ITG INC	110.000	7,916	XXX	
25960P 10 9	DOUGLAS EMMETT REIT ORD		06/22/2018	MERRILL LYNCH PIERCE FENNER	350.000	14,098	XXX	
260003 10 8	DOVER ORD		08/08/2018	VARIOUS	530.000	30,044	XXX	
26078J 10 0	DOWDUPONT ORD		10/09/2018	ITG INC	7,080.000	430,818	XXX	
262037 10 4	DRIL QUIP ORD		10/09/2018	ITG INC	160.000	8,122	XXX	
264411 50 5	DUKE REALTY REIT ORD		10/09/2018	VARIOUS	1,450.000	41,658	XXX	
26441C 20 4	DUKE ENERGY ORD		10/09/2018	VARIOUS	1,975.000	156,372	XXX	
26483E 10 0	DUN & BRADSTREET ORD		10/09/2018	ITG INC	160.000	22,854	XXX	
265504 10 0	DUNKIN' BRANDS GROUP ORD		10/09/2018	VARIOUS	340.000	24,886	XXX	
267475 10 1	DYCOM INDUSTRIES ORD		10/09/2018	ITG INC	130.000	10,384	XXX	
26875P 10 1	EOG RESOURCES ORD		10/09/2018	ITG INC	2,230.000	295,163	XXX	
26884L 10 9	EQT ORD		11/13/2018	ITG INC	1,080.000	27,278	XXX	
26884U 10 9	EPR PROPERTIES REIT ORD		06/22/2018	VARIOUS	260.000	16,235	XXX	
26885B 10 0	EQT MIDSTREAM PARTNERS UNT		04/11/2018	RBC CAPITAL MARKETS	2,000.000	117,588	XXX	
268948 10 6	EAGLE BANCORP ORD		10/09/2018	ITG INC	130.000	6,531	XXX	
269246 40 1	E TRADE FINANCIAL ORD		10/09/2018	ITG INC	1,060.000	56,360	XXX	
26969P 10 8	EAGLE MATERIALS ORD		10/09/2018	ITG INC	190.000	15,762	XXX	
27579R 10 4	EAST WEST BANCORP ORD		10/09/2018	ITG INC	590.000	35,854	XXX	
277276 10 1	EASTGROUP PROPERTIES REIT ORD		10/09/2018	ITG INC	150.000	14,273	XXX	
278265 10 3	EATON VANCE COM NON VTG ORD		06/22/2018	MERRILL LYNCH PIERCE FENNER	380.000	20,478	XXX	
278642 10 3	EBAY ORD		10/09/2018	ITG INC	3,790.000	126,169	XXX	
278715 20 6	EBIX ORD		10/09/2018	ITG INC	100.000	6,342	XXX	
278768 10 6	ECHOSTAR CL A ORD		10/09/2018	ITG INC	200.000	8,894	XXX	
278865 10 0	ECOLAB ORD		06/22/2018	MERRILL LYNCH PIERCE FENNER	20.000	2,777	XXX	
28035Q 10 2	EDGEWELL PERSONAL CARE ORD		10/09/2018	ITG INC	220.000	10,252	XXX	
281020 10 7	EDISON INTERNATIONAL ORD		10/09/2018	ITG INC	790.000	55,663	XXX	
28106W 10 3	EDITAS MEDICINE ORD		10/09/2018	ITG INC	190.000	5,276	XXX	
28176E 10 8	EDWARDS LIFESCIENCES ORD		10/09/2018	ITG INC	850.000	125,758	XXX	
282914 10 0	8X8 ORD		10/09/2018	ITG INC	370.000	7,008	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
283677 85 4	EL PASO ELECTRIC ORD		10/09/2018	ITG INC	170.000	10,103	XXX	
28470R 10 2	ELDORADO RESORTS ORD		10/09/2018	ITG INC	270.000	12,631	XXX	
285512 10 9	ELECTRONIC ARTS ORD		10/09/2018	ITG INC	1,070.000	117,165	XXX	
286082 10 2	ELECTRONICS FOR IMAGING ORD		10/09/2018	ITG INC	180.000	5,888	XXX	
28849P 10 0	ELLIE MAE ORD		10/09/2018	ITG INC	140.000	12,048	XXX	
29084Q 10 0	EMCOR GROUP ORD		10/09/2018	ITG INC	240.000	17,479	XXX	
29089Q 10 5	EMERGENT BIOSOLUTIONS ORD		10/09/2018	ITG INC	180.000	11,673	XXX	
292104 10 6	EMPIRE STATE REALTY CL A REIT ORD		10/09/2018	ITG INC	560.000	9,089	XXX	
292218 10 4	EMPLOYERS HOLDINGS ORD		10/09/2018	ITG INC	130.000	5,875	XXX	
29251M 10 6	ENANTA PHARMACEUTICALS ORD		10/09/2018	ITG INC	70.000	5,458	XXX	
29261A 10 0	ENCOMPASS HEALTH ORD		10/09/2018	VARIOUS	405.000	30,014	XXX	
29272W 10 9	ENERGIZER HOLDINGS ORD		10/09/2018	ITG INC	240.000	14,582	XXX	
29275Y 10 2	ENERSYS ORD		10/09/2018	ITG INC	170.000	14,741	XXX	
29278N 10 3	ENERGY TRANSFER PARTNERS UNT		04/11/2018	UBS SECURITIES LLC	2,000.000	34,238	XXX	
29336U 10 7	ENLINK MIDSTREAM PARTNERS COM UNT		12/12/2018	VARIOUS	23,900.000	316,191	XXX	
29355X 10 7	ENPRO INDUSTRIES ORD		10/09/2018	ITG INC	90.000	6,637	XXX	
29358P 10 1	ENSIGN GROUP ORD		10/09/2018	ITG INC	200.000	8,002	XXX	
29362U 10 4	ENTEGRIS ORD		10/09/2018	ITG INC	580.000	15,747	XXX	
29364G 10 3	ENTERGY ORD		10/09/2018	ITG INC	430.000	35,879	XXX	
29404K 10 6	ENVESTNET ORD		10/09/2018	ITG INC	180.000	10,746	XXX	
29414B 10 4	EPAM SYSTEMS ORD		10/09/2018	ITG INC	210.000	27,080	XXX	
29444U 70 0	EQUINIX REIT ORD		10/09/2018	VARIOUS	330.000	137,523	XXX	
294600 10 1	EQUITRANS MIDSTREAM ORD		12/12/2018	VARIOUS	12,164.000	269,302	XXX	
294628 10 2	EQUITY COMMONWEALTH REIT ORD		06/22/2018	CITIGROUP GLOBAL MARKETS INC	355.000	11,211	XXX	
29472R 10 8	EQUITY LIFESTYLE PROP REIT ORD		06/22/2018	MERRILL LYNCH PIERCE FENNER	160.000	14,656	XXX	
29476L 10 7	EQUITY RESIDENTIAL REIT ORD		10/09/2018	VARIOUS	1,195.000	76,606	XXX	
296315 10 4	ESCO TECHNOLOGIES ORD		10/09/2018	ITG INC	110.000	7,127	XXX	
297178 10 5	ESSEX PROPERTY REIT ORD		10/09/2018	VARIOUS	165.000	40,036	XXX	
297425 10 0	ESTERLINE TECHNOLOGIES ORD		10/09/2018	ITG INC	110.000	9,768	XXX	
29786A 10 6	ETSY ORD		10/09/2018	ITG INC	490.000	20,707	XXX	
298736 10 9	EURONET WORLDWIDE ORD		10/09/2018	ITG INC	200.000	22,998	XXX	
29977A 10 5	EVERCORE CL A ORD		10/09/2018	ITG INC	170.000	15,985	XXX	
29978A 10 4	EVERBRIDGE ORD		10/09/2018	ITG INC	110.000	5,805	XXX	
30034W 10 6	EVERGY ORD		10/09/2018	VARIOUS	1,105.000	60,509	XXX	
30040P 10 3	EVERTEC ORD		10/09/2018	ITG INC	250.000	5,915	XXX	
30040W 10 8	EVERSOURCE ENERGY ORD		10/09/2018	VARIOUS	730.000	42,297	XXX	
30050B 10 1	EVOLENT HEALTH CL A ORD		10/09/2018	ITG INC	270.000	7,347	XXX	
30057T 10 5	EVOQUA WATER TECHNOLOGIES ORD		10/09/2018	ITG INC	310.000	5,450	XXX	
30063P 10 5	EXACT SCIENCES ORD		10/09/2018	ITG INC	490.000	34,325	XXX	
30161N 10 1	EXELON ORD		10/09/2018	ITG INC	3,400.000	149,702	XXX	
30161Q 10 4	EXELIXIS ORD		10/09/2018	ITG INC	1,190.000	20,801	XXX	
302081 10 4	EXLSERVICE HOLDINGS ORD		10/09/2018	ITG INC	140.000	9,058	XXX	
30212P 30 3	EXPEDIA GROUP ORD		10/09/2018	ITG INC	490.000	59,471	XXX	
302130 10 9	EXPEDITORS INTERNATIONAL OF WASN ORD		10/09/2018	ITG INC	100.000	7,122	XXX	
30214U 10 2	EXPONENT ORD		10/09/2018	ITG INC	210.000	10,733	XXX	
30224P 20 0	EXTENDED STAY AMERICA UNT		10/09/2018	ITG INC	770.000	14,653	XXX	
30225T 10 2	EXTRA SPACE STORAGE REIT ORD		10/09/2018	ITG INC	500.000	43,555	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
30231G 10 2	EXXON MOBIL ORD		10/09/2018	ITG INC	4,245.000	365,826	XXX	
302445 10 1	FLIR SYSTEMS ORD		10/09/2018	ITG INC	220.000	12,839	XXX	
302491 30 3	FMC ORD		10/09/2018	ITG INC	550.000	47,850	XXX	
302520 10 1	FNB ORD		10/09/2018	ITG INC	1,310.000	16,794	XXX	
30255G 10 3	FCB FINANCIAL HOLDINGS CL A ORD		10/09/2018	ITG INC	180.000	8,464	XXX	
302941 10 9	FTI CONSULTING ORD		10/09/2018	ITG INC	160.000	11,456	XXX	
30303M 10 2	FACEBOOK CL A ORD		10/09/2018	VARIOUS	6,068.000	1,009,950	XXX	
303250 10 4	FAIR ISAAC ORD		10/09/2018	ITG INC	120.000	25,895	XXX	
311900 10 4	FASTENAL ORD		10/09/2018	ITG INC	420.000	23,373	XXX	
313747 20 6	FEDERAL REIT ORD		06/22/2018	CITIGROUP GLOBAL MARKETS INC	70.000	8,793	XXX	
313855 10 8	FEDERAL SIGNAL ORD		10/09/2018	ITG INC	240.000	6,204	XXX	
314211 10 3	FEDERATED INVESTORS CL B ORD		10/09/2018	ITG INC	390.000	9,504	XXX	
31428X 10 6	FEDEX ORD		10/09/2018	ITG INC	740.000	170,022	XXX	
315405 10 0	FERRO ORD		10/09/2018	ITG INC	340.000	7,398	XXX	
315616 10 2	F5 NETWORKS ORD		10/09/2018	ITG INC	150.000	26,526	XXX	
31572Q 80 8	FIBROGEN ORD		10/09/2018	ITG INC	310.000	16,359	XXX	
31620M 10 6	FIDELITY NATIONAL INFORMATN SVCS ORD		12/18/2018	ITG INC	380.000	38,490	XXX	
31620R 30 3	FIDELITY NATIONAL FINANCIAL ORD		10/09/2018	VARIOUS	820.000	30,494	XXX	
316773 10 0	FIFTH THIRD BANCORP ORD		10/09/2018	ITG INC	2,710.000	77,154	XXX	
31787A 50 7	FINISAR ORD		10/09/2018	ITG INC	480.000	8,352	XXX	
31816Q 10 1	FIREEYE ORD		10/09/2018	ITG INC	780.000	13,026	XXX	
31847R 10 2	FIRST AMERICAN FINANCIAL ORD		06/22/2018	CITIGROUP GLOBAL MARKETS INC	160.000	8,096	XXX	
318672 70 6	FIRST BANCORP ORD		10/09/2018	ITG INC	860.000	7,955	XXX	
319383 20 4	FIRST BUSEY ORD		10/09/2018	ITG INC	180.000	5,557	XXX	
31946M 10 3	FIRST CITIZENS BANCSHARES CL A ORD		10/09/2018	ITG INC	40.000	18,524	XXX	
319829 10 7	FIRST COMMONWEALTH FINANCIAL ORD		10/09/2018	ITG INC	410.000	6,650	XXX	
32008D 10 6	FIRST DATA CL A ORD		10/09/2018	ITG INC	2,210.000	52,598	XXX	
320209 10 9	FIRST FINANCIAL BANCORP ORD		10/09/2018	ITG INC	390.000	11,525	XXX	
32020R 10 9	FIRST FINANCIAL BANKSHARES ORD		10/09/2018	ITG INC	270.000	16,146	XXX	
320517 10 5	FIRST HORIZON NATIONAL ORD		10/09/2018	ITG INC	1,310.000	22,493	XXX	
32051X 10 8	FIRST HAWAIIAN ORD		10/09/2018	ITG INC	440.000	11,766	XXX	
32054K 10 3	FIRST INDUSTRIAL REALTY TRUST ORD		10/09/2018	ITG INC	510.000	16,203	XXX	
32055Y 20 1	FIRST INTERSTATE BANCSYSTEM CL A ORD		10/09/2018	ITG INC	140.000	6,440	XXX	
320817 10 9	FIRST MERCHANTS ORD		10/09/2018	ITG INC	200.000	9,144	XXX	
320867 10 4	FIRST MIDWEST BANCORP ORD		10/09/2018	ITG INC	420.000	11,344	XXX	
33616C 10 0	FIRST REPUBLIC BANK ORD		01/16/2018	CITIGROUP GLOBAL MARKETS INC	1,297.000	114,026	XXX	
336433 10 7	FIRST SOLAR ORD		10/09/2018	ITG INC	340.000	16,028	XXX	
33767D 10 5	FIRSTCASH ORD		10/09/2018	ITG INC	180.000	13,831	XXX	
337738 10 8	FISERV ORD		10/09/2018	ITG INC	540.000	43,616	XXX	
337932 10 7	FIRSTENERGY ORD		10/09/2018	ITG INC	1,960.000	75,186	XXX	
33829M 10 1	FIVE BELOW ORD		10/09/2018	ITG INC	220.000	26,633	XXX	
338307 10 1	FIVE9 ORD		10/09/2018	ITG INC	240.000	9,415	XXX	
339041 10 5	FLEETCOR TECHNOLOGIES ORD		10/09/2018	ITG INC	310.000	66,703	XXX	
339750 10 1	FLOOR DECOR HOLDINGS CL A ORD		10/09/2018	ITG INC	200.000	5,646	XXX	
343412 10 2	FLUOR ORD		10/09/2018	ITG INC	570.000	33,470	XXX	
343498 10 1	FLOWERS FOODS ORD		10/09/2018	ITG INC	730.000	14,038	XXX	
34354P 10 5	FLOWSERVE ORD		10/09/2018	ITG INC	520.000	27,784	XXX	
344849 10 4	FOOT LOCKER ORD		10/09/2018	ITG INC	480.000	23,563	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
345370 86 0	FORD MOTOR ORD.		10/09/2018.	ITG INC.	13,750.000	123,200	XXX	
34959E 10 9	FORTINET ORD.		10/09/2018.	ITG INC.	570.000	47,065	XXX	
34959J 10 8	FORTIVE ORD.		06/22/2018.	MERRILL LYNCH PIERCE FENNER.	565.000	43,979	XXX	
34964C 10 6	FORTUNE BRANDS HOME AND SECURITY ORD.		10/09/2018.	ITG INC.	580.000	28,988	XXX	
349853 10 1	FORWARD AIR ORD.		10/09/2018.	ITG INC.	120.000	8,023	XXX	
35086T 10 9	FOUR CORNERS PROPERTY ORD.		10/09/2018.	ITG INC.	280.000	7,232	XXX	
35138V 10 2	FOX FACTORY HOLDING ORD.		10/09/2018.	ITG INC.	150.000	9,639	XXX	
353514 10 2	FRANKLIN ELECTRIC ORD.		10/09/2018.	ITG INC.	190.000	8,712	XXX	
354613 10 1	FRANKLIN RESOURCES ORD.		06/22/2018.	MERRILL LYNCH PIERCE FENNER.	1,045.000	34,380	XXX	
35671D 85 7	FREEPORT MCMORAN ORD.		10/09/2018.	ITG INC.	5,860.000	77,293	XXX	
35905A 10 9	FRONTDOOR ORD.		10/09/2018.	ITG INC.	280.000	13,602	XXX	
359694 10 6	HB FULLER ORD.		10/09/2018.	ITG INC.	210.000	10,248	XXX	
360271 10 0	FULTON FINANCIAL ORD.		10/09/2018.	ITG INC.	690.000	11,875	XXX	
361448 10 3	GATX ORD.		10/09/2018.	ITG INC.	160.000	14,179	XXX	
36162J 10 6	GEO GROUP REIT ORD.		10/09/2018.	ITG INC.	490.000	12,103	XXX	
36164V 30 5	GCI LIBERTY CL A ORD.		10/09/2018.	ITG INC.	410.000	20,344	XXX	
36164Y 10 1	GCP APPLIED TECHNOLOGIES ORD.		10/09/2018.	ITG INC.	290.000	7,407	XXX	
36237H 10 1	G III APPAREL GROUP ORD.		10/09/2018.	ITG INC.	170.000	6,647	XXX	
362393 10 0	GTT COMMUNICATIONS ORD.		10/09/2018.	ITG INC.	170.000	6,938	XXX	
363576 10 9	ARTHUR J GALLAGHER ORD.		06/22/2018.	CITIGROUP GLOBAL MARKETS INC.	25.000	1,669	XXX	
36467J 10 8	GAMING AND LEISURE PROPERTIES REIT ORD.		10/09/2018.	ITG INC.	820.000	28,539	XXX	
36467W 10 9	GAMESTOP CL A ORD.		10/09/2018.	ITG INC.	410.000	6,056	XXX	
364760 10 8	GAP ORD.		10/09/2018.	ITG INC.	880.000	24,235	XXX	
36555P 10 7	GARDNER DENVER HOLDINGS ORD.		10/09/2018.	ITG INC.	430.000	11,726	XXX	
366505 10 5	GARRETT MOTION ORD.	C.	10/01/2018.	VARIOUS.	585.900	6,975	XXX	
366651 10 7	GARTNER ORD.		10/09/2018.	ITG INC.	350.000	53,393	XXX	
368736 10 4	GENERAC HOLDINGS ORD.		10/09/2018.	ITG INC.	250.000	14,265	XXX	
369550 10 8	GENERAL DYNAMICS ORD.		10/09/2018.	ITG INC.	350.000	71,460	XXX	
369604 10 3	GENERAL ELECTRIC ORD.		10/09/2018.	ITG INC.	32,130.000	435,683	XXX	
370334 10 4	GENERAL MILLS ORD.		10/09/2018.	VARIOUS.	1,750.000	77,223	XXX	
37045V 10 0	GENERAL MOTORS ORD.		10/09/2018.	ITG INC.	4,860.000	158,728	XXX	
371559 10 5	GENESEE & WYOMING CL A ORD.		10/09/2018.	VARIOUS.	245.000	21,422	XXX	
371901 10 9	GENTEX ORD.		10/09/2018.	ITG INC.	340.000	6,810	XXX	
371927 10 4	GENESIS ENERGY UNT.		04/11/2018.	VARIOUS.	17,000.000	427,848	XXX	
37244C 10 1	GENOMIC HEALTH ORD.		10/09/2018.	ITG INC.	90.000	5,793	XXX	
37247D 10 6	GENWORTH FINANCIAL CL A ORD.		10/09/2018.	ITG INC.	2,030.000	8,607	XXX	
37253A 10 3	GENTHERM ORD.		10/09/2018.	ITG INC.	150.000	6,407	XXX	
374689 10 7	GIBRALTAR INDUSTRIES ORD.		10/09/2018.	ITG INC.	130.000	5,422	XXX	
375558 10 3	GILEAD SCIENCES ORD.		12/18/2018.	VARIOUS.	5,215.000	384,735	XXX	
37637Q 10 5	GLACIER BANCORP ORD.		10/09/2018.	ITG INC.	350.000	15,526	XXX	
377322 10 2	GLAUKOS ORD.		10/09/2018.	ITG INC.	140.000	8,457	XXX	
37890U 10 8	GLOBAL BLOOD THERAPEUTICS ORD.		10/09/2018.	ITG INC.	210.000	7,081	XXX	
379378 20 1	GLOBAL NET LEASE ORD.		10/09/2018.	ITG INC.	290.000	5,841	XXX	
37940X 10 2	GLOBAL PAYMENTS ORD.		10/09/2018.	ITG INC.	650.000	76,466	XXX	
379577 20 8	GLOBUS MEDICAL CL A ORD.		10/09/2018.	ITG INC.	300.000	15,264	XXX	
380237 10 7	GODADDY CL A ORD.		10/09/2018.	ITG INC.	650.000	49,199	XXX	
38141G 10 4	GOLDMAN SACHS GROUP ORD.		10/09/2018.	ITG INC.	1,150.000	256,358	XXX	
38388F 10 8	WR GRACE ORD.		10/09/2018.	ITG INC.	270.000	19,157	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
384109 10 4	GRACO ORD		08/08/2018	CITIGROUP GLOBAL MARKETS INC	550.000	25,708	XXX	
384637 10 4	GRAHAM HOLDINGS CL B ORD		06/22/2018	CITIGROUP GLOBAL MARKETS INC	10.000	6,039	XXX	
38526M 10 6	GRAND CANYON EDUCATION ORD		10/09/2018	ITG INC	200.000	23,106	XXX	
387328 10 7	GRANITE CONSTRUCTION ORD		10/09/2018	ITG INC	180.000	8,044	XXX	
388689 10 1	GRAPHIC PACKAGING HOLDING ORD		10/09/2018	ITG INC	1,260.000	16,569	XXX	
389375 10 6	GRAY TELEVISION ORD		10/09/2018	ITG INC	330.000	5,801	XXX	
391416 10 4	GREAT WESTERN BANCORP ORD		10/09/2018	ITG INC	240.000	10,142	XXX	
39304D 10 2	GREEN DOT CL A ORD		10/09/2018	ITG INC	200.000	16,250	XXX	
393657 10 1	GREENBRIER ORD		10/09/2018	ITG INC	130.000	8,373	XXX	
397624 10 7	GREIF CL A ORD		10/09/2018	ITG INC	110.000	5,414	XXX	
399473 10 7	GROUPON ORD		10/09/2018	ITG INC	1,780.000	6,408	XXX	
400110 10 2	GRUBHUB ORD		10/09/2018	ITG INC	370.000	47,530	XXX	
40171V 10 0	GUIDEWIRE SOFTWARE ORD		10/09/2018	ITG INC	330.000	31,040	XXX	
402635 30 4	GULFPORT ENERGY ORD		10/09/2018	ITG INC	710.000	8,137	XXX	
40412C 10 1	HCA HEALTHCARE ORD		10/09/2018	VARIOUS	980.000	123,658	XXX	
40414L 10 9	HCP REIT ORD		10/09/2018	ITG INC	1,910.000	49,507	XXX	
40416M 10 5	HD SUPPLY HOLDINGS ORD		10/09/2018	ITG INC	760.000	31,259	XXX	
40418F 10 8	HFF CL A ORD		10/09/2018	ITG INC	160.000	6,291	XXX	
404251 10 0	HNI ORD		10/09/2018	ITG INC	180.000	7,513	XXX	
40425J 10 1	HMS HOLDINGS ORD		10/09/2018	ITG INC	340.000	10,713	XXX	
40434L 10 5	HP ORD		10/09/2018	ITG INC	5,480.000	136,890	XXX	
405024 10 0	HAEMONETICS ORD		10/09/2018	ITG INC	210.000	22,682	XXX	
405217 10 0	HAIN CELESTIAL GROUP ORD		10/09/2018	ITG INC	390.000	10,195	XXX	
406216 10 1	HALLIBURTON ORD		10/09/2018	ITG INC	3,540.000	149,211	XXX	
40637H 10 9	HALOZYME THERAPEUTICS ORD		10/09/2018	ITG INC	510.000	9,047	XXX	
410120 10 9	HANCOCK WHITNEY ORD		10/09/2018	ITG INC	350.000	16,800	XXX	
410345 10 2	HANESBRANDS ORD		08/22/2018	WEEDEN + CO	3,412.000	63,411	XXX	
410867 10 5	HANOVER INSURANCE GROUP ORD		06/22/2018	CITIGROUP GLOBAL MARKETS INC	75.000	8,906	XXX	
412822 10 8	HARLEY DAVIDSON ORD		10/09/2018	ITG INC	680.000	28,900	XXX	
413875 10 5	HARRIS ORD		10/09/2018	ITG INC	160.000	26,608	XXX	
415864 10 7	HARSCO ORD		10/09/2018	ITG INC	320.000	8,512	XXX	
418056 10 7	HASBRO ORD		10/09/2018	VARIOUS	475.000	46,347	XXX	
419879 10 1	HAWAIIAN HOLDINGS ORD		10/09/2018	ITG INC	210.000	7,285	XXX	
421906 10 8	HEALTHCARE SERVICES ORD		10/09/2018	ITG INC	300.000	12,330	XXX	
421946 10 4	HEALTHCARE REAL REIT ORD		10/09/2018	ITG INC	500.000	14,350	XXX	
42225P 50 1	HEALTHCAR TRST OF AM CL A REIT ORD		10/09/2018	VARIOUS	835.000	22,192	XXX	
42226A 10 7	HEALTHEQUITY ORD		10/09/2018	ITG INC	220.000	19,518	XXX	
42234Q 10 2	HEARTLAND FINANCIAL USA ORD		10/09/2018	ITG INC	120.000	7,008	XXX	
422704 10 6	HECLA MINING ORD		10/09/2018	ITG INC	1,830.000	5,197	XXX	
422806 10 9	HEICO ORD		10/09/2018	ITG INC	140.000	12,236	XXX	
422806 20 8	HEICO CL A ORD		10/09/2018	ITG INC	130.000	9,103	XXX	
42330P 10 7	HELIX ENERGY SOLUTIONS GROUP ORD		10/09/2018	ITG INC	570.000	6,150	XXX	
423452 10 1	HELMERICH AND PAYNE ORD		10/09/2018	ITG INC	420.000	30,639	XXX	
426281 10 1	JACK HENRY AND ASSOCIATES ORD		10/09/2018	ITG INC	60.000	9,395	XXX	
42722X 10 6	HERITAGE FINANCIAL ORD		10/09/2018	ITG INC	150.000	5,283	XXX	
427746 10 2	HERON THERAPEUTICS ORD		10/09/2018	ITG INC	280.000	8,571	XXX	
427866 10 8	HERSHEY FOODS ORD		06/22/2018	MERRILL LYNCH PIERCE FENNER	270.000	25,021	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
42809H 10 7	HESS ORD		10/09/2018	ITG INC	1,080.000	78,386	XXX	
42824C 10 9	HEWLETT PACKARD ENTERPRISE ORD		12/18/2018	ITG INC	6,170.000	95,097	XXX	
428291 10 8	HEXCEL ORD		10/09/2018	ITG INC	120.000	7,800	XXX	
431284 10 8	HIGHWOODS PROPERTIES REIT ORD		06/22/2018	VARIOUS	350.000	16,100	XXX	
431475 10 2	HILL ROM HOLDINGS ORD		10/09/2018	ITG INC	270.000	23,903	XXX	
431571 10 8	HILLENBRAND ORD		10/09/2018	ITG INC	260.000	13,525	XXX	
432748 10 1	HILLTOP HOLDINGS ORD		10/09/2018	ITG INC	290.000	5,875	XXX	
43283X 10 5	HILTON GRAND VACATIONS ORD		10/09/2018	ITG INC	400.000	12,124	XXX	
43300A 20 3	HILTON WORLDWIDE HOLDINGS ORD		10/09/2018	ITG INC	1,130.000	85,021	XXX	
436106 10 8	HOLLYFRONTIER ORD		10/09/2018	ITG INC	660.000	45,309	XXX	
436440 10 1	HOLOGIC ORD		10/09/2018	ITG INC	1,100.000	45,496	XXX	
436893 20 0	HOME BANCSHARES ORD		10/09/2018	ITG INC	650.000	14,112	XXX	
437076 10 2	HOME DEPOT ORD		10/09/2018	ITG INC	340.000	66,558	XXX	
438516 10 6	HONEYWELL INTERNATIONAL ORD		10/29/2018	VARIOUS	2,439.000	198,154	XXX	
43940T 10 9	HOPE BANCORP ORD		10/09/2018	ITG INC	510.000	8,359	XXX	
440327 10 4	HORACE MANN EDUCATORS ORD		10/09/2018	ITG INC	170.000	7,470	XXX	
440452 10 0	HORMEL FOODS ORD		10/09/2018	ITG INC	330.000	13,441	XXX	
440894 10 3	HORTONWORKS ORD		10/09/2018	ITG INC	290.000	6,499	XXX	
44106M 10 2	HOSPITALITY PROPERTIES REIT ORD		10/09/2018	ITG INC	660.000	18,388	XXX	
44107P 10 4	HOST HOTELS & RESORTS REIT ORD		10/09/2018	VARIOUS	2,965.000	62,402	XXX	
441593 10 0	HOULIHAN LOK CL A ORD		10/09/2018	ITG INC	140.000	6,156	XXX	
44267D 10 7	HOWARD HUGHES ORD		10/09/2018	ITG INC	160.000	19,045	XXX	
443320 10 6	HUB GROUP CL A ORD		10/09/2018	ITG INC	140.000	6,195	XXX	
443573 10 0	HUBSPOT ORD		10/09/2018	ITG INC	150.000	20,355	XXX	
444097 10 9	HUDSON PACIFIC PROPERTIES REIT ORD		10/09/2018	ITG INC	625.000	20,204	XXX	
444859 10 2	HUMANA ORD		10/09/2018	ITG INC	490.000	164,224	XXX	
446150 10 4	HUNTINGTON BANCSHARES ORD		10/09/2018	ITG INC	4,440.000	68,598	XXX	
446413 10 6	HUNTINGTON INGALLS INDUSTRIES ORD		10/09/2018	ITG INC	180.000	46,586	XXX	
447011 10 7	HUNTSMAN ORD		10/09/2018	ITG INC	890.000	21,387	XXX	
448579 10 2	HYATT HOTELS CL A ORD		10/09/2018	VARIOUS	175.000	13,393	XXX	
44919P 50 8	IAC INTERACTIVE ORD		10/09/2018	ITG INC	310.000	62,521	XXX	
44925C 10 3	ICF INTERNATIONAL ORD		10/09/2018	ITG INC	80.000	5,848	XXX	
44930G 10 7	ICU MEDICAL ORD		10/09/2018	ITG INC	70.000	18,771	XXX	
44980X 10 9	IPG PHOTONICS ORD		10/09/2018	ITG INC	150.000	20,217	XXX	
450056 10 6	IRHYTHM TECHNOLOGIES ORD		10/09/2018	ITG INC	100.000	8,294	XXX	
45073V 10 8	ITT ORD		10/09/2018	ITG INC	360.000	20,318	XXX	
450828 10 8	IBERIABANK ORD		10/09/2018	ITG INC	230.000	18,901	XXX	
451107 10 6	IDACORP ORD		10/09/2018	ITG INC	210.000	21,149	XXX	
45167R 10 4	IDEX ORD		06/22/2018	MERRILL LYNCH PIERCE FENNER	40.000	5,546	XXX	
45168D 10 4	IDEXX LABORATORIES ORD		10/09/2018	ITG INC	350.000	78,369	XXX	
452308 10 9	ILLINOIS TOOL ORD		10/09/2018	ITG INC	860.000	117,717	XXX	
452327 10 9	ILLUMINA ORD		10/09/2018	ITG INC	600.000	194,250	XXX	
45245E 10 9	IMAX ORD	C	10/09/2018	ITG INC	220.000	5,357	XXX	
452907 10 8	IMMUNOMEDICS ORD		10/09/2018	ITG INC	580.000	11,786	XXX	
45321L 10 0	IMPERVA ORD		10/09/2018	ITG INC	150.000	6,461	XXX	
45337C 10 2	INCYTE ORD		10/09/2018	ITG INC	710.000	46,512	XXX	
453836 10 8	INDEPENDENT BANK ORD		10/09/2018	ITG INC	110.000	9,263	XXX	
45384B 10 6	INDEPENDENT BANK GROUP ORD		10/09/2018	ITG INC	90.000	6,122	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
456237 10 6	INDUSTRIAL LOGISTICS PROPERTIES ORD.		12/27/2018	EXCHANGE OFFER	175.000	3,413	XXX	
45688C 10 7	INGEVITY ORD.		10/09/2018	ITG INC.	180.000	16,929	XXX	
457187 10 2	INGREDION ORD.		10/09/2018	VARIOUS	305.000	31,551	XXX	
45765U 10 3	INSIGHT ENTERPRISES ORD.		10/09/2018	ITG INC.	150.000	7,418	XXX	
457669 30 7	INSMED ORD.		10/09/2018	ITG INC.	310.000	5,059	XXX	
45768S 10 5	INNOSPEC ORD.		10/09/2018	ITG INC.	100.000	7,214	XXX	
45772F 10 7	INPHI ORD.		10/09/2018	ITG INC.	180.000	6,122	XXX	
45778Q 10 7	INSPERITY ORD.		10/09/2018	ITG INC.	160.000	18,198	XXX	
45780L 10 4	INOGEN ORD.		10/09/2018	ITG INC.	80.000	16,417	XXX	
45784P 10 1	INSULET ORD.		10/09/2018	ITG INC.	240.000	21,814	XXX	
457985 20 8	INTEGRA LIFESCIENCES HOLDINGS ORD.		10/09/2018	ITG INC.	290.000	17,699	XXX	
458118 10 6	INTEGRATED DEVICE TECHNOLOGY ORD.		10/09/2018	ITG INC.	530.000	24,947	XXX	
458140 10 0	INTEL ORD.		10/09/2018	ITG INC.	2,870.000	133,627	XXX	
45826H 10 9	INTEGER HOLDINGS ORD.		10/09/2018	ITG INC.	130.000	9,911	XXX	
45841N 10 7	INTERACTIVE BROKERS GROUP CL A ORD.		10/09/2018	ITG INC.	300.000	16,647	XXX	
45845P 10 8	INTERCEPT PHARMACEUTICALS ORD.		10/09/2018	ITG INC.	90.000	9,626	XXX	
458665 30 4	INTERFACE ORD.		10/09/2018	ITG INC.	240.000	5,131	XXX	
45866F 10 4	INTERCONTINENTAL EXCHANGE ORD.		10/09/2018	ITG INC.	310.000	23,576	XXX	
45867G 10 1	INTERDIGITAL ORD.		10/09/2018	ITG INC.	140.000	10,511	XXX	
459044 10 3	INTERNATIONAL BANCSHARES ORD.		10/09/2018	ITG INC.	230.000	10,017	XXX	
459200 10 1	INTERNATIONAL BUSINESS MACHINES ORD.		10/09/2018	ITG INC.	1,720.000	253,270	XXX	
459506 10 1	INTERNATIONAL FLAVORS & FRAGRANS ORD.		06/22/2018	MERRILL LYNCH PIERCE FENNER	10.000	1,246	XXX	
460146 10 3	INTERNATIONAL PAPER ORD.		10/09/2018	ITG INC.	1,660.000	74,119	XXX	
461202 10 3	INTUIT ORD.		12/18/2018	ITG INC.	260.000	54,740	XXX	
46120E 60 2	INTUITIVE SURGICAL ORD.		10/09/2018	ITG INC.	110.000	58,434	XXX	
46131B 10 0	INVESCO MORTGAGE CAPITAL REIT ORD.		10/09/2018	ITG INC.	460.000	6,978	XXX	
46146L 10 1	INVESTORS BANCORP ORD.		10/09/2018	ITG INC.	1,000.000	12,180	XXX	
46187W 10 7	INVITATION HOMES ORD.		10/09/2018	ITG INC.	1,200.000	26,868	XXX	
462222 10 0	IONIS PHARMACEUTICALS, INC.		10/09/2018	ITG INC.	510.000	22,899	XXX	
46266C 10 5	IQVIA HOLDINGS ORD.		10/09/2018	ITG INC.	660.000	84,077	XXX	
46269C 10 2	IRIDIUM COMMUNICATIONS ORD.		10/09/2018	ITG INC.	390.000	7,983	XXX	
462726 10 0	IROBOT ORD.		10/09/2018	ITG INC.	110.000	10,450	XXX	
46284V 10 1	IRON MOUNTAIN ORD.		10/09/2018	ITG INC.	1,150.000	38,594	XXX	
46333X 10 8	IRONWOOD PHARMA CL A ORD.		10/09/2018	ITG INC.	560.000	9,828	XXX	
465741 10 6	ITRON ORD.		10/09/2018	ITG INC.	140.000	8,156	XXX	
46590V 10 0	JBG SMITH PROPERTIES ORD.		10/09/2018	ITG INC.	420.000	15,590	XXX	
466032 10 9	J AND J SNACK FOODS ORD.		10/09/2018	ITG INC.	70.000	10,357	XXX	
46625H 10 0	JPMORGAN CHASE ORD.		06/22/2018	CITIGROUP GLOBAL MARKETS INC.	3,310.000	350,033	XXX	
466313 10 3	JABIL ORD.		10/09/2018	ITG INC.	670.000	16,562	XXX	
466367 10 9	JACK IN THE BOX ORD.		10/09/2018	ITG INC.	110.000	9,265	XXX	
469814 10 7	JACOBS ENGINEERING GROUP ORD.		10/09/2018	ITG INC.	520.000	39,868	XXX	
47233W 10 9	JEFFERIES FINANCIAL GROUP ORD.		10/09/2018	ITG INC.	1,220.000	27,694	XXX	
47580P 10 3	JELD WEN HOLDING ORD.		10/09/2018	ITG INC.	270.000	6,188	XXX	
477143 10 1	JETBLUE AIRWAYS ORD.		10/09/2018	ITG INC.	1,270.000	22,085	XXX	
477839 10 4	JOHN BEAN TECHNOLOGIES ORD.		10/09/2018	ITG INC.	120.000	13,141	XXX	
478160 10 4	JOHNSON & JOHNSON ORD.		10/09/2018	VARIOUS	2,755.000	367,626	XXX	
48020Q 10 7	JONES LANG LASALLE ORD.		10/09/2018	ITG INC.	180.000	24,120	XXX	
48123V 10 2	J2 GLOBAL ORD.		10/09/2018	ITG INC.	180.000	13,666	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
48203R 10 4	JUNIPER NETWORKS ORD		10/09/2018	ITG INC	1,380.000	39,703	XXX	
48238T 10 9	KAR AUCTION SERVICES ORD		10/09/2018	VARIOUS	535.000	29,986	XXX	
48242W 10 6	KBR ORD		10/09/2018	ITG INC	560.000	12,135	XXX	
482480 10 0	KLA TENCOR ORD		10/09/2018	ITG INC	630.000	62,471	XXX	
483007 70 4	KAISER ALUMINUM ORD		10/09/2018	ITG INC	60.000	6,331	XXX	
483548 10 3	KAMAN ORD		10/09/2018	ITG INC	110.000	7,171	XXX	
485170 30 2	KANSAS CITY SOUTHERN ORD		06/22/2018	CITIGROUP GLOBAL MARKETS INC	200.000	21,656	XXX	
48666K 10 9	KB HOME ORD		10/09/2018	ITG INC	340.000	7,606	XXX	
48716P 10 8	KEARNY FINANCIAL ORD		10/09/2018	ITG INC	390.000	5,405	XXX	
487836 10 8	KELLOGG ORD		10/09/2018	ITG INC	360.000	24,840	XXX	
488401 10 0	KEMPER ORD		10/09/2018	ITG INC	210.000	17,210	XXX	
489170 10 0	KENNAMETAL ORD		10/09/2018	ITG INC	320.000	13,651	XXX	
489398 10 7	KENNEDY WILSON HOLDINGS ORD		10/09/2018	ITG INC	500.000	9,910	XXX	
49271V 10 0	KEURIG DR PEPPER ORD	C	10/09/2018	ITG INC	720.000	16,538	XXX	
493267 10 8	KEYCORP ORD		10/09/2018	ITG INC	3,710.000	75,870	XXX	
49338L 10 3	KEYSIGHT TECHNOLOGIES ORD		10/09/2018	ITG INC	720.000	46,418	XXX	
49427F 10 8	KILROY REALTY REIT ORD		10/09/2018	VARIOUS	370.000	27,497	XXX	
49446R 10 9	KIMCO REALTY REIT ORD		10/09/2018	ITG INC	1,640.000	25,879	XXX	
49456B 10 1	KINDER MORGAN CL P ORD		12/12/2018	VARIOUS	22,680.000	387,860	XXX	
497266 10 6	KIRBY ORD		10/09/2018	ITG INC	230.000	19,325	XXX	
49803T 30 0	KITE REALTY GROUP REIT ORD		10/09/2018	ITG INC	330.000	5,231	XXX	
499049 10 4	KNIGHT SWIFT TRANSPRTATN CL A ORD		10/09/2018	ITG INC	520.000	16,926	XXX	
49926D 10 9	KNOWLES ORD		10/09/2018	ITG INC	350.000	5,086	XXX	
500255 10 4	KOHL'S ORD		10/09/2018	ITG INC	670.000	47,537	XXX	
500643 20 0	KORN/FERRY INTERNATIONAL ORD		10/09/2018	ITG INC	230.000	10,868	XXX	
500754 10 6	KRAFT HEINZ ORD		10/09/2018	ITG INC	1,520.000	85,242	XXX	
50077C 10 6	KRATON ORD		10/09/2018	ITG INC	120.000	4,944	XXX	
501044 10 1	KROGER ORD		10/09/2018	ITG INC	2,790.000	77,925	XXX	
501797 10 4	L BRANDS ORD		10/09/2018	ITG INC	930.000	26,821	XXX	
50187A 10 7	LHC GROUP ORD		10/09/2018	ITG INC	110.000	11,006	XXX	
501889 20 8	LKQ ORD		10/09/2018	ITG INC	1,120.000	33,309	XXX	
50189K 10 3	LCI INDUSTRIES ORD		10/09/2018	ITG INC	90.000	7,069	XXX	
50212V 10 0	LPL FINANCIAL HOLDINGS ORD		10/09/2018	ITG INC	360.000	22,914	XXX	
502175 10 2	LTC PROPERTIES REIT ORD		10/09/2018	ITG INC	150.000	6,602	XXX	
505336 10 7	LA Z BOY ORD		10/09/2018	ITG INC	180.000	5,218	XXX	
50540R 40 9	LABORATORY CORPRTN OF AMER HLDGS ORD		10/09/2018	ITG INC	100.000	17,229	XXX	
505743 10 4	LADDER CAPITAL CL A ORD		10/09/2018	ITG INC	340.000	5,824	XXX	
512807 10 8	LAM RESEARCH ORD		10/09/2018	ITG INC	340.000	49,123	XXX	
512816 10 9	LAMAR ADVERTISING CL A REIT		10/09/2018	VARIOUS	335.000	25,334	XXX	
513272 10 4	LAMB WESTON HOLDINGS ORD		10/09/2018	ITG INC	590.000	44,032	XXX	
513847 10 3	LANCASTER COLONY ORD		10/09/2018	ITG INC	70.000	10,348	XXX	
517834 10 7	LAS VEGAS SANDS ORD		10/09/2018	ITG INC	1,440.000	83,938	XXX	
517942 10 8	LASALLE HOTEL PROPERTIES REIT ORD		10/09/2018	ITG INC	440.000	14,661	XXX	
518439 10 4	ESTEE LAUDER CL A ORD		08/08/2018	CITIGROUP GLOBAL MARKETS INC	100.000	13,455	XXX	
518613 20 3	LAUREATE EDUCATION CL A ORD		10/09/2018	ITG INC	330.000	4,894	XXX	
521865 20 4	LEAR ORD		10/09/2018	ITG INC	250.000	35,165	XXX	
524660 10 7	LEGGETT & PLATT ORD		10/09/2018	VARIOUS	525.000	21,947	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
52471Y 10 6	LEGACYTEXAS FINANCIAL GROUP ORD		10/09/2018	ITG INC	190.000	8,149	XXX	
524901 10 5	LEGG MASON ORD		10/09/2018	ITG INC	340.000	10,292	XXX	
525327 10 2	LEIDOS HOLDINGS ORD		10/09/2018	ITG INC	570.000	38,310	XXX	
52603B 10 7	LENDINGTREE ORD		10/09/2018	ITG INC	30.000	6,511	XXX	
526057 10 4	LENNAR CL A ORD		10/09/2018	ITG INC	1,000.000	44,320	XXX	
526107 10 7	LENNOX INTERNATIONAL ORD		10/09/2018	ITG INC	130.000	27,450	XXX	
529043 10 1	LEXINGTON REALTY REIT ORD		10/09/2018	ITG INC	860.000	7,104	XXX	
530307 10 7	LIBERTY BROADBAND SRS A ORD		10/09/2018	ITG INC	100.000	8,252	XXX	
530307 30 5	LIBERTY BROADBAND SRS C ORD		10/09/2018	ITG INC	420.000	34,553	XXX	
53046P 10 9	LIBERTY EXPEDIA HOLD SRS A ORD		10/09/2018	ITG INC	210.000	9,049	XXX	
53071M 10 4	QURATE RETAIL SRS A ORD		10/09/2018	ITG INC	1,720.000	35,879	XXX	
531172 10 4	LIBERTY PROPERTY REIT ORD		10/09/2018	VARIOUS	595.000	25,836	XXX	
531229 40 9	LIBRTY MEDIA LRTY SIRIUSXM SRS A ORD		10/09/2018	ITG INC	340.000	14,300	XXX	
531229 60 7	LIBRTY MEDIA LRTY SIRIUSXM SRS C ORD		10/09/2018	ITG INC	670.000	28,247	XXX	
531229 85 4	LIBERTY MEDIA FORMULA ONE SRS C ORD		10/09/2018	ITG INC	800.000	28,072	XXX	
531465 10 2	LIBERTY TRIPADVISOR HOLDIG SRS A ORD		12/18/2018	ITG INC	300.000	5,145	XXX	
53220K 50 4	LIGAND PHARMACEUTICALS ORD		10/09/2018	ITG INC	80.000	18,815	XXX	
53223X 10 7	LIFE STORAGE ORD		10/09/2018	ITG INC	180.000	16,834	XXX	
532457 10 8	ELI LILLY ORD		10/09/2018	VARIOUS	1,030.000	118,628	XXX	
533900 10 6	LINCOLN ELECTRIC HOLDINGS ORD		10/09/2018	VARIOUS	250.000	22,362	XXX	
534187 10 9	LINCOLN NATIONAL ORD		10/09/2018	ITG INC	880.000	61,706	XXX	
535919 50 0	LIONS GATE ENTERTAINMENT CL B ORD		10/09/2018	ITG INC	390.000	8,654	XXX	
536797 10 3	LITHIA MOTORS CL A ORD		10/09/2018	ITG INC	90.000	7,019	XXX	
537008 10 4	LITTELFUSE ORD		10/09/2018	ITG INC	90.000	16,394	XXX	
538034 10 9	LIVE NATION ENTERTAINMENT ORD		10/09/2018	ITG INC	550.000	27,847	XXX	
538146 10 1	LIVEPERSON ORD		10/09/2018	ITG INC	230.000	5,387	XXX	
53815P 10 8	LIVERAMP HOLDINGS ORD		10/09/2018	ITG INC	300.000	14,019	XXX	
539830 10 9	LOCKHEED MARTIN ORD		10/09/2018	ITG INC	330.000	114,616	XXX	
54142L 10 9	LOGMEIN ORD		10/09/2018	ITG INC	200.000	16,492	XXX	
546347 10 5	LOUISIANA PACIFIC ORD		10/09/2018	ITG INC	570.000	13,412	XXX	
548661 10 7	LOWE'S COMPANIES ORD		10/09/2018	ITG INC	2,120.000	231,462	XXX	
548862 10 1	LOXO ONCOLOGY ORD		10/09/2018	ITG INC	100.000	16,817	XXX	
550021 10 9	LULULEMON ATHLETICA ORD	C	10/09/2018	ITG INC	390.000	58,601	XXX	
55024U 10 9	LUMENTUM HOLDINGS ORD		12/11/2018	VARIOUS	292.612	16,211	XXX	
55261F 10 4	M&T BANK ORD		06/22/2018	CITIGROUP GLOBAL MARKETS INC	265.000	45,840	XXX	
55264U 10 8	MB FINANCIAL ORD		10/09/2018	ITG INC	330.000	15,437	XXX	
552676 10 8	MDC HOLDINGS ORD		10/09/2018	ITG INC	180.000	5,002	XXX	
552690 10 9	MDU RESOURCES GROUP ORD		10/09/2018	VARIOUS	775.000	21,229	XXX	
55272X 10 2	MFA FINANCIAL REIT ORD		08/08/2018	VARIOUS	1,555.000	11,413	XXX	
55277P 10 4	MGE ENERGY ORD		10/09/2018	ITG INC	140.000	9,169	XXX	
552848 10 3	MGIC INVESTMENT ORD		10/09/2018	ITG INC	1,450.000	18,720	XXX	
552953 10 1	MGM RESORTS INTERNATIONAL ORD		10/09/2018	ITG INC	2,030.000	55,521	XXX	
55306N 10 4	MKS INSTRUMENTS ORD		10/09/2018	ITG INC	210.000	15,905	XXX	
55336V 10 0	MPLX COM UNT		12/12/2018	VARIOUS	27,400.000	981,883	XXX	
55345K 10 3	MRC GLOBAL ORD		10/09/2018	ITG INC	330.000	6,075	XXX	
553498 10 6	MSA SAFETY ORD		10/09/2018	ITG INC	130.000	13,116	XXX	
553530 10 6	MSC INDUSTRIAL CL A ORD		10/09/2018	VARIOUS	165.000	13,925	XXX	
55354G 10 0	MSCI ORD		10/09/2018	ITG INC	340.000	56,770	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
553573 10 6	MSG NETWORKS CL A ORD		10/09/2018	ITG INC	230.000	6,005	XXX	
554382 10 1	MACERICH REIT ORD		10/09/2018	ITG INC	550.000	28,958	XXX	
554489 10 4	MACK CALI REALTY REIT ORD		10/09/2018	ITG INC	360.000	7,304	XXX	
55608B 10 5	MACQUARIE INFRASTRUCTURE ORD		10/09/2018	ITG INC	320.000	14,051	XXX	
55616P 10 4	MACYS ORD		10/09/2018	ITG INC	1,230.000	40,664	XXX	
556269 10 8	STEVEN MADDEN ORD		10/09/2018	ITG INC	230.000	11,217	XXX	
55825T 10 3	MADISON SQUARE GARDEN CL A ORD		10/09/2018	ITG INC	30.000	8,744	XXX	
558868 10 5	MADRIGAL PHARMACEUTI ORD		10/09/2018	ITG INC	20.000	3,897	XXX	
559079 20 7	MAGELLAN HEALTH ORD		10/09/2018	ITG INC	90.000	6,372	XXX	
559080 10 6	MAGELLAN MIDSTREAM PARTNERS UNT		12/12/2018	MORGAN STANLEY CO	400.000	23,755	XXX	
562750 10 9	MANHATTAN ASSOCIATES ORD		10/09/2018	ITG INC	260.000	12,919	XXX	
56418H 10 0	MANPOWERGROUP ORD		10/09/2018	ITG INC	260.000	20,350	XXX	
564563 10 4	MANTECH INTERNATIONAL CL A ORD		10/09/2018	ITG INC	100.000	5,929	XXX	
565849 10 6	MARATHON OIL ORD		10/09/2018	ITG INC	3,440.000	78,914	XXX	
56585A 10 2	MARATHON PETROLEUM ORD		12/18/2018	ITG INC	1,900.000	111,782	XXX	
570535 10 4	MARKEL ORD		08/08/2018	CITIGROUP GLOBAL MARKETS INC	5.000	5,891	XXX	
57060D 10 8	MARKETAXESS HOLDINGS ORD		10/09/2018	ITG INC	140.000	26,418	XXX	
57164Y 10 7	MARRIOTT VACATIONS WORLDWIDE ORD		10/09/2018	ITG INC	150.000	15,030	XXX	
571903 20 2	MARRIOTT INTERNATIONAL CL A ORD		10/09/2018	ITG INC	720.000	86,242	XXX	
573284 10 6	MARTIN MARIETTA MATERIALS ORD		10/09/2018	ITG INC	220.000	39,798	XXX	
574599 10 6	MASCO ORD		10/09/2018	ITG INC	1,250.000	42,388	XXX	
574795 10 0	MASIMO ORD		10/09/2018	ITG INC	180.000	21,465	XXX	
575385 10 9	MASONITE INTERNATIONAL ORD		10/09/2018	ITG INC	110.000	6,692	XXX	
576323 10 9	MASTEC ORD		10/09/2018	ITG INC	260.000	11,027	XXX	
57636Q 10 4	MASTERCARD CL A ORD		10/09/2018	ITG INC	540.000	113,276	XXX	
576485 20 5	MATADOR RESOURCES ORD		10/09/2018	ITG INC	420.000	14,129	XXX	
57665R 10 6	MATCH GROUP ORD		10/09/2018	ITG INC	200.000	11,094	XXX	
57686G 10 5	MATSON ORD		10/09/2018	ITG INC	170.000	6,705	XXX	
577081 10 2	MATTEL ORD		10/09/2018	ITG INC	1,390.000	20,141	XXX	
577128 10 1	MATTHEWS INTERNATIONAL CL A ORD		10/09/2018	ITG INC	120.000	5,502	XXX	
57772K 10 1	MAXIM INTEGRATED PRODUCTS ORD		10/09/2018	ITG INC	940.000	49,698	XXX	
57778L 10 3	MAXAR TECHNOLOGIES ORD		10/09/2018	ITG INC	220.000	6,992	XXX	
577933 10 4	MAXIMUS ORD		10/09/2018	ITG INC	250.000	15,678	XXX	
579780 20 6	MCCORMICK ORD		06/22/2018	MERRILL LYNCH PIERCE FENNER	40.000	4,244	XXX	
580037 70 3	MCDERMOTT INTERNATIONAL ORD		10/09/2018	ITG INC	720.000	12,787	XXX	
580135 10 1	MCDONALD'S ORD		10/09/2018	ITG INC	160.000	27,174	XXX	
580589 10 9	MCGRATH RENT ORD		10/09/2018	ITG INC	90.000	4,646	XXX	
58155Q 10 3	MCKESSON ORD		10/09/2018	ITG INC	700.000	95,795	XXX	
58463J 30 4	MEDICAL PROPERTIES REIT ORD		10/09/2018	VARIOUS	1,465.000	21,246	XXX	
584688 10 5	MEDICINES ORD		10/09/2018	ITG INC	270.000	7,484	XXX	
58470H 10 1	MEDIFAST ORD		10/09/2018	ITG INC	40.000	8,267	XXX	
58471A 10 5	MEDIDATA SOLUTIONS ORD		10/09/2018	ITG INC	230.000	16,010	XXX	
58502B 10 6	MEDNAX ORD		10/09/2018	ITG INC	360.000	16,718	XXX	
58933Y 10 5	MERCK & CO ORD		10/09/2018	VARIOUS	5,190.000	341,037	XXX	
589378 10 8	MERCURY SYSTEMS ORD		10/09/2018	ITG INC	180.000	9,756	XXX	
589400 10 0	MERCURY GENERAL ORD		10/09/2018	ITG INC	110.000	5,543	XXX	
589433 10 1	MEREDITH ORD		10/09/2018	ITG INC	150.000	7,961	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
589889 10 4	MERIT MEDICAL SYSTEMS ORD		10/09/2018	ITG INC	210.000	13,167	XXX	
59001A 10 2	MERITAGE HOMES ORD		10/09/2018	ITG INC	150.000	5,574	XXX	
59001K 10 0	MERITOR ORD		10/09/2018	ITG INC	330.000	6,359	XXX	
592688 10 5	METTLER TOLEDO ORD		10/09/2018	VARIOUS	60.000	35,369	XXX	
59408Q 10 6	MICHAELS COMPANIES ORD		10/09/2018	ITG INC	430.000	6,725	XXX	
595017 10 4	MICROCHIP TECHNOLOGY ORD		10/09/2018	ITG INC	570.000	38,412	XXX	
595112 10 3	MICRON TECHNOLOGY ORD		10/09/2018	ITG INC	4,070.000	172,080	XXX	
59522J 10 3	MID AMERICA APT COMMUNITI REIT ORD		10/09/2018	VARIOUS	455.000	45,364	XXX	
596278 10 1	MIDDLEBY ORD		10/09/2018	ITG INC	220.000	26,778	XXX	
59870L 10 6	MILACRON HOLDINGS ORD		10/09/2018	ITG INC	270.000	5,319	XXX	
600544 10 0	HERMAN MILLER ORD		10/09/2018	ITG INC	230.000	8,508	XXX	
60255W 10 5	MINDBODY CL A ORD		10/09/2018	ITG INC	170.000	6,331	XXX	
603158 10 6	MINERALS TECHNOLOGIES ORD		10/09/2018	ITG INC	140.000	8,686	XXX	
60740F 10 5	MOBILE MINI ORD		10/09/2018	ITG INC	170.000	7,244	XXX	
60786M 10 5	MOELIS CL A ORD		10/09/2018	ITG INC	170.000	9,068	XXX	
608190 10 4	MOHAWK INDUSTRIES ORD		10/09/2018	ITG INC	210.000	33,743	XXX	
60855R 10 0	MOLINA HEALTHCARE ORD		10/09/2018	ITG INC	240.000	34,481	XXX	
60871R 20 9	MOLSON COORS BREWING NONVTG CL B ORD		10/09/2018	ITG INC	290.000	17,905	XXX	
60877T 10 0	MOMENTA PHARMACEUTICALS ORD		10/09/2018	ITG INC	300.000	6,204	XXX	
609207 10 5	MONDELEZ INTERNATIONAL CL A ORD		12/18/2018	VARIOUS	5,910.000	244,697	XXX	
609839 10 5	MONOLITHIC POWER SYSTEMS ORD		10/09/2018	ITG INC	160.000	18,675	XXX	
610236 10 1	MONRO ORD		10/09/2018	ITG INC	120.000	8,285	XXX	
61174X 10 9	MONSTER BEVERAGE ORD		10/09/2018	ITG INC	1,130.000	61,778	XXX	
615369 10 5	MOODYS ORD		10/09/2018	ITG INC	270.000	43,648	XXX	
615394 20 2	MOOG CL A ORD		10/09/2018	ITG INC	120.000	9,955	XXX	
61945C 10 3	MOSAIC ORD		10/09/2018	ITG INC	1,420.000	47,016	XXX	
620076 30 7	MOTOROLA SOLUTIONS ORD		10/09/2018	ITG INC	350.000	43,561	XXX	
624756 10 2	MUELLER INDUSTRIES ORD		10/09/2018	ITG INC	220.000	6,039	XXX	
624758 10 8	MUELLER WATER PRODUCTS SER A ORD		10/09/2018	ITG INC	620.000	7,105	XXX	
626717 10 2	MURPHY OIL ORD		10/09/2018	ITG INC	660.000	22,381	XXX	
626755 10 2	MURPHY USA ORD		10/09/2018	ITG INC	120.000	9,625	XXX	
62855J 10 4	MYRIAD GENETICS ORD		10/09/2018	ITG INC	260.000	11,232	XXX	
62857M 10 5	MYOKARDIA ORD		10/09/2018	ITG INC	130.000	6,682	XXX	
628778 10 2	NBT BANCORP ORD		10/09/2018	ITG INC	170.000	6,581	XXX	
62886E 10 8	NCR ORD		10/09/2018	ITG INC	470.000	12,662	XXX	
629209 30 5	NMI HOLDINGS CL A ORD		10/09/2018	ITG INC	250.000	5,183	XXX	
629377 50 8	NRG ENERGY ORD		10/09/2018	ITG INC	1,220.000	45,665	XXX	
62944T 10 5	NVR ORD		12/18/2018	ITG INC	20.000	49,787	XXX	
636180 10 1	NATL FUEL GAS ORD		10/09/2018	VARIOUS	320.000	18,607	XXX	
636220 30 3	NATIONAL GENERAL HOLDINGS ORD		10/09/2018	ITG INC	240.000	6,262	XXX	
63633D 10 4	NATIONAL HEALTH INVESTORS REIT ORD		10/09/2018	ITG INC	160.000	11,861	XXX	
637071 10 1	NATIONAL OILWELL VARCO ORD		10/09/2018	ITG INC	1,540.000	70,008	XXX	
637417 10 6	NATIONAL RETAIL PROPERTIES REIT ORD		06/22/2018	CITIGROUP GLOBAL MARKETS INC	505.000	22,084	XXX	
637870 10 6	NATIONAL STORAGE AFFILIATES ORD		10/09/2018	ITG INC	220.000	5,636	XXX	
63845R 10 7	NATIONAL VISION HOLDINGS ORD		10/09/2018	ITG INC	190.000	8,066	XXX	
638904 10 2	NAVIGATORS GROUP ORD		10/09/2018	ITG INC	80.000	5,539	XXX	
63934E 10 8	NAVISTAR INTERNATIONAL ORD		10/09/2018	ITG INC	190.000	7,114	XXX	
63938C 10 8	NAVIENT ORD		10/09/2018	ITG INC	1,050.000	13,818	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
640079 10 9	NEENAH ORD		10/09/2018	ITG INC	60.000	4,846	XXX	
640268 10 8	NEKTAR THERAPEUTICS ORD		10/09/2018	ITG INC	630.000	32,741	XXX	
640491 10 6	NEOGEN ORD		10/09/2018	ITG INC	200.000	12,940	XXX	
64110D 10 4	NETAPP ORD		10/09/2018	ITG INC	1,060.000	84,524	XXX	
64110L 10 6	NETFLIX ORD		10/09/2018	ITG INC	1,490.000	530,023	XXX	
64111Q 10 4	NETGEAR ORD		10/09/2018	ITG INC	120.000	7,040	XXX	
64115T 10 4	NETSCOUT SYSTEMS ORD		10/09/2018	ITG INC	310.000	6,947	XXX	
64125C 10 9	NEUROCRINE BIOSCIENCES ORD		10/09/2018	ITG INC	360.000	39,287	XXX	
64157F 10 3	NEVRO ORD		10/09/2018	ITG INC	110.000	5,696	XXX	
646025 10 6	NJ RESOURCES ORD		10/09/2018	ITG INC	350.000	16,468	XXX	
64828T 20 1	NEW RESIDENTIAL INVESTMENT REIT ORD		10/09/2018	ITG INC	1,360.000	24,494	XXX	
64829B 10 0	NEW RELIC ORD		10/09/2018	ITG INC	170.000	14,494	XXX	
649445 10 3	NEW YORK COMMUNITY BANCORP ORD		10/09/2018	VARIOUS	1,925.000	20,511	XXX	
650111 10 7	NEW YORK TIMES CL A ORD		10/09/2018	ITG INC	520.000	13,281	XXX	
651229 10 6	NEWELL BRANDS ORD		10/09/2018	ITG INC	1,770.000	33,152	XXX	
651290 10 8	NEWFIELD EXPLORATION ORD		10/09/2018	ITG INC	800.000	22,504	XXX	
651587 10 7	NEWMARKET ORD		01/30/2018	ITG INC	30.000	11,986	XXX	
65158N 10 2	NEWMARK GROUP CL A ORD		12/03/2018	ITG INC	510.285	4,488	XXX	
651639 10 6	NEWMONT MINING ORD		10/09/2018	ITG INC	2,150.000	64,758	XXX	
65249B 10 9	NEWS CL A ORD		10/09/2018	ITG INC	1,540.000	20,775	XXX	
65249B 20 8	NEWS CL B ORD		10/09/2018	ITG INC	490.000	6,733	XXX	
65336K 10 3	NEXSTAR MEDIA GROUP CL A ORD		10/09/2018	ITG INC	180.000	14,355	XXX	
65339F 10 1	NEXTERA ENERGY ORD		01/30/2018	ITG INC	230.000	35,751	XXX	
654106 10 3	NIKE CL B ORD		10/09/2018	ITG INC	750.000	60,323	XXX	
65473P 10 5	NISOURCE ORD		10/09/2018	ITG INC	340.000	8,500	XXX	
655044 10 5	NOBLE ENERGY ORD		10/09/2018	ITG INC	1,940.000	63,108	XXX	
655663 10 2	NORDSON ORD		10/09/2018	ITG INC	220.000	29,333	XXX	
655664 10 0	NORDSTROM ORD		10/09/2018	ITG INC	470.000	28,863	XXX	
655844 10 8	NORFOLK SOUTHERN ORD		10/09/2018	VARIOUS	985.000	162,047	XXX	
665859 10 4	NORTHERN TRUST ORD		10/09/2018	ITG INC	610.000	64,379	XXX	
666807 10 2	NORTHROP GRUMMAN ORD		10/09/2018	ITG INC	110.000	34,563	XXX	
667340 10 3	NORTHWEST BANCSHARES ORD		10/09/2018	ITG INC	390.000	6,770	XXX	
66765N 10 5	NORTHWEST NATURAL HOLDING COMPAN ORD		10/09/2018	ITG INC	110.000	7,779	XXX	
668074 30 5	NORTHWESTERN ORD		10/09/2018	ITG INC	200.000	12,282	XXX	
67000B 10 4	NOVANTA ORD		10/09/2018	ITG INC	130.000	8,423	XXX	
67011P 10 0	NOW ORD		10/09/2018	ITG INC	430.000	7,267	XXX	
67018T 10 5	NU SKIN ENTERPRISES CL A ORD		10/09/2018	VARIOUS	215.000	15,819	XXX	
67020Y 10 0	NUANCE COMMUNICATIONS ORD		10/09/2018	ITG INC	1,150.000	19,700	XXX	
670346 10 5	NUCOR ORD		10/09/2018	ITG INC	1,280.000	81,549	XXX	
67059N 10 8	NUTANIX CL A ORD		10/09/2018	ITG INC	430.000	17,437	XXX	
67066G 10 4	NVIDIA ORD		10/09/2018	ITG INC	1,980.000	525,789	XXX	
67069D 10 8	NUTRISYSTEM ORD		12/18/2018	ITG INC	110.000	4,833	XXX	
670704 10 5	NUVASIVE ORD		10/09/2018	ITG INC	200.000	13,934	XXX	
67072V 10 3	NXSTAGE MEDICAL ORD		10/09/2018	ITG INC	260.000	7,166	XXX	
670837 10 3	OGE ENERGY ORD		10/09/2018	VARIOUS	800.000	27,561	XXX	
67103H 10 7	O'REILLY AUTOMOTIVE ORD		12/18/2018	ITG INC	50.000	17,124	XXX	
674215 10 8	OASIS PETROLEUM ORD		10/09/2018	ITG INC	1,080.000	14,299	XXX	
674599 10 5	OCCIDENTAL PETROLEUM ORD		10/09/2018	ITG INC	3,100.000	254,944	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
675232 10 2	OCEANEERING INTERNATIONAL ORD		10/09/2018	ITG INC	390.000	10,553	XXX	
675234 10 8	OCEANFIRST FINANCIAL ORD		10/09/2018	ITG INC	190.000	5,198	XXX	
676220 10 6	OFFICE DEPOT ORD		10/09/2018	ITG INC	2,230.000	6,601	XXX	
678026 10 5	OIL STATES INTERNATIONAL ORD		10/09/2018	ITG INC	230.000	7,694	XXX	
679295 10 5	OKTA CL A ORD		10/09/2018	ITG INC	340.000	20,298	XXX	
679580 10 0	OLD DOMINION FREIGHT LINE ORD		10/09/2018	ITG INC	250.000	37,103	XXX	
680033 10 7	OLD NATIONAL BANCORP ORD		10/09/2018	ITG INC	600.000	12,120	XXX	
680223 10 4	OLD REPUBLIC INTERNATIONAL ORD		06/22/2018	MERRILL LYNCH PIERCE FENNER	935.000	18,971	XXX	
680665 20 5	OLIN ORD		10/09/2018	ITG INC	670.000	16,147	XXX	
681116 10 9	OLLIES BARGAIN OUTLET HLDG ORD		10/09/2018	ITG INC	190.000	17,212	XXX	
681919 10 6	OMNICOM GROUP ORD		10/09/2018	ITG INC	420.000	30,118	XXX	
681936 10 0	OMEGA HEALTHCARE REIT ORD		10/09/2018	ITG INC	790.000	26,157	XXX	
68213N 10 9	OMNICELL ORD		10/09/2018	ITG INC	150.000	9,939	XXX	
682189 10 5	ON SEMICONDUCTOR ORD		10/09/2018	ITG INC	1,710.000	28,831	XXX	
68235P 10 8	ONE GAS ORD		10/09/2018	ITG INC	200.000	16,758	XXX	
682680 10 3	ONEOK ORD		12/13/2018	VARIOUS	7,540.000	472,058	XXX	
68268W 10 3	ONEMAIN HOLDINGS, INC		10/09/2018	ITG INC	300.000	9,501	XXX	
68389X 10 5	ORACLE ORD		10/09/2018	ITG INC	4,200.000	205,296	XXX	
686688 10 2	ORMAT TECH ORD		10/09/2018	ITG INC	160.000	8,438	XXX	
688239 20 1	OSHKOSH ORD		10/09/2018	ITG INC	290.000	19,639	XXX	
689648 10 3	OTTER TAIL ORD		10/09/2018	ITG INC	150.000	7,260	XXX	
69007J 10 6	OUTFRONT MEDIA ORD		10/09/2018	ITG INC	560.000	10,758	XXX	
690742 10 1	OWENS CORNIING ORD		10/09/2018	ITG INC	440.000	22,994	XXX	
690768 40 3	OWENS ILLINOIS ORD		10/09/2018	ITG INC	640.000	12,083	XXX	
691497 30 9	OXFORD INDS ORD		10/09/2018	ITG INC	60.000	4,970	XXX	
69318G 10 6	PBF ENERGY CL A ORD		10/09/2018	ITG INC	480.000	24,955	XXX	
69327R 10 1	PDC ENERGY ORD		10/09/2018	ITG INC	260.000	13,390	XXX	
69331C 10 8	PG&E ORD		12/18/2018	ITG INC	2,100.000	81,596	XXX	
69349H 10 7	PNM RESOURCES ORD		10/09/2018	ITG INC	320.000	12,787	XXX	
693506 10 7	PPG INDUSTRIES ORD		10/09/2018	VARIOUS	970.000	98,901	XXX	
69351T 10 6	PPL ORD		10/09/2018	ITG INC	2,835.000	83,974	XXX	
69354M 10 8	PRA HEALTH SCIENCES ORD		10/09/2018	ITG INC	230.000	23,681	XXX	
69354N 10 6	PRA GROUP ORD		10/09/2018	ITG INC	170.000	5,831	XXX	
69360J 10 7	PS BUSINESS PARKS REIT ORD		10/09/2018	ITG INC	80.000	10,160	XXX	
693656 10 0	PVH ORD		10/09/2018	ITG INC	260.000	35,004	XXX	
69366J 20 0	PTC THERAPEUTICS ORD		10/09/2018	ITG INC	180.000	7,137	XXX	
69370C 10 0	PTC ORD		10/09/2018	ITG INC	480.000	47,645	XXX	
693718 10 8	PACCAR ORD		10/09/2018	ITG INC	1,380.000	91,591	XXX	
69478X 10 5	PACIFIC PREMIER BANCORP ORD		10/09/2018	ITG INC	180.000	6,703	XXX	
695127 10 0	PACIRA PHARMACEUTICALS ORD		10/09/2018	ITG INC	160.000	7,586	XXX	
695156 10 9	PACKAGING CORP OF AMERICA ORD		10/09/2018	VARIOUS	370.000	38,824	XXX	
695263 10 3	PACW PACWEST BANCORP ORD		10/09/2018	ITG INC	490.000	23,520	XXX	
697435 10 5	PALO ALTO NETWORKS ORD		10/09/2018	ITG INC	310.000	65,822	XXX	
698354 10 7	PANDORA MEDIA ORD		10/09/2018	ITG INC	1,020.000	9,170	XXX	
69924R 10 8	PARAMOUNT GROUP REIT ORD		10/09/2018	ITG INC	830.000	12,334	XXX	
700517 10 5	PARK HOTELS RESORTS ORD		10/09/2018	VARIOUS	805.000	24,969	XXX	
700658 10 7	PARK NATIONAL ORD		10/09/2018	ITG INC	50.000	5,297	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
701877 10 2	PARSLEY ENERGY CL A ORD		10/09/2018	ITG INC	1,060.000	32,553	XXX	
703343 10 3	PATRICK INDUSTRIES ORD		10/09/2018	ITG INC	90.000	4,838	XXX	
70338P 10 0	PATTERN ENERGY GROUP CL A ORD		10/09/2018	ITG INC	320.000	5,802	XXX	
703395 10 3	PATTERSON COMPANIES ORD		10/09/2018	ITG INC	320.000	7,574	XXX	
703481 10 1	PATTERSON UTI ENERGY ORD		10/09/2018	ITG INC	880.000	15,805	XXX	
704326 10 7	PAYCHEX ORD		10/09/2018	ITG INC	210.000	15,227	XXX	
70432V 10 2	PAYCOM SOFTWARE ORD		10/09/2018	ITG INC	200.000	26,962	XXX	
70438V 10 6	PAYLOCITY HOLDING ORD		10/09/2018	ITG INC	110.000	7,669	XXX	
70450Y 10 3	PAYPAL HOLDINGS ORD		12/18/2018	ITG INC	4,670.000	376,384	XXX	
704551 10 0	PEABODY ENERGY ORD		10/09/2018	ITG INC	310.000	11,067	XXX	
70509V 10 0	PEBBLEBROOK HOTEL REIT ORD		10/09/2018	ITG INC	270.000	9,180	XXX	
705573 10 3	PEGASYSTEMS ORD		10/09/2018	ITG INC	150.000	8,745	XXX	
707569 10 9	PENN NATIONAL GAMING ORD		10/16/2018	VARIOUS	428.200	12,303	XXX	
70959W 10 3	PENSKE AUTOMOTIVE GROUP VTG ORD		10/09/2018	ITG INC	150.000	6,833	XXX	
70975L 10 7	PENUMBRA ORD		10/09/2018	ITG INC	120.000	16,026	XXX	
712704 10 5	PEOPLES UNITED FINANCIAL ORD		10/09/2018	VARIOUS	1,440.000	26,307	XXX	
713448 10 8	PEPSICO ORD		12/18/2018	VARIOUS	2,089.000	208,510	XXX	
71377A 10 3	PERFORMANCE FOOD GROUP ORD		10/09/2018	ITG INC	400.000	12,076	XXX	
714046 10 9	PERKINELMER ORD		10/09/2018	ITG INC	120.000	10,891	XXX	
715347 10 0	PERSPECTA ORD		10/09/2018	ITG INC	570.000	14,569	XXX	
718172 10 9	PHILIP MORRIS INTERNATIONAL ORD		08/08/2018	VARIOUS	1,530.000	126,181	XXX	
718546 10 4	PHILLIPS 66 ORD		10/09/2018	VARIOUS	835.000	94,673	XXX	
718549 20 7	PHILLIPS 66 PARTNERS COM UNT		04/11/2018	CITIGROUP GLOBAL MARKETS INC	1,000.000	48,588	XXX	
71943U 10 4	PHYSICIANS REALTY REIT ORD		10/09/2018	ITG INC	730.000	12,191	XXX	
720190 20 6	PIEDMONT OFFICE REIT CL A ORD		10/09/2018	ITG INC	510.000	9,547	XXX	
72346Q 10 4	PINNACLE FINANCIAL PARTNERS ORD		10/09/2018	ITG INC	300.000	18,003	XXX	
723484 10 1	PINNACLE WEST ORD		10/09/2018	ITG INC	70.000	5,833	XXX	
723787 10 7	PIONEER NATURAL RESOURCE ORD		10/09/2018	ITG INC	590.000	110,879	XXX	
724479 10 0	PITNEY BOWES ORD		10/09/2018	ITG INC	750.000	5,115	XXX	
726503 10 5	PLAINS ALL AMERICAN PIPELINE UNT		12/12/2018	J.P. MORGAN SECURITIES LLC	6,800.000	156,484	XXX	
72651A 20 7	PLAINS GP HOLDINGS CL A ORD		12/12/2018	J.P. MORGAN SECURITIES LLC	10,300.000	228,270	XXX	
72703H 10 1	PLANET FITNESS CL A ORD		10/09/2018	ITG INC	350.000	17,024	XXX	
727493 10 8	PLANTRONICS ORD		10/09/2018	ITG INC	130.000	7,097	XXX	
72766Q 10 5	PLATFORM SPECIALTY PRODUCTS ORD		10/09/2018	ITG INC	890.000	10,377	XXX	
729132 10 0	PLEXUS ORD		10/09/2018	ITG INC	120.000	6,538	XXX	
731068 10 2	POLARIS INDUSTRIES ORD		10/09/2018	ITG INC	230.000	21,944	XXX	
73179P 10 6	POLYONE ORD		10/09/2018	ITG INC	320.000	12,736	XXX	
73278L 10 5	POOL ORD		10/09/2018	ITG INC	50.000	7,586	XXX	
733174 70 0	POPULAR ORD		10/09/2018	ITG INC	400.000	20,800	XXX	
736508 84 7	PORTLAND GENERAL ELECTRIC ORD		10/09/2018	ITG INC	350.000	16,408	XXX	
737010 10 8	PORTOLA PHARMACEUTICALS ORD		10/09/2018	ITG INC	260.000	6,292	XXX	
737446 10 4	POST HOLDINGS ORD		10/09/2018	ITG INC	260.000	24,726	XXX	
737630 10 3	POTLATCHDELTIC ORD		10/09/2018	ITG INC	240.000	9,134	XXX	
739276 10 3	POWER INTEGRATIONS ORD		10/09/2018	ITG INC	110.000	6,348	XXX	
74051N 10 2	PREMIER CL A ORD		10/09/2018	ITG INC	210.000	9,683	XXX	
74112D 10 1	PRESTIGE CONSUMER HEALTHCARE ORD		10/09/2018	ITG INC	200.000	7,740	XXX	
74144T 10 8	T ROWE PRICE GROUP ORD		10/09/2018	ITG INC	170.000	18,360	XXX	
741511 10 9	PRICESMART ORD		10/09/2018	ITG INC	80.000	6,302	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
74164M 10 8	PRIMERICA ORD.		10/09/2018	ITG INC.	170.000	20,609	XXX	
74251V 10 2	PRINCIPAL FINANCIAL GROUP ORD.		10/09/2018	ITG INC.	740.000	44,563	XXX	
74267C 10 6	PROASSURANCE ORD.		10/09/2018	ITG INC.	210.000	9,721	XXX	
743312 10 0	PROGRESS SOFTWARE ORD.		10/09/2018	ITG INC.	180.000	6,048	XXX	
743315 10 3	PROGRESSIVE ORD.		10/09/2018	ITG INC.	1,170.000	84,053	XXX	
74340W 10 3	PROLOGIS REIT.		10/09/2018	VARIOUS.	2,532.100	164,483	XXX	
743424 10 3	PROOFPOINT ORD.		10/09/2018	ITG INC.	200.000	19,060	XXX	
74347M 10 8	PROPETRO HOLDING ORD.		10/09/2018	ITG INC.	280.000	5,138	XXX	
743606 10 5	PROSPERITY BANCSHARES ORD.		10/09/2018	ITG INC.	260.000	18,468	XXX	
743713 10 9	PROTO LABS ORD.		10/09/2018	ITG INC.	100.000	13,956	XXX	
74386T 10 5	PROVIDENT FINANCIAL SERVICES ORD.		10/09/2018	ITG INC.	240.000	5,914	XXX	
744320 10 2	PRUDENTIAL FINANCIAL ORD.		10/09/2018	ITG INC.	1,700.000	180,132	XXX	
744573 10 6	PUBLIC SERVICE ENTERPRISE GROUP ORD.		10/09/2018	ITG INC.	510.000	27,581	XXX	
74460D 10 9	PUBLIC STORAGE REIT ORD.		03/27/2018	CITIGROUP GLOBAL MARKETS INC.	175.000	34,795	XXX	
745867 10 1	PULTEGROUP ORD.		10/09/2018	ITG INC.	1,040.000	24,825	XXX	
74587V 10 7	PUMA BIOTECHNOLOGY ORD.		10/09/2018	ITG INC.	110.000	4,774	XXX	
74624M 10 2	PURE STORAGE CL A ORD.		10/09/2018	ITG INC.	660.000	15,503	XXX	
747316 10 7	QUAKER CHEMICAL ORD.		10/09/2018	ITG INC.	50.000	9,939	XXX	
74733V 10 0	QEP RESOURCES ORD.		10/09/2018	ITG INC.	950.000	11,191	XXX	
74736A 10 3	QTS REALTY CL A REIT ORD.		10/09/2018	ITG INC.	200.000	8,516	XXX	
74736K 10 1	QORVO ORD.		10/09/2018	ITG INC.	510.000	37,919	XXX	
74736L 10 9	Q2 HOLDINGS ORD.		10/09/2018	ITG INC.	140.000	7,188	XXX	
747525 10 3	QUALCOMM ORD.		10/09/2018	ITG INC.	3,860.000	270,740	XXX	
74758T 30 3	QUALYS ORD.		10/09/2018	ITG INC.	130.000	9,815	XXX	
74762E 10 2	QUANTA SERVICES ORD.		10/09/2018	ITG INC.	610.000	19,776	XXX	
74834L 10 0	QUEST DIAGNOSTICS ORD.		06/22/2018	CITIGROUP GLOBAL MARKETS INC.	190.000	21,288	XXX	
74838J 10 1	QUIDEL ORD.		10/09/2018	ITG INC.	130.000	8,369	XXX	
749607 10 7	RLI ORD.		10/09/2018	ITG INC.	150.000	11,525	XXX	
74965L 10 1	RLJ LODGING REIT ORD.		10/09/2018	ITG INC.	690.000	14,594	XXX	
74967X 10 3	RH ORD.		10/09/2018	ITG INC.	70.000	7,609	XXX	
749685 10 3	RPM ORD.		10/09/2018	VARIOUS.	525.000	28,316	XXX	
750236 10 1	RADIAN GROUP ORD.		10/09/2018	ITG INC.	860.000	17,226	XXX	
751212 10 1	RALPH LAUREN CL A ORD.		10/09/2018	ITG INC.	220.000	28,105	XXX	
75281A 10 9	RANGE RESOURCES ORD.		10/09/2018	ITG INC.	850.000	15,717	XXX	
753422 10 4	RAPID7 ORD.		10/09/2018	ITG INC.	140.000	4,929	XXX	
754212 10 8	RAVEN INDUSTRIES ORD.		10/09/2018	ITG INC.	140.000	6,462	XXX	
754730 10 9	RAYMOND JAMES ORD.		10/09/2018	ITG INC.	530.000	50,260	XXX	
75524B 10 4	RBC BEARINGS ORD.		10/09/2018	ITG INC.	90.000	13,787	XXX	
75605Y 10 6	REALOGY HOLDINGS ORD.		10/09/2018	ITG INC.	490.000	9,638	XXX	
75606N 10 9	REALPAGE ORD.		10/09/2018	ITG INC.	280.000	16,218	XXX	
756109 10 4	REALTY INCOME REIT ORD.		10/09/2018	VARIOUS.	1,165.000	65,150	XXX	
75615P 10 3	REATA PHARMACEUTICALS CL A ORD.		10/09/2018	ITG INC.	70.000	4,577	XXX	
756577 10 2	RED HAT ORD.		10/09/2018	ITG INC.	280.000	34,381	XXX	
75700L 10 8	RED ROCK RESORTS CL A ORD.		10/09/2018	ITG INC.	270.000	6,585	XXX	
75737F 10 8	REDFIN ORD.		10/09/2018	ITG INC.	310.000	5,028	XXX	
758075 40 2	REDWOOD REIT ORD.		10/09/2018	ITG INC.	330.000	5,346	XXX	
758750 10 3	REGAL BELOIT ORD.		10/09/2018	ITG INC.	170.000	14,035	XXX	
758849 10 3	REGENCY CENTERS REIT ORD.		10/09/2018	ITG INC.	610.000	39,077	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
75886F 10 7	REGENERON PHARMACEUTICALS ORD		10/09/2018	ITG INC	320.000	125,613	XXX	
75901B 10 7	REGENXBIO ORD		10/09/2018	ITG INC	120.000	7,675	XXX	
7591EP 10 0	REGIONS FINANCIAL ORD		10/09/2018	ITG INC	3,870.000	71,982	XXX	
759351 60 4	REINSURANCE GROUP OF AMER ORD		10/09/2018	VARIOUS	65.000	9,198	XXX	
759509 10 2	RELIANCE STEEL ORD		10/09/2018	VARIOUS	265.000	23,482	XXX	
75970E 10 7	RENASANT ORD		10/09/2018	ITG INC	190.000	7,689	XXX	
759916 10 9	REPLIGEN ORD		10/09/2018	ITG INC	150.000	8,106	XXX	
760759 10 0	REPUBLIC SERVICES ORD		12/18/2018	ITG INC	540.000	39,695	XXX	
761152 10 7	RESMED ORD		10/09/2018	ITG INC	290.000	30,830	XXX	
76118Y 10 4	RESIDEO TECHNOLOGIES ORD		10/29/2018	VARIOUS	406.500	6,506	XXX	
76131N 10 1	RETAIL OPPORTUNITY INVEST REIT ORD		10/09/2018	ITG INC	440.000	8,144	XXX	
76131V 20 2	RETAIL PROP OF AME CL A REIT ORD		10/09/2018	VARIOUS	880.000	10,794	XXX	
76169B 10 2	REXNORD ORD		10/09/2018	ITG INC	420.000	12,810	XXX	
76169C 10 0	REXFORD INDUSTRIAL REALTY REIT ORD		10/09/2018	ITG INC	370.000	11,862	XXX	
76680R 20 6	RINGCENTRAL CL A ORD		10/09/2018	ITG INC	270.000	22,086	XXX	
770323 10 3	ROBERT HALF ORD		10/09/2018	ITG INC	460.000	30,360	XXX	
773903 10 9	ROCKWELL AUTOMAT ORD		10/09/2018	ITG INC	200.000	36,678	XXX	
775133 10 1	ROGERS ORD		10/09/2018	ITG INC	70.000	9,375	XXX	
77543R 10 2	ROKU CL A ORD		10/09/2018	ITG INC	170.000	10,967	XXX	
775711 10 4	ROLLINS ORD		06/22/2018	MERRILL LYNCH PIERCE FENNER	55.000	2,883	XXX	
776696 10 6	ROPER TECHNOLOGIES ORD		12/18/2018	ITG INC	100.000	26,796	XXX	
778296 10 3	ROSS STORES ORD		10/09/2018	ITG INC	380.000	36,921	XXX	
780287 10 8	ROYAL GOLD ORD		10/09/2018	ITG INC	260.000	19,425	XXX	
783549 10 8	RYDER SYSTEM ORD		10/09/2018	ITG INC	210.000	14,601	XXX	
78377T 10 7	RYMAN HOSPITALITY PROP REIT ORD		10/09/2018	ITG INC	170.000	14,122	XXX	
783859 10 1	S AND T BANCORP ORD		10/09/2018	ITG INC	130.000	5,572	XXX	
78409V 10 4	S&P GLOBAL ORD		10/09/2018	ITG INC	880.000	165,290	XXX	
78410G 10 4	SBA COMMUNICATIONS CL A REIT ORD		10/09/2018	ITG INC	460.000	71,691	XXX	
784117 10 3	SEI INVESTMENTS ORD		10/09/2018	ITG INC	120.000	6,991	XXX	
78440X 10 1	SL GREEN RLTY REIT ORD		10/09/2018	VARIOUS	330.000	31,479	XXX	
78442P 10 6	SLM ORD		10/09/2018	ITG INC	1,750.000	18,813	XXX	
78454L 10 0	SM ENERGY ORD		10/09/2018	ITG INC	440.000	14,287	XXX	
784635 10 4	SPX ORD		10/09/2018	ITG INC	170.000	5,420	XXX	
78463M 10 7	SPS COMMERCE ORD		10/09/2018	ITG INC	60.000	5,363	XXX	
78467J 10 0	SS AND C TECHNOLOGIES HOLDINGS ORD		10/09/2018	ITG INC	830.000	44,073	XXX	
78469X 10 7	SPX FLOW ORD		10/09/2018	ITG INC	160.000	7,755	XXX	
78470V 10 8	SRC ENERGY ORD		10/09/2018	ITG INC	970.000	8,895	XXX	
78486Q 10 1	SVB FINANCIAL GROUP ORD		10/09/2018	ITG INC	210.000	66,373	XXX	
78573L 10 6	SABRA HEALTH CARE REIT ORD		10/09/2018	ITG INC	710.000	16,124	XXX	
78573M 10 4	SABRE ORD		10/09/2018	ITG INC	1,020.000	24,959	XXX	
78648T 10 0	SAFETY INSURANCE GROUP ORD		10/09/2018	ITG INC	50.000	4,309	XXX	
78667J 10 8	SAGE THERAPEUTICS ORD		10/09/2018	ITG INC	180.000	22,970	XXX	
78709Y 10 5	SAIA ORD		10/09/2018	ITG INC	100.000	6,635	XXX	
78781P 10 5	SAILPOINT TECHNOLOGIES HOLDINGS ORD		10/09/2018	ITG INC	210.000	5,884	XXX	
79466L 30 2	SALESFORCE.COM ORD		10/09/2018	ITG INC	2,480.000	368,305	XXX	
79546E 10 4	SALLY BEAUTY HOLDINGS ORD		10/09/2018	ITG INC	490.000	8,688	XXX	
800013 10 4	SANDERSON FARMS ORD		10/09/2018	ITG INC	80.000	8,030	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
800363 10 3	SANDY SPRING BANCORP ORD.		10/09/2018.	ITG INC.	130.000	5,101	XXX	
800677 10 6	SANGAMO THERAPEUTICS ORD.		10/09/2018.	ITG INC.	400.000	5,608	XXX	
801056 10 2	SANMINA ORD.		10/09/2018.	ITG INC.	270.000	6,707	XXX	
80283M 10 1	SANTANDER CONSUMER USA HOLDINGS ORD.	C.	10/09/2018.	ITG INC.	460.000	8,993	XXX	
803607 10 0	SAREPTA THERAPEUTICS ORD.		10/09/2018.	ITG INC.	250.000	32,295	XXX	
80589M 10 2	SCANA ORD.		10/09/2018.	ITG INC.	570.000	21,358	XXX	
806407 10 2	HENRY SCHEIN ORD.		10/09/2018.	VARIOUS.	615.000	48,753	XXX	
806857 10 8	SCHLUMBERGER ORD.	C.	12/18/2018.	ITG INC.	5,360.000	322,365	XXX	
808513 10 5	CHARLES SCHWAB ORD.		10/09/2018.	ITG INC.	4,700.000	245,246	XXX	
808625 10 7	SCIENCE APPLICATIONS INTERNATIAL ORD.		10/09/2018.	ITG INC.	170.000	12,913	XXX	
810186 10 6	SCOTTS MIRACLE GRO ORD.		10/09/2018.	ITG INC.	160.000	12,443	XXX	
811707 80 1	SEACOAST BANKING OF FLORIDA ORD.		10/09/2018.	ITG INC.	180.000	5,306	XXX	
81211K 10 0	SEALED AIR ORD.		10/09/2018.	ITG INC.	640.000	24,006	XXX	
812578 10 2	SEATTLE GENETICS ORD.		10/09/2018.	ITG INC.	430.000	32,186	XXX	
81282V 10 0	SEAWORLD ENTERTAINMENT ORD.		10/09/2018.	ITG INC.	220.000	6,420	XXX	
81618T 10 0	SELECT INCOME REIT ORD.		10/09/2018.	ITG INC.	350.000	7,298	XXX	
81619Q 10 5	SELECT MEDICAL HOLDINGS ORD.		10/09/2018.	ITG INC.	430.000	7,714	XXX	
816300 10 7	SELECTIVE INSURANCE GROUP ORD.		10/09/2018.	ITG INC.	230.000	14,382	XXX	
81663A 10 5	SEMGROUP CL A ORD.		12/12/2018.	VARIOUS.	11,310.000	187,378	XXX	
816850 10 1	SEMTECH ORD.		10/09/2018.	ITG INC.	260.000	13,200	XXX	
816851 10 9	SEMPRA ENERGY ORD.		10/09/2018.	VARIOUS.	620.000	68,608	XXX	
81721M 10 9	SENIOR HOUSING REIT ORD.		10/09/2018.	ITG INC.	950.000	16,103	XXX	
81725T 10 0	SENSIENT TECH ORD.		10/09/2018.	ITG INC.	170.000	13,110	XXX	
81752R 10 0	SERITAGE GROWTH PROPERTIES CL A ORD.		10/09/2018.	ITG INC.	130.000	6,219	XXX	
817565 10 4	SERVICE CORPORATION INTERNATIONL ORD.		10/09/2018.	VARIOUS.	670.000	28,262	XXX	
81761R 10 9	SERVICEMASTER GLOBAL HOLDINGS ORD.		10/09/2018.	ITG INC.	540.000	23,776	XXX	
81762P 10 2	SERVICENOW ORD.		10/09/2018.	ITG INC.	610.000	110,666	XXX	
81768T 10 8	SERVISFIRST BANCSHARES ORD.		10/09/2018.	ITG INC.	180.000	6,878	XXX	
819047 10 1	SHAKE SHACK CL A ORD.		10/09/2018.	ITG INC.	90.000	5,558	XXX	
82312B 10 6	SHENANDOAH TELECOMMUNICATIONS ORD.		10/09/2018.	ITG INC.	180.000	7,036	XXX	
824348 10 6	SHERWIN WILLIAMS ORD.		10/09/2018.	ITG INC.	210.000	89,195	XXX	
82568P 30 4	SHUTTERFLY ORD.		10/09/2018.	ITG INC.	130.000	7,994	XXX	
82669G 10 4	SIGNATURE BANK ORD.		10/09/2018.	ITG INC.	210.000	24,448	XXX	
826919 10 2	SILICON LABORATORIES ORD.		10/09/2018.	ITG INC.	170.000	14,282	XXX	
827048 10 9	SILGAN HOLDINGS ORD.		06/22/2018.	MERRILL LYNCH PIERCE FENNER.	210.000	5,569	XXX	
828730 20 0	SIMMONS FIRST NATIONAL CL A ORD.		10/09/2018.	ITG INC.	360.000	10,584	XXX	
828806 10 9	SIMON PROP GRP REIT ORD.		06/22/2018.	MERRILL LYNCH PIERCE FENNER.	420.000	72,596	XXX	
829073 10 5	SIMPSON MANUF ORD.		10/09/2018.	ITG INC.	160.000	11,094	XXX	
829226 10 9	SINCLAIR BROADCAST GROUP CL A ORD.		10/09/2018.	ITG INC.	280.000	8,184	XXX	
82968B 10 3	SIRIUS XM HOLDINGS ORD.		10/09/2018.	ITG INC.	5,200.000	32,188	XXX	
82982L 10 3	SITEONE LANDSCAPE SUPPLY ORD.		10/09/2018.	ITG INC.	160.000	10,829	XXX	
83001A 10 2	SIX FLAGS ENTERTAINMENT ORD.		10/09/2018.	ITG INC.	280.000	18,564	XXX	
830566 10 5	SKECHERS USA CL A ORD.		10/09/2018.	ITG INC.	540.000	14,342	XXX	
830879 10 2	SKYWEST ORD.		10/09/2018.	ITG INC.	200.000	10,538	XXX	
83088M 10 2	SKYWORKS SOLUTIONS ORD.		10/09/2018.	ITG INC.	570.000	50,462	XXX	
831865 20 9	A O SMITH ORD.		10/09/2018.	ITG INC.	120.000	5,984	XXX	
832696 40 5	JM SMUCKER ORD.		10/09/2018.	ITG INC.	160.000	16,317	XXX	
833034 10 1	SNAP ON ORD.		10/09/2018.	ITG INC.	80.000	14,241	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
835898 10 7	SOTHEBYS ORD		10/09/2018	ITG INC	140.000	6,100	XXX	
838518 10 8	S JERSEY INDS ORD		10/09/2018	ITG INC	350.000	12,649	XXX	
840441 10 9	SOUTH STATE ORD		10/09/2018	ITG INC	140.000	11,432	XXX	
842587 10 7	SOUTHERN ORD		10/09/2018	VARIOUS	2,070.000	91,755	XXX	
84265V 10 5	SOUTHERN COPPER ORD	C	10/09/2018	ITG INC	330.000	13,936	XXX	
844741 10 8	SOUTHWEST AIRLINES ORD		10/09/2018	ITG INC	730.000	43,435	XXX	
844895 10 2	SOUTHWEST GAS HOLDINGS ORD		10/09/2018	ITG INC	190.000	15,593	XXX	
845467 10 9	SOUTHWSTN ENER ORD		10/09/2018	ITG INC	2,370.000	13,651	XXX	
84652J 10 3	SPARK THERAPEUTICS ORD		10/09/2018	ITG INC	120.000	5,922	XXX	
84763A 10 8	SPECTRUM PHARMACEUTICALS ORD		10/09/2018	ITG INC	400.000	6,000	XXX	
84790A 10 5	SPECTRUM BRANDS HOLDINGS ORD		10/09/2018	ITG INC	160.000	11,429	XXX	
848574 10 9	SPIRIT AEROSYSTEMS HLDGS A ORD		10/09/2018	ITG INC	420.000	37,162	XXX	
848577 10 2	SPIRIT AIRLINES ORD		10/09/2018	ITG INC	270.000	11,837	XXX	
84857L 10 1	SPIRE ORD		10/09/2018	ITG INC	190.000	14,147	XXX	
84860W 10 2	SPIRIT REALTY CAPITAL REIT ORD		10/09/2018	ITG INC	1,730.000	13,719	XXX	
848637 10 4	SPLUNK ORD		10/09/2018	ITG INC	580.000	60,430	XXX	
85207U 10 5	SPRINT ORD	C	10/09/2018	ITG INC	2,640.000	17,028	XXX	
85208M 10 2	SPROUTS FARMERS MARKET ORD		10/09/2018	ITG INC	500.000	13,370	XXX	
852234 10 3	SQUARE CL A ORD		10/09/2018	ITG INC	1,150.000	99,107	XXX	
852312 30 5	STAAR SURGICAL ORD		10/09/2018	ITG INC	170.000	7,079	XXX	
85254J 10 2	STAG INDUSTRIAL REIT ORD		10/09/2018	ITG INC	420.000	11,302	XXX	
852857 20 0	STAMPS.COM ORD		10/09/2018	ITG INC	70.000	14,941	XXX	
854231 10 7	STANDEX INTL ORD		10/09/2018	ITG INC	50.000	5,334	XXX	
855244 10 9	STARBUCKS ORD		10/09/2018	ITG INC	2,360.000	136,219	XXX	
85571B 10 5	STARWOOD PROPERTY REIT		06/22/2018	CITIGROUP GLOBAL MARKETS INC	880.000	19,738	XXX	
857477 10 3	STATE STREET ORD		10/09/2018	ITG INC	1,510.000	130,419	XXX	
858119 10 0	STEEL DYNAMICS ORD		10/09/2018	ITG INC	910.000	40,804	XXX	
858155 20 3	STEELCASE CL A ORD		10/09/2018	ITG INC	340.000	5,950	XXX	
858586 10 0	STEPAN ORD		10/09/2018	ITG INC	80.000	6,781	XXX	
858912 10 8	STERICYCLE ORD		10/09/2018	ITG INC	330.000	17,863	XXX	
85917A 10 0	STERLING BAN ORD		10/09/2018	ITG INC	900.000	20,124	XXX	
860630 10 2	STIFEL FINANCIAL ORD		10/09/2018	ITG INC	270.000	13,827	XXX	
862121 10 0	STORE CAPITAL ORD		10/09/2018	VARIOUS	745.000	21,171	XXX	
86272C 10 3	STRATEGIC EDUCATION ORD		10/09/2018	ITG INC	80.000	10,366	XXX	
863667 10 1	STRYKER ORD		10/09/2018	ITG INC	210.000	36,979	XXX	
866082 10 0	SUMMIT HOTEL PROPERTIES REIT ORD		10/09/2018	ITG INC	410.000	5,383	XXX	
86614U 10 0	SUMMIT MATERIALS CL A ORD		10/09/2018	ITG INC	450.000	7,632	XXX	
866674 10 4	SUN COMMUNITIES REIT ORD		10/09/2018	VARIOUS	325.000	32,655	XXX	
866942 10 5	SUN HYDRAULICS ORD		10/09/2018	ITG INC	110.000	5,616	XXX	
86771W 10 5	SUNRUN ORD		12/18/2018	ITG INC	390.000	4,824	XXX	
867892 10 1	SUNSTONE HOTEL INVESTORS REIT ORD		10/09/2018	ITG INC	910.000	14,169	XXX	
867914 10 3	SUNTRUST BANKS ORD		10/09/2018	ITG INC	1,870.000	124,748	XXX	
868157 10 8	SUPERI ENER SVCS ORD		10/09/2018	ITG INC	610.000	6,600	XXX	
868459 10 8	SUPERNUS PHARMACEUTICALS ORD		10/09/2018	ITG INC	190.000	8,964	XXX	
871503 10 8	SYMANTEC ORD		10/09/2018	ITG INC	2,510.000	49,999	XXX	
87157D 10 9	SYNAPTICS ORD		10/09/2018	ITG INC	140.000	5,390	XXX	
871607 10 7	SYNOPSYS ORD		10/09/2018	ITG INC	90.000	8,177	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
87161C 50 1	SYNOVUS FINANCIAL ORD.		10/09/2018.	ITG INC.	460.000	20,948	XXX	
87162W 10 0	SYNNEX ORD.		12/18/2018.	ITG INC.	160.000	12,723	XXX	
87165B 10 3	SYNCHRONY FINANCIAL ORD.		10/09/2018.	ITG INC.	3,000.000	93,480	XXX	
87166B 10 2	SYNEOS HEALTH CL A ORD.		10/09/2018.	ITG INC.	240.000	11,479	XXX	
871829 10 7	SYSCO ORD.		10/09/2018.	ITG INC.	270.000	19,389	XXX	
872275 10 2	TCF FINANCIAL ORD.		10/09/2018.	ITG INC.	660.000	16,038	XXX	
87236Y 10 8	TD AMERITRADE HOLDING ORD.		10/09/2018.	ITG INC.	1,140.000	60,488	XXX	
87240R 10 7	TFS FINANCIAL ORD.		06/22/2018.	CITIGROUP GLOBAL MARKETS INC.	70.000	1,141	XXX	
872590 10 4	T MOBILE US ORD.	C.	10/09/2018.	ITG INC.	1,240.000	84,903	XXX	
87265H 10 9	TRI POINTE GROUP ORD.		10/09/2018.	ITG INC.	600.000	7,200	XXX	
87305R 10 9	TTM TECHNOLOGIES ORD.		10/09/2018.	ITG INC.	370.000	5,361	XXX	
87336U 10 5	TABLEAU SOFTWARE CL A ORD.		10/09/2018.	ITG INC.	280.000	28,384	XXX	
873379 10 1	TABULA RASA HEALTHCA ORD.		10/09/2018.	ITG INC.	70.000	5,336	XXX	
874054 10 9	TAKE TWO INTERACTIVE SOFTWARE ORD.		10/09/2018.	ITG INC.	450.000	57,582	XXX	
875372 20 3	TANDEM DIABETES CARE ORD.		10/09/2018.	ITG INC.	200.000	6,996	XXX	
875465 10 6	TANGER FACTORY REIT ORD.		10/09/2018.	ITG INC.	360.000	7,862	XXX	
876030 10 7	TAPESTRY ORD.		10/09/2018.	ITG INC.	720.000	34,409	XXX	
87612E 10 6	TARGET ORD.		10/09/2018.	ITG INC.	1,650.000	141,356	XXX	
87612G 10 1	TARGA RESOURCES ORD.		12/12/2018.	VARIOUS.	2,190.000	108,420	XXX	
876664 10 3	TAUBMAN CNTR REIT ORD.		10/09/2018.	ITG INC.	230.000	12,843	XXX	
87724P 10 6	TAYLOR MORRISON HOME CL A ORD.		12/18/2018.	ITG INC.	470.000	7,915	XXX	
878237 10 6	TECHNOLOGY DATA ORD.		10/09/2018.	ITG INC.	150.000	10,722	XXX	
87918A 10 5	TELADOC HEALTH ORD.		10/09/2018.	ITG INC.	260.000	18,008	XXX	
879360 10 5	TELEDYNE TECH ORD.		10/09/2018.	VARIOUS.	70.000	16,356	XXX	
879369 10 6	TELEFLEX ORD.		10/09/2018.	ITG INC.	170.000	42,464	XXX	
879433 82 9	TELEPHONE AND DATA SYSTEMS ORD.		10/09/2018.	ITG INC.	390.000	12,570	XXX	
88023U 10 1	TEMPUR SEALY INTERNATIONAL ORD.		10/09/2018.	ITG INC.	180.000	9,106	XXX	
88033G 40 7	TENET HEALTHCARE ORD.		10/09/2018.	ITG INC.	330.000	9,669	XXX	
880345 10 3	TENNANT ORD.		10/09/2018.	ITG INC.	70.000	5,025	XXX	
880349 10 5	TENNECO CL A ORD.		10/09/2018.	ITG INC.	200.000	8,000	XXX	
88076W 10 3	TERADATA ORD.		10/09/2018.	ITG INC.	470.000	16,779	XXX	
880770 10 2	TERADYNE ORD.		10/09/2018.	ITG INC.	750.000	25,508	XXX	
880779 10 3	TEREX ORD.		10/09/2018.	ITG INC.	260.000	10,067	XXX	
88146M 10 1	TERRENO REALTY REIT ORD.		10/09/2018.	ITG INC.	230.000	8,600	XXX	
881569 10 7	TESARO ORD.		10/09/2018.	ITG INC.	150.000	6,413	XXX	
88160R 10 1	TESLA ORD.		10/09/2018.	ITG INC.	510.000	134,033	XXX	
88162G 10 3	TETRA TECH ORD.		10/09/2018.	ITG INC.	220.000	15,022	XXX	
88224Q 10 7	TEXAS CAPITAL BANCSHARES ORD.		10/09/2018.	ITG INC.	200.000	16,440	XXX	
882508 10 4	TEXAS INSTRUMENTS ORD.		12/18/2018.	VARIOUS.	1,536.000	151,452	XXX	
882681 10 9	TEXAS ROADHOUSE ORD.		10/09/2018.	ITG INC.	270.000	18,236	XXX	
883203 10 1	TEXTRON ORD.		10/09/2018.	ITG INC.	1,000.000	70,340	XXX	
88339J 10 5	TRADE DESK CL A ORD.		10/09/2018.	ITG INC.	130.000	16,761	XXX	
885160 10 1	THOR INDUSTRIES ORD.		10/09/2018.	ITG INC.	200.000	15,852	XXX	
88554D 20 5	3D SYSTEMS ORD.		10/09/2018.	ITG INC.	430.000	7,645	XXX	
88579Y 10 1	3M ORD.		10/09/2018.	ITG INC.	760.000	159,927	XXX	
886547 10 8	TIFFANY ORD.		10/09/2018.	ITG INC.	430.000	52,873	XXX	
887389 10 4	TIMKEN ORD.		10/09/2018.	ITG INC.	270.000	12,728	XXX	
88870P 10 6	TIVO ORD.		10/09/2018.	ITG INC.	480.000	5,928	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
88870R 10 2	TIVITY HEALTH ORD		10/09/2018	ITG INC	160.000	5,298	XXX	
889478 10 3	TOLL BROTHERS ORD		10/09/2018	ITG INC	560.000	17,758	XXX	
89055F 10 3	TOPBUILD ORD		10/09/2018	ITG INC	140.000	7,354	XXX	
891092 10 8	TORO ORD		10/09/2018	VARIOUS	415.000	23,507	XXX	
891906 10 9	TOTAL SYSTEM SERVICES ORD		10/09/2018	VARIOUS	720.000	67,804	XXX	
89214P 10 9	TOWNE BANK ORD		10/09/2018	ITG INC	260.000	7,990	XXX	
892356 10 6	TRACTOR SUPPLY ORD		10/09/2018	ITG INC	490.000	43,635	XXX	
893641 10 0	TRANSDIGM GROUP ORD		10/09/2018	ITG INC	190.000	66,732	XXX	
89400J 10 7	TRANSUNION ORD		10/09/2018	ITG INC	740.000	53,073	XXX	
89469A 10 4	TREEHOUSE FOODS ORD		10/09/2018	ITG INC	220.000	10,122	XXX	
89531P 10 5	TREX ORD		10/09/2018	ITG INC	230.000	15,987	XXX	
896047 50 3	TRIBUNE MEDIA CL A ORD		10/09/2018	ITG INC	350.000	13,398	XXX	
896215 20 9	TRIMAS ORD		10/09/2018	ITG INC	180.000	5,366	XXX	
896239 10 0	TRIMBLE ORD		10/09/2018	ITG INC	1,000.000	41,250	XXX	
896288 10 7	TRINET GROUP ORD		10/09/2018	ITG INC	170.000	9,200	XXX	
896522 10 9	TRINITY INDUSTRIES ORD		11/01/2018	ITG INC	580.000	16,328	XXX	
896945 20 1	TRIPADVISOR ORD		10/09/2018	ITG INC	420.000	20,080	XXX	
898402 10 2	TRUSTMARK ORD		10/09/2018	ITG INC	270.000	9,261	XXX	
899896 10 4	TUPPERWARE BRANDS ORD		10/09/2018	ITG INC	200.000	6,220	XXX	
90130A 10 1	TWENTY FIRST CENTURY FOX CL A ORD		10/09/2018	ITG INC	3,670.000	167,022	XXX	
90130A 20 0	TWENTY FIRST CENTURY FOX CL B ORD		10/09/2018	ITG INC	1,970.000	89,182	XXX	
90138F 10 2	TWILIO CL A ORD		10/09/2018	ITG INC	280.000	20,815	XXX	
90184L 10 2	TWITTER ORD		10/09/2018	ITG INC	2,860.000	83,741	XXX	
90187B 40 8	TWO HARBORS INVESTMENT REIT ORD		10/09/2018	VARIOUS	940.000	13,956	XXX	
902104 10 8	II VI ORD		10/09/2018	ITG INC	240.000	9,413	XXX	
90214J 10 1	2U ORD		10/09/2018	ITG INC	220.000	15,404	XXX	
902252 10 5	TYLER TECHNOLOGIES ORD		10/09/2018	ITG INC	130.000	28,578	XXX	
902494 10 3	TYSON FOODS CL A ORD		10/09/2018	ITG INC	750.000	47,130	XXX	
902653 10 4	UDR REIT ORD		10/09/2018	VARIOUS	1,050.000	41,228	XXX	
902681 10 5	UGI ORD		10/09/2018	ITG INC	675.000	33,149	XXX	
902788 10 8	UMB FINANCIAL ORD		10/09/2018	ITG INC	180.000	13,045	XXX	
902973 30 4	US BANCORP ORD		12/18/2018	ITG INC	1,715.000	82,661	XXX	
90328M 10 7	USANA HEALTH SCIENCES ORD		10/09/2018	ITG INC	50.000	5,493	XXX	
903293 40 5	USG ORD		10/09/2018	ITG INC	320.000	13,718	XXX	
90337L 10 8	US PHYSICAL THERAPY ORD		10/09/2018	ITG INC	50.000	5,678	XXX	
90346E 10 3	US SILICA HOLDINGS ORD		10/09/2018	ITG INC	310.000	6,367	XXX	
90347A 10 0	UBIQUITI NETWORKS ORD		10/09/2018	ITG INC	70.000	6,147	XXX	
90384S 30 3	ULTA BEAUTY ORD		10/09/2018	ITG INC	200.000	55,138	XXX	
90385D 10 7	ULTIMATE SOFTWARE GROUP ORD		10/09/2018	ITG INC	120.000	35,314	XXX	
90400D 10 8	ULTRAGENYX PHARMACEUTICAL ORD		10/09/2018	ITG INC	180.000	12,803	XXX	
904214 10 3	UMPQUA HOLDINGS ORD		10/09/2018	ITG INC	880.000	18,348	XXX	
904311 10 7	UNDER ARMOUR CL A ORD		10/09/2018	ITG INC	750.000	14,558	XXX	
904311 20 6	UNDER ARMOUR CL C ORD		10/09/2018	ITG INC	760.000	13,475	XXX	
904708 10 4	UNIFIRST ORD		10/09/2018	ITG INC	60.000	10,007	XXX	
90539J 10 9	UNION BANKSHARES ORD		10/09/2018	ITG INC	260.000	10,135	XXX	
909218 10 9	UNIT ORD		10/09/2018	ITG INC	210.000	5,708	XXX	
90984P 30 3	UNITED COMMUNITY BANKS ORD		10/09/2018	ITG INC	310.000	8,572	XXX	
909907 10 7	UNITED BANKSHARES ORD		10/09/2018	ITG INC	400.000	14,440	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
910047 10 9	UNITED CONTINENTAL HOLDINGS ORD		02/05/2018	DEUTSCHE BANK SECURITIES, INC.	1,522.000	98,867	XXX	
911163 10 3	UNITED NATURAL FOODS ORD		10/09/2018	ITG INC.	200.000	5,786	XXX	
911312 10 6	UNITED PARCEL SERVICE CL B ORD		10/09/2018	ITG INC.	560.000	66,041	XXX	
911363 10 9	UNITED RENTAL ORD		10/09/2018	ITG INC.	290.000	44,298	XXX	
912008 10 9	US FOODS ORD		10/09/2018	ITG INC.	870.000	25,691	XXX	
912909 10 8	US STEEL ORD		10/09/2018	ITG INC.	710.000	20,753	XXX	
913017 10 9	UNITED TECHNOLOGIES ORD		11/26/2018	Unknown	211.266	27,038	XXX	
91307C 10 2	UNITED THERAPEUTICS ORD		10/09/2018	ITG INC.	170.000	21,281	XXX	
91324P 10 2	UNITEDHEALTH GRP ORD		10/09/2018	ITG INC.	530.000	143,164	XXX	
91325V 10 8	UNITI GROUP ORD		10/09/2018	ITG INC.	660.000	12,837	XXX	
91336L 10 7	UNIVAR ORD		10/09/2018	ITG INC.	460.000	13,552	XXX	
913456 10 9	UNIVERSAL ORD		10/09/2018	ITG INC.	90.000	5,963	XXX	
91347P 10 5	UNIVERSAL DISPLAY ORD		10/09/2018	ITG INC.	170.000	19,778	XXX	
913543 10 4	UNIVERSAL FOREST PRODUCTS ORD		10/09/2018	ITG INC.	240.000	8,237	XXX	
91359V 10 7	UNIVERSAL INSURANCE HOLDINGS ORD		10/09/2018	ITG INC.	120.000	5,813	XXX	
913903 10 0	UNIVERSAL HEALTH SERVICES CL B ORD		10/09/2018	VARIOUS	285.000	34,538	XXX	
91529Y 10 6	UNUM ORD		10/09/2018	ITG INC.	830.000	33,051	XXX	
917047 10 2	URBAN OUTFITTERS ORD		10/09/2018	ITG INC.	290.000	11,568	XXX	
91704F 10 4	URBAN EDGE PROPERTIES ORD		10/09/2018	ITG INC.	430.000	9,198	XXX	
91732J 10 2	US ECOLOGY ORD		10/09/2018	ITG INC.	80.000	5,491	XXX	
91879Q 10 9	VAIL RESORTS ORD		10/09/2018	ITG INC.	130.000	31,892	XXX	
91913Y 10 0	VALERO ENERGY ORD		10/09/2018	ITG INC.	1,640.000	189,699	XXX	
919794 10 7	VALLEY NATIONAL ORD		10/09/2018	ITG INC.	1,290.000	14,693	XXX	
920253 10 1	VALMONT INDS ORD		06/22/2018	CITIGROUP GLOBAL MARKETS INC.	65.000	9,896	XXX	
92047W 10 1	VALVOLINE ORD		10/09/2018	VARIOUS	770.000	15,770	XXX	
921659 10 8	VANDA PHARMACEUTICALS ORD		12/18/2018	ITG INC.	200.000	5,032	XXX	
92220P 10 5	VARIAN MEDICAL SYSTEMS ORD		10/09/2018	ITG INC.	60.000	6,475	XXX	
922280 10 2	VARONIS SYSTEMS ORD		10/09/2018	ITG INC.	110.000	6,987	XXX	
92240M 10 8	VECTOR GROUP ORD		10/09/2018	ITG INC.	410.000	5,437	XXX	
922475 10 8	VEEVA SYSTEMS CL A ORD		10/09/2018	ITG INC.	480.000	45,274	XXX	
92276F 10 0	VENTAS REIT ORD		10/09/2018	VARIOUS	1,435.000	78,331	XXX	
92339V 10 0	VEREIT ORD		10/09/2018	ITG INC.	3,920.000	28,420	XXX	
92343E 10 2	VERISIGN ORD		10/09/2018	ITG INC.	420.000	62,173	XXX	
92343V 10 4	VERIZON COMMUNICATIONS ORD		10/09/2018	ITG INC.	7,490.000	411,950	XXX	
92343X 10 0	VERINT SYSTEMS ORD		10/09/2018	ITG INC.	250.000	11,705	XXX	
92532F 10 0	VERTEX PHARMACEUTICALS ORD		10/09/2018	ITG INC.	1,030.000	191,240	XXX	
92532W 10 3	VERSUM MATERIALS ORD		10/09/2018	ITG INC.	430.000	14,332	XXX	
92552V 10 0	VIASAT ORD		10/09/2018	ITG INC.	220.000	13,825	XXX	
92553P 20 1	VIACOM CL B ORD		10/09/2018	ITG INC.	1,420.000	46,619	XXX	
925550 10 5	VIAVI SOLUTIONS ORD		10/09/2018	ITG INC.	910.000	10,984	XXX	
925652 10 9	VICI PPTYS ORD		10/09/2018	ITG INC.	1,490.000	32,050	XXX	
92826C 83 9	VISA CL A ORD		10/09/2018	VARIOUS	975.000	135,109	XXX	
92827P 10 2	VIRTUSA ORD		10/09/2018	ITG INC.	110.000	5,792	XXX	
928298 10 8	VISHAY INTERTECH ORD		10/09/2018	ITG INC.	530.000	9,991	XXX	
92839U 20 6	VISTEON ORD		10/09/2018	ITG INC.	110.000	9,495	XXX	
92840M 10 2	VISTRA ENERGY ORD		10/09/2018	ITG INC.	1,650.000	41,778	XXX	
928563 40 2	VMWARE CL A ORD		10/09/2018	ITG INC.	120.000	17,864	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
92886T 20 1	VONAGE HOLDINGS ORD		10/09/2018	ITG INC	880.000	12,267	XXX	
929042 10 9	VORNADO REALTY REIT ORD		10/09/2018	VARIOUS	690.000	49,497	XXX	
929089 10 0	VOYA FINANCIAL ORD		10/09/2018	ITG INC	640.000	33,062	XXX	
929160 10 9	VULCAN MATERIALS ORD		10/09/2018	ITG INC	460.000	50,214	XXX	
929236 10 7	WD-40 ORD		10/09/2018	ITG INC	50.000	8,100	XXX	
92927K 10 2	WABCO HOLDINGS ORD	C	10/09/2018	ITG INC	210.000	24,154	XXX	
929328 10 2	WSFS FINANCIAL ORD		10/09/2018	ITG INC	120.000	5,770	XXX	
92936U 10 9	W P CAREY REIT ORD		10/09/2018	VARIOUS	380.000	24,931	XXX	
92939U 10 6	WEC ENERGY GROUP ORD		10/09/2018	ITG INC	530.000	36,607	XXX	
929740 10 8	WABTEC ORD		10/09/2018	ITG INC	330.000	33,759	XXX	
930059 10 0	WADDELL REED FINANCIAL CL A ORD		10/09/2018	ITG INC	310.000	6,501	XXX	
930427 10 9	WAGEWORKS ORD		10/09/2018	ITG INC	150.000	6,143	XXX	
931142 10 3	WALMART ORD		10/09/2018	ITG INC	350.000	33,982	XXX	
931427 10 8	WALGREEN BOOTS ALLIANCE ORD		12/18/2018	ITG INC	2,110.000	156,240	XXX	
93148P 10 2	WALKER & DUNLOP ORD		10/09/2018	ITG INC	110.000	5,448	XXX	
938824 10 9	WASHINGTON FEDERAL ORD		10/09/2018	ITG INC	330.000	10,520	XXX	
93964W 10 8	WASHINGTON PRIME GROUP ORD		10/09/2018	ITG INC	750.000	5,085	XXX	
939653 10 1	WASHINGTON REIT ORD		10/09/2018	ITG INC	310.000	9,126	XXX	
941848 10 3	WATERS ORD		06/22/2018	MERRILL LYNCH PIERCE FENNER	45.000	8,724	XXX	
942749 10 2	WATTS INDUSTRIES CL A ORD		10/09/2018	ITG INC	110.000	8,526	XXX	
94419L 10 1	WAYFAIR CL A ORD		10/09/2018	ITG INC	230.000	29,376	XXX	
947890 10 9	WEBSTER FINANCIAL ORD		10/09/2018	ITG INC	360.000	22,406	XXX	
948626 10 6	WEIGHT WATCHERS INTERNATIONAL ORD		10/09/2018	ITG INC	150.000	9,825	XXX	
948741 10 3	WEINGARTEN RLTY REIT ORD		10/09/2018	VARIOUS	475.000	13,810	XXX	
949090 10 4	WELBILT ORD		10/09/2018	ITG INC	520.000	9,849	XXX	
94946T 10 6	WELLCARE HEALTH ORD		10/09/2018	ITG INC	200.000	62,238	XXX	
949746 10 1	WELLS FARGO ORD		10/09/2018	ITG INC	11,810.000	632,307	XXX	
95040Q 10 4	WELLTOWER ORD		10/09/2018	VARIOUS	1,500.000	94,849	XXX	
95058W 10 0	WENDYS ORD		10/09/2018	ITG INC	760.000	13,277	XXX	
950755 10 8	WERNER ENTERPRISES ORD		10/09/2018	ITG INC	190.000	6,473	XXX	
950810 10 1	WESBANCO ORD		10/09/2018	ITG INC	210.000	9,106	XXX	
95082P 10 5	WESCO INTL ORD		10/09/2018	ITG INC	180.000	10,422	XXX	
955306 10 5	WEST PHARM SVC ORD		10/09/2018	VARIOUS	295.000	30,432	XXX	
957090 10 3	WESTAMERICA BANCORPORATION ORD		10/09/2018	ITG INC	100.000	6,101	XXX	
957638 10 9	WESTERN ALLIANCE ORD		10/09/2018	ITG INC	390.000	22,417	XXX	
958102 10 5	WESTERN DIGITAL ORD		10/09/2018	ITG INC	1,210.000	65,860	XXX	
958254 10 4	WESTERN GAS PARTNERS UNT		12/12/2018	RBC CAPITAL MARKETS	6,400.000	290,753	XXX	
959802 10 9	WESTERN UNION ORD		10/09/2018	VARIOUS	1,800.000	32,934	XXX	
960413 10 2	WESTLAKE CHEM ORD		10/09/2018	ITG INC	140.000	11,288	XXX	
96145D 10 5	WESTROCK ORD		10/09/2018	ITG INC	1,020.000	46,165	XXX	
96208T 10 4	WEX ORD		10/09/2018	ITG INC	160.000	30,090	XXX	
962166 10 4	WEYERHAEUSER REIT		10/09/2018	ITG INC	3,060.000	93,452	XXX	
963320 10 6	WHIRLPOOL ORD		10/09/2018	ITG INC	250.000	26,578	XXX	
966387 40 9	WHITING PETROLEUM ORD		10/09/2018	ITG INC	370.000	16,835	XXX	
968223 20 6	JOHN WILEY SONS CL A ORD		06/22/2018	CITIGROUP GLOBAL MARKETS INC	150.000	9,638	XXX	
969457 10 0	WILLIAMS ORD		12/12/2018	VARIOUS	51,380.000	1,439,956	XXX	
969904 10 1	WILLIAMS SONOMA ORD		10/09/2018	ITG INC	330.000	20,318	XXX	
974155 10 3	WINGSTOP ORD		10/09/2018	ITG INC	110.000	7,664	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
97650W 10 8	WINTRUST FINANCIAL ORD		10/09/2018	VARIOUS	225.000	19,692	XXX	
978097 10 3	WOLVERINE WORLD WIDE ORD		10/09/2018	ITG INC	370.000	13,409	XXX	
980745 10 3	WOODWARD ORD		10/09/2018	ITG INC	210.000	16,267	XXX	
98138H 10 1	WORKDAY CL A ORD		10/09/2018	ITG INC	580.000	76,374	XXX	
981475 10 6	WORLD FUEL SERVICES ORD		10/09/2018	ITG INC	260.000	7,280	XXX	
98156Q 10 8	WORLD WRESTLING ENTERTAINM CL A ORD		10/09/2018	ITG INC	170.000	14,790	XXX	
981811 10 2	WORTHINGTON INDS ORD		10/09/2018	ITG INC	160.000	6,942	XXX	
98212B 10 3	WPX ENERGY ORD		10/09/2018	ITG INC	1,600.000	32,400	XXX	
98310W 10 8	WYNDHAM DESTINATIONS ORD		10/09/2018	ITG INC	390.000	15,284	XXX	
98311A 10 5	WYNDHAM HOTELS RESORTS ORD		10/09/2018	ITG INC	390.000	20,580	XXX	
983134 10 7	WYNN RESORTS ORD		10/09/2018	ITG INC	410.000	48,778	XXX	
983793 10 0	XPO LOGISTICS ORD		10/09/2018	ITG INC	500.000	54,025	XXX	
98389B 10 0	XCEL ENERGY ORD		10/09/2018	VARIOUS	710.000	34,424	XXX	
983919 10 1	XILINX ORD		10/09/2018	ITG INC	430.000	33,394	XXX	
984017 10 3	XENIA HOTELS AND RESORTS REIT ORD		10/09/2018	ITG INC	450.000	10,467	XXX	
98401F 10 5	XENCOR ORD		10/09/2018	ITG INC	180.000	6,179	XXX	
984121 60 8	XEROX ORD		10/09/2018	ITG INC	900.000	23,598	XXX	
98419M 10 0	XYLEM ORD		10/09/2018	VARIOUS	720.000	53,959	XXX	
985817 10 5	YELP ORD		10/09/2018	ITG INC	320.000	14,285	XXX	
98585N 10 6	YEXT ORD		10/09/2018	ITG INC	320.000	6,419	XXX	
988498 10 1	YUM BRANDS ORD		10/09/2018	VARIOUS	410.000	34,957	XXX	
98850P 10 9	YUM CHINA ORD	C	10/09/2018	ITG INC	1,120.000	37,498	XXX	
98919V 10 5	ZAYO GROUP HOLDINGS ORD		10/09/2018	ITG INC	690.000	22,660	XXX	
989207 10 5	ZEBRA TECHNOLOGIES CL A ORD		10/09/2018	ITG INC	210.000	33,052	XXX	
98936J 10 1	ZENDESK ORD		10/09/2018	ITG INC	420.000	26,586	XXX	
98954M 10 1	ZILLOW GROUP CL A ORD		10/09/2018	ITG INC	220.000	8,690	XXX	
98954M 20 0	ZILLOW GROUP CL C ORD		10/09/2018	ITG INC	490.000	19,335	XXX	
98956P 10 2	ZIMMER BIOMET HOLDINGS ORD		10/09/2018	ITG INC	820.000	104,074	XXX	
989701 10 7	ZIONS BANCORPORATION ORD		10/09/2018	ITG INC	770.000	39,794	XXX	
98978L 20 4	ZOGENIX ORD		10/09/2018	ITG INC	160.000	6,554	XXX	
98978V 10 3	ZOETIS CL A ORD		10/09/2018	VARIOUS	1,005.000	91,642	XXX	
98986T 10 8	ZYNGA CL A ORD		10/09/2018	ITG INC	3,090.000	13,503	XXX	
G0084W 10 1	ADIENT ORD	D	10/09/2018	ITG INC	370.000	12,358	XXX	
G01767 10 5	ALKERMES ORD	C	10/09/2018	ITG INC	620.000	26,790	XXX	
G0176J 10 9	ALLEGION ORD	C	10/09/2018	ITG INC	380.000	33,299	XXX	
G0177J 10 8	ALLERGAN ORD	C	10/09/2018	ITG INC	1,260.000	242,134	XXX	
G02602 10 3	AMDOCS ORD		10/09/2018	ITG INC	390.000	24,570	XXX	
G0408V 10 2	AON CL A ORD	C	12/18/2018	VARIOUS	420.000	60,377	XXX	
G0450A 10 5	ARCH CAPITAL GROUP ORD	C	10/09/2018	VARIOUS	1,325.000	43,471	XXX	
G0464B 10 7	ARGO GROUP INTERNATIONAL HLDGS ORD	C	10/09/2018	ITG INC	130.000	8,200	XXX	
G05384 10 5	ASPEN INSURANCE HOLDINGS ORD	C	10/09/2018	ITG INC	230.000	9,646	XXX	
G0551A 10 3	ARRIS INTERNATIONAL ORD		10/09/2018	ITG INC	680.000	16,415	XXX	
G0585R 10 6	ASSURED GUARANTY ORD	C	10/09/2018	ITG INC	430.000	18,374	XXX	
G06242 10 4	ATLASSIAN CL A ORD	D	10/09/2018	ITG INC	370.000	30,081	XXX	
G0684D 10 7	ATHENE HOLDING CL A ORD	D	10/09/2018	ITG INC	640.000	33,184	XXX	
G0772R 20 8	BANK NT BUTTERFIELD AND SON ORD	D	10/09/2018	ITG INC	210.000	11,080	XXX	
G1151C 10 1	ACCENTURE CL A ORD	C	10/09/2018	ITG INC	210.000	35,450	XXX	
G1154H 10 7	BELMOND CL A ORD	C	10/09/2018	ITG INC	360.000	6,408	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
G16962 10 5	BUNGE ORD.		10/09/2018	ITG INC.	560.000	39,155	XXX	
G1991C 10 5	CARDTRONICS CL A ORD.		10/09/2018	ITG INC.	150.000	5,132	XXX	
G29183 10 3	EATON ORD.	C	12/18/2018	ITG INC.	1,160.000	89,560	XXX	
G30401 10 6	ENDO INTERNATIONAL ORD.	C	10/09/2018	ITG INC.	900.000	15,849	XXX	
G3075P 10 1	ENSTAR GROUP ORD.	C	10/09/2018	ITG INC.	40.000	8,200	XXX	
G3198U 10 2	ESSENT GROUP ORD.	C	10/09/2018	ITG INC.	380.000	15,918	XXX	
G3223R 10 8	EVEREST RE GROUP ORD.	C	01/30/2018	ITG INC.	135.000	30,663	XXX	
G3323L 10 0	FABRINET ORD.	D	10/09/2018	ITG INC.	140.000	6,170	XXX	
G3402M 10 2	FGL ORD.	D	10/09/2018	ITG INC.	570.000	5,107	XXX	
G4388N 10 6	HELEN OF TROY ORD.		10/09/2018	ITG INC.	100.000	12,428	XXX	
G4412G 10 1	HERBALIFE NUTRITION ORD.		10/09/2018	ITG INC.	430.000	22,425	XXX	
G4617B 10 5	HORIZON PHARMA ORD.	D	10/09/2018	ITG INC.	660.000	12,349	XXX	
G47567 10 5	IHS MARKIT ORD.	D	10/09/2018	ITG INC.	1,540.000	81,820	XXX	
G4863A 10 8	INTERNATIONAL GAME TECHNOLOGY ORD.	C	10/09/2018	ITG INC.	390.000	6,899	XXX	
G48833 10 0	WEATHERFORD INTL ORD.	C	10/09/2018	ITG INC.	4,020.000	11,417	XXX	
G491BT 10 8	INVESCO ORD.		10/09/2018	ITG INC.	1,640.000	35,768	XXX	
G50871 10 5	JAZZ PHARMACEUTICALS ORD.	C	10/09/2018	ITG INC.	230.000	38,173	XXX	
G51502 10 5	JOHNSON CONTROLS INTERNATIONAL ORD.	D	10/09/2018	ITG INC.	2,280.000	79,846	XXX	
G5315B 10 7	KOSMOS ENERGY ORD.	C	10/09/2018	ITG INC.	960.000	8,880	XXX	
G5494J 10 3	LINDE ORD.	D	12/18/2018	VARIOUS	1,455.000	171,898	XXX	
G5509L 10 1	LIVANOVA ORD.	D	10/09/2018	ITG INC.	190.000	22,317	XXX	
G5785G 10 7	MALLINCKRODT ORD.	C	10/09/2018	ITG INC.	330.000	8,686	XXX	
G5876H 10 5	MARVELL TECHNOLOGY GROUP ORD.	C	10/09/2018	ITG INC.	2,200.000	40,656	XXX	
G60754 10 1	MICHAEL KORS HOLDINGS ORD.	C	10/09/2018	ITG INC.	560.000	37,548	XXX	
G6095L 10 9	APTIV ORD.	D	10/09/2018	ITG INC.	930.000	71,210	XXX	
G6359F 10 3	NABORS INDUSTRIES ORD.	C	10/09/2018	ITG INC.	1,390.000	9,105	XXX	
G6518L 10 8	NIELSEN HOLDINGS ORD.	C	10/09/2018	ITG INC.	1,440.000	38,736	XXX	
G65431 10 1	NOBLE ORD.	C	10/09/2018	ITG INC.	990.000	7,128	XXX	
G66721 10 4	NORWEGIAN CRUISE LINE HOLDINGS ORD.		10/09/2018	ITG INC.	810.000	43,724	XXX	
G6674U 10 8	NOVOCURE ORD.	D	10/09/2018	ITG INC.	290.000	13,859	XXX	
G6700G 10 7	NVENT ELECTRIC PLC	C	10/09/2018	ITG INC.	650.000	17,316	XXX	
G7496G 10 3	RENAISSANCERE ORD.	C	06/22/2018	CITIGROUP GLOBAL MARKETS INC.	135.000	16,554	XXX	
G7665A 10 1	ROWAN COMPANIES CL A ORD.		10/09/2018	ITG INC.	510.000	10,562	XXX	
G7S00T 10 4	PENTAIR ORD.	C	10/09/2018	VARIOUS	635.000	26,590	XXX	
G8060N 10 2	SENSATA TECHNOLOGIES HOLDING ORD.	D	10/09/2018	ITG INC.	670.000	30,626	XXX	
G81276 10 0	SIGNET JEWELERS ORD.	C	10/09/2018	ITG INC.	230.000	14,115	XXX	
G84720 10 4	STERIS ORD.	D	10/09/2018	ITG INC.	130.000	14,004	XXX	
G8807B 10 6	THERAVANCE BIOPHARMA ORD.	C	10/09/2018	ITG INC.	170.000	5,306	XXX	
G9001E 12 8	LIBERTY LATIN AMERICA CL C ORD.		10/09/2018	ITG INC.	450.000	9,545	XXX	
G9019D 10 4	TRAVELPORT WORLDWIDE ORD.	C	10/09/2018	ITG INC.	500.000	7,815	XXX	
G9078F 10 7	TRITON INTERNATIONAL ORD.	D	10/09/2018	ITG INC.	210.000	6,718	XXX	
G9456A 10 0	GOLAR LNG ORD.	C	10/09/2018	ITG INC.	380.000	10,271	XXX	
G96629 10 3	WILLIS TOWERS WATSON ORD.	D	10/09/2018	VARIOUS	610.000	90,569	XXX	
G97822 10 3	PERRIGO ORD.	C	10/09/2018	ITG INC.	510.000	36,465	XXX	
H1467J 10 4	CHUBB ORD.	D	12/18/2018	VARIOUS	1,480.000	198,055	XXX	
H2906T 10 9	GARMIN ORD.	C	10/09/2018	ITG INC.	440.000	29,586	XXX	
H8817H 10 0	TRANSOCEAN ORD.	C	12/06/2018	VARIOUS	2,068.688	27,509	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
L5140P 10 1	INTELSAT ORD	C	10/09/2018	ITG INC	180.000	5,845	XXX	
L9340P 10 1	TRINSEO ORD		10/09/2018	ITG INC	170.000	12,947	XXX	
N20146 10 1	CIMPRESS ORD	C	10/09/2018	ITG INC	80.000	9,704	XXX	
N53745 10 0	LYONDELLBASELL INDUSTRIES CL A ORD	C	10/09/2018	ITG INC	660.000	65,815	XXX	
N59465 10 9	MYLAN ORD		10/09/2018	ITG INC	2,070.000	71,663	XXX	
N6596X 10 9	NXP SEMICONDUCTORS ORD	C	10/09/2018	ITG INC	1,390.000	112,576	XXX	
N72482 12 3	QIAGEN N.V	D	10/09/2018	ITG INC	890.000	31,666	XXX	
N96617 11 8	WRIGHT MEDICAL GROUP ORD	C	10/09/2018	ITG INC	490.000	13,328	XXX	
P31076 10 5	COPA HOLDINGS CL A ORD	C	10/09/2018	ITG INC	120.000	10,043	XXX	
V7780T 10 3	ROYAL CARIBBEAN CRUISES ORD		10/09/2018	ITG INC	470.000	57,857	XXX	
9099999. Total - Common Stocks - Industrial and Miscellaneous						68,622,733	XXX	0
Common Stocks - Parent, Subsidiaries and Affiliates								
62006@ 10 2	MOTORISTS SERVICE CORPORATION		12/31/2018	VARIOUS		7,500,000	XXX	
9199999. Total - Common Stocks - Parent, Subsidiaries and Affiliates						7,500,000	XXX	0
Common Stocks - Mutual Funds								
04314H 66 7	ARTISAN:INTL VAL ADV		11/20/2018	Not Available	27,756.972	888,778	XXX	
9299999. Total - Common Stocks - Mutual Funds						888,778	XXX	0
9799997. Total - Common Stocks - Part 3						77,011,511	XXX	0
9799998. Total - Common Stocks - Summary Item from Part 5						10,064,937	XXX	
9799999. Total - Common Stocks						87,076,448	XXX	0
9899999. Total - Preferred and Common Stocks						87,076,448	XXX	0
9999999. Total - Bonds, Preferred and Common Stocks						351,017,781	XXX	1,096,996

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
Bonds - U.S. Government																				
36179T 7K 5	G2 MA5398 - RMBS		12/31/2018.	VARIOUS		29,816	29,816	30,498			(683)		(683)		29,816		0	0	176	08/20/2048.
36202F E5 1	G2 004656 - RMBS		12/01/2018.	VARIOUS		1,212,747	1,196,811	1,240,943	1,243,029		(2,881)		(2,881)		1,240,147		(27,400)	(27,400)	42,413	03/20/2040.
3620AD NY 4	GN 726807 - RMBS		12/01/2018.	Paydown		7,738	7,738	7,926	7,970		(229)		(229)		7,738		0	0	186	09/15/2039.
3620C5 YY 7	GN 749627 - RMBS		12/01/2018.	VARIOUS		1,887,222	1,866,499	1,947,575	1,966,872		(2,956)		(2,956)		1,963,916		(76,693)	(76,693)	64,960	11/15/2040.
3620C6 EG 6	GN 749935 - RMBS		12/01/2018.	Paydown		32,979	32,979	34,411	34,712		(1,733)		(1,733)		32,979			0	723	11/15/2040.
36218N JE 2	GN 227161 - RMBS		03/01/2018.	Paydown		1,782	1,782	1,809	1,775		6		6		1,782			0	15	05/15/2019.
36291E H8 7	GN 625855 - RMBS		12/01/2018.	Paydown		9,834	9,834	10,768	10,275		(441)		(441)		9,834			0	263	06/15/2035.
36291H C9 3	GN 628396 - RMBS		12/01/2018.	Paydown		37,778	37,778	40,139	38,723		(945)		(945)		37,778			0	1,125	10/15/2028.
36291J W3 0	GN 629866 - RMBS		12/01/2018.	Paydown		14,586	14,586	14,805	14,652		(65)		(65)		14,586		0	0	424	09/15/2034.
36297D K3 0	GN 708714 - RMBS		12/01/2018.	Paydown		1,429	1,429	1,476	1,467		(38)		(38)		1,429		0	0	34	04/15/2039.
38376G DN 7	GNR 1018 C - CMBS		12/01/2018.	Paydown		64,813	64,813	68,013	68,087		(3,273)		(3,273)		64,813		0	0	1,017	03/16/2051.
38376G XT 2	GNR 10148A C - CMBS		12/01/2018.	Paydown		6,028	6,028	6,209	6,136		(108)		(108)		6,028		0	0	86	12/16/2050.
912810 FD 5	UNITED STATES TREASURY		11/14/2018.	NOMURA SECURITIES INTL INC.		560,418	460,141	596,474	576,320	(27,492)	(9,390)		(36,882)		539,438		20,980	20,980	17,965	04/15/2028.
912810 FS 2	UNITED STATES TREASURY		11/14/2018.	BARCLAYS CAPITAL INC.		603,347	569,448	634,765	624,801	(18,653)	(7,522)		(26,175)		598,626		4,720	4,720	15,040	01/15/2026.
912810 PS 1	UNITED STATES TREASURY		11/14/2018.	BNP Paribas		524,630	479,133	538,004	538,493	(15,780)	(6,600)		(22,380)		516,113		8,517	8,517	15,028	01/15/2027.
912810 QP 6	UNITED STATES TREASURY		03/05/2018.	Bank of America		140,545	112,672	128,416	132,121	(6,131)	(114)		(6,245)		125,876		14,669	14,669	1,322	02/15/2041.
912810 RL 4	UNITED STATES TREASURY		11/13/2018.	BNP Paribas		476,490	541,012	463,807	485,057	(18,387)	1,199		(17,188)		467,869		8,621	8,621	5,011	02/15/2045.
912828 2L 3	UNITED STATES TREASURY		11/14/2018.	NOMURA SECURITIES INTL INC.		552,194	587,858	567,700	572,166	(4,361)	234		(4,126)		568,039		(15,846)	(15,846)	2,911	07/15/2027.
912828 B2 5	UNITED STATES TREASURY		11/14/2018.	MORGAN STANLEY CO.		1,584,573	1,621,830	1,541,451	1,601,591	(68,632)	(2,267)		(70,899)		1,530,692		53,880	53,880	13,386	01/15/2024.
912828 C9 9	UNITED STATES TREASURY		05/18/2018.	Citigroup (SSB)		2,143,131	2,149,603	2,064,334	2,130,660	(73,501)	(1,256)		(74,756)		2,055,904		87,227	87,227	1,603	04/15/2019.
912828 JX 9	UNITED STATES TREASURY		03/05/2018.	Bank of America		622,324	609,097	635,148	625,702	(18,354)	(2,460)		(20,814)		604,888		17,436	17,436	8,257	01/15/2019.
912828 K3 3	UNITED STATES TREASURY		11/14/2018.	HSBC SECURITIES		2,094,969	2,133,054	2,053,306	2,096,988	(50,138)	(4,347)		(54,485)		2,042,503		52,466	52,466	2,872	04/15/2020.
912828 TE 0	UNITED STATES TREASURY		11/14/2018.	HSBC SECURITIES		1,807,079	1,865,002	1,748,841	1,827,358	(80,889)	635		(80,253)		1,747,105		59,974	59,974	3,079	07/15/2022.
912828 VM 9	UNITED STATES TREASURY		11/14/2018.	Bank of America		1,791,873	1,842,919	1,661,460	1,756,616	(67,320)	6,992		(60,328)		1,696,288		95,586	95,586	9,127	07/15/2023.
912828 X3 9	UNITED STATES TREASURY		11/14/2018.	BARCLAYS CAPITAL INC.		791,028	819,522	790,760	800,721	(9,875)	114		(9,761)		790,959		69	69	1,103	04/15/2022.
0599999.	Total - Bonds - U.S. Government					16,999,353	17,061,384	16,829,041	17,162,291	(459,512)	(38,127)	0	(497,639)	0	16,695,146	0	304,207	304,207	208,125	XXX
Bonds - U.S. States, Territories and Possessions																				
13063C NR 7	CALIFORNIA ST		03/05/2018.	MORGAN STANLEY CO.		581,505	500,000	590,445	563,913		(1,533)		(1,533)		562,381		19,124	19,124	10,833	10/01/2028.
373384 GW 0	GEORGIA ST		07/01/2018.	Call @ 100.00		1,000,000	1,000,000	1,074,420	1,004,508		(4,508)		(4,508)		1,000,000			0	50,000	07/01/2020.
546415 P5 3	LOUISIANA ST		07/03/2018.	JP MORGAN SECURITIES INC.		2,275,600	2,015,000	2,471,176	2,278,394		(22,933)		(22,933)		2,255,461		20,139	20,139	98,231	07/15/2025.
641461 JA 7	NEVADA ST		06/01/2018.	Call @ 100.00		5,000,000	5,000,000	5,366,200	5,019,312		(19,312)		(19,312)		5,000,000			0	125,000	06/01/2021.
1799999.	Total - Bonds - U.S. States, Territories & Possessions					8,857,105	8,515,000	9,502,241	8,866,128	0	(48,286)	0	(48,286)	0	8,817,841	0	39,264	39,264	284,065	XXX
Bonds - U.S. Political Subdivisions of States																				
181059 KA 3	CLARK CNTY NEV SCH DIST		01/01/2018.	Call @ 103.214							(6,949)		(6,949)					0		06/15/2019.
262633 EY 2	DU PAGE CNTY ILL		12/05/2018.	VARIOUS		185,000	185,000	203,850	188,882		(1,236)		(1,236)		187,646		(2,646)	(2,646)	12,548	01/01/2021.
34153P G3 6	FLORIDA ST BRD ED PUB ED		01/17/2018.	WELLS FARGO BANK, N.A./SIG		554,100	500,000	609,900	547,881		(672)		(672)		547,209		6,891	6,891	3,333	06/01/2024.
438670 3C 3	HONOLULU HAWAII CITY & CNTY		04/01/2018.	Call @ 100.00		440,000	440,000	506,783	442,252		(2,252)		(2,252)		440,000			0	11,000	04/01/2018.
438670 3D 1	HONOLULU HAWAII CITY & CNTY		04/01/2018.	Maturity @ 100.00		20,000	20,000	23,036	20,102		(102)		(102)		20,000			0	500	04/01/2018.
438670 5H 0	HONOLULU HAWAII CITY & CNTY		03/05/2018.	PERSHING DIV OF DLJ SEC LNDING		911,805	750,000	909,008	899,208		(1,897)		(1,897)		897,312		14,493	14,493	16,250	10/01/2029.
472736 P7 6	JEFFERSON CNTY COLO SCH DIST NO R-001		07/17/2018.	RBC CAPITAL MARKETS		4,059,920	4,000,000	4,705,720	4,085,188		(48,575)		(48,575)		4,036,613		23,307	23,307	118,889	12/15/2018.

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
542264 ED 4	LONE STAR COLLEGE SYS TEX	..	07/18/2018.	NATL FINANCIAL SERVICES CORP (NFS)		540,405	500,000	608,465	539,581		(6,769)		(6,769)		532,812		7,593	7,593	23,264	02/15/2022.
584002 PG 8	MECKLENBURG CNTY N C	..	03/01/2018.	Maturity @ 100.00		2,325,000	2,325,000	2,727,458	2,334,167		(9,167)		(9,167)		2,325,000			0	58,125	03/01/2018.
736679 RD 5	PORTLAND ORE	..	10/12/2018.	Call @ 100.00		100,000	100,000	106,307	100,000				0		100,000			0	1,328	06/01/2027.
758449 QQ 8	REEDY CREEK IMPT DIST FLA	..	03/08/2018.	CITIGROUP GLOBAL MARKETS, INC./CORRESPON		578,255	500,000	610,495	598,513		(2,041)		(2,041)		596,472		(18,217)	(18,217)	7,014	06/01/2030.
833153 TY 5	SNOHOMISH CNTY WASH SCH DIST NO 015 EDMO	..	03/06/2018.	PERSHING DIV OF DLJ SEC LNDING		567,670	500,000	582,810	557,503		(1,482)		(1,482)		556,021		11,649	11,649	6,736	12/01/2032.
833153 TZ 2	SNOHOMISH CNTY WASH SCH DIST NO 015 EDMO	..	03/06/2018.	United Missouri Kansas City		572,564	505,000	586,335	561,521		(1,454)		(1,454)		560,067		12,497	12,497	6,803	12/01/2033.
915200 UN 7	UNIVERSITY VT & ST AGRIC COLLEGE	..	11/01/2018.	Adjustment		575,295	500,000	582,435			(1,422)		(1,422)		557,283		18,012	18,012	10,903	10/01/2029.
969887 C3 0	WILLIAMSON CNTY TEX	..	07/18/2018.	MORGAN STANLEY CO		510,095	500,000	579,990	517,068		(8,327)		(8,327)		508,741		1,354	1,354	23,264	02/15/2019.
2499999.	Total - Bonds - U.S. Political Subdivisions of States					11,940,109	11,325,000	13,342,591	11,391,866	0	(92,345)	0	(92,345)	0	11,865,175	0	74,934	74,934	299,957	XXX
Bonds - U.S. Special Revenue and Special Assessment																				
047870 NC 0	ATLANTA GA WTR & WASTEWTR REV	..	03/05/2018.	BONY + VINNING SPARKS IBG L P		570,060	500,000	581,745	562,249		(1,363)		(1,363)		560,885		9,175	9,175	8,750	11/01/2034.
052414 MP 1	AUSTIN TEX ELEC UTIL SYS REV	..	01/17/2018.	Stifel Nicolaus & Co		570,830	500,000	630,110	567,274		(655)		(655)		566,619		4,211	4,211	4,444	11/15/2024.
167736 L8 8	CHICAGO ILL WTR REV	..	11/01/2018.	Call @ 100.00		3,495,000	3,495,000	3,684,184	3,513,464		(18,464)		(18,464)		3,495,000			0	174,750	11/01/2026.
220245 YP 3	CORPUS CHRISTI TEX UTIL SYS REV	..	03/05/2018.	NATL FINANCIAL SERVICES CORP (NFS)		574,200	500,000	616,795	602,380		(1,948)		(1,948)		600,433		(26,233)	(26,233)	16,111	07/15/2030.
222102 AA 3	COULEE MED FNDTN WASH REV	..	12/24/2018.	VARIOUS		140,000	140,000	140,000	140,000				0		140,000			0	4,941	04/20/2036.
235036 SH 4	DALLAS FORT WORTH TEX INTL ARPT REV	..	07/17/2018.	MERRILL LYNCH PIERCE FENNER & SMITH INC.		2,146,120	2,000,000	2,369,780	2,127,365		(23,844)		(23,844)		2,103,522		42,598	42,598	71,667	11/01/2020.
254845 KV 1	DISTRICT COLUMBIA WTR & SWR AUTH PUB UTI	..	03/05/2018.	Wedbush Securities		558,240	500,000	593,885	577,161		(1,876)		(1,876)		575,285		(17,045)	(17,045)	10,833	10/01/2044.
29270C H7 3	ENERGY NORTHWEST WASH ELEC REV	..	03/05/2018.	FIRST TENNESSEE CAPITAL MARKET.		571,765	500,000	584,265	564,898		(1,395)		(1,395)		563,503		8,262	8,262	17,083	07/01/2033.
29508R JQ 0	ERIE CNTY N Y FISCAL STABILITY AUTH	..	01/16/2018.	PERSHING DIV OF DLJ SEC LNDING		738,282	600,000	746,538	742,563		(620)		(620)		741,943		(3,661)	(3,661)	10,333	09/01/2029.
3128M1 Q7 7	FH G12378 - RMBS	..	12/01/2018.	Paydown		6,630	6,630	6,351	6,506		124		124		6,630		0	0	135	09/01/2021.
3128M9 VK 5	FH G07518 - RMBS	..	12/01/2018.	VARIOUS		5,939,110	5,893,516	6,120,048	6,101,375		(15,870)		(15,870)		6,085,504		(146,394)	(146,394)	209,885	02/01/2043.
3128MA BS 7	FH G07849 - RMBS	..	12/01/2018.	Paydown		105,715	105,715	109,976	109,804		(4,092)		(4,092)		105,715			0	1,699	05/01/2044.
3128MC JK 2	FH G13666 - RMBS	..	12/01/2018.	Paydown		31,968	31,968	33,232	32,819		(862)		(862)		31,968			0	687	09/01/2024.
3128MJ Q9 4	FH G08479 - RMBS	..	12/01/2018.	Paydown		94,741	94,741	97,879	97,832		(3,095)		(3,095)		94,741		0	0	1,440	03/01/2042.
3128MJ S4 3	FH G08538 - RMBS	..	12/01/2018.	Paydown		71,601	71,601	71,970	71,924		(324)		(324)		71,601			0	1,117	07/01/2043.
3128MJ S8 4	FH G08542 - RMBS	..	12/01/2018.	Paydown		157,814	157,814	162,499	163,428		(5,643)		(5,643)		157,814		0	0	2,549	08/01/2043.
3128PP 6C 2	FH J10867 - RMBS	..	12/01/2018.	Paydown		18,052	18,052	18,721	18,542		(489)		(489)		18,052		0	0	355	09/01/2024.
3128PP H4 8	FH J10251 - RMBS	..	12/01/2018.	Paydown		12,302	12,302	12,184	12,139		163		163		12,302		0	0	113	07/01/2024.
3128PP H5 5	FH J10252 - RMBS	..	12/01/2018.	Paydown		22,130	22,130	21,919	21,946		184		184		22,130		(0)	(0)	433	07/01/2024.
3128PP HZ 9	FH J10248 - RMBS	..	12/01/2018.	Paydown		2,919	2,919	2,970	2,941		(21)		(21)		2,919		0	0	62	07/01/2024.
3128PP WM 1	FH J10652 - RMBS	..	12/01/2018.	Paydown		86,801	86,801	89,269	88,061		(1,261)		(1,261)		86,801			0	2,452	10/01/2024.
3128PQ E9 8	FH J11060 - RMBS	..	12/01/2018.	Paydown		29,137	29,137	30,216	29,760		(623)		(623)		29,137			0	538	10/01/2024.
31292S AF 7	FH C09006 - RMBS	..	12/01/2018.	Paydown		150,492	150,492	156,300	156,114		(5,625)		(5,625)		150,492		0	0	1,944	07/01/2042.
31292S AH 3	FH C09008 - RMBS	..	12/01/2018.	Paydown		113,371	113,371	117,215	117,078		(3,711)		(3,711)		113,371		(0)	(0)	1,562	08/01/2042.
312945 V5 4	FH A96936 - RMBS	..	12/01/2018.	Paydown		25,229	25,229	26,530	26,572		(1,343)		(1,343)		25,229		0	0	480	02/01/2041.

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
3132GU KM 5	FH Q09000 - RMBS	..	12/01/2018.	Paydown		154,626	154,626	161,488	161,589		(6,970)		(6,970)		154,626			0	2,218	06/01/2042.
3132HM ZZ 7	FH Q11660 - RMBS	..	12/31/2018.	VARIOUS		383,440	383,440	398,598	396,704		(13,306)		(13,306)		383,440			0	5,197	10/01/2042.
3132J8 UR 9	FH Q17391 - RMBS	..	12/01/2018.	Paydown		163,607	163,607	170,509	169,490		(5,884)		(5,884)		163,607		0	0	2,860	04/01/2043.
3132JP P9 7	FH Q22248 - RMBS	..	12/01/2018.	Paydown		17,614	17,614	18,520	18,501		(855)		(855)		17,614		0	0	356	10/01/2043.
3132JQ F6 2	FH Q22889 - RMBS	..	12/01/2018.	Paydown		125,159	125,159	132,473	132,807		(7,665)		(7,665)		125,159		0	0	2,005	11/01/2043.
3132L5 SE 4	FH V80517 - RMBS	..	12/31/2018.	Paydown		316,782	316,782	334,947	334,951		(18,191)		(18,191)		316,782			0	6,265	10/01/2043.
3132M9 5A 8	FH Q29241 - RMBS	..	12/31/2018.	Paydown		468,608	468,608	501,044	496,285		(27,489)		(27,489)		468,608		0	0	8,091	10/01/2044.
3132MA CR 0	FH Q29380 - RMBS	..	12/01/2018.	Paydown		69,300	69,300	73,539	73,960		(4,670)		(4,670)		69,300		0	0	1,048	11/01/2044.
3132QM LQ 2	FH Q31234 - RMBS	..	12/01/2018.	Paydown		207,983	207,983	218,191	217,812		(9,891)		(9,891)		207,983			0	3,244	02/01/2045.
3132QU 3B 7	FH Q37993 - RMBS	..	12/31/2018.	Paydown		353,235	353,235	376,251	375,156		(21,920)		(21,920)		353,235		0	0	5,856	12/01/2045.
3132XC RV 9	FH G67700 - RMBS	..	11/14/2018.	VARIOUS		4,331,284	4,425,480	4,544,415	4,541,279		(9,987)		(9,987)		4,531,293		(200,009)	(200,009)	140,660	08/01/2046.
3136AC U5 8	FNR 1315E EP - CMO/RMBS	..	12/01/2018.	Paydown		217,724	217,724	226,297	224,556		(6,834)		(6,834)		217,724		(0)	(0)	3,485	08/25/2042.
3136AE ZQ 3	FNR 1356B P - CMO/RMBS	..	12/01/2018.	Paydown		813,169	813,169	803,766	804,499		8,679		8,679		813,169		0	0	9,256	06/25/2043.
3136AF Y8 1	FNR 1389A PA - CMO/RMBS	..	12/01/2018.	Paydown		75,705	75,705	78,472	78,039		(2,344)		(2,344)		75,705			0	1,048	02/25/2043.
3137AC P3 7	FHR 3879F NW - CMO/RMBS	..	12/01/2018.	Paydown		26,937	26,937	28,216	27,697		(765)		(765)		26,937		0	0	487	09/15/2040.
3137B4 Z5 8	FHR 4261B PA - CMO/RMBS	..	12/01/2018.	Paydown		149,664	149,664	153,499	152,644		(2,976)		(2,976)		149,664		0	0	1,995	07/15/2032.
3137B8 PP 6	FHR 4322A PA - CMO/RMBS	..	12/01/2018.	Paydown		77,081	77,081	81,369	80,770		(3,700)		(3,700)		77,081			0	1,326	03/15/2044.
3137B9 BZ 7	FHMS KF03 A - CMBS	..	12/25/2018.	Paydown		30,678	30,678	30,678	30,678				0		30,678		0	0	332	01/25/2021.
31385X EW 3	FN 555549 - RMBS	..	07/01/2018.	VARIOUS		10,366	10,366	10,547	10,344		22		22		10,366		0	0	102	06/01/2018.
31385X NF 0	FN 555790 - RMBS	..	12/01/2018.	Paydown		40,935	40,935	41,498	41,971		(1,038)		(1,038)		40,935			0	649	10/01/2033.
3138EN 7M 5	FN AL6299 - RMBS	..	12/31/2018.	Paydown		181,058	181,058	191,497	190,945		(9,921)		(9,921)		181,058			0	2,952	01/01/2045.
3138EN WV 7	FN AL6059 - RMBS	..	12/31/2018.	VARIOUS		539,311	539,311	557,222			(17,911)		(17,911)		539,311			0	6,049	11/01/2044.
3138EN WX 3	FN AL6061 - RMBS	..	12/01/2018.	Paydown		88,131	88,131	91,201	90,898		(2,767)		(2,767)		88,131		0	0	1,485	11/01/2044.
3138WG EZ 3	FN AS6451 - RMBS	..	12/31/2018.	Paydown		169,540	169,540	177,236	176,521		(6,990)		(6,990)		169,540			0	3,035	01/01/2046.
3138WH XR 8	FN AS7887 - RMBS	..	12/31/2018.	VARIOUS		174,291	174,291	171,274			3,017		3,017		174,291			0	1,304	09/01/2041.
3138WT UT 1	FN AT5993 - RMBS	..	12/31/2018.	VARIOUS		332,004	332,004	326,294			5,710		5,710		332,004			0	3,252	05/01/2043.
3138Y1 3L 7	FN AX0802 - RMBS	..	12/01/2018.	Paydown		365,844	365,844	385,280	386,323		(20,478)		(20,478)		365,844			0	5,668	10/01/2044.
3138Y6 MY 7	FN AX4874 - RMBS	..	12/31/2018.	Paydown		190,689	190,689	202,130	200,007		(9,319)		(9,319)		190,689		0	0	3,581	12/01/2044.
3138YE 5V 5	FN AY1759 - RMBS	..	12/31/2018.	VARIOUS		226,967	226,967	231,542			(4,575)		(4,575)		226,967		0	0	2,948	02/01/2045.
31390U MU 7	FN 656571 - RMBS	..	12/01/2018.	Paydown		35,641	35,641	35,730	36,236		(595)		(595)		35,641		0	0	790	05/01/2033.
31402H Z2 0	FN 729861 - RMBS	..	12/01/2018.	Paydown		82,402	82,402	84,977	85,968		(3,566)		(3,566)		82,402		(0)	(0)	916	11/01/2033.
31402R AD 1	FN 735404 - RMBS	..	12/01/2018.	Paydown		7,887	7,887	7,645	7,790		95		95		7,887		0	0	165	04/01/2020.
31403D YB 9	FN 746006 - RMBS	..	12/01/2018.	Paydown		50,053	50,053	51,836	52,314		(2,261)		(2,261)		50,053			0	986	12/01/2033.
31405Q AX 6	FN 795722 - RMBS	..	12/01/2018.	Paydown		58,098	58,098	58,969	59,926		(1,832)		(1,832)		58,098			0	1,137	10/01/2034.
3140H5 AW 1	FN BJ3620 - RMBS	..	12/01/2018.	Paydown		66,331	66,331	69,617			(3,285)		(3,285)		66,331			0	903	01/01/2048.
31410L UV 2	FN 890796 - RMBS	..	12/31/2018.	VARIOUS		228,610	228,610	233,825			(5,215)		(5,215)		228,610			0	3,008	12/01/2045.
31412U AJ 9	FN 934809 - RMBS	..	12/01/2018.	Paydown		17,379	17,379	17,995	17,696		(317)		(317)		17,379		(0)	(0)	344	03/01/2024.
31414R PK 5	FN 973926 - RMBS	..	12/01/2018.	Paydown		144,935	144,935	147,109	146,819		(1,884)		(1,884)		144,935		(0)	(0)	3,983	05/01/2038.
31416X FA 3	FN AB1960 - RMBS	..	12/01/2018.	Paydown		62,932	62,932	67,377	67,111		(4,167)		(4,167)		62,932		(0)	(0)	1,437	12/01/2040.
31418V KJ 0	FN AD7496 - RMBS	..	12/01/2018.	Paydown		8,580	8,580	8,644	8,614		(34)		(34)		8,580			0	124	01/01/2026.
396066 CZ 3	GREENVILLE CNTY S C SCH DIST INSTALLMENT	..	07/03/2018.	Stifel Nicolaus & Co.		1,228,227	1,100,000	1,394,789	1,225,371		(15,686)		(15,686)		1,209,684		18,543	18,543	36,132	12/01/2021.
407287 ME 8	HAMILTON CNTY OHIO SALES TAX	..	01/16/2018.	BARCLAYS CAPITAL INC.		594,055	500,000	625,560	610,923		(527)		(527)		610,396		(16,341)	(16,341)	3,264	12/01/2030.

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase (Decrease)	12 Current Year's (Amortization) / Accretion	13 Current Year's Other-Than-Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	16 Book/Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest / Stock Dividends Received During Year	21 Stated Contractual Maturity Date
407287 MF 5	HAMILTON CNTY OHIO SALES TAX		03/05/2018.	PERSHING DIV OF DLJ SEC LNDING		530,245	500,000	565,885	558,301		(1,046)		(1,046)		557,254		(27,009)	(27,009)	5,333	12/01/2031.
414005 QD 3	HARRIS CNTY TEX		08/23/2018.	DAVIDSON (D.A.) & CO. INC.		1,381,638	1,250,000	1,553,950	1,402,418		(20,656)		(20,656)		1,381,761		(124)	(124)	64,583	08/15/2026.
45505M EX 0	INDIANA ST FIN AUTH WASTEWATER UTIL REV		01/16/2018.	JANNEY MONTGOMERY SCOTT INC.		591,790	500,000	621,795	607,723		(520)		(520)		607,202		(15,412)	(15,412)	7,431	10/01/2031.
45506D EZ 4	INDIANA ST FIN AUTH REV		01/16/2018.	PERSHING DIV OF DLJ SEC LNDING		864,225	750,000	938,445	851,633		(871)		(871)		850,762		13,463	13,463	17,396	02/01/2024.
49151E XD 0	KENTUCKY ST PPTY & BLDGS COMMN REVS		01/16/2018.	JP MORGAN SECURITIES INC.		2,110,240	2,000,000	2,386,220	2,092,532		(2,425)		(2,425)		2,090,107		20,133	20,133	29,722	10/01/2019.
495289 WF 3	KING CNTY WASH SWR REV		08/23/2018.	PERSHING DIV OF DLJ SEC LNDING		1,244,431	1,175,000	1,344,224	1,229,751		(13,962)		(13,962)		1,215,789		28,641	28,641	67,889	01/01/2029.
517840 7B 4	LAS VEGAS VALLEY NEV WTR DIST		03/05/2018.	NATL FINANCIAL SERVICES CORP (NFS)		1,754,805	1,500,000	1,739,040	1,712,010		(4,607)		(4,607)		1,707,403		47,402	47,402	20,000	12/01/2026.
54811B PJ 4	LOWER COLO RIV AUTH TEX TRANSMISSION CON		03/05/2018.	PERSHING DIV OF DLJ SEC LNDING		669,013	575,000	683,773	672,465		(2,173)		(2,173)		670,293		(1,280)	(1,280)	8,944	05/15/2025.
57583U NA 2	MASSACHUSETTS ST DEV FIN AGY REV		07/17/2018.	PERSHING DIV OF DLJ SEC LNDING		516,030	500,000	592,415	519,793		(7,168)		(7,168)		512,625		3,405	3,405	26,250	07/01/2019.
586158 MQ 7	MEMPHIS TENN ELEC SYS REV		07/17/2018.	GOLDMAN		1,717,510	1,695,000	1,987,049	1,729,034		(20,227)		(20,227)		1,708,808		8,702	8,702	53,675	12/01/2018.
59259Y CF 4	METROPOLITAN TRANSN AUTH N Y REV		11/14/2018.	BONY + VINNING SPARKS IBG L P.		2,043,520	2,000,000	2,069,180	2,016,248		(7,398)		(7,398)		2,008,850		34,670	34,670	106,375	11/15/2019.
644693 KP 7	NEW HAMPSHIRE ST TPK SYS REV		07/17/2018.	NATL FINANCIAL SERVICES CORP (NFS)		527,990	500,000	577,350	522,675		(5,368)		(5,368)		517,307		10,683	10,683	20,000	04/01/2021.
64971W MW 7	NEW YORK N Y CITY TRANSITIONAL FIN AUTH		03/06/2018.	MORGAN STANLEY CO.		1,148,410	1,000,000	1,172,040	1,121,789		(3,044)		(3,044)		1,118,746		29,664	29,664	30,139	08/01/2029.
64990B FK 4	NEW YORK ST DORM AUTH REVS NON ST SUPPOR		03/06/2018.	MORGAN STANLEY CO.		1,149,540	1,000,000	1,169,470	1,129,892		(2,834)		(2,834)		1,127,057		22,483	22,483	34,306	07/01/2033.
65825P CX 6	NORTH CAROLINA ST CAP IMPT LTD OBLIG		07/17/2018.	PERSHING DIV OF DLJ SEC LNDING		2,120,440	2,000,000	2,330,760	2,098,605		(22,540)		(22,540)		2,076,066		44,374	44,374	71,667	05/01/2022.
65829Q CZ 5	NORTH CAROLINA ST LTD OBLIG		03/06/2018.	PERSHING DIV OF DLJ SEC LNDING		1,184,390	1,000,000	1,223,700	1,215,192		(3,759)		(3,759)		1,211,433		(27,043)	(27,043)	17,639	05/01/2030.
665250 CN 4	NORTHERN ILL MUN PWR AGY PWR PROJ REV		01/18/2018.	PERSHING DIV OF DLJ SEC LNDING		596,880	515,000	640,351	625,999		(650)		(650)		625,349		(28,469)	(28,469)	3,648	12/01/2029.
679111 UJ 1	OKLAHOMA ST TPK AUTH TPK REV		07/17/2018.	MERRILL LYNCH PIERCE FENNER & SMITH INC.		2,623,325	2,500,000	2,963,050	2,622,147		(32,943)		(32,943)		2,589,204		34,121	34,121	131,250	01/01/2020.
679111 UV 4	OKLAHOMA ST TPK AUTH TPK REV		07/17/2018.	BONY + VINNING SPARKS IBG L P.		537,575	500,000	595,895	539,846		(7,096)		(7,096)		532,750		4,825	4,825	26,250	01/01/2025.
71884A YY 9	PHOENIX ARIZ CIVIC IMPT CORP EXCISE TAX.		03/06/2018.	MORGAN STANLEY CO.		860,550	750,000	876,660	847,398		(2,125)		(2,125)		845,273		15,277	15,277	25,729	07/01/2032.
74265L M2 1	PRIVATE COLLEGES & UNIVS AUTH GA REV		01/18/2018.	Jefferies		598,125	500,000	622,575	608,618		(649)		(649)		607,970		(9,845)	(9,845)	7,708	10/01/2032.
790407 JU 5	ST JOHNS CNTY FLA SALES TAX REV		03/06/2018.	FIRST TENNESSEE CAPITAL MARKET.		567,645	500,000	582,250	562,257		(1,392)		(1,392)		560,865		6,780	6,780	10,903	10/01/2032.
79575D N2 2	SALT RIVER PROJ ARIZ AGRIC IMPT & PWR DI		01/18/2018.	MORGAN STANLEY CO.		839,648	750,000	918,008	828,052		(1,106)		(1,106)		826,946		12,701	12,701	5,313	12/01/2026.
797686 CY 6	SAN FRANCISCO CALIF MUN TRANSN AGY REV		03/06/2018.	PERSHING DIV OF DLJ SEC LNDING		570,700	500,000	582,025	559,159		(1,596)		(1,596)		557,563		13,137	13,137	12,986	03/01/2033.

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
803321 NP 9	SARASOTA CNTY FLA UTIL SYS REV	..	03/06/2018.	PERSHING DIV OF DLJ SEC LNDING		848,192	800,000	910,192	894,573		(1,881)		(1,881)		892,693		(44,501)	(44,501)	13,956	10/01/2033.
803321 NQ 7	SARASOTA CNTY FLA UTIL SYS REV	..	03/06/2018.	FIRST TENNESSEE CAPITAL MARKET.		791,243	750,000	845,640	832,145		(1,626)		(1,626)		830,519		(39,276)	(39,276)	13,083	10/01/2034.
880461 SB 5	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR	..	10/30/2018.	Call @ 100.00		15,000	15,000	14,831	14,831		4		4		14,835		165	165	186	07/01/2040.
882854 XS 6	TEXAS WTR DEV BRD REV	..	03/07/2018.	MORGAN STANLEY CO		535,290	500,000	567,450	560,082		(1,129)		(1,129)		558,953		(23,663)	(23,663)	8,000	10/15/2032.
89602N ZE 7	TRIBOROUGH BRDG & TUNL AUTH N Y REVS	..	01/18/2018.	JANNEY MONTGOMERY SCOTT INC		2,879,200	2,500,000	3,110,675	2,822,810		(3,655)		(3,655)		2,819,155		60,045	60,045	23,264	11/15/2023.
914119 PQ 9	UNIVERSITY CINCINNATI OHIO GEN RCPTS	..	08/23/2018.	Bank of NYC		520,805	500,000	569,015	518,144		(6,071)		(6,071)		512,072		8,733	8,733	18,472	06/01/2023.
914641 X6 7	UNIVERSITY NEB UNIV REVS	..	01/18/2018.	JP MORGAN SECURITIES INC		569,215	500,000	621,910	557,852		(712)		(712)		557,140		12,075	12,075	13,958	07/01/2023.
915260 BV 4	UNIVERSITY WIS HOSPS & CLINICS AUTH REV	..	01/18/2018.	PERSHING DIV OF DLJ SEC LNDING		900,200	800,000	976,968	887,596		(1,134)		(1,134)		886,462		13,738	13,738	12,333	04/01/2022.
92812U K5 6	VIRGINIA ST HSG DEV AUTH COMWLTH MTG - R	..	12/01/2018.	Paydown		88,303	88,303	88,303	88,303		96		96		88,303		(0)	(0)	1,019	04/25/2042.
92817T CY 0	VIRGINIA ST PUB SCH AUTH SPL OBLIG PRINC	..	07/17/2018.	CITIGROUP GLOBAL MARKETS, INC./CORRESPON		547,445	500,000	616,715	549,005		(7,365)		(7,365)		541,640		5,805	5,805	25,278	07/15/2023.
930876 CX 3	WAKE CNTY N C LTD OBLIG	..	03/06/2018.	Wedbush Securities		534,170	500,000	568,145	559,164		(1,079)		(1,079)		558,085		(23,915)	(23,915)	5,389	12/01/2033.
95308R FE 4	WEST HARRIS CNTY TEX REGL WTR AUTH WTR S	..	01/19/2018.	WELLS FARGO BANK, N.A./SIG		1,183,942	1,055,000	1,270,811	1,160,797		(1,552)		(1,552)		1,159,245		24,697	24,697	5,568	12/15/2021.
968369 AA 6	WILKES CNTY GA HOSP AUTH REV	..	12/19/2018.	VARIOUS		154,000	154,000	154,000	154,000				0		154,000			0	7,330	02/20/2037.
977092 QZ 1	WISCONSIN ST CLEAN WTR REV	..	01/19/2018.	GOLDMAN		3,494,954	3,450,000	4,062,893	3,491,789		(6,089)		(6,089)		3,485,701		9,253	9,253	24,917	06/01/2021.
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					68,929,990	64,888,495	73,660,305	67,952,016	0	(529,292)	0	(529,292)	0	69,012,451	0	(82,461)	(82,461)	1,802,198	XXX
Bonds - Industrial and Miscellaneous																				
00248P AP 1	AVOCE 1R A1R - CDO	..	10/15/2018.	Paydown		161,220	161,220	161,220	161,220				0		161,220		(0)	(0)	3,629	07/15/2026.
07177M AD 5	BAXALTA INC	C	09/04/2018.	Not Available		1,019,062	1,053,000	1,052,663	1,052,834		45		45		1,052,879		(33,818)	(33,818)	21,696	06/23/2020.
21870K AA 6	CORE 15WEST A - CMBS	..	08/01/2018.	Paydown		32,506	32,506	33,479	33,373		(869)		(869)		32,506			0	624	02/12/2037.
26249E AN 5	DRSLF 31R AR - CDO	..	03/28/2018.	Paydown		750,000	750,000	750,000	750,000				0		750,000			0	8,710	04/20/2026.
28415P AA 2	EHGVT 16A A - ABS	..	12/25/2018.	Paydown		180,154	180,154	180,151	180,153		1		1		180,154		0	0	2,248	04/25/2028.
350910 AN 5	FTST 064TS A - CMBS	..	12/11/2018.	Paydown		117,442	117,442	118,028	117,538		(95)		(95)		117,442		0	0	2,934	12/13/2028.
38014B AC 3	GMALT 181 A2B - ABS	..	12/20/2018.	Paydown		563,454	563,454	563,454					0		563,454			0	7,645	04/20/2020.
44890R AD 3	HART 14A A4 - ABS	..	02/15/2018.	VARIOUS		75,597	75,597	75,581	75,597		1		1		75,597		(0)	(0)	120	08/15/2019.
44935A AC 9	HALST 18A A2B - ABS	..	12/17/2018.	Paydown		327,529	327,529	327,529					0		327,529			0	4,614	08/17/2020.
452570 AE 4	IMSA 072 2A - RMBS	..	12/27/2018.	Paydown		131,043	131,043	131,043	129,621	6,973	(2,897)		4,076		131,043			0	3,147	04/25/2037.
459284 AB 1	COCA COLA EUROPEAN PARTNERS US LLC	C	04/01/2018.	Adjustment		2,778,958	2,750,000	2,668,848	2,723,383		2,607		2,607		2,725,989		52,968	52,968	55,344	09/15/2020.
55265K 2G 3	MASTR 0311 7A2 - CMO/RMBS	..	12/01/2018.	Paydown		62,140	62,140	59,907	60,678		1,462		1,462		62,140			0	2,094	12/25/2033.
61763K AX 2	MSBAM 14C15 A2 - CMBS	..	11/19/2018.	Paydown		1,000,000	1,000,000	1,029,995	1,005,977		(5,977)		(5,977)		1,000,000		(0)	(0)	26,823	04/17/2047.
655044 AK 1	NOBLE ENERGY INC	..	05/01/2018.	Call @ 101.41		1,792,858	1,768,000	1,649,475	1,686,302		7,146		7,146		1,693,448		99,410	99,410	49,725	05/01/2021.
67106J AN 0	OAKC 10R AR - CDO	..	12/12/2018.	Paydown		6,750,000	6,750,000	6,750,000	6,750,000				0		6,750,000		(0)	(0)	245,338	07/20/2026.
82652J AA 5	SRFC 153 A - ABS	..	12/20/2018.	Paydown		109,494	109,494	109,473	109,459		35		35		109,494		0	0	1,232	09/20/2032.
82652K AA 2	SRFC 171 A - ABS	..	12/20/2018.	Paydown		253,610	253,610	253,592	253,593		17		17		253,610			0	3,099	03/20/2034.
925524 BG 4	VIACOM INC (NEW)	..	02/27/2018.	GOLDMAN		1,298,025	1,250,000	1,258,750	1,253,288		(157)		(157)		1,253,131		44,894	44,894	28,125	03/01/2021.

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
931142 DD 2	WAL MART STORES INC.	..	01/19/2018.	Not Available.		3,032,220	3,000,000	3,022,620	3,008,516		(160)		(160)		3,008,356		23,864	23,864	185,417	04/15/2021.
980888 AD 3	WOOLWORTHS LTD.	C	03/06/2018.	BARCLAYS CAPITAL INC.		1,021,700	1,000,000	958,570	986,430		854		854		987,285		34,415	34,415	18,444	09/22/2020.
3899999.	Total - Bonds - Industrial and Miscellaneous					21,457,012	21,335,190	21,154,377	20,337,961	6,973	2,013	0	8,985	0	21,235,278	0	221,734	221,734	671,008	XXX
8399997.	Total - Bonds - Part 4					128,183,570	123,125,069	134,488,554	125,710,262	(452,539)	(706,037)	0	(1,158,576)	0	127,625,891	0	557,678	557,678	3,265,353	XXX
8399998.	Total - Bonds - Summary Item from Part 5					42,648,187	42,967,246	43,428,726			(27,206)		(27,206)		43,401,521		(753,334)	(753,334)	660,574	XXX
8399999.	Total - Bonds					170,831,757	166,092,315	177,917,281	125,710,262	(452,539)	(733,243)	0	(1,185,782)	0	171,027,412	0	(195,655)	(195,655)	3,925,927	XXX
Common Stocks - Industrial and Miscellaneous																				
00123Q 10 4	AGNC INVESTMENT REIT ORD.	..	08/08/2018.	CITIGROUP GLOBAL MARKETS INC.	50.000	940	XXX	1,110	1,010	101			101		1,110		(170)	(170)	72	XXX
00206R 10 2	AT&T ORD.	..	08/08/2018.	VARIOUS.	7,125.000	225,975	XXX	268,166	277,020	(8,854)			(8,854)		268,166		(42,191)	(42,191)	7,183	XXX
002824 10 0	ABBOTT LABORATORIES ORD.	..	10/09/2018.	ITG INC.	23,720.000	1,690,740	XXX	946,564	1,353,700	(407,137)			(407,137)		946,564		744,176	744,176	19,925	XXX
00508Y 10 2	ACUITY BRANDS ORD.	..	03/27/2018.	VARIOUS.	75.000	10,566	XXX	12,160	13,200	(1,040)			(1,040)		12,160		(1,595)	(1,595)	10	XXX
00817Y 10 8	AETNA ORD.	..	11/28/2018.	VARIOUS.	6,520.000	1,336,544	XXX	732,980	1,176,143	(443,163)			(443,163)		732,980		603,564	603,564	10,270	XXX
009158 10 6	AIR PRODUCTS AND CHEMICALS ORD.	..	08/08/2018.	CITIGROUP GLOBAL MARKETS INC.	145.000	23,278	XXX	23,342	23,792	(450)			(450)		23,342		(64)	(64)	457	XXX
018802 10 8	ALLIANT ENERGY ORD.	..	02/01/2018.	Adjustment.		0	XXX	0	2,083				0		0			0		XXX
02079K 10 7	ALPHABET CL C ORD.	..	06/22/2018.	CITIGROUP GLOBAL MARKETS INC.	95.000	109,769	XXX	91,727	99,408	(7,681)			(7,681)		91,727		18,042	18,042		XXX
02079K 30 5	ALPHABET CL A ORD.	..	10/09/2018.	VARIOUS.	955.000	1,098,319	XXX	712,516	1,005,997	(293,481)			(293,481)		712,516		385,803	385,803		XXX
02209S 10 3	ALTRIA GROUP ORD.	..	06/22/2018.	VARIOUS.	2,535.000	152,131	XXX	183,940	181,024	2,916			2,916		183,940		(31,809)	(31,809)	3,567	XXX
025537 10 1	AMERICAN ELECTRIC POWER ORD.	..	03/27/2018.	CITIGROUP GLOBAL MARKETS INC.	455.000	30,907	XXX	32,555	33,474	(919)			(919)		32,555		(1,648)	(1,648)	282	XXX
025816 10 9	AMERICAN EXPRESS ORD.	..	03/27/2018.	CITIGROUP GLOBAL MARKETS INC.	200.000	18,696	XXX	3,710	19,862	(16,152)			(16,152)		3,710		14,986	14,986	70	XXX
026874 78 4	AMERICAN INTERNATIONAL GROUP ORD.	..	08/08/2018.	CITIGROUP GLOBAL MARKETS INC.	310.000	16,309	XXX	16,883					0		16,883		(574)	(574)		XXX
035710 40 9	ANNALY CAPITAL MANAGEMENT REIT ORD.	..	01/30/2018.	ITG INC.	85.000	899	XXX	1,071	1,011	60			60		1,071		(172)	(172)	26	XXX
036752 10 3	ANTHEM ORD.	..	01/30/2018.	ITG INC.	165.000	40,208	XXX	7,717	37,127	(29,410)			(29,410)		7,717		32,491	32,491		XXX
037833 10 0	APPLE ORD.	..	10/02/2018.	VARIOUS.	2,829.000	563,502	XXX	146,419	478,752	(332,333)			(332,333)		146,419		417,083	417,083	3,871	XXX
03784Y 20 0	APPLE HOSPITALITY REIT ORD.	..	06/22/2018.	MERRILL LYNCH PIERCE FENNER.	405.000	7,472	XXX	7,731	7,942	(211)			(211)		7,731		(259)	(259)	243	XXX
038222 10 5	APPLIED MATERIAL ORD.	..	03/27/2018.	CITIGROUP GLOBAL MARKETS INC.	630.000	36,212	XXX	6,382	32,206	(25,824)			(25,824)		6,382		29,830	29,830	63	XXX
039653 10 0	ARCOSA ORD.	..	11/01/2018.	FRACTIONAL SHARES.	0.333	7	XXX	11					0		11		(4)	(4)		XXX
053332 10 2	AUTOZONE ORD.	..	06/22/2018.	MERRILL LYNCH PIERCE FENNER.	25.000	17,149	XXX	15,938	17,784	(1,846)			(1,846)		15,938		1,211	1,211		XXX
0556EL 10 9	BP MIDSTREAM PARTNERS UNT.	..	04/12/2018.	BARCLAYS CAPITAL LE.	1,300.000	23,099	XXX	23,400	26,741	(3,341)			(3,341)		23,400		(301)	(301)	234	XXX
060505 10 4	BANK OF AMERICA ORD.	..	12/18/2018.	ITG INC.	4,110.000	100,118	XXX	123,259					0		123,259		(23,141)	(23,141)		XXX
071813 10 9	BAXTER INTERNATIONAL ORD.	..	08/08/2018.	CITIGROUP GLOBAL MARKETS INC.	375.000	27,333	XXX	27,870					0		27,870		(537)	(537)		XXX
075896 10 0	BED BATH AND BEYOND ORD.	..	01/30/2018.	ITG INC.	30.000	682	XXX	890	660	230			230		890		(208)	(208)	5	XXX
081437 10 5	BEMIS ORD.	..	06/22/2018.	MERRILL LYNCH PIERCE FENNER.	270.000	11,151	XXX	12,628	12,903	(275)			(275)		12,628		(1,477)	(1,477)	167	XXX
084670 70 2	BERKSHIRE HATHAWAY CL B ORD.	..	10/09/2018.	ITG INC.	1,923.000	430,266	XXX	328,312	381,177	(52,865)			(52,865)		328,312		101,954	101,954		XXX
086516 10 1	BEST BUY ORD.	..	12/18/2018.	ITG INC.	530.000	27,504	XXX	37,816					0		37,816		(10,312)	(10,312)		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					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
09062X 10 3	BIOGEN ORD	..	06/22/2018	CITIGROUP GLOBAL MARKETS INC	15.000	4,441	XXX	4,205	4,779	(574)			(574)		4,205		236	236		XXX
09075E 10 0	BIOVERATIV ORD	C	03/09/2018	Not Available	80.000	8,400	XXX	3,047	4,314	(1,267)			(1,267)		3,047		5,353	5,353		XXX
099724 10 6	BORGWARNER ORD	..	10/09/2018	ITG INC	14,438.000	590,362	XXX	621,139	737,637	(116,498)			(116,498)		621,139		(30,777)	(30,777)	7,363	XXX
10922N 10 3	BRIGHTHOUSE FINANCIAL ORD	..	10/09/2018	ITG INC	8,200.000	375,227	XXX	451,355	381,746	(5,596)			(5,596)		451,355		(76,128)	(76,128)		XXX
115637 10 0	BROWN FORMAN CL A ORD	..	03/01/2018	VARIOUS	50.000	2,521	XXX	2,521	3,362	(841)			(841)		2,521			0	10	XXX
115637 20 9	BROWN FORMAN CL B ORD	..	03/01/2018	Not Available	1.250	80	XXX	65					0		65		16	16		XXX
118230 10 1	BUCKEYE PARTNERS UNT	..	12/12/2018	Citigroup Global Markets Inc. NY	8,100.000	228,277	XXX	512,336	401,355	110,981			110,981		512,336		(284,059)	(284,059)	36,754	XXX
12503M 10 8	CBOE GLOBAL MARKETS ORD	..	08/08/2018	CITIGROUP GLOBAL MARKETS INC	370.000	34,265	XXX	32,843	46,098	(13,255)			(13,255)		32,843		1,422	1,422	200	XXX
12508E 10 1	CDK GLOBAL ORD	..	08/08/2018	CITIGROUP GLOBAL MARKETS INC	235.000	15,263	XXX	14,723	16,751	(2,028)			(2,028)		14,723		540	540	71	XXX
125896 10 0	CMS ENERGY ORD	..	01/30/2018	ITG INC	735.000	32,560	XXX	34,773	34,766	7			7		34,773		(2,213)	(2,213)		XXX
126650 10 0	CVS HEALTH ORD	..	12/01/2018	VARIOUS	2,282.044	169,759	XXX	175,640	88,088	5,353			5,353		175,640		(5,881)	(5,881)	1,085	XXX
12673P 10 5	CA ORD	..	11/05/2018	Not Available	1,060.000	47,170	XXX	36,556	35,277	1,279			1,279		36,556		10,614	10,614	811	XXX
147528 10 3	CASEYS GENERAL STORES ORD	..	06/22/2018	MERRILL LYNCH PIERCE FENNER	80.000	8,547	XXX	8,527	8,955	(428)			(428)		8,527		20	20	42	XXX
156782 10 4	CERNER ORD	..	06/22/2018	CITIGROUP GLOBAL MARKETS INC	375.000	21,821	XXX	25,222	22,845	285			285		25,222		(3,401)	(3,401)		XXX
16119P 10 8	CHARTER COMMUNICATIONS CL A ORD	..	10/09/2018	ITG INC	1,280.000	412,961	XXX	273,187	430,029	(156,842)			(156,842)		273,187		139,774	139,774		XXX
171340 10 2	CHURCH AND DWIGHT ORD	..	05/15/2018	ITG INC	310.000	14,353	XXX	16,442	15,553	890			890		16,442		(2,090)	(2,090)	135	XXX
171798 10 1	CIMAREX ENERGY ORD	..	12/18/2018	ITG INC	7,585.000	757,420	XXX	847,471	925,446	(77,975)			(77,975)		847,471		(90,052)	(90,052)	3,056	XXX
172967 42 4	CITIGROUP ORD	..	10/09/2018	ITG INC	12,932.000	929,540	XXX	644,022	962,270	(318,248)			(318,248)		644,022		285,518	285,518	14,096	XXX
189054 10 9	CLOROX ORD	..	03/27/2018	CITIGROUP GLOBAL MARKETS INC	105.000	13,261	XXX	14,585	15,618	(1,033)			(1,033)		14,585		(1,324)	(1,324)	88	XXX
191216 10 0	COCA-COLA ORD	..	06/22/2018	VARIOUS	2,115.000	90,755	XXX	96,145	97,036	(891)			(891)		96,145		(5,390)	(5,390)	901	XXX
194162 10 3	COLGATE PALMOLIVE ORD	..	08/08/2018	VARIOUS	1,645.000	110,683	XXX	119,531	87,899	(1,689)			(1,689)		119,531		(8,848)	(8,848)	1,113	XXX
20030N 10 1	COMCAST CL A ORD	..	10/09/2018	VARIOUS	16,440.000	572,132	XXX	459,149	658,422	(199,273)			(199,273)		459,149		112,984	112,984	7,795	XXX
200525 10 3	COMMERCE BANCSHARES ORD	..	12/01/2018	Adjustment	0.650	41	XXX	41	(804)	41			41		41		0	0	0	XXX
205887 10 2	CONAGRA BRANDS ORD	..	11/01/2018	Adjustment	0.960	34	XXX	34					0		34		0	0		XXX
209115 10 4	CONSOLIDATED EDISON ORD	..	05/15/2018	ITG INC	780.000	61,084	XXX	65,395	66,261	(866)			(866)		65,395		(4,312)	(4,312)	315	XXX
216648 40 2	COOPER ORD	..	06/22/2018	CITIGROUP GLOBAL MARKETS INC	65.000	15,420	XXX	16,002	14,162	1,839			1,839		16,002		(582)	(582)	2	XXX
222070 20 3	COTY CL A ORD	..	06/30/2018	VARIOUS	19,399.004	272,828	XXX	451,880	385,846	66,034			66,034		451,880		(179,053)	(179,053)		XXX
228368 10 6	CROWN HOLDINGS ORD	..	01/30/2018	ITG INC	230.000	13,248	XXX	13,345	12,938	407			407		13,345		(97)	(97)		XXX
233331 10 7	DTE ENERGY ORD	..	01/30/2018	ITG INC	90.000	9,380	XXX	9,800	9,851	(51)			(51)		9,800		(420)	(420)	79	XXX
237194 10 5	DARDEN RESTAURANTS ORD	..	12/18/2018	ITG INC	330.000	34,057	XXX	35,855					0		35,855		(1,798)	(1,798)		XXX
24906P 10 9	DENTSPLY SIRONA ORD	..	03/27/2018	CITIGROUP GLOBAL MARKETS INC	115.000	5,829	XXX	7,243	7,570	(328)			(328)		7,243		(1,414)	(1,414)	10	XXX
25179M 10 3	DEVON ENERGY ORD	..	10/09/2018	ITG INC	15,337.000	605,804	XXX	577,938	571,444	(47,666)			(47,666)		577,938		27,866	27,866	3,282	XXX
25278X 10 9	DIAMONDBACK ENERGY ORD	..	11/30/2018	Not Available	0.912	103	XXX	123					0		123		(20)	(20)	0	XXX
254687 10 6	WALT DISNEY ORD	..	10/09/2018	VARIOUS	5,455.000	635,602	XXX	379,758	586,467	(206,709)			(206,709)		379,758		255,844	255,844	9,059	XXX
254709 10 8	DISCOVER FINANCIAL SERVICES ORD	..	10/09/2018	ITG INC	18,490.000	1,415,946	XXX	1,130,682	1,422,251	(291,568)			(291,568)		1,130,682		285,263	285,263	20,339	XXX
257454 10 8	DOMINION ENERGY MIDSTREAM PARTNE UNT	..	08/02/2018	VARIOUS	29,000.000	426,511	XXX	827,035	883,050	(56,015)			(56,015)		827,035		(400,524)	(400,524)	17,238	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					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
25746U 10 9	DOMINION ENERGY ORD		06/22/2018	VARIOUS	790.000	54,424	XXX	61,925	64,037	(2,112)			(2,112)		61,925		(7,501)	(7,501)	685	XXX
25754A 20 1	DOMINOS PIZZA ORD		12/18/2018	ITG INC	140.000	34,119	XXX	39,787					0		39,787		(5,668)	(5,668)		XXX
260003 10 8	DOVER ORD		05/09/2018	VARIOUS	260.000	12,503	XXX	12,503	26,257	(13,755)			(13,755)		12,503			0	122	XXX
26138E 10 9	DR PEPPER SNAPPLE GROUP ORD	C	07/31/2018	VARIOUS	535.000	70,597	XXX	70,597	51,927	(21,054)			(21,054)		30,873		39,724	39,724	16,403	XXX
26441C 20 4	DUKE ENERGY ORD		06/22/2018	VARIOUS	1,535.000	119,082	XXX	124,306	60,139	1,323			1,323		124,306		(5,224)	(5,224)	730	XXX
26884U 10 9	EPR PROPERTIES REIT ORD		01/30/2018	ITG INC	120.000	6,993	XXX	8,862	7,855	1,007			1,007		8,862		(1,869)	(1,869)	84	XXX
26885B 10 0	EQM MIDSTREAM PARTNERS UNT		12/12/2018	VARIOUS	3,800.000	191,181	XXX	285,483	277,780	7,703			7,703		285,483		(94,302)	(94,302)	8,824	XXX
26885J 10 3	EQGP HOLDINGS UNT		12/12/2018	VARIOUS	19,000.000	381,122	XXX	558,600	511,100	47,500			47,500		558,600		(177,478)	(177,478)	20,707	XXX
277432 10 0	EASTMAN CHEMICAL ORD		10/09/2018	ITG INC	3,935.000	341,554	XXX	302,553	364,538	(61,986)			(61,986)		302,553		39,001	39,001	8,814	XXX
281020 10 7	EDISON INTERNATIONAL ORD		01/30/2018	ITG INC	90.000	5,603	XXX	7,203	5,692	1,511			1,511		7,203		(1,599)	(1,599)	54	XXX
29273V 10 0	ENERGY TRANSFER EQUITY UNT		04/11/2018	WELLS FARGO SECURITIES	1,000.000	14,802	XXX	16,669	17,260	(591)			(591)		16,669		(1,867)	(1,867)	305	XXX
29336T 10 0	ENLINK MIDSTREAM COM UNT		12/12/2018	VARIOUS	8,500.000	97,601	XXX	148,221	149,600	(1,379)			(1,379)		148,221		(50,620)	(50,620)	8,209	XXX
293792 10 7	ENTERPRISE PRODUCTS PARTNERS UNT		12/12/2018	VARIOUS	8,700.000	224,122	XXX	232,904	230,637	2,267			2,267		232,904		(8,782)	(8,782)	7,181	XXX
29476L 10 7	EQUITY RESIDENTIAL REIT ORD		06/22/2018	CITIGROUP GLOBAL MARKETS INC	570.000	34,259	XXX	38,310	36,349	1,961			1,961		38,310		(4,050)	(4,050)	644	XXX
30040W 10 8	EVERSOURCE ENERGY ORD		05/15/2018	ITG INC	505.000	28,835	XXX	31,436	31,906	(470)			(470)		31,436		(2,601)	(2,601)	255	XXX
30219G 10 8	EXPRESS SCRIPTS HOLD ORD		12/20/2018	VARIOUS	640.000	58,024	XXX	18,373	47,770	(29,396)			(29,396)		18,373		39,651	39,651		XXX
30231G 10 2	EXXON MOBIL ORD		06/22/2018	MERRILL LYNCH PIERCE FENNER	2,300.000	187,174	XXX	187,703	192,372	(4,669)			(4,669)		187,703		(529)	(529)	3,657	XXX
30303M 10 2	FACEBOOK CL A ORD		06/22/2018	CITIGROUP GLOBAL MARKETS INC	1,195.000	241,076	XXX	69,000	210,870	(141,869)			(141,869)		69,000		172,076	172,076		XXX
311900 10 4	FASTENAL ORD		01/03/2018	VARIOUS	928.000	50,629	XXX	41,470	50,752	(9,283)			(9,283)		41,470		9,159	9,159		XXX
314211 10 3	FEDERATED INVESTORS CL B ORD		05/15/2018	ITG INC	185.000	4,577	XXX	5,134	6,675	(1,541)			(1,541)		5,134		(557)	(557)	96	XXX
33616C 10 0	FIRST REPUBLIC BANK ORD		10/09/2018	VARIOUS	4,924.000	464,289	XXX	455,777	367,527	28,292			28,292		455,777		8,512	8,512	2,608	XXX
345370 86 0	FORD MOTOR ORD		03/01/2018	VARIOUS	55,960.000	583,320	XXX	737,765	698,940	38,824			38,824		737,765		(154,445)	(154,445)	15,669	XXX
34964C 10 6	FORTUNE BRANDS HOME AND SECURITY ORD		06/22/2018	VARIOUS	265.000	15,546	XXX	16,446	18,137	(1,691)			(1,691)		16,446		(900)	(900)	59	XXX
354613 10 1	FRANKLIN RESOURCES ORD		09/21/2018	VARIOUS	10,955.000	357,374	XXX	415,185	474,680	(59,495)			(59,495)		415,185		(57,810)	(57,810)	40,224	XXX
36467J 10 8	GAMING AND LEISURE PROPERTIES REIT ORD		01/30/2018	ITG INC	185.000	6,673	XXX	7,117	6,845	272			272		7,117		(444)	(444)		XXX
366505 10 5	GARRETT MOTION ORD	C	10/01/2018	FRACTIONAL SHARES	0.900	16	XXX	13					0		13		2	2		XXX
369550 10 8	GENERAL DYNAMICS ORD		06/22/2018	CITIGROUP GLOBAL MARKETS INC	185.000	35,035	XXX	36,846	37,638	(793)			(793)		36,846		(1,811)	(1,811)	327	XXX
369604 10 3	GENERAL ELECTRIC ORD		07/25/2018	VARIOUS	8,671.000	124,529	XXX	182,138	151,309	30,829			30,829		182,138		(57,609)	(57,609)	2,194	XXX
370334 10 4	GENERAL MILLS ORD		06/22/2018	CITIGROUP GLOBAL MARKETS INC	1,025.000	46,716	XXX	57,339	60,772	(3,434)			(3,434)		57,339		(10,622)	(10,622)	774	XXX
371927 10 4	GENESIS ENERGY UNT		12/12/2018	Citigroup Global Markets Inc. NY	4,800.000	102,548	XXX	147,891	107,280	40,611			40,611		147,891		(45,343)	(45,343)	10,080	XXX
382550 10 1	GOODYEAR TIRE AND RUBBER ORD		10/09/2018	ITG INC	12,600.000	272,282	XXX	265,606	407,106	(141,500)			(141,500)		265,606		6,677	6,677	5,292	XXX
384802 10 4	WW GRAINGER ORD		12/18/2018	ITG INC	120.000	33,729	XXX	15,923	28,350	(12,427)			(12,427)		15,923		17,806	17,806	643	XXX
38741L 10 7	GRANITE POINT MORTGAGE TRUST ORD		06/22/2018	CITIGROUP GLOBAL MARKETS INC	9.003	167	XXX	178	160	18			18		178		(11)	(11)	7	XXX
410345 10 2	HANESBRANDS ORD		10/09/2018	ITG INC	19,797.000	344,067	XXX	511,811	395,492	99,909			99,909		511,811		(167,744)	(167,744)	8,511	XXX
416515 10 4	HARTFORD FINANCIAL SERVICES GRUP ORD		10/09/2018	VARIOUS	10,854.000	569,445	XXX	474,994	610,863	(135,869)			(135,869)		474,994		94,451	94,451	9,901	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					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
422806 10 9	HEICO ORD		07/01/2018.	Adjustment	1.250	99	XXX	66	87	(21)			(21)		66		34	34	0	XXX
422806 20 8	HEICO CL A ORD		07/01/2018.	Adjustment	1.500	98	XXX	66	85	(19)			(19)		66		31	31	0	XXX
431284 10 8	HIGHWOODS PROPERTIES REIT ORD		01/30/2018.	ITG INC	270.000	12,779	XXX	14,080	13,746	334			334		14,080		(1,301)	(1,301)		XXX
43283X 10 5	HILTON GRAND VACATIONS ORD		08/08/2018.	CITIGROUP GLOBAL MARKETS INC	30.000	949	XXX	1,089	1,259	(170)			(170)		1,089		(140)	(140)		XXX
43300A 20 3	HILTON WORLDWIDE HOLDINGS ORD		12/18/2018.	ITG INC	490.000	34,603	XXX	36,868					0		36,868		(2,264)	(2,264)		XXX
438516 10 6	HONEYWELL INTERNATIONAL ORD		10/01/2018.	VARIOUS	5,859.000	627,387	XXX	627,387	898,536	(271,149)			(271,149)		627,387			0	13,095	XXX
444097 10 9	HUDSON PACIFIC PROPERTIES REIT ORD		06/22/2018.	MERRILL LYNCH PIERCE FENNER	30.000	1,052	XXX	1,034	1,028	6			6		1,034		18	18	15	XXX
44967H 10 1	ILG ORD		09/12/2018.	VARIOUS	1.000	34	XXX	3	28	(25)			(25)		3		31	31	0	XXX
44980X 10 9	IPG PHOTONICS ORD		08/08/2018.	CITIGROUP GLOBAL MARKETS INC	10.000	1,664	XXX	1,468	2,141	(673)			(673)		1,468		196	196		XXX
452308 10 9	ILLINOIS TOOL ORD		06/22/2018.	CITIGROUP GLOBAL MARKETS INC	365.000	51,632	XXX	53,207	60,900	(7,693)			(7,693)		53,207		(1,575)	(1,575)	569	XXX
457187 10 2	INGREDION ORD		08/08/2018.	CITIGROUP GLOBAL MARKETS INC	225.000	22,694	XXX	26,347	29,358	(4,656)			(4,656)		26,347		(3,653)	(3,653)	387	XXX
458140 10 0	INTEL ORD		06/22/2018.	MERRILL LYNCH PIERCE FENNER	440.000	23,100	XXX	19,587	20,310	(724)			(724)		19,587		3,513	3,513	264	XXX
459200 10 1	INTERNATIONAL BUSINESS MACHINES ORD		06/22/2018.	VARIOUS	1,210.000	171,235	XXX	183,710	185,638	(1,929)			(1,929)		183,710		(12,475)	(12,475)	3,715	XXX
46625H 10 0	JPMORGAN CHASE ORD		10/09/2018.	VARIOUS	5,619.000	652,844	XXX	281,712	474,707	(317,780)			(317,780)		281,712		371,132	371,132	4,587	XXX
478160 10 4	JOHNSON & JOHNSON ORD		06/22/2018.	VARIOUS	1,605.000	197,385	XXX	218,970	224,251	(5,280)			(5,280)		218,970		(21,585)	(21,585)	2,757	XXX
48203R 10 4	JUNIPER NETWORKS ORD		04/17/2018.	VARIOUS	28,564.000	738,750	XXX	699,144	814,074	(114,930)			(114,930)		699,144		39,606	39,606	2,550	XXX
485170 30 2	KANSAS CITY SOUTHERN ORD		10/09/2018.	ITG INC	180.000	19,713	XXX	19,490					0		19,490		223	223	65	XXX
487836 10 8	KELLOGG ORD		01/30/2018.	ITG INC	45.000	3,060	XXX	3,175	3,059	116			116		3,175		(115)	(115)		XXX
494368 10 3	KIMBERLY CLARK ORD		10/09/2018.	VARIOUS	5,810.000	650,866	XXX	476,164	701,035	(224,870)			(224,870)		476,164		174,702	174,702	14,411	XXX
524660 10 7	LEGGETT & PLATT ORD		05/15/2018.	ITG INC	445.000	18,476	XXX	20,693	21,240	(547)			(547)		20,693		(2,217)	(2,217)	320	XXX
530307 30 5	LIBERTY BROADBAND SRS C ORD		06/22/2018.	MERRILL LYNCH PIERCE FENNER	15.000	1,156	XXX	1,286	1,277	8			8		1,286		(129)	(129)		XXX
540424 10 8	LOEWS ORD		10/09/2018.	ITG INC	11,580.000	587,214	XXX	465,235	579,347	(114,113)			(114,113)		465,235		121,979	121,979	2,171	XXX
548661 10 7	LOWE'S COMPANIES ORD		03/27/2018.	CITIGROUP GLOBAL MARKETS INC	385.000	33,918	XXX	10,944	35,782	(24,838)			(24,838)		10,944		22,973	22,973	158	XXX
55024U 10 9	LUMENTUM HOLDINGS ORD		12/10/2018.	Not Available	0.612	26	XXX	35					0		35		(9)	(9)		XXX
55272X 10 2	MFA FINANCIAL REIT ORD		06/22/2018.	MERRILL LYNCH PIERCE FENNER	120.000	941	XXX	1,026	950	76			76		1,026		(85)	(85)	48	XXX
562750 10 9	MANHATTAN ASSOCIATES ORD		06/22/2018.	CITIGROUP GLOBAL MARKETS INC	125.000	6,094	XXX	6,018	6,193	(175)			(175)		6,018		76	76		XXX
571748 10 2	MARSH & MCLENNAN ORD		10/09/2018.	ITG INC	8,108.000	675,144	XXX	399,123	659,910	(260,787)			(260,787)		399,123		276,021	276,021	9,446	XXX
58502B 10 6	MEDNAX ORD		01/30/2018.	ITG INC	15.000	816	XXX	900	802	98			98		900		(84)	(84)		XXX
58933Y 10 5	MERCK & CO ORD		05/15/2018.	ITG INC	300.000	17,706	XXX	18,986	8,159	1,434			1,434		18,986		(1,281)	(1,281)	214	XXX
59156R 10 8	METLIFE ORD		10/09/2018.	ITG INC	15,716.000	745,400	XXX	739,865	794,601	(54,736)			(54,736)		739,865		5,535	5,535	19,488	XXX
594918 10 4	MICROSOFT ORD		10/09/2018.	VARIOUS	5,467.000	566,230	XXX	147,728	467,647	(319,919)			(319,919)		147,728		418,501	418,501	4,321	XXX
595017 10 4	MICROCHIP TECHNOLOGY ORD		05/15/2018.	ITG INC	280.000	26,048	XXX	8,763	24,606	(15,844)			(15,844)		8,763		17,285	17,285	102	XXX
595112 10 3	MICRON TECHNOLOGY ORD		12/18/2018.	ITG INC	990.000	34,105	XXX	41,857					0		41,857		(7,752)	(7,752)		XXX
596278 10 1	MIDDLEBY ORD		05/15/2018.	ITG INC	85.000	8,925	XXX	10,332	11,471	(1,139)			(1,139)		10,332		(1,407)	(1,407)		XXX
608190 10 4	MOHAWK INDUSTRIES ORD		08/08/2018.	VARIOUS	103.000	21,216	XXX	24,668	28,418	(3,750)			(3,750)		24,668		(3,452)	(3,452)		XXX

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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
60871R 20 9	MOLSON COORS BREWING NONVTG CL B ORD	..	09/20/2018.	VARIOUS	6,110.000	414,235	XXX	543,595	501,448	42,148			42,148		543,595		(129,360)	(129,360)	5,690	XXX
61166W 10 1	MONSANTO ORD	C	06/07/2018.	Not Available	1,087.000	139,136	XXX	105,558	126,940	(21,382)			(21,382)		105,558		33,578	33,578	1,174	XXX
617446 44 8	MORGAN STANLEY ORD	..	10/09/2018.	VARIOUS	20,862.000	1,088,649	XXX	524,100	1,094,629	(570,529)			(570,529)		524,100		564,549	564,549	7,260	XXX
62944T 10 5	NVR ORD	..	10/09/2018.	ITG INC	5.000	11,867	XXX	12,133	17,541	(5,408)			(5,408)		12,133		(266)	(266)		XXX
64110L 10 6	NETFLIX ORD	..	12/18/2018.	ITG INC	100.000	26,952	XXX	35,572					0		35,572		(8,620)	(8,620)		XXX
65339F 10 1	NEXTERA ENERGY ORD	..	03/27/2018.	CITIGROUP GLOBAL MARKETS INC	200.000	32,617	XXX	31,088					0		31,088		1,529	1,529	222	XXX
665859 10 4	NORTHERN TRUST ORD	..	06/22/2018.	MERRILL LYNCH PIERCE FENNER	140.000	15,022	XXX	7,715	13,985	(6,269)			(6,269)		7,715		7,307	7,307	118	XXX
670837 10 3	OGE ENERGY ORD	..	01/30/2018.	ITG INC	330.000	10,484	XXX	11,705	10,860	845			845		11,705		(1,221)	(1,221)	110	XXX
681919 10 6	OMNICOM GROUP ORD	..	08/08/2018.	CITIGROUP GLOBAL MARKETS INC	315.000	21,291	XXX	21,741	22,941	(1,200)			(1,200)		21,741		(451)	(451)	567	XXX
68389X 10 5	ORACLE ORD	..	06/22/2018.	VARIOUS	3,030.000	134,435	XXX	153,853	143,258	10,595			10,595		153,853		(19,418)	(19,418)	1,151	XXX
69331C 10 8	PG&E ORD	..	06/22/2018.	CITIGROUP GLOBAL MARKETS INC	652.000	28,295	XXX	32,023	29,229	2,793			2,793		32,023		(3,727)	(3,727)		XXX
693475 10 5	PNC FINANCIAL SERVICES GROUP ORD	..	10/09/2018.	VARIOUS	5,347.000	767,867	XXX	465,781	771,519	(305,738)			(305,738)		465,781		302,087	302,087	9,812	XXX
69351T 10 6	PPL ORD	..	07/02/2018.	MERRILL LYNCH PIERCE FENNER	385.000	10,880	XXX	11,772	11,823	(133)			(133)		11,772		(892)	(892)	464	XXX
701094 10 4	PARKER HANNIFIN ORD	..	10/09/2018.	ITG INC	4,570.000	815,049	XXX	288,784	912,081	(623,297)			(623,297)		288,784		526,265	526,265	9,963	XXX
703395 10 3	PATTERSON COMPANIES ORD	..	03/27/2018.	CITIGROUP GLOBAL MARKETS INC	420.000	9,143	XXX	13,957	15,175	(1,218)			(1,218)		13,957		(4,813)	(4,813)	109	XXX
707569 10 9	PENN NATIONAL GAMING ORD	..	11/01/2018.	Adjustment	0.200	6	XXX	6					0		6		0	0		XXX
713448 10 8	PEPSICO ORD	..	10/09/2018.	VARIOUS	7,700.000	843,604	XXX	824,418	923,384	(98,966)			(98,966)		824,418		19,186	19,186	24,821	XXX
717081 10 3	PFIZER ORD	..	10/09/2018.	VARIOUS	27,724.000	1,183,938	XXX	631,308	1,004,163	(372,856)			(372,856)		631,308		552,631	552,631	19,666	XXX
718172 10 9	PHILIP MORRIS INTERNATIONAL ORD	..	10/12/2018.	VARIOUS	10,455.000	883,384	XXX	1,149,291	1,104,571	44,720			44,720		1,149,291		(265,907)	(265,907)	42,270	XXX
718549 20 7	PHILLIPS 66 PARTNERS COM UNT	..	12/12/2018.	Citigroup Global Markets Inc. NY	2,000.000	91,494	XXX	97,470	104,700	(7,230)			(7,230)		97,470		(5,976)	(5,976)	5,872	XXX
72346Q 10 4	PINNACLE FINANCIAL PARTNERS ORD	..	08/08/2018.	CITIGROUP GLOBAL MARKETS INC	250.000	15,965	XXX	15,328	16,575	(1,248)			(1,248)		15,328		638	638	105	XXX
726503 10 5	PLAINS ALL AMERICAN PIPELINE UNT	..	04/11/2018.	WELLS FARGO SECURITIES	9,300.000	224,688	XXX	234,127	191,952	42,175			42,175		234,127		(9,438)	(9,438)	2,790	XXX
72651A 20 7	PLAINS GP HOLDINGS CL A ORD	..	04/11/2018.	UBS SECURITIES LLC	12,300.000	305,816	XXX	310,565	269,985	40,580			40,580		310,565		(4,749)	(4,749)	3,690	XXX
74005P 10 4	PRAXAIR ORD	C	10/31/2018.	VARIOUS	4,985.000	742,660	XXX	617,884	771,080	(153,196)			(153,196)		617,884		124,776	124,776	12,338	XXX
74267C 10 6	PROASSURANCE ORD	..	01/30/2018.	ITG INC	180.000	9,844	XXX	10,791	10,287	504			504		10,791		(947)	(947)	900	XXX
742718 10 9	PROCTER & GAMBLE ORD	..	10/09/2018.	VARIOUS	10,537.000	846,453	XXX	853,011	968,140	(115,129)			(115,129)		853,011		(6,558)	(6,558)	18,620	XXX
74340W 10 3	PROLOGIS REIT	..	08/22/2018.	FRACTIONAL SHARES	0.100	7	XXX	6					0		6		0	0		XXX
74460D 10 9	PUBLIC STORAGE REIT ORD	..	01/30/2018.	ITG INC	165.000	31,791	XXX	35,704	34,485	1,219			1,219		35,704		(3,913)	(3,913)		XXX
758849 10 3	REGENCY CENTERS REIT ORD	..	06/22/2018.	MERRILL LYNCH PIERCE FENNER	15.000	940	XXX	916	1,038	(122)			(122)		916		24	24	17	XXX
75935* 10 2	REINSURANCE BUILDING CORP	..	09/01/2018.	VARIOUS	1,760.000	176,000	XXX	176,000	176,000				0		176,000			0		XXX
760759 10 0	REPUBLIC SERVICES ORD	..	10/09/2018.	ITG INC	220.000	16,025	XXX	6,715	14,874	(8,159)			(8,159)		6,715		9,310	9,310	233	XXX
76118Y 10 4	RESIDEO TECHNOLOGIES ORD	..	11/01/2018.	Adjustment	0.500	13	XXX	11					0		11		2	2		XXX
773903 10 9	ROCKWELL AUTOMAT ORD	..	06/22/2018.	MERRILL LYNCH PIERCE FENNER	105.000	17,638	XXX	17,029	20,617	(3,588)			(3,588)		17,029		609	609	184	XXX
774341 10 1	ROCKWELL COLLINS ORD	..	12/10/2018.	VARIOUS	323.000	45,038	XXX	35,000	43,805	(8,805)			(8,805)		35,000		10,037	10,037	367	XXX
775711 10 4	ROLLINS ORD	..	12/11/2018.	VARIOUS			XXX		(6,398)	622			622					0		XXX
786CVR 20 9	SAFEWAY CASA LAY CVR	..	02/26/2018.	Not Available	290.000	271	XXX		290	(290)			(290)				271	271		XXX
786CVR 30 8	SAFEWAY INC CVR	..	04/09/2018.	Not Available	290.000	1	XXX		290	(290)			(290)				1	1		XXX
80589M 10 2	SCANA ORD	..	04/02/2018.	CITIGROUP GLOBAL MARKETS INC	45.000	1,695	XXX	2,183	1,790	392			392		2,183		(487)	(487)	55	XXX

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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
806407 10 2	HENRY SCHEIN ORD	..	06/22/2018.	MERRILL LYNCH PIERCE FENNER	60.000	4,481	XXX	4,536	4,193	343			343		4,536		(54)	(54)		XXX
806857 10 8	SCHLUMBERGER ORD	C	08/08/2018.	VARIOUS	2,425.000	161,345	XXX	153,077	163,421	(10,343)			(10,343)		153,077		8,268	8,268	3,638	XXX
810186 10 6	SCOTTS MIRACLE GRO ORD	..	06/22/2018.	MERRILL LYNCH PIERCE FENNER	10.000	820	XXX	901	1,070	(169)			(169)		901		(81)	(81)	11	XXX
81663A 10 5	SEMGROUP CL A ORD	..	08/01/2018.	UBS SECURITIES LLC	7,000.000	176,304	XXX	181,357	211,400	(30,043)			(30,043)		181,357		(5,054)	(5,054)	6,615	XXX
816851 10 9	SEMPRA ENERGY ORD	..	05/15/2018.	ITG INC	130.000	13,668	XXX	14,385	9,623	530			530		14,385		(717)	(717)	190	XXX
822634 10 1	SHELL MIDSTREAM PARTNERS UNT	C	08/02/2018.	VARIOUS	20,400.000	450,092	XXX	588,365	608,328	(19,963)			(19,963)		588,365		(138,274)	(138,274)	13,544	XXX
828806 10 9	SIMON PROP GRP REIT ORD	..	03/27/2018.	CITIGROUP GLOBAL MARKETS INC.	85.000	12,803	XXX	14,072	14,598	(526)			(526)		14,072		(1,269)	(1,269)	166	XXX
842587 10 7	SOUTHERN ORD	..	01/30/2018.	ITG INC	1,010.000	45,146	XXX	50,338	48,571	1,768			1,768		50,338		(5,192)	(5,192)		XXX
854502 10 1	STANLEY BLACK AND DECKER ORD	..	05/15/2018.	ITG INC	140.000	21,417	XXX	20,026	23,757	(3,731)			(3,731)		20,026		1,391	1,391	50	XXX
855244 10 9	STARBUCKS ORD	..	08/08/2018.	VARIOUS	1,680.000	87,072	XXX	99,680	96,482	3,198			3,198		99,680		(12,609)	(12,609)	1,060	XXX
85571B 10 5	STARWOOD PROPERTY REIT	..	01/30/2018.	ITG INC	740.000	15,362	XXX	16,916	15,799	1,117			1,117		16,916		(1,554)	(1,554)	355	XXX
872540 10 9	TJX ORD	..	11/07/2018.	VARIOUS	11,315.000	1,260,067	XXX	537,927	769,341	(262,505)			(262,505)		537,927		722,141	722,141	12,352	XXX
87612G 10 1	TARGA RESOURCES ORD	..	08/03/2018.	VARIOUS	12,500.000	596,537	XXX	548,773	605,250	(56,478)			(56,478)		548,773		47,764	47,764	15,470	XXX
87901J 10 5	TEGNA ORD	..	10/09/2018.	ITG INC	13,220.000	156,655	XXX	195,922	186,138	9,785			9,785		195,922		(39,267)	(39,267)	3,702	XXX
88160R 10 1	TESLA ORD	..	12/18/2018.	ITG INC	80.000	26,977	XXX	21,025					0		21,025		5,952	5,952		XXX
882508 10 4	TEXAS INSTRUMENTS ORD	..	10/09/2018.	ITG INC	405.000	41,658	XXX	40,927					0		40,927		731	731	502	XXX
883556 10 2	THERMO FISHER SCIENTIFIC ORD	..	10/15/2018.	VARIOUS	4,114.000	989,098	XXX	625,200	781,166	(155,966)			(155,966)		625,200		363,897	363,897	2,694	XXX
88579Y 10 1	3M ORD	..	06/22/2018.	CITIGROUP GLOBAL MARKETS INC.	605.000	118,881	XXX	128,805	142,399	(13,594)			(13,594)		128,805		(9,924)	(9,924)	1,646	XXX
887317 30 3	TIME WARNER ORD	..	06/15/2018.	VARIOUS	1,180.000	119,636	XXX	32,397	107,935	(75,538)			(75,538)		32,397		87,240	87,240	950	XXX
891092 10 8	TORO ORD	..	08/08/2018.	CITIGROUP GLOBAL MARKETS INC.	305.000	18,261	XXX	19,206	19,895	(689)			(689)		19,206		(944)	(944)	183	XXX
90130A 20 0	TWENTY FIRST CENTURY FOX CL B ORD	..	10/17/2018.	VARIOUS	5,923.000	264,315	XXX	180,246	202,093	(21,847)			(21,847)		180,246		84,069	84,069	1,442	XXX
90384S 30 3	ULTA BEAUTY ORD	..	06/22/2018.	VARIOUS	118.000	28,399	XXX	25,779	26,392	(613)			(613)		25,779		2,620	2,620		XXX
910047 10 9	UNITED CONTINENTAL HOLDINGS ORD	..	10/09/2018.	ITG INC	2,089.000	170,084	XXX	138,914	82,700	220			220		138,914		31,171	31,171		XXX
911312 10 6	UNITED PARCEL SERVICE CL B ORD	..	03/27/2018.	CITIGROUP GLOBAL MARKETS INC.	160.000	16,643	XXX	17,642	19,064	(1,422)			(1,422)		17,642		(1,000)	(1,000)	146	XXX
913017 10 9	UNITED TECHNOLOGIES ORD	..	12/01/2018.	VARIOUS	9,926.270	1,339,937	XXX	781,114	1,266,260	(485,180)			(485,180)		781,114		558,822	558,822	19,173	XXX
918204 10 8	VF ORD	..	10/09/2018.	VARIOUS	10,760.000	994,535	XXX	450,953	796,240	(345,287)			(345,287)		450,953		543,583	543,583	13,395	XXX
91914J 10 2	VALERO ENERGY PARTNERS COM UNT	..	12/12/2018.	Citigroup Global Markets Inc. NY	9,000.000	377,927	XXX	412,039	400,500	11,539			11,539		412,039		(34,112)	(34,112)	19,233	XXX
92343V 10 4	VERIZON COMMUNICATIONS ORD	..	06/22/2018.	MERRILL LYNCH PIERCE FENNER	4,215.000	209,738	XXX	192,349	223,100	(30,751)			(30,751)		192,349		17,389	17,389	4,974	XXX
92345Y 10 6	VERISK ANALYTICS ORD	..	10/09/2018.	ITG INC	5,210.000	628,109	XXX	442,056	500,160	(58,104)			(58,104)		442,056		186,054	186,054		XXX
92939U 10 6	WEC ENERGY GROUP ORD	..	05/15/2018.	ITG INC	315.000	19,252	XXX	19,990	20,925	(936)			(936)		19,990		(738)	(738)	348	XXX
931427 10 8	WALGREEN BOOTS ALLIANCE ORD	..	06/22/2018.	MERRILL LYNCH PIERCE FENNER	210.000	14,198	XXX	16,053	15,250	803			803		16,053		(1,855)	(1,855)	168	XXX
95709T 10 0	EVERGY ORD	..	06/04/2018.	VARIOUS	365.000	19,385	XXX	19,385	19,272	113			113		19,385			0	438	XXX
95825R 10 3	WESTERN GAS EQUITY PARTNERS COM UNT.	..	12/12/2018.	VARIOUS	3,200.000	101,299	XXX	134,067	118,912	15,155			15,155		134,067		(32,769)	(32,769)	3,852	XXX
963320 10 6	WHIRLPOOL ORD	..	01/09/2018.	WEEDEN + CO.	1,688.000	285,073	XXX	276,595	284,664	(8,069)			(8,069)		276,595		8,477	8,477		XXX
981558 10 9	WORLDPAY CL A ORD	..	10/09/2018.	VARIOUS	7,266.000	714,872	XXX	233,674	534,414	(300,741)			(300,741)		233,674		481,198	481,198		XXX
G02602 10 3	AMDOCS ORD	..	08/08/2018.	CITIGROUP GLOBAL MARKETS INC.	300.000	19,359	XXX	19,371	19,644	(273)			(273)		19,371		(12)	(12)	216	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
G0450A 10 5	ARCH CAPITAL GROUP ORD	C	06/21/2018.	ITG INC	310.000	24,148	XXX	28,811	28,139	673			673		28,811		(4,663)	(4,663)		XXX
G0750C 10 8	AXALTA COATING SYSTEMS ORD	..	10/09/2018.	ITG INC	13,980.000	371,444	XXX	395,415	452,393	(56,977)			(56,977)		395,415		(23,972)	(23,972)		XXX
G29183 10 3	EATON ORD	C	06/22/2018.	MERRILL LYNCH PIERCE FENNER	10.000	766	XXX	769	790	(21)			(21)		769		(3)	(3)	13	XXX
G5960L 10 3	MEDTRONIC ORD	C	10/19/2018.	VARIOUS	10,365.000	980,963	XXX	835,582	836,974	(1,391)			(1,391)		835,582		145,381	145,381	15,691	XXX
G7496G 10 3	RENAISSANCERE ORD	C	01/30/2018.	ITG INC	135.000	17,312	XXX	19,209	16,955	2,254			2,254		19,209		(1,897)	(1,897)		XXX
G9319H 10 2	VALIDUS HOLDINGS, LTD	..	07/18/2018.	CORPORATE ACTION	260.000	17,680	XXX	13,153	12,199	954			954		13,153		4,527	4,527	198	XXX
G96629 10 3	WILLIS TOWERS WATSON ORD	D	08/08/2018.	CITIGROUP GLOBAL MARKETS INC	225.000	34,150	XXX	34,686					0		34,686		(536)	(536)	135	XXX
G98294 10 4	XL GROUP ORD	D	01/30/2018.	ITG INC	170.000	6,242	XXX	6,708	5,977	731			731		6,708		(465)	(465)	37	XXX
H1467J 10 4	CHUBB ORD	D	06/22/2018.	VARIOUS	1,160.000	150,519	XXX	167,569	169,511	(1,942)			(1,942)		167,569		(17,050)	(17,050)	1,925	XXX
H8817H 10 0	TRANSOCEAN ORD	C	12/05/2018.	Not Available	0.688	5	XXX	10					0		10		(5)	(5)		XXX
9099999.	Total - Common Stocks - Industrial and Miscellaneous					45,088,663	XXX	37,253,916	45,084,504	(9,031,552)	0	0	(9,031,552)	0	37,214,192	0	7,874,471	7,874,471	735,105	XXX
Common Stocks - Mutual Funds																				
00769G 53 5	LSV SMALL CAP VALUE INST	..	10/01/2018.	Not Available	586,936.468	9,386,934	XXX	6,256,023	9,126,862	(2,870,839)			(2,870,839)		6,256,023		3,130,910	3,130,910	311,252	XXX
04314H 75 8	ARTISAN:SMALL CAP INST	..	10/01/2018.	Not Available	243,373.924	9,459,944	XXX	6,032,041	7,571,363	(1,539,322)			(1,539,322)		6,032,041		3,427,904	3,427,904		XXX
9299999.	Total - Common Stocks - Mutual Funds					18,846,878	XXX	12,288,064	16,698,225	(4,410,161)	0	0	(4,410,161)	0	12,288,064	0	6,558,814	6,558,814	311,252	XXX
9799997.	Total - Common Stocks - Part 4					63,935,541	XXX	49,541,980	61,782,729	(13,441,713)	0	0	(13,441,713)	0	49,502,256	0	14,433,285	14,433,285	1,046,357	XXX
9799998	Total - Common Stocks - Summary Item from Part 5					10,317,077	XXX	10,064,937					0		10,064,937		252,140	252,140	54,197	XXX
9799999.	Total - Common Stocks					74,252,618	XXX	59,606,917	61,782,729	(13,441,713)	0	0	(13,441,713)	0	59,567,193	0	14,685,425	14,685,425	1,100,554	XXX
9899999.	Total - Preferred and Common Stocks					74,252,618	XXX	59,606,917	61,782,729	(13,441,713)	0	0	(13,441,713)	0	59,567,193	0	14,685,425	14,685,425	1,100,554	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					245,084,375	XXX	237,524,198	187,492,991	(13,894,252)	(733,243)	0	(14,627,495)	0	230,594,605	0	14,489,770	14,489,770	5,026,481	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. Government																				
36179T 4P 7	G2 MA5330 - RMBS		08/01/2018	WELLS FARGO SECURITIES LLC	11/14/2018	VARIOUS	4,981,890	5,097,096	5,016,969	5,092,940		(4,156)		(4,156)			(75,971)	(75,971)	57,353	11,071
36179T 7L 3	G2 MA5399 - RMBS		09/01/2018	MITSUBISHI UFJ SECURITIES	11/14/2018	VARIOUS	1,996,101	2,073,459	2,050,541	2,071,972		(1,487)		(1,487)			(21,431)	(21,431)	18,426	4,732
36179T Z5 7	G2 MA5264 - RMBS		07/01/2018	VARIOUS	11/14/2018	VARIOUS	5,000,000	5,116,701	5,030,544	5,109,714		(6,987)		(6,987)			(79,170)	(79,170)	83,799	10,325
36179U CB 6	G2 MA5466 - RMBS		09/11/2018	NOMURA SECURITIES INTL INC	11/14/2018	VARIOUS	5,000,000	5,099,219	5,035,383	5,096,947		(2,272)		(2,272)			(61,564)	(61,564)	41,040	10,556
912828 3R 9	UNITED STATES TREASURY		05/18/2018	VARIOUS	11/14/2018	MORGAN STANLEY CO	1,056,145	1,023,273	1,012,952	1,025,092		1,819		1,819			(12,140)	(12,140)	4,466	1,313
912828 4H 0	UNITED STATES TREASURY		05/18/2018	BNP Paribas	11/14/2018	BNP Paribas	501,940	499,157	497,240	499,430		272		272			(2,190)	(2,190)	1,856	309
912828 X3 9	UNITED STATES TREASURY		05/18/2018	BNP Paribas	11/14/2018	BARCLAYS CAPITAL INC	1,025,320	1,002,093	1,001,302	1,004,957		2,864		2,864			(3,655)	(3,655)	758	126
0599999.	Total - Bonds - U.S. Government						19,561,396	19,910,999	19,644,930	19,901,051	0	(9,947)	0	(9,947)	0	0	(256,121)	(256,121)	207,698	38,430
Bonds - U.S. Special Revenue and Special Assessment																				
3128P8 F5 5	FH C91988 - RMBS		04/01/2018	GOLDMAN	11/14/2018	VARIOUS	8,953,113	9,074,820	8,819,910	9,063,391		(11,429)		(11,429)			(243,480)	(243,480)	191,307	9,575
3128P8 FQ 9	FH C91975 - RMBS		03/16/2018	WELLS FARGO SECURITIES LLC	11/14/2018	VARIOUS	3,969,911	3,915,945	3,801,952	3,920,165		4,220		4,220			(118,213)	(118,213)	82,050	5,955
3128P8 FX 4	FH C91982 - RMBS		04/01/2018	GOLDMAN	11/14/2018	VARIOUS	4,457,132	4,517,721	4,393,005	4,511,833		(5,888)		(5,888)			(118,828)	(118,828)	94,981	4,767
3140Q9 P9 8	FN CA2247 - RMBS		10/09/2018	BNP Paribas	11/14/2018	VARIOUS	1,475,693	1,457,824	1,454,883	1,458,171		347		347			(3,288)	(3,288)	6,285	1,435
91428L JE 7	UNIVERSITY HAWAII REV		03/29/2018	Unknown	07/02/2018	MERRILL LYNCH PIERCE FENNER	650,000	649,617	644,313	649,657		40		40			(5,344)	(5,344)	12,388	8,048
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments						19,505,850	19,615,926	19,114,062	19,603,216	0	(12,710)	0	(12,710)	0	0	(489,154)	(489,154)	387,011	29,779
Bonds - Industrial and Miscellaneous																				
002824 AZ 3	ABBOTT LABORATORIES		03/29/2018	Unknown	07/03/2018	MORGAN STANLEY CO	1,250,000	1,228,413	1,228,863	1,231,308		2,895		2,895			(2,445)	(2,445)	7,708	972
585055 BG 0	MEDTRONIC INC	C	03/29/2018	Unknown	07/03/2018	PERSHING DIV OF DLJ SEC LNDING	1,450,000	1,440,401	1,439,212	1,441,692		1,291		1,291			(2,480)	(2,480)	11,177	1,410
911312 AK 2	UNITED PARCEL SERVICE INC		03/29/2018	Unknown	07/03/2018	PERSHING DIV OF DLJ SEC LNDING	1,200,000	1,232,988	1,221,120	1,224,254		(8,734)		(8,734)			(3,134)	(3,134)	46,979	30,408
3899999.	Total - Bonds - Industrial and Miscellaneous						3,900,000	3,901,802	3,889,195	3,897,253	0	(4,548)	0	(4,548)	0	0	(8,059)	(8,059)	65,865	32,790
8399998.	Total - Bonds						42,967,246	43,428,726	42,648,187	43,401,521	0	(27,206)	0	(27,206)	0	0	(753,334)	(753,334)	660,574	100,999
Common Stocks - Industrial and Miscellaneous																				
00206R 10 2	AT&T ORD		06/15/2018	Unknown	08/08/2018	VARIOUS	1,695.660	56,211	54,816	56,211				0			(1,395)	(1,395)	790	
002824 10 0	ABBOTT LABORATORIES ORD		06/22/2018	CITIGROUP GLOBAL MARKETS INC	10/09/2018	ITG INC	180.000	11,149	12,830	11,149				0			1,681	1,681	50	
00817Y 10 8	AETNA ORD		09/13/2018	VARIOUS	10/09/2018	VARIOUS	860.000	174,179	174,384	174,179				0			206	206	40	
02079K 10 7	ALPHABET CL C ORD		05/15/2018	ITG INC	06/22/2018	CITIGROUP GLOBAL MARKETS INC	40.000	45,847	44,491	45,847				0			(1,356)	(1,356)		
02079K 30 5	ALPHABET CL A ORD		03/27/2018	CITIGROUP GLOBAL MARKETS INC	06/22/2018	CITIGROUP GLOBAL MARKETS INC	30.000	31,264	35,078	31,264				0			3,814	3,814		
02209S 10 3	ALTRIA GROUP ORD		03/27/2018	CITIGROUP GLOBAL MARKETS INC	06/22/2018	CITIGROUP GLOBAL MARKETS INC	640.000	39,200	36,492	39,200				0			(2,708)	(2,708)	448	
025537 10 1	AMERICAN ELECTRIC POWER ORD		01/30/2018	ITG INC	06/22/2018	MERRILL LYNCH PIERCE FENNER	200.000	13,710	13,470	13,710				0			(240)	(240)	248	
03027X 10 0	AMERICAN TOWER REIT		03/27/2018	CITIGROUP GLOBAL MARKETS INC	05/15/2018	ITG INC	195.000	28,536	26,504	28,536				0			(2,032)	(2,032)	146	
032359 30 9	AMTRUST FINANCIAL SERVICES ORD		10/09/2018	ITG INC	12/19/2018	Not Available	450.000	6,453	6,638	6,453				0			185	185		
042735 10 0	ARROW ELECTRONICS ORD		05/15/2018	ITG INC	06/22/2018	MERRILL LYNCH PIERCE FENNER	210.000	15,887	16,292	15,887				0			405	405		
053807 10 3	AVNET ORD		01/30/2018	ITG INC	03/27/2018	CITIGROUP GLOBAL MARKETS INC	205.000	8,805	8,585	8,805				0			(220)	(220)	39	

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP 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
05541T 10 1	BGC PARTNERS CL A ORD		10/09/2018	ITG INC	12/03/2018	Unknown	1,100.000	12,573	12,573	12,573				0				0	198	
064058 10 0	BANK OF NEW YORK MELLON ORD		06/22/2018	CITIGROUP GLOBAL MARKETS INC.	08/08/2018	CITIGROUP GLOBAL MARKETS INC.	1,345.000	76,329	71,445	76,329				0			(4,883)	(4,883)	377	
084670 70 2	BERKSHIRE HATHWAY CL B ORD		05/29/2018	VARIOUS	10/09/2018	ITG INC	3,477.000	711,057	777,969	711,057				0			66,911	66,911		
09062X 10 3	BIOGEN ORD		05/15/2018	ITG INC	06/22/2018	CITIGROUP GLOBAL MARKETS INC.	25.000	6,889	7,401	6,889				0			512	512		
099724 10 6	BORGWARNER ORD		09/24/2018	WEEDEN + CO	10/09/2018	ITG INC	2,522.000	111,766	103,123	111,766				0			(8,643)	(8,643)		
10922N 10 3	BRIGHTHOUSE FINANCIAL ORD		06/15/2018	JP MORGAN SECS INC., - FIXED INCOME	10/09/2018	ITG INC	1,060.000	47,935	48,505	47,935				0			570	570		
126650 10 0	CVS HEALTH ORD		09/25/2018	VARIOUS	10/09/2018	VARIOUS	5,933.000	461,125	469,359	461,125				0			8,234	8,234		
12673P 10 5	CA ORD		10/09/2018	ITG INC	11/05/2018	Not Available	210.000	9,242	9,345	9,242				0			103	103		
134429 10 9	CAMPBELL SOUP ORD		01/30/2018	ITG INC	05/15/2018	ITG INC	285.000	13,235	11,244	13,235				0			(1,992)	(1,992)	100	
171798 10 1	CIMAREX ENERGY ORD		04/25/2018	WEEDEN + CO	10/09/2018	ITG INC	845.000	84,485	84,862	84,485				0			377	377	270	
17275R 10 2	CISCO SYSTEMS ORD		03/27/2018	CITIGROUP GLOBAL MARKETS INC.	06/22/2018	MERRILL LYNCH PIERCE FENNER	395.000	17,408	17,064	17,408				0			(344)	(344)	130	
172967 42 4	CITIGROUP ORD		06/19/2018	KEEFE BRUYETTE + WOODS INC.	10/09/2018	ITG INC	3,698.000	246,696	265,809	246,696				0			19,113	19,113	1,664	
20030N 10 1	COMCAST CL A ORD		03/27/2018	CITIGROUP GLOBAL MARKETS INC.	06/22/2018	CITIGROUP GLOBAL MARKETS INC.	525.000	17,697	17,750	17,697				0			53	53	100	
205887 10 2	CONAGRA BRANDS ORD		06/22/2018	CITIGROUP GLOBAL MARKETS INC.	08/08/2018	CITIGROUP GLOBAL MARKETS INC.	355.000	13,685	13,043	13,685				0			(643)	(643)	75	
209115 10 4	CONSOLIDATED EDISON ORD		03/27/2018	CITIGROUP GLOBAL MARKETS INC.	06/22/2018	MERRILL LYNCH PIERCE FENNER	460.000	35,512	34,850	35,512				0			(662)	(662)	329	
21036P 10 8	CONSTELLATION BRANDS CL A ORD		09/25/2018	VARIOUS	10/09/2018	VARIOUS	1,465.000	320,581	328,221	320,581				0			7,640	7,640	340	
228368 10 6	CROWN HOLDINGS ORD		05/15/2018	ITG INC	08/08/2018	CITIGROUP GLOBAL MARKETS INC.	210.000	9,209	9,408	9,209				0			199	199		
233153 20 4	DCT INDUSTRIAL REIT ORD		06/22/2018	CITIGROUP GLOBAL MARKETS INC.	08/22/2018	Unknown	105.000	6,903	6,903	6,903				0				0	38	
24703L 10 3	DELL TECHNOLOGIES CL C ORD		10/09/2018	ITG INC	12/27/2018	Unknown	710.000	67,159	78,730	67,159				0			11,571	11,571		
25179M 10 3	DEVON ENERGY ORD		08/08/2018	VARIOUS	10/09/2018	ITG INC	12,183.000	494,453	481,222	494,453				0			(13,230)	(13,230)	2,277	
25746U 10 9	DOMINION ENERGY ORD		01/30/2018	ITG INC	06/22/2018	MERRILL LYNCH PIERCE FENNER	285.000	21,404	19,078	21,404				0			(2,326)	(2,326)	476	
26884L 10 9	EQT ORD		10/09/2018	ITG INC	11/13/2018	Unknown	1,080.000	50,112	50,112	50,112				0				0		
26885J 10 3	EQGP HOLDINGS UNT		04/11/2018	RBC CAPITAL MARKETS	12/12/2018	BARCLAYS CAPITAL LE	3,000.000	70,543	59,519	70,543				0			(11,023)	(11,023)	2,637	
277432 10 0	EASTMAN CHEMICAL ORD		06/22/2018	CITIGROUP GLOBAL MARKETS INC.	10/09/2018	ITG INC	495.000	50,535	42,965	50,535				0			(7,569)	(7,569)	277	
29265N 10 8	ENERGEN ORD		10/09/2018	ITG INC	11/29/2018	Unknown	360.000	31,086	31,086	31,086				0				0		
29269A 10 2	ENDOCYTE ORD	C	12/18/2018	ITG INC	12/21/2018	Not Available	260.000	6,235	6,240	6,235				0			5	5		
29414D 10 0	ENVISION HEALTHCARE ORD		12/01/2018	ITG INC	12/01/2018	Adjustment	490.000	22,535	22,540	22,535				0			5	5		
30219G 10 8	EXPRESS SCRIPTS HOLD ORD		10/09/2018	ITG INC	12/20/2018	Unknown	1,600.000	154,416	148,021	154,416				0			(6,395)	(6,395)		
30231G 10 2	EXXON MOBIL ORD		01/30/2018	ITG INC	03/27/2018	CITIGROUP GLOBAL MARKETS INC.	340.000	29,638	25,404	29,638				0			(4,234)	(4,234)	262	
33616C 10 0	FIRST REPUBLIC BANK ORD		01/16/2018	WEEDEN + CO	10/09/2018	ITG INC	466.000	41,056	43,934	41,056				0			2,878	2,878	247	

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Disposal Date	7 Name of Purchaser	8 Par Value (Bonds) or Number of Shares (Stock)	9 Actual Cost	10 Consideration	11 Book/Adjusted Carrying Value at Disposal	Change in Book/Adjusted Carrying Value: 12 Unrealized Valuation Increase (Decrease)	13 Current Year's (Amortization) / Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Change in B./A.C.V. (12+13-14)	16 Total Foreign Exchange Change in B./A.C.V.	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Interest and Dividends Received During Year	21 Paid for Accrued Interest and Dividends
344849 10 4	FOOT LOCKER ORD		05/15/2018	ITG INC	06/22/2018	MERRILL LYNCH PIERCE FENNER	230.000	10,003	12,553	10,003				0			2,551	2,551		
345605 10 9	FOREST CITY REALTY CL A REIT ORD	C	10/09/2018	ITG INC	12/07/2018	Not Available	870.000	21,863	22,055	21,863				0			191	191		
369550 10 8	GENERAL DYNAMICS ORD		01/30/2018	ITG INC	05/15/2018	VARIOUS	150.000	33,860	32,997	33,860				0			(863)	(863)	28	
369604 10 3	GENERAL ELECTRIC ORD		03/27/2018	CITIGROUP GLOBAL MARKETS INC	06/22/2018	MERRILL LYNCH PIERCE FENNER	3,340.000	45,491	43,587	45,491				0			(1,904)	(1,904)	401	
382550 10 1	GOODYEAR TIRE AND RUBBER ORD		07/26/2018	WEEDEN + CO	10/09/2018	ITG INC	10,110.000	216,236	218,474	216,236				0			2,239	2,239	1,415	
385002 30 8	GRAMERCY PROPERTY REIT ORD		12/01/2018	ITG INC	12/01/2018	Adjustment	650.000	17,869	17,875	17,869				0			7	7		
410345 10 2	HANESBRANDS ORD		08/20/2018	VARIOUS	10/09/2018	ITG INC	533.000	9,916	9,263	9,916				0			(653)	(653)		
416515 10 4	HARTFORD FINANCIAL SERVICES GRUP ORD		09/21/2018	VARIOUS	10/09/2018	ITG INC	3,863.000	196,902	195,581	196,902				0			(1,321)	(1,321)	212	
438516 10 6	HONEYWELL INTERNATIONAL ORD		10/01/2018	VARIOUS	10/29/2018	VARIOUS	5,859.000	620,412	755,033	620,412				0			134,621	134,621		
440452 10 0	HORMEL FOODS ORD		01/30/2018	ITG INC	06/22/2018	MERRILL LYNCH PIERCE FENNER	145.000	5,053	5,259	5,053				0			206	206	27	
452308 10 9	ILLINOIS TOOL ORD		05/15/2018	ITG INC	06/22/2018	CITIGROUP GLOBAL MARKETS INC	210.000	30,566	29,706	30,566				0			(859)	(859)		
458140 10 0	INTEL ORD		03/27/2018	CITIGROUP GLOBAL MARKETS INC	06/22/2018	MERRILL LYNCH PIERCE FENNER	500.000	26,320	26,250	26,320				0			(70)	(70)	150	
46625H 10 0	JPMORGAN CHASE ORD		08/08/2018	CITIGROUP GLOBAL MARKETS INC	10/09/2018	ITG INC	100.000	11,807	11,451	11,807				0			(356)	(356)	80	
478160 10 4	JOHNSON & JOHNSON ORD		01/30/2018	ITG INC	03/27/2018	CITIGROUP GLOBAL MARKETS INC	115.000	16,431	14,781	16,431				0			(1,651)	(1,651)	97	
48562P 10 3	KAPSTONE PAPER AND PACKAGING ORD		10/09/2018	ITG INC	11/02/2018	Not Available	350.000	11,351	12,250	11,351				0			900	900		
49271V 10 0	KEURIG DR PEPPER ORD	C	07/10/2018	Unknown	08/08/2018	CITIGROUP GLOBAL MARKETS INC	535.000	30,873	12,658	30,873				0			(18,215)	(18,215)		
494368 10 3	KIMBERLY CLARK ORD		08/08/2018	VARIOUS	10/09/2018	ITG INC	2,705.000	307,403	308,636	307,403				0			1,234	1,234	7,165	
530307 30 5	LIBERTY BROADBAND SRS C ORD		05/15/2018	ITG INC	08/08/2018	CITIGROUP GLOBAL MARKETS INC	50.000	3,582	3,914	3,582				0			333	333		
53219L 10 9	LIFEPOINT HEALTH ORD		10/09/2018	ITG INC	11/16/2018	MERGER	140.000	9,030	9,100	9,030				0			70	70		
540424 10 8	LOEWS ORD		06/22/2018	CITIGROUP GLOBAL MARKETS INC	10/09/2018	ITG INC	210.000	10,242	10,649	10,242				0			407	407	13	
57060D 10 8	MARKETAXESS HOLDINGS ORD		06/22/2018	VARIOUS	08/08/2018	CITIGROUP GLOBAL MARKETS INC	100.000	20,420	18,648	20,420				0			(1,773)	(1,773)	42	
57164Y 10 7	MARRIOTT VACATIONS WORLDWIDE ORD		09/01/2018	Unknown	09/01/2018	Not Available	0.165	20	15	20				0			(5)	(5)		
571748 10 2	MARSH & MCLENNAN ORD		09/18/2018	VARIOUS	10/09/2018	ITG INC	1,052.000	87,588	87,599	87,588				0			11	11	108	
57772K 10 1	MAXIM INTEGRATED PRODUCTS ORD		05/15/2018	ITG INC	06/22/2018	CITIGROUP GLOBAL MARKETS INC	80.000	4,626	4,831	4,626				0			205	205	34	
580135 10 1	MCDONALD'S ORD		06/22/2018	MERRILL LYNCH PIERCE FENNER	08/08/2018	CITIGROUP GLOBAL MARKETS INC	20.000	3,291	3,163	3,291				0			(128)	(128)		
59156R 10 8	METLIFE ORD		09/21/2018	VARIOUS	10/09/2018	ITG INC	7,834.000	393,457	371,562	393,457				0			(21,895)	(21,895)	8,177	
594918 10 4	MICROSOFT ORD		08/08/2018	VARIOUS	10/09/2018	ITG INC	4,810.000	482,424	539,915	482,424				0			57,491	57,491	2,255	
608190 10 4	MOHAWK INDUSTRIES ORD		03/27/2018	CITIGROUP GLOBAL MARKETS INC	06/22/2018	MERRILL LYNCH PIERCE FENNER	80.000	18,514	16,950	18,514				0			(1,565)	(1,565)		

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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
60871R 20 9	MOLSON COORS BREWING NONVTG CL B ORD		02/21/2018	WEEDEN + CO	09/21/2018	WEEDEN + CO	1,539.000	121,480	99,889	121,480				0			(21,591)	(21,591)	1,893	
62944T 10 5	NVR ORD		09/24/2018	WEEDEN + CO	10/09/2018	ITG INC	213.000	559,090	505,540	559,090				0			(53,549)	(53,549)		
67555N 20 6	OCLARO ORD		10/09/2018	ITG INC	12/11/2018	Unknown	670.000	5,708	5,645	5,708				0			(63)	(63)		
68389X 10 5	ORACLE ORD		03/27/2018	CITIGROUP GLOBAL MARKETS INC.	06/22/2018	MERRILL LYNCH PIERCE FENNER	525.000	24,334	23,152	24,334				0			(1,181)	(1,181)	100	
69331C 10 8	PG&E ORD		05/15/2018	ITG INC	06/22/2018	CITIGROUP GLOBAL MARKETS INC.	1,170.000	49,437	50,216	49,437				0			778	778		
693475 10 5	PNC FINANCIAL SERVICES GROUP ORD		06/22/2018	CITIGROUP GLOBAL MARKETS INC.	10/09/2018	ITG INC	675.000	94,068	93,615	94,068				0			(453)	(453)	641	
69351T 10 6	PPL ORD		01/30/2018	ITG INC	06/22/2018	VARIOUS	1,580.000	49,975	44,068	49,975				0			(5,908)	(5,908)	904	
703395 10 3	PATTERSON COMPANIES ORD		05/15/2018	ITG INC	06/22/2018	MERRILL LYNCH PIERCE FENNER	190.000	4,277	4,678	4,277				0			401	401		
712704 10 5	PEOPLES UNITED FINANCIAL ORD		01/30/2018	ITG INC	05/15/2018	ITG INC	705.000	13,917	13,211	13,917				0			(705)	(705)	245	
713448 10 8	PEPSICO ORD		06/22/2018	MERRILL LYNCH PIERCE FENNER	10/09/2018	ITG INC	605.000	65,563	65,406	65,563				0			(157)	(157)	561	
717081 10 3	PFIZER ORD		06/22/2018	CITIGROUP GLOBAL MARKETS INC.	10/09/2018	ITG INC	5,760.000	210,298	261,846	210,298				0			51,549	51,549	1,958	
718172 10 9	PHILIP MORRIS INTERNATIONAL ORD.		01/30/2018	ITG INC	06/22/2018	MERRILL LYNCH PIERCE FENNER	495.000	53,673	39,694	53,673				0			(13,979)	(13,979)	1,094	
72348P 10 4	PINNACLE FOODS ORD		10/09/2018	VARIOUS	10/26/2018	Not Available	485.000	32,106	32,064	32,106				0			(42)	(42)	93	
72348Y 10 5	PINNACLE ENTERTAINMENT ORD		10/09/2018	ITG INC	10/16/2018	Not Available	210.000	6,743	6,715	6,743				0			(29)	(29)		
74005P 10 4	PRAXAIR ORD	C	06/22/2018	VARIOUS	10/09/2018	ITG INC	310.000	47,132	49,962	47,132				0			2,830	2,830	392	
74267C 10 6	PROASSURANCE ORD		03/27/2018	CITIGROUP GLOBAL MARKETS INC.	05/15/2018	ITG INC	175.000	8,544	7,094	8,544				0			(1,449)	(1,449)	54	
742718 10 9	PROCTER & GAMBLE ORD		08/08/2018	VARIOUS	10/09/2018	ITG INC	1,455.000	113,287	119,585	113,287				0			6,298	6,298	706	
743315 10 3	PROGRESSIVE ORD		03/27/2018	CITIGROUP GLOBAL MARKETS INC.	06/22/2018	MERRILL LYNCH PIERCE FENNER	255.000	15,596	15,499	15,596				0			(97)	(97)		
74460D 10 9	PUBLIC STORAGE REIT ORD		06/22/2018	MERRILL LYNCH PIERCE FENNER	08/08/2018	CITIGROUP GLOBAL MARKETS INC.	10.000	2,260	2,174	2,260				0			(86)	(86)		
758849 10 3	REGENCY CENTERS REIT ORD		01/30/2018	ITG INC	06/22/2018	MERRILL LYNCH PIERCE FENNER	35.000	2,164	2,194	2,164				0			29	29	39	
760759 10 0	REPUBLIC SERVICES ORD		06/22/2018	CITIGROUP GLOBAL MARKETS INC.	10/09/2018	ITG INC	190.000	13,249	13,839	13,249				0			591	591	137	
774341 10 1	ROCKWELL COLLINS ORD		10/09/2018	ITG INC	11/26/2018	Unknown	330.000	44,600	46,647	44,600				0			2,047	2,047	109	
784117 10 3	SEI INVESTMENTS ORD		06/22/2018	MERRILL LYNCH PIERCE FENNER	08/08/2018	CITIGROUP GLOBAL MARKETS INC.	50.000	3,258	3,018	3,258				0			(240)	(240)		
80589M 10 2	SCANA ORD		01/30/2018	ITG INC	03/27/2018	CITIGROUP GLOBAL MARKETS INC.	250.000	10,445	9,417	10,445				0			(1,028)	(1,028)	153	
806407 10 2	HENRY SCHEIN ORD		01/30/2018	ITG INC	06/22/2018	VARIOUS	405.000	31,736	28,262	31,736				0			(3,473)	(3,473)		
806857 10 8	SCHLUMBERGER ORD	C	03/27/2018	CITIGROUP GLOBAL MARKETS INC.	06/22/2018	MERRILL LYNCH PIERCE FENNER	110.000	7,261	7,324	7,261				0			63	63	55	
82968B 10 3	SIRIUS XM HOLDINGS ORD		06/22/2018	CITIGROUP GLOBAL MARKETS INC.	08/08/2018	CITIGROUP GLOBAL MARKETS INC.	1,165.000	8,318	8,056	8,318				0			(262)	(262)		
83088M 10 2	SKYWORKS SOLUTIONS ORD		05/15/2018	ITG INC	06/22/2018	CITIGROUP GLOBAL MARKETS INC.	130.000	12,676	12,811	12,676				0			135	135	42	

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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
835451 10 5	SONIC ORD		10/09/2018	ITG INC	12/07/2018	Not Available	130.000	5,639	5,655	5,639				0			16	16		
857477 10 3	STATE STREET ORD		06/22/2018	CITIGROUP GLOBAL MARKETS INC	08/08/2018	CITIGROUP GLOBAL MARKETS INC	435.000	42,691	37,862	42,691				0			(4,829)	(4,829)	183	
863667 10 1	STRYKER ORD		06/22/2018	MERRILL LYNCH PIERCE FENNER	08/08/2018	CITIGROUP GLOBAL MARKETS INC	195.000	33,540	32,407	33,540				0			(1,133)	(1,133)	92	
87161C 50 1	SYNOVUS FINANCIAL ORD		06/22/2018	CITIGROUP GLOBAL MARKETS INC	08/08/2018	CITIGROUP GLOBAL MARKETS INC	365.000	19,976	18,184	19,976				0			(1,792)	(1,792)		
882508 10 4	TEXAS INSTRUMENTS ORD		09/12/2018	VARIOUS	10/09/2018	VARIOUS	5,340.000	558,660	550,360	558,660				0			(8,300)	(8,300)	4,853	
896522 10 9	TRINITY INDUSTRIES ORD		10/09/2018	ITG INC	11/01/2018	Unknown	580.000	22,684	22,684	22,684				0				0	75	
90130A 20 0	TWENTY FIRST CENTURY FOX CL B ORD		06/25/2018	VARIOUS	09/25/2018	VARIOUS	7,407.000	320,480	330,342	320,480				0			9,861	9,861	1,843	
90384S 30 3	ULTA BEAUTY ORD		03/27/2018	CITIGROUP GLOBAL MARKETS INC	06/22/2018	CITIGROUP GLOBAL MARKETS INC	50.000	10,455	12,488	10,455				0			2,033	2,033		
910047 10 9	UNITED CONTINENTAL HOLDINGS ORD		02/01/2018	VARIOUS	10/09/2018	ITG INC	6,781.000	460,772	552,102	460,772				0			91,330	91,330		
913017 10 9	UNITED TECHNOLOGIES ORD		03/27/2018	CITIGROUP GLOBAL MARKETS INC	06/22/2018	MERRILL LYNCH PIERCE FENNER	95.000	12,132	11,863	12,132				0			(269)	(269)	67	
91324P 10 2	UNITEDHEALTH GRP ORD		01/30/2018	ITG INC	06/22/2018	CITIGROUP GLOBAL MARKETS INC	105.000	24,951	26,709	24,951				0			1,757	1,757	173	
91914J 10 2	VALERO ENERGY PARTNERS COM UNT		04/11/2018	UBS SECURITIES LLC	12/12/2018	Citigroup Global Markets Inc. NY	1,000.000	38,298	41,992	38,298				0			3,694	3,694	1,630	
92343V 10 4	VERIZON COMMUNICATIONS ORD		05/15/2018	ITG INC	06/22/2018	MERRILL LYNCH PIERCE FENNER	75.000	3,578	3,732	3,578				0			154	154		
931427 10 8	WALGREEN BOOTS ALLIANCE ORD		05/15/2018	ITG INC	06/22/2018	MERRILL LYNCH PIERCE FENNER	75.000	4,835	5,071	4,835				0			235	235	30	
955306 10 5	WEST PHARM SVC ORD		01/30/2018	ITG INC	03/27/2018	CITIGROUP GLOBAL MARKETS INC	155.000	15,646	13,584	15,646				0			(2,062)	(2,062)		
962166 10 4	WEYERHAEUSER REIT		06/22/2018	CITIGROUP GLOBAL MARKETS INC	08/08/2018	CITIGROUP GLOBAL MARKETS INC	1,100.000	39,160	37,796	39,160				0			(1,365)	(1,365)		
98389B 10 0	XCEL ENERGY ORD		01/30/2018	ITG INC	06/22/2018	MERRILL LYNCH PIERCE FENNER	250.000	11,325	10,962	11,325				0			(363)	(363)	190	
988498 10 1	YUM BRANDS ORD		03/27/2018	CITIGROUP GLOBAL MARKETS INC	06/22/2018	MERRILL LYNCH PIERCE FENNER	200.000	17,054	16,072	17,054				0			(982)	(982)	72	
G05384 10 5	ASPEN INSURANCE HOLDINGS ORD	C	01/30/2018	ITG INC	08/08/2018	CITIGROUP GLOBAL MARKETS INC	180.000	6,806	6,663	6,806				0			(143)	(143)	86	
G5960L 10 3	MEDTRONIC ORD	C	03/27/2018	CITIGROUP GLOBAL MARKETS INC	10/09/2018	ITG INC	165.000	13,083	15,869	13,083				0			2,787	2,787	165	
G66964 11 8	OCEAN RIG UDW CL A ORD	D	10/09/2018	ITG INC	12/06/2018	Unknown	210.000	7,436	5,638	7,436				0			(1,798)	(1,798)		
G7496G 10 3	RENAISSANCERE ORD	C	03/27/2018	CITIGROUP GLOBAL MARKETS INC	05/15/2018	ITG INC	130.000	17,606	16,633	17,606				0			(973)	(973)		
G98294 10 4	XL GROUP ORD	D	05/15/2018	ITG INC	06/22/2018	MERRILL LYNCH PIERCE FENNER	155.000	8,558	8,703	8,558				0			146	146	34	
9099999.	Total - Common Stocks - Industrial and Miscellaneous							9,624,842	9,877,051	9,624,842	0	0	0	0	0	0	252,209	252,209	50,431	0
Common Stocks - Mutual Funds																				
00769G 53 5	LSV SMALL CAP VALUE INST		02/01/2018	VARIOUS	10/01/2018	Not Available	27,885.001	440,095	440,025	440,095				0			(70)	(70)	3,766	

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
9299999.	Total - Common Stocks - Mutual Funds							440,095	440,025	440,095	0	0	0	0	0	0	(70)	(70)	3,766	0
9799998.	Total - Common Stocks							10,064,937	10,317,077	10,064,937	0	0	0	0	0	0	252,140	252,140	54,197	0
9899999.	Total - Preferred and Common Stocks							10,064,937	10,317,077	10,064,937	0	0	0	0	0	0	252,140	252,140	54,197	0
9999999.	Total - Bonds, Preferred and Common Stocks							53,493,663	52,965,264	53,466,458	0	(27,206)	0	(27,206)	0	0	(501,194)	(501,194)	714,771	100,999

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. Property and Casualty Insurer											
21057* 10 8	CONSUMERS INSURANCE USA INC		10204	8bi		NO		34,561,269		1,000.000	100.0
59478* 10 9	MICO INSURANCE COMPANY		40932	8bi		NO		11,467,898		563.000	100.0
1199999. Total - Common Stocks - U.S. Property and Casualty Insurer							0	46,029,167	0	XXX	XXX
Common Stocks - U.S. Life Insurer											
61944@ 10 9	MOTORISTS LIFE INSURANCE		66311	8bi		NO		47,915,438		210,000.000	70.0
1299999. Total - Common Stocks - U.S. Life Insurer							0	47,915,438	0	XXX	XXX
Common Stocks - Other Affiliates											
62006@ 10 2	MOTORISTS SERVICE CORPORATION			8bii		NO		246,428		2.000	100.0
1799999. Total - Common Stocks - Other Affiliates							0	246,428	0	XXX	XXX
1899999. Total - Common Stocks							0	94,191,032	0	XXX	XXX
1999999. Total - Preferred and Common Stock							0	94,191,032	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

SCHEDULE DA - PART 1

Showing all SHORT-TERM INVESTMENTS Owned December 31 of Current Year

1	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest						20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	Foreign	Date Acquired	Name of Vendor	Maturity Date	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.	Par Value	Actual Cost	Amount Due and Accrued December 31 of Current Year on Bond Not in Default	Nonadmitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
Bonds - Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																			
UNILEVER CAPITAL CORP.		C	03/29/2018.	Unknown.	02/15/2019.	1,203,128		(19,180)			1,200,000	1,222,308	21,760		4.80	2.64	FA.	28,800	
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.						1,203,128	0	(19,180)	0	0	1,200,000	1,222,308	21,760	0	XXX	XXX	XXX	28,800	0
3899999. Total - Industrial & Miscellaneous (Unaffiliated).						1,203,128	0	(19,180)	0	0	1,200,000	1,222,308	21,760	0	XXX	XXX	XXX	28,800	0
Total Bonds																			
7799999. Subtotals - Issuer Obligations.						1,203,128	0	(19,180)	0	0	1,200,000	1,222,308	21,760	0	XXX	XXX	XXX	28,800	0
8399999. Subtotals - Bonds.						1,203,128	0	(19,180)	0	0	1,200,000	1,222,308	21,760	0	XXX	XXX	XXX	28,800	0
9199999. Total - Short-Term Investments.						1,203,128	0	(19,180)	0	0	XXX	1,222,308	21,760	0	XXX	XXX	XXX	28,800	0

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

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation 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 $.....2,879,442 Book/Adjusted Carrying Value $.....2,879,442
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

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation 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 $.....2,879,442 Book/Adjusted Carrying Value $.....2,879,442

SCHEDULE E - PART 1 - CASH

1		2	3	4	5	6	7
Depository		Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
Open Depositories							
PNC Bank	Columbus, Ohio					(23,125,220)	XXX
Huntington National Bank	Columbus, Ohio					(1,802,403)	XXX
Federal Home Loan Bank	Cincinnati, Ohio					432,042	XXX
0199998. Deposits in.....6 depositories that do not exceed allowable limits in any one depository (see Instructions) - Open Depositories		XXX	XXX	33,115		(86,741)	XXX
0199999. Total - Open Depositories		XXX	XXX	33,115	0	(24,582,322)	XXX
0399999. Total Cash on Deposit		XXX	XXX	33,115	0	(24,582,322)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	2,600	XXX
0599999. Total Cash		XXX	XXX	33,115	0	(24,579,722)	XXX

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

1. January		4. April	(20,403,037)	7. July	(7,428,613)	10. October	(27,025,388)
2. February	10,655,400	5. May	(26,251,830)	8. August	(299,250)	11. November	(21,464,057)
3. March	(17,513,582)	6. June	(23,210,622)	9. September	(26,201,981)	12. December	(24,579,721)

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
All Other Money Market Mutual Funds								
09248U 61 9	BLKRK LQ:TEMPFUND INSTL		12/02/2016	2.550		1		
316175 10 8	FIDELITY IMM:GOVT I		12/31/2018	2.240		43,779,291	83,624	1,765
316175 40 5	FIDELITY IMM:PRM MM I		12/02/2016	2.470		0		
38141W 23 2	GOLDMAN:FS MM INST		07/11/2016	2.580		2		
38141W 27 3	GOLDMAN:FS GOVT INST		12/31/2018	2.410		146,960		666
38141W 36 4	GOLDMAN:FS PRM O INST		07/11/2016	2.580		82	0	1
4812A2 60 3	JPMORGAN:PRIME MM INST		12/02/2016	2.500		0		
52470G 88 2	WA INST LIQUID RSV I		08/18/2017	2.500		881	2	16
8699999. Total - All Other Money Market Mutual Funds						43,927,217	83,626	2,447
8899999. Total - Cash Equivalents						43,927,217	83,626	2,447

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						
6.	Colorado CO						
7.	Connecticut CT						
8.	Delaware DE						
9.	District of Columbia DC						
10.	Florida FL						
11.	Georgia GA						
12.	Hawaii HI						
13.	Idaho ID						
14.	Illinois IL						
15.	Indiana IN						
16.	Iowa IA						
17.	Kansas KS						
18.	Kentucky KY						
19.	Louisiana LA						
20.	Maine ME						
21.	Maryland MD						
22.	Massachusetts MA						
23.	Michigan MI						
24.	Minnesota MN						
25.	Mississippi MS						
26.	Missouri MO						
27.	Montana MT						
28.	Nebraska NE						
29.	Nevada NV						
30.	New Hampshire NH						
31.	New Jersey NJ						
32.	New Mexico NM						
33.	New York NY						
34.	North Carolina NC						
35.	North Dakota ND						
36.	Ohio OH	B	Property & Casualty	1,896,881	1,792,925		
37.	Oklahoma OK						
38.	Oregon OR						
39.	Pennsylvania PA						
40.	Rhode Island RI						
41.	South Carolina SC						
42.	South Dakota SD						
43.	Tennessee TN						
44.	Texas TX						
45.	Utah UT						
46.	Vermont VT						
47.	Virginia VA						
48.	Washington WA						
49.	West Virginia WV						
50.	Wisconsin WI						
51.	Wyoming WY						
52.	American Samoa AS						
53.	Guam GU						
54.	Puerto Rico PR						
55.	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	1,896,881	1,792,925	0	0

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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