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HEALTH ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2018

OF THE CONDITION AND AFFAIRS OF THE

Mount Carmel Health Plan, Inc.

NAIC Group Code 2838 (Current) 2838 (Prior) NAIC Company Code 95655 Employer's ID Number 31-1471229

Organized under the Laws of Ohio, State of Domicile or Port of Entry OH

Country of Domicile United States of America

Licensed as business type: Health Maintenance Organization

Is HMO Federally Qualified? Yes [ ] No [X]

Incorporated/Organized 08/07/1996 Commenced Business 04/01/1997

Statutory Home Office 6150 East Broad Street, EE320 (Street and Number), Columbus, OH, US 43213 (City or Town, State, Country and Zip Code)

Main Administrative Office 6150 East Broad Street, EE320 (Street and Number)

Columbus, OH, US 43213 (City or Town, State, Country and Zip Code), 614-546-3211 (Area Code) (Telephone Number)

Mail Address 6150 East Broad Street, EE320 (Street and Number or P.O. Box), Columbus, OH, US 43213 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 6150 East Broad Street, EE320 (Street and Number)

Columbus, OH, US 43213 (City or Town, State, Country and Zip Code), 614-546-3211 (Area Code) (Telephone Number)

Internet Website Address www.medigold.com

Statutory Statement Contact Juan Manuel Fraiz (Name), 614-546-3211 (Area Code) (Telephone Number)

Juan.Fraiz@mchs.com (E-mail Address), 614-546-3131 (FAX Number)

OFFICERS

Board Chair	Edward H. Lamb	Vice President & CFO	Juan Manuel Fraiz
President & CEO	Michael James Demand	Treasurer	Paul Gregory Morris

OTHER

Sister Barbara Ann Hahl, CSC, Secretary

DIRECTORS OR TRUSTEES

Edward H. Lamb	Martin John Brill	Cynthia Mauro Dellecker
Michael James Demand	Sister Barbara Ann Hahl, CSC	Stephen Michael Lundregan
Paul Gregory Morris	Joseph Jerome Patrick, Jr	Daniel James Wendorff MD

State of Ohio
County of Franklin
SS:

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.

Edward H. Lamb	Michael James Demand	Sister Barbara Hahl, CSC
Chair Board	President & CEO	Secretary

Subscribed and sworn to before me this ______ day of ______

a. Is this an original filing? Yes [X] No [ ]
b. If no,
1. State the amendment number
2. Date filed 03/01/2019
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	44,139,596	13.710	44,139,596	0	44,139,596	13.710
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies		0.000			0	0.000
1.22 Issued by U.S. government sponsored agencies	2,310,213	0.718	2,310,213	0	2,310,213	0.718
1.3 Non-U.S. government (including Canada, excluding mortgaged-backed securities)		0.000			0	0.000
1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S. :						
1.41 States, territories and possessions general obligations		0.000			0	0.000
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations		0.000			0	0.000
1.43 Revenue and assessment obligations		0.000			0	0.000
1.44 Industrial development and similar obligations		0.000			0	0.000
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA	222,205	0.069	222,205	0	222,205	0.069
1.512 Issued or guaranteed by FNMA and FHLMC	5,164,004	1.604	5,164,004	0	5,164,004	1.604
1.513 All other		0.000			0	0.000
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	1,024,613	0.318	1,024,613	0	1,024,613	0.318
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-backed securities issued or guaranteed by agencies shown in Line 1.521		0.000			0	0.000
1.523 All other		0.000			0	0.000
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	69,671,292	21.640	69,671,292	0	69,671,292	21.640
2.2 Unaffiliated non-U.S. securities (including Canada)	5,702,821	1.771	5,702,821	0	5,702,821	1.771
2.3 Affiliated securities		0.000			0	0.000
3. Equity interests:						
3.1 Investments in mutual funds	4,895,340	1.520	4,895,340	0	4,895,340	1.520
3.2 Preferred stocks:						
3.21 Affiliated		0.000			0	0.000
3.22 Unaffiliated		0.000			0	0.000
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated		0.000			0	0.000
3.32 Unaffiliated	43,941,045	13.648	43,941,045	0	43,941,045	13.648
3.4 Other equity securities:						
3.41 Affiliated	2,141,652	0.665	2,141,652	0	2,141,652	0.665
3.42 Unaffiliated		0.000			0	0.000
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated		0.000			0	0.000
3.52 Unaffiliated		0.000			0	0.000
4. Mortgage loans:						
4.1 Construction and land development		0.000			0	0.000
4.2 Agricultural		0.000			0	0.000
4.3 Single family residential properties		0.000			0	0.000
4.4 Multifamily residential properties		0.000			0	0.000
4.5 Commercial loans		0.000			0	0.000
4.6 Mezzanine real estate loans		0.000			0	0.000
5. Real estate investments:						
5.1 Property occupied by company		0.000	0		0	0.000
5.2 Property held for production of income (including $ 0 of property acquired in satisfaction of debt)		0.000	0		0	0.000
5.3 Property held for sale (including $ 0 property acquired in satisfaction of debt)		0.000	0		0	0.000
6. Contract loans		0.000	0		0	0.000
7. Derivatives		0.000	0		0	0.000
8. Receivables for securities		0.000	0		0	0.000
9. Securities Lending (Line 10, Asset Page reinvested collateral)		0.000	0	XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	142,750,127	44.337	142,750,127	0	142,750,127	44.337
11. Other invested assets		0.000			0	0.000
12. Total invested assets	321,962,908	100.000	321,962,908	0	321,962,908	100.000

Schedule A - Verification - Real Estate

N O N E

Schedule B - Verification - Mortgage Loans

N O N E

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

NONE

1.	Book/adjusted carrying value, December 31 of prior year		
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)		
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16		
	3.2 Totals, Part 3, Column 12		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13		
	5.2 Totals, Part 3, Column 9		
6.	Total gain (loss) on disposals, Part 3, Column 19		
7.	Deduct amounts received on disposals, Part 3, Column 16		
8.	Deduct amortization of premium and depreciation		
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17		
	9.2 Totals, Part 3, Column 14		
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15		
	10.2 Totals, Part 3, Column 11		
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		191,335,611
2.	Cost of bonds and stocks acquired, Part 3, Column 7		58,630,243
3.	Accrual of discount		140,889
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	0	
	4.2. Part 2, Section 1, Column 15		
	4.3. Part 2, Section 2, Column 13	(4,757,003)	
	4.4. Part 4, Column 11	(3,234,546)	(7,991,549)
5.	Total gain (loss) on disposals, Part 4, Column 19		3,048,577
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		65,320,412
7.	Deduct amortization of premium		437,078
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15	0	
	8.2. Part 2, Section 1, Column 19		
	8.3. Part 2, Section 2, Column 16	0	
	8.4. Part 4, Column 15	0	0
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14	107,963	
	9.2. Part 2, Section 1, Column 17		
	9.3. Part 2, Section 2, Column 14	37,761	
	9.4. Part 4, Column 13	52,056	197,779
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Notes 5R, Line 5R(2)		4,281
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		179,212,782
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		179,212,782

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	44,361,802	43,358,541	44,618,945	44,264,118
Governments	2. Canada				
(Including all obligations guaranteed	3. Other Countries				
by governments)	4. Totals	44,361,802	43,358,541	44,618,945	44,264,118
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals				
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals				
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	8,498,829	8,549,128	8,526,911	8,389,138
Industrial and Miscellaneous, SVO Identified Funds, Bank Loans and Hybrid Securities (unaffiliated)	8. United States	69,671,292	68,796,722	70,344,070	69,403,793
	9. Canada	1,799,170	1,812,794	1,803,114	1,800,000
	10. Other Countries	3,903,651	3,882,772	3,936,732	3,900,000
	11. Totals	75,374,113	74,492,288	76,083,916	75,103,793
Parent, Subsidiaries and Affiliates	12. Totals	0	0	0	0
	13. Total Bonds	128,234,744	126,399,957	129,229,773	127,757,049
PREFERRED STOCKS	14. United States				
Industrial and Miscellaneous	15. Canada				
(unaffiliated)	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	46,310,722	46,310,722	36,930,587	
Industrial and Miscellaneous	21. Canada	742,203	742,203	683,231	
(unaffiliated)	22. Other Countries	1,783,461	1,783,461	1,816,962	
	23. Totals	48,836,386	48,836,386	39,430,781	
Parent, Subsidiaries and Affiliates	24. Totals	2,141,652	2,141,652	2,122,948	
	25. Total Common Stocks	50,978,038	50,978,038	41,553,729	
	26. Total Stocks	50,978,038	50,978,038	41,553,729	
	27. Total Bonds and Stocks	179,212,781	177,377,995	170,783,501	

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 Col. 7 as a % of Line 11.7	9 Total from Col. 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	90,501,741	14,069,192	20,664,752	39,069	0	XXX	125,274,754	46.5	104,996,530	43.1	125,274,754	0
1.2 NAIC 2						XXX	0	0.0		0.0		0
1.3 NAIC 3						XXX	0	0.0		0.0		0
1.4 NAIC 4						XXX	0	0.0		0.0		0
1.5 NAIC 5						XXX	0	0.0		0.0		0
1.6 NAIC 6						XXX	0	0.0		0.0		0
1.7 Totals	90,501,741	14,069,192	20,664,752	39,069	0	XXX	125,274,754	46.5	104,996,530	43.1	125,274,754	0
2. All Other Governments												
2.1 NAIC 1						XXX	0	0.0		0.0		0
2.2 NAIC 2						XXX	0	0.0		0.0		0
2.3 NAIC 3						XXX	0	0.0		0.0		0
2.4 NAIC 4						XXX	0	0.0		0.0		0
2.5 NAIC 5						XXX	0	0.0		0.0		0
2.6 NAIC 6						XXX	0	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						XXX	0	0.0		0.0		0
3.2 NAIC 2						XXX	0	0.0		0.0		0
3.3 NAIC 3						XXX	0	0.0		0.0		0
3.4 NAIC 4						XXX	0	0.0		0.0		0
3.5 NAIC 5						XXX	0	0.0		0.0		0
3.6 NAIC 6						XXX	0	0.0		0.0		0
3.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1						XXX	0	0.0		0.0		0
4.2 NAIC 2						XXX	0	0.0		0.0		0
4.3 NAIC 3						XXX	0	0.0		0.0		0
4.4 NAIC 4						XXX	0	0.0		0.0		0
4.5 NAIC 5						XXX	0	0.0		0.0		0
4.6 NAIC 6						XXX	0	0.0		0.0		0
4.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	26,926,270	2,889,142	2,421,789	1,231,460	140,430	XXX	33,609,090	12.5	29,324,037	12.0	33,609,090	0
5.2 NAIC 2						XXX	0	0.0		0.0		0
5.3 NAIC 3						XXX	0	0.0		0.0		0
5.4 NAIC 4						XXX	0	0.0		0.0		0
5.5 NAIC 5						XXX	0	0.0		0.0		0
5.6 NAIC 6						XXX	0	0.0		0.0		0
5.7 Totals	26,926,270	2,889,142	2,421,789	1,231,460	140,430	XXX	33,609,090	12.5	29,324,037	12.0	33,609,090	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 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	42,156,580	37,589,514	7,590,354	0	0	XXX	87,336,448	32.4	86,526,531	35.5	60,163,910	27,172,538
6.2 NAIC 2	1,077,050	14,716,448	7,544,401	0	0	XXX	23,337,899	8.7	22,778,598	9.3	23,337,899	0
6.3 NAIC 3						XXX	0	0.0		0.0		0
6.4 NAIC 4						XXX	0	0.0		0.0		0
6.5 NAIC 5						XXX	0	0.0		0.0		0
6.6 NAIC 6						XXX	0	0.0		0.0		0
6.7 Totals	43,233,630	52,305,962	15,134,754	0	0	XXX	110,674,347	41.1	109,305,129	44.9	83,501,809	27,172,538
7. Hybrid Securities												
7.1 NAIC 1						XXX	0	0.0		0.0		0
7.2 NAIC 2						XXX	0	0.0		0.0		0
7.3 NAIC 3						XXX	0	0.0		0.0		0
7.4 NAIC 4						XXX	0	0.0		0.0		0
7.5 NAIC 5						XXX	0	0.0		0.0		0
7.6 NAIC 6						XXX	0	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		0
8.2 NAIC 2						XXX	0	0.0		0.0		0
8.3 NAIC 3						XXX	0	0.0		0.0		0
8.4 NAIC 4						XXX	0	0.0		0.0		0
8.5 NAIC 5						XXX	0	0.0		0.0		0
8.6 NAIC 6						XXX	0	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		0
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		0
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		0
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		0
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		0
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX		0	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		0
10.2 NAIC 2						XXX	0	0.0	XXX	XXX		0
10.3 NAIC 3						XXX	0	0.0	XXX	XXX		0
10.4 NAIC 4						XXX	0	0.0	XXX	XXX		0
10.5 NAIC 5						XXX	0	0.0	XXX	XXX		0
10.6 NAIC 6						XXX	0	0.0	XXX	XXX		0
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 Col. 7 as a % of Line 11.7	9 Total from Col. 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) 159,584,591	54,547,849	30,676,895	1,270,529	140,430	0	246,220,292	91.3	XXX	XXX	219,047,754	27,172,538
11.2 NAIC 2	(d) 1,077,050	14,716,448	7,544,401	0	0	0	23,337,899	8.7	XXX	XXX	23,337,899	0
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	160,661,641	69,264,296	38,221,295	1,270,529	140,430	0	(b) 269,558,191	100.0	XXX	XXX	242,385,653	27,172,538
11.8 Line 11.7 as a % of Col. 7	59.6	25.7	14.2	0.5	0.1	0.0	100.0	XXX	XXX	XXX	89.9	10.1
12. Total Bonds Prior Year												
12.1 NAIC 1	126,523,798	58,271,125	34,896,978	1,052,440	102,754	0	XXX	XXX	220,847,095	90.7	220,847,095	0
12.2 NAIC 2	980,117	13,027,732	7,671,500	1,099,249	0	0	XXX	XXX	22,778,598	9.3	22,778,598	0
12.3 NAIC 3							XXX	XXX	0	0.0		0
12.4 NAIC 4							XXX	XXX	0	0.0		0
12.5 NAIC 5							XXX	XXX	(c) 0	0.0		0
12.6 NAIC 6							XXX	XXX	(c) 0	0.0		0
12.7 Totals	127,503,915	71,298,857	42,568,478	2,151,689	102,754	0	XXX	XXX	(b) 243,625,693	100.0	243,625,693	0
12.8 Line 12.7 as a % of Col. 9	52.3	29.3	17.5	0.9	0.0	0.0	XXX	XXX	100.0	XXX	100.0	0.0
13. Total Publicly Traded Bonds												
13.1 NAIC 1	132,412,052	54,547,849	30,676,895	1,270,529	140,430	0	219,047,754	81.3	220,847,095	90.7	219,047,754	XXX
13.2 NAIC 2	1,077,050	14,716,448	7,544,401	0	0	0	23,337,899	8.7	22,778,598	9.3	23,337,899	XXX
13.3 NAIC 3							0	0.0	0	0.0	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	133,489,102	69,264,296	38,221,295	1,270,529	140,430	0	242,385,652	89.9	243,625,693	100.0	242,385,652	XXX
13.8 Line 13.7 as a % of Col. 7	55.1	28.6	15.8	0.5	0.1	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	49.5	25.7	14.2	0.5	0.1	0.0	89.9	XXX	XXX	XXX	89.9	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1	27,172,539	0	0	0	0	0	27,172,539	10.1	0	0.0	XXX	27,172,539
14.2 NAIC 2	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.3 NAIC 3	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.4 NAIC 4	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.5 NAIC 5	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.7 Totals	27,172,539	0	0	0	0	0	27,172,539	10.1	0	0.0	XXX	27,172,539
14.8 Line 14.7 as a % of Col. 7	100.0	0.0	0.0	0.0	0.0	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	10.1	0.0	0.0	0.0	0.0	0.0	10.1	XXX	XXX	XXX	XXX	10.1

(a) Includes $ 27,172,538 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ .... current year of bonds with Z designations, $ .... prior year of bonds with Z designations and $ .... 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 $ .... current year of bonds with 5GI designations, $ .... prior year of bonds with 5* or 5GI designations and $ .... current year, $ .... 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 $ 141,323,447 ; 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 Col. 7 as a % of Line 11.7	9 Total from Col. 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	90,469,513	13,977,809	20,605,226	0	0	XXX	125,052,547	46.4	104,726,715	43.0	125,052,547	0
1.2 Residential Mortgage-Backed Securities	32,227	91,383	59,526	39,069	0	XXX	222,205	0.1	269,815	0.1	222,205	0
1.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		0
1.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		0
1.5 Totals	90,501,740	14,069,192	20,664,752	39,069	0	XXX	125,274,753	46.5	104,996,530	43.1	125,274,752	0
2. All Other Governments												
2.1 Issuer Obligations						XXX	0	0.0		0.0		0
2.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		0
2.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		0
2.4 Other Loan-Backed and Structured Securities						XXX	0	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						XXX	0	0.0		0.0		0
3.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		0
3.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		0
3.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		0
3.5 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 Issuer Obligations						XXX	0	0.0		0.0		0
4.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		0
4.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		0
4.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		0
4.5 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.1 Issuer Obligations	26,339,697	1,080,777	0	0	0	XXX	27,420,474	10.2	22,036,313	9.0	27,420,474	0
5.2 Residential Mortgage-Backed Securities	586,572	1,808,366	1,397,176	1,231,460	140,430	XXX	5,164,004	1.9	7,287,724	3.0	5,164,004	0
5.3 Commercial Mortgage-Backed Securities	0	0	1,024,613	0	0	XXX	1,024,613	0.4		0.0	1,024,613	0
5.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		0
5.5 Totals	26,926,270	2,889,142	2,421,789	1,231,460	140,430	XXX	33,609,090	12.5	29,324,037	12.0	33,609,090	0
6. Industrial and Miscellaneous												
6.1 Issuer Obligations	35,749,204	41,961,764	15,134,754	0	0	XXX	92,845,722	34.4	95,740,717	39.3	68,015,870	24,829,852
6.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		0
6.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		0
6.4 Other Loan-Backed and Structured Securities	7,484,426	10,344,198	0	0	0	XXX	17,828,625	6.6	13,564,412	5.6	15,485,939	2,342,686
6.5 Totals	43,233,630	52,305,962	15,134,754	0	0	XXX	110,674,347	41.1	109,305,129	44.9	83,501,809	27,172,538
7. Hybrid Securities												
7.1 Issuer Obligations						XXX	0	0.0		0.0		0
7.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		0
7.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		0
7.4 Other Loan-Backed and Structured Securities						XXX	0	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		0
8.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		0
8.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		0
8.4 Other Loan-Backed and Structured Securities						XXX	0	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 Col. 7 as a % of Line 11.7	9 Total from Col. 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		0
9.2 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX		0	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		0
10.2 Bank Loans - Acquired						XXX	0	0.0	XXX	XXX		0
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	152,558,414	57,020,349	35,739,980	0	0	XXX	245,318,743	91.0	XXX	XXX	220,488,891	24,829,852
11.2 Residential Mortgage-Backed Securities	618,800	1,899,749	1,456,703	1,270,529	140,430	XXX	5,386,209	2.0	XXX	XXX	5,386,209	0
11.3 Commercial Mortgage-Backed Securities	0	0	1,024,613	0	0	XXX	1,024,613	0.4	XXX	XXX	1,024,613	0
11.4 Other Loan-Backed and Structured Securities	7,484,426	10,344,198	0	0	0	XXX	17,828,625	6.6	XXX	XXX	15,485,939	2,342,686
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	160,661,640	69,264,296	38,221,295	1,270,529	140,430	0	269,558,190	100.0	XXX	XXX	242,385,652	27,172,538
11.8 Line 11.7 as a % of Col. 7	59.6	25.7	14.2	0.5	0.1	0.0	100.0	XXX	XXX	XXX	89.9	10.1
12. Total Bonds Prior Year												
12.1 Issuer Obligations	119,370,018	62,154,035	39,880,442	1,099,249	0	XXX	XXX	XXX	222,503,744	91.3	222,503,744	0
12.2 Residential Mortgage-Backed Securities	1,001,961	2,712,347	2,688,036	1,052,440	102,754	XXX	XXX	XXX	7,557,538	3.1	7,557,538	0
12.3 Commercial Mortgage-Backed Securities						XXX	XXX	XXX	0	0.0		0
12.4 Other Loan-Backed and Structured Securities	7,131,937	6,432,475	0	0	0	XXX	XXX	XXX	13,564,412	5.6	13,564,412	0
12.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX	0	0.0		0
12.6 Bank Loans	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
12.7 Totals	127,503,916	71,298,857	42,568,478	2,151,689	102,754	0	XXX	XXX	243,625,694	100.0	243,625,694	0
12.8 Line 12.7 as a % of Col. 9	52.3	29.3	17.5	0.9	0.0	0.0	XXX	XXX	100.0	XXX	100.0	0.0
13. Total Publicly Traded Bonds												
13.1 Issuer Obligations	127,728,562	57,020,349	35,739,980	0	0	XXX	220,488,891	81.8	222,503,744	91.3	220,488,891	XXX
13.2 Residential Mortgage-Backed Securities	618,800	1,899,749	1,456,703	1,270,529	140,430	XXX	5,386,209	2.0	7,557,538	3.1	5,386,209	XXX
13.3 Commercial Mortgage-Backed Securities	0	0	1,024,613	0	0	XXX	1,024,613	0.4	0	0.0	1,024,613	XXX
13.4 Other Loan-Backed and Structured Securities	5,141,740	10,344,198	0	0	0	XXX	15,485,939	5.7	13,564,412	5.6	15,485,939	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	133,489,102	69,264,296	38,221,295	1,270,529	140,430	0	242,385,652	89.9	243,625,694	100.0	242,385,652	XXX
13.8 Line 13.7 as a % of Col. 7	55.1	28.6	15.8	0.5	0.1	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	49.5	25.7	14.2	0.5	0.1	0.0	89.9	XXX	XXX	XXX	89.9	XXX
14. Total Privately Placed Bonds												
14.1 Issuer Obligations	24,829,852	0	0	0	0	XXX	24,829,852	9.2	0	0.0	XXX	24,829,852
14.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.4 Other Loan-Backed and Structured Securities	2,342,686	0	0	0	0	XXX	2,342,686	0.9	0	0.0	XXX	2,342,686
14.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
14.6 Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	XXX	0
14.7 Totals	27,172,538	0	0	0	0	0	27,172,538	10.1	0	0.0	XXX	27,172,538
14.8 Line 14.7 as a % of Col. 7	100.0	0.0	0.0	0.0	0.0	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	10.1	0.0	0.0	0.0	0.0	0.0	10.1	XXX	XXX	XXX	XXX	10.1

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	23,525,835	23,525,835	0	0	0
2. Cost of short-term investments acquired	103,253,640	103,253,640	0	0	0
3. Accrual of discount	658,741	658,741	0	0	0
4. Unrealized valuation increase (decrease)	0				
5. Total gain (loss) on disposals	0				
6. Deduct consideration received on disposals	84,424,776	84,424,776	0	0	0
7. Deduct amortization of premium	584	584	0	0	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)	43,012,856	43,012,856	0	0	0
11. Deduct total nonadmitted amounts	0				
12. Statement value at end of current period (Line 10 minus Line 11)	43,012,856	43,012,856	0	0	0

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

Schedule DB - Part A - Verification - Options, Caps, Floors, Collars, Swaps and Forwards

NONE

Schedule DB - Part B - Verification - Futures Contracts

NONE

Schedule DB - Part C - Section 1 - Replication (Synthetic Asset) Transactions (RSATs) Open

NONE

Schedule DB-Part C-Section 2-Reconciliation of Replication (Synthetic Asset) Transactions Open

NONE

Schedule DB - Verification - Book/Adjusted Carrying Value, Fair Value and Potential Exposure of Derivatives

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	85,377,048	81,602,487	3,774,561	0
2. Cost of cash equivalents acquired	826,434,796	736,006,558	90,428,238	0
3. Accrual of discount	653,137	653,137	0	0
4. Unrealized valuation increase (decrease)	0			
5. Total gain (loss) on disposals	0	0	0	0
6. Deduct consideration received on disposals	810,349,321	719,951,591	90,397,730	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)	102,115,660	98,310,591	3,805,069	0
11. Deduct total nonadmitted amounts	0			
12. Statement value at end of current period (Line 10 minus Line 11)	102,115,660	98,310,591	3,805,069	0

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

Schedule A - Part 1 - Real Estate Owned

NONE

Schedule A - Part 2 - Real Estate Acquired and Additions Made

NONE

Schedule A - Part 3 - Real Estate Disposed

NONE

Schedule B - Part 1 - Mortgage Loans Owned

NONE

Schedule B - Part 2 - Mortgage Loans Acquired and Additions Made

NONE

Schedule B - Part 3 - Mortgage Loans Disposed, Transferred or Repaid

NONE

Schedule BA - Part 1 - Other Long-Term Invested Assets Owned

NONE

Schedule BA - Part 2 - Other Long-Term Invested Assets Acquired and Additions Made

NONE

Schedule BA - Part 3 - Other Long-Term Invested Assets Disposed, Transferred or Repaid

NONE

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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
912828-2A-7	UNITED STATES TREASURY				1	454,297	92.3150	461,575	500,000	463,011	0	4,347	0	0	1.500	2.575	FA	2,833	7,500	12/20/2016	08/15/2026
912828-2R-0	UNITED STATES TREASURY				1	1,562,021	96.8780	1,501,609	1,550,000	1,560,551	0	(1,087)	0	0	2.250	2.163	FA	13,173	34,875	09/28/2017	08/15/2027
912828-4N-7	UNITED STATES TREASURY				1	1,385,555	101.6290	1,422,806	1,400,000	1,385,806	0	252	0	0	2.875	2.999	MN	5,226	20,125	10/30/2018	05/15/2028
912828-4V-9	UNITED STATES TREASURY				1	1,496,836	101.6370	1,524,555	1,500,000	1,496,861	0	25	0	0	2.875	2.900	FA	16,289	0	12/12/2018	08/15/2028
912828-B3-3	UNITED STATES TREASURY				1	1,728,484	99.9340	1,698,878	1,700,000	1,700,912	0	(11,152)	0	0	1.500	0.839	JJ	10,671	25,500	08/24/2016	01/31/2019
912828-D5-6	UNITED STATES TREASURY				1	348,370	99.1160	356,818	360,000	348,607	0	237	0	0	2.375	2.991	FA	3,229	0	11/14/2018	08/15/2024
912828-G6-1	UNITED STATES TREASURY				1	6,108,613	98.9770	5,938,620	6,000,000	6,030,346	0	(32,974)	0	0	1.500	0.942	MN	7,912	90,000	08/24/2016	11/30/2019
912828-J2-7	UNITED STATES TREASURY				1	835,922	96.7800	822,630	850,000	840,526	0	1,440	0	0	2.000	2.196	FA	6,421	17,000	09/15/2015	02/15/2025
912828-K7-4	UNITED STATES TREASURY				1	2,723,640	96.4680	2,604,636	2,700,000	2,717,059	0	(2,452)	0	0	2.000	1.896	FA	20,397	54,000	02/24/2016	08/15/2025
912828-M5-6	UNITED STATES TREASURY				1	96,332	97.8640	97,864	100,000	96,357	0	25	0	0	2.250	2.837	MN	292	0	12/12/2018	11/15/2025
912828-MP-2	UNITED STATES TREASURY				1	1,396,382	101.0950	1,354,673	1,340,000	1,347,335	0	(6,569)	0	0	3.625	3.119	FA	18,348	48,575	05/31/2011	02/15/2020
912828-P4-6	UNITED STATES TREASURY				1	1,779,219	93.6870	1,686,366	1,800,000	1,784,567	0	2,003	0	0	1.625	1.752	FA	11,048	29,250	07/06/2016	02/15/2026
912828-P8-7	UNITED STATES TREASURY				1	2,899,638	97.1190	2,816,451	2,900,000	2,899,920	0	42	0	0	1.125	1.126	FA	11,085	32,625	08/24/2016	02/28/2021
912828-PC-8	UNITED STATES TREASURY				1	1,761,813	100.1910	1,653,152	1,650,000	1,697,493	0	(25,031)	0	0	2.625	1.066	MN	5,623	43,313	06/30/2016	11/15/2020
912828-R3-6	UNITED STATES TREASURY				1	4,111,660	93.4660	3,972,305	4,250,000	4,134,378	0	14,194	0	0	1.625	2.019	MN	8,967	69,063	05/11/2017	05/15/2026
912828-TJ-9	UNITED STATES TREASURY				1	98,781	97.0470	97,047	100,000	99,086	0	243	0	0	1.625	1.887	FA	614	1,625	09/28/2017	08/15/2022
912828-U6-5	UNITED STATES TREASURY				1	1,502,510	98.0020	1,494,531	1,525,000	1,509,447	0	5,138	0	0	1.750	2.113	MN	2,346	26,688	12/20/2017	11/30/2021
912828-UB-4	UNITED STATES TREASURY				1	400,938	98.5360	394,144	400,000	400,264	0	(286)	0	0	1.000	0.927	MN	352	4,000	08/19/2016	11/30/2019
912828-UF-5	UNITED STATES TREASURY				1	1,424,763	98.5360	1,404,138	1,425,000	1,425,041	0	(40)	0	0	1.125	1.122	JD	44	24,047	02/24/2016	12/31/2019
912828-UN-8	UNITED STATES TREASURY				1	1,242,133	98.0830	1,226,038	1,250,000	1,239,570	0	(7,319)	0	0	2.000	2.059	FA	9,443	25,000	08/30/2017	02/15/2023
912828-VS-6	UNITED STATES TREASURY				1	4,727,340	100.0010	4,600,046	4,600,000	4,695,011	0	(20,911)	0	0	2.500	2.028	FA	43,438	102,500	09/28/2018	08/15/2023
912828-WN-6	UNITED STATES TREASURY				1	488,926	98.8980	494,490	500,000	489,946	0	1,021	0	0	2.000	2.869	MN	879	5,000	09/28/2018	05/31/2021
912828-X8-8	UNITED STATES TREASURY				1	1,114,841	98.0090	1,078,099	1,100,000	1,112,717	0	(1,355)	0	0	2.375	2.223	MN	3,392	26,125	06/27/2017	05/15/2027
912828-XB-1	UNITED STATES TREASURY				1	4,707,248	97.3670	4,430,199	4,550,000	4,664,785	0	(17,049)	0	0	2.125	1.703	MN	12,553	96,688	06/30/2016	05/15/2025
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						44,396,263	XXX	43,131,668	44,050,000	44,139,596	0	(97,259)	0	0	XXX	XXX	XXX	214,575	783,497	XXX	XXX
3620AA-TY-4	GN 724267 - RMBS			4	1	222,683	105.9570	226,873	214,118	222,205	0	(14)	0	0	5.000	4.185	MON	892	10,881	04/01/2010	09/15/2039
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						222,683	XXX	226,873	214,118	222,205	0	(14)	0	0	XXX	XXX	XXX	892	10,881	XXX	XXX
0599999. Total - U.S. Government Bonds						44,618,945	XXX	43,358,541	44,264,118	44,361,802	0	(97,273)	0	0	XXX	XXX	XXX	215,468	794,378	XXX	XXX
1099999. Total - All Other Government Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
3130A3-KM-5	FEDERAL HOME LOAN BANKS	SD			1	461,388	99.3480	452,033	455,000	460,124	0	(1,232)	0	0	2.500	2.200	JD	695	11,375	12/22/2017	12/09/2022
313379-EE-5	FEDERAL HOME LOAN BANKS				1	944,459	99.5670	925,973	930,000	931,436	0	(3,168)	0	0	1.625	1.280	JD	714	15,113	10/21/2014	06/14/2019
3133EE-W5-5	FEDERAL FARM CREDIT BANKS FUNDING CORP				1	626,226	98.8550	610,924	618,000	620,653	0	(1,796)	0	0	1.800	1.500	JD	494	11,124	11/04/2015	06/15/2020
3136FT-P3-7	FEDERAL NATIONAL MORTGAGE ASSOCIATION			9	1	300,980	99.8770	297,633	298,000	298,000	0	(709)	0	0	1.680	1.680	FA	1,724	5,006	03/05/2014	02/27/2019
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						2,333,053	XXX	2,286,564	2,301,000	2,310,213	0	(6,905)	0	0	XXX	XXX	XXX	3,628	42,618	XXX	XXX
3128PL-A2-8	FH J08125 - RMBS			4	1	24,588	103.1210	25,143	24,382	24,455	0	(33)	0	0	4.500	4.266	MON	91	1,126	06/12/2009	06/01/2023
312935-M2-2	FH A88477 - RMBS			4	1	269,917	106.3190	275,109	258,758	269,374	0	(30)	0	0	5.000	4.191	MON	1,078	13,109	05/11/2010	09/01/2039
31371L-6G-9	FN 255671 - RMBS			4	1	96,860	107.6660	104,430	96,995	96,790	0	(70)	0	0	5.500	5.523	MON	445	5,405	09/26/2008	04/01/2035
3138AB-YR-4	FN AH9719 - RMBS			4	1	196,430	104.7260	198,906	189,930	196,325	0	229	0	0	4.500	3.885	MON	712	8,711	07/07/2011	04/01/2041
3138AK-QW-2	FN AI5868 - RMBS			4	1	309,994	104.7440	312,118	297,982	310,097	0	(140)	0	0	4.500	3.760	MON	1,117	13,579	07/28/2011	07/01/2041
3138E2-GH-2	FN AJ9199 - RMBS			4	1	347,467	102.8250	347,865	338,307	347,402	0	(20)	14,040	0	4.000	3.539	MON	1,128	13,692	08/08/2012	01/01/2042
3138EG-HX-5	FN AL0245 - RMBS			4	1	352,983	102.8160	359,441	349,596	353,650	0	(88)	0	0	4.000	3.788	MON	1,165	14,174	07/28/2011	04/01/2041
3138M5-LN-7	FN AP2132 - RMBS			4	1	1,299,071	100.7810	1,304,601	1,294,491	1,298,836	0	(836)	41,029	0	3.500	3.437	MON	3,776	45,764	09/15/2015	08/01/2042
3138WE-6X-2	FN AS5385 - RMBS			4	1	1,225,665	102.0780	1,225,781	1,200,828	1,225,539	0	(487)	52,894	0	4.000	3.652	MON	4,003	48,699	09/15/2015	07/01/2045
31402Q-WA-5	FN 735141 - RMBS			4	1	104,978	107.6680	115,482	107,257	105,061	0	(76)	0	0	5.500	5.983	MON	492	5,994	10/29/2008	01/01/2035
31403C-6L-0	FN 745275 - RMBS			4	1	73,954	106.1910	75,822	71,402	73,730	0	(18)	0	0	5.000	4.258	MON	298	3,630	11/03/2009	02/01/2036
31403D-WU-9	FN 745959 - RMBS			4	1	90,703	107.6900	92,176	85,594	90,431	0	(48)	0	0	5.500	4.207	MON	392	4,782	01/28/2010	11/01/2036
31408F-6B-0	FN 850566 - RMBS			4	1	35,154	106.1250	39,342	37,071	35,102	0	(178)	0	0	5.000	6.229	MON	154	1,897	10/30/2008	01/01/2036
31409W-LB-5	FN 880622 - RMBS			4	1	46,321	107.6080	51,461	47,823	46,369	0	(40)	0	0	5.500	6.210	MON	219	2,673	07/22/2008	04/01/2036
31411E-2C-0	FN 906271 - RMBS			4	1	104,807	107.5890	114,191	106,136	104,605	0	(203)	0	0	5.500	5.816	MON	486	5,977	10/31/2007	01/01/2037
31411E-YD-3	FN 906208 - RMBS			4	1	161,838	107.5750	176,397	163,976	161,775	0	(63)	0	0	5.500	5.791	MON	752	9,162	10/31/2007	01/01/2037
31412P-6K-2	FN 931574 - RMBS			4	1	52,422	106.1780	54,468	51,299	52,219	0	(98)	0	0	5.000	4.548	MON	214	2,589	07/23/2009	02/01/2035

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	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	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 Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
31412W-N2-8	FN 937009 - RMBS			4	1	117,791	110.0730	130,144	118,234	117,563	0	(227)	0	0	6.000	6.117	MON	591	7,354	08/06/2007	06/01/2037
31413V-UA-3	FN 956977 - RMBS			4	1	33,039	107.3490	35,406	32,982	33,020	0	(9)	0	0	6.000	5.943	MON	165	2,120	08/12/2008	12/01/2037
31416N-3J-9	FN AA5300 - RMBS			4	1	1,141	101.8490	1,102	1,082	1,089	0	(3)	0	0	4.500	2.830	MON	4	55	03/18/2010	09/01/2020
31416T-L5-6	FN AA9347 - RMBS			4	1	221,001	106.3530	227,609	214,012	220,573	0	(6)	0	0	5.000	4.367	MON	892	10,866	04/01/2010	08/01/2039
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						5,166,124	XXX	5,266,994	5,088,138	5,164,004	0	(2,444)	107,963	0	XXX	XXX	XXX	18,174	221,357	XXX	XXX
3137FA-WS-3	FHMS K067 A2 - CMBS			4	1	1,027,734	99.5570	995,570	1,000,000	1,024,613	0	(2,795)	0	0	3.194	2.857	MON	2,662	31,940	11/17/2017	07/25/2027
2799999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities						1,027,734	XXX	995,570	1,000,000	1,024,613	0	(2,795)	0	0	XXX	XXX	XXX	2,662	31,940	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						8,526,911	XXX	8,549,128	8,389,138	8,498,829	0	(12,145)	107,963	0	XXX	XXX	XXX	24,463	295,915	XXX	XXX
00206R-AZ-5	AT&T INC			1	2FE	1,379,338	101.0530	1,263,163	1,250,000	1,292,542	0	(15,484)	0	0	3.875	2.525	FA	18,299	48,438	01/18/2013	08/15/2021
00206R-DB-5	AT&T INC			1	2FE	1,027,073	100.5060	1,005,060	1,000,000	1,015,142	0	(4,399)	0	0	3.800	3.298	MS	11,189	38,000	03/21/2016	03/15/2022
002824-BF-6	ABBOTT LABORATORIES			1,2	2FE	463,046	98.9790	461,242	466,000	463,756	0	251	0	0	3.750	3.821	MN	1,505	23,010	11/18/2016	11/30/2026
00440E-AT-4	CHUBB INA HOLDINGS INC		C	1,2	1FE	499,720	98.5960	492,980	500,000	499,966	0	25	0	0	2.300	2.304	MN	1,853	11,500	10/27/2015	11/03/2020
00751Y-AB-2	ADVANCE AUTO PARTS INC			1,2	2FE	1,010,250	101.5890	1,015,890	1,000,000	1,004,266	0	(1,271)	0	0	4.500	4.349	JJ	20,750	45,000	11/20/2013	01/15/2022
02079K-AA-5	ALPHABET INC			1	1FE	1,354,053	102.0410	1,260,206	1,235,000	1,292,231	0	(23,426)	0	0	3.625	1.633	MN	5,223	44,769	04/27/2016	05/19/2021
025816-BD-0	AMERICAN EXPRESS CO				1FE	1,007,692	96.8230	1,065,053	1,100,000	1,057,024	0	10,047	0	0	2.650	3.731	JD	2,348	29,150	11/14/2013	12/02/2022
0258M0-DP-1	AMERICAN EXPRESS CREDIT CORP				1FE	399,756	99.5560	398,224	400,000	399,978	0	40	0	0	2.250	2.259	FA	3,400	9,000	08/12/2014	08/15/2019
037833-AK-6	APPLE INC			1	1FE	599,202	96.7460	580,476	600,000	599,686	0	78	0	0	2.400	2.413	MN	2,320	14,400	04/30/2013	05/03/2023
037833-BS-8	APPLE INC			1,2	1FE	499,645	98.8550	494,275	500,000	499,940	0	34	0	0	2.250	2.256	FA	4,000	11,250	02/16/2016	02/23/2021
048303-CH-2	ATLANTIC CITY ELECTRIC CO			1,2	1FE	439,569	103.0440	453,394	440,000	439,576	0	7	0	0	4.000	4.012	AO	3,667	0	10/09/2018	10/15/2028
05348E-BA-6	AVALONBAY COMMUNITIES INC			1,2	1FE	199,308	96.5230	193,046	200,000	199,550	0	51	0	0	3.350	3.381	MN	856	6,700	05/03/2017	05/15/2027
053611-AG-4	AVERY DENNISON CORP			1,2	2FE	788,195	98.9360	780,605	789,000	788,796	0	71	0	0	3.350	3.357	AO	5,580	26,432	04/03/2013	04/15/2023
06051G-EU-9	BANK OF AMERICA CORP				1FE	971,196	98.5350	985,350	1,000,000	986,188	0	2,997	0	0	3.300	3.662	JJ	15,583	33,000	08/28/2013	01/11/2023
06051G-GA-1	BANK OF AMERICA CORP			1,2	1FE	651,644	92.5790	648,053	700,000	654,483	0	2,839	0	0	3.248	4.137	AO	4,421	11,368	04/30/2018	10/21/2027
06406H-BM-0	BANK OF NEW YORK COMPANY, INC. (THE)				1FE	587,510	100.9230	504,615	500,000	504,246	0	(11,265)	0	0	5.450	3.120	MN	3,482	27,250	09/29/2010	05/15/2019
06406H-BP-3	BANK OF NEW YORK COMPANY, INC. (THE)				1FE	641,035	101.6730	635,456	625,000	627,240	0	(2,201)	0	0	4.600	4.237	JJ	13,257	28,750	07/22/2011	01/15/2020
064149-C8-8	BANK OF NOVA SCOTIA		C		1FE	805,504	102.6560	821,248	800,000	801,356	0	(614)	0	0	4.375	4.287	JJ	16,333	35,000	04/20/2011	01/13/2021
084670-BF-4	BERKSHIRE HATHAWAY INC				1FE	745,185	101.2470	708,729	700,000	716,591	0	(5,095)	0	0	3.400	2.595	JJ	9,983	23,800	01/14/2013	01/31/2022
084670-BL-1	BERKSHIRE HATHAWAY INC			1	1FE	499,955	99.5270	497,635	500,000	500,020	0	(28)	0	0	2.100	2.093	FA	3,996	10,500	08/07/2014	08/14/2019
124857-AT-0	CBS CORP			1,2	2FE	559,503	90.9000	513,585	565,000	560,511	0	436	0	0	3.375	3.477	FA	7,204	21,293	06/26/2017	02/15/2028
14040H-AY-1	CAPITAL ONE FINANCIAL CORP				2FE	693,132	102.6560	615,936	600,000	634,341	0	(12,975)	0	0	4.750	2.411	JJ	13,142	28,500	01/11/2013	07/15/2021
14040H-BT-1	CAPITAL ONE FINANCIAL CORP			2	2FE	904,077	94.6900	899,555	950,000	905,981	0	1,904	0	0	3.300	4.205	AO	5,312	15,675	09/19/2018	10/30/2024
17275R-AX-0	CISCO SYSTEMS INC			1	1FE	923,751	99.4750	920,144	925,000	924,754	0	170	0	0	2.450	2.469	JD	1,007	22,663	06/10/2015	06/15/2020
172967-FT-3	CITIGROUP INC				2FE	499,964	102.2410	460,085	450,000	468,405	0	(5,700)	0	0	4.500	3.078	JJ	9,394	20,250	01/14/2013	01/14/2022
172967-LD-1	CITIGROUP INC			1,2,5	2FE	770,288	96.2890	722,168	750,000	768,529	0	(1,702)	0	0	3.887	3.565	JJ	13,847	29,153	12/19/2017	01/10/2028
19416Q-DY-3	COLGATE-PALMOLIVE COMPANY			1	1FE	853,145	98.0320	833,272	850,000	851,007	0	(324)	0	0	2.450	2.407	MN	2,661	20,825	02/08/2012	11/15/2021
20030N-BD-2	COMCAST CORP			1	1FE	1,023,420	99.7800	997,800	1,000,000	1,016,121	0	(4,289)	0	0	3.125	2.645	JJ	14,410	31,250	01/10/2013	07/15/2022
209111-FP-3	CONSOLIDATED EDISON COMPANY OF NEW YORK			1,2	1FE	224,962	101.7750	228,994	225,000	224,965	0	3	0	0	3.800	3.802	MN	1,093	4,394	05/07/2018	05/15/2028
21036P-AS-7	CONSTELLATION BRANDS INC			1,2	2FE	548,713	92.8120	510,466	550,000	549,215	0	97	0	0	3.500	3.520	MN	2,781	19,250	05/02/2017	05/09/2027
24422E-RM-3	JOHN DEERE CAPITAL CORP				1FE	1,270,388	98.5130	1,231,413	1,250,000	1,257,670	0	(2,255)	0	0	2.750	2.549	MS	10,122	34,375	01/14/2013	03/15/2022
25468P-CW-4	WALT DISNEY CO			1	1FE	1,292,369	97.1690	1,263,197	1,300,000	1,296,768	0	792	0	0	2.350	2.417	JD	2,546	30,550	01/11/2013	12/01/2022
25470D-AE-9	DISCOVERY COMMUNICATIONS LLC			1	2FE	1,027,842	101.8170	941,807	925,000	957,563	0	(12,654)	0	0	4.375	2.878	JD	1,799	40,469	01/14/2013	06/15/2021
278642-AE-3	EBAY INC			1,2	2FE	578,346	96.7480	580,488	600,000	588,906	0	2,927	0	0	2.600	3.156	JJ	7,193	15,600	03/24/2015	07/15/2022
29278N-AF-0	ENERGY TRANSFER PARTNERS LP			1,2	2FE	394,285	98.2200	387,969	395,000	394,323	0	38	0	0	4.950	4.973	JD	869	10,156	06/05/2018	06/15/2028
31428X-AZ-9	FEDEX CORP			1	2FE	553,995	99.1140	550,083	555,000	554,800	0	185	0	0	2.300	2.334	FA	5,319	12,765	01/06/2015	02/01/2020
31428X-BP-0	FEDEX CORP			1,2	2FE	174,659	95.0870	166,402	175,000	174,672	0	14	0	0	3.400	3.424	FA	2,248	3,223	01/29/2018	02/15/2028
316773-CP-3	FIFTH THIRD BANCORP			2	2FE	747,975	101.2420	759,315	750,000	749,021	0	184	0	0	4.300	4.329	JJ	14,781	32,250	11/18/2013	01/16/2024
369550-BD-9	GENERAL DYNAMICS CORP			1,2	1FE	498,080	100.7450	503,725	500,000	498,309	0	229	0	0	3.375	3.459	MN	2,156	8,625	05/08/2018	05/15/2023
37045X-BV-7	GENERAL MOTORS FINANCIAL COMPANY INC			1	2FE	284,601	98.4710	280,642	285,000	284,854	0	118	0	0	2.650	2.691	AO	1,636	7,553	04/10/2017	04/13/2020
375558-BF-9	GILEAD SCIENCES INC			1,2	1FE	915,769	98.1590	907,971	925,000	916,488	0	719	0	0	3.650	3.798	MS	11,254	16,881	04/30/2018	03/01/2026
38141E-C2-3	GOLDMAN SACHS & CO			1,2	1FE	447,245	97.8210	415,739	425,000	441,265	0	(2,663)	0	0	3.850	3.090	JJ	7,863	16,363	09/15/2016	07/08/2024
38141G-GS-7	GOLDMAN SACHS GROUP INC				1FE	766,662	104.7430	680,830	650,000	693,604	0	(13,293)	0	0	5.750	3.424	JJ	16,300	37,375	01/11/2013	01/24/2022
437076-BW-1	HOME DEPOT INC			1,2	1FE	521,393	102.6130	538,718	525,000	521,414	0	21	0	0	3.900	3.984	JD	1,422	0	11/27/2018	12/06/2028
44107T-AV-8	HOST HOTELS & RESORTS LP			1,2	2FE	723,826	97.2830	705,302	725,000	724,674	0	55	0	0	4.000	4.008	JD	1,289	29,000	05/06/2015	06/15/2025

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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
44932H-AM-5	IBM CREDIT LLC			1	1FE	899,721	100.9410	908,469	900,000	899,729	0	8	0	0	3.600	3.611	MN	2,790	0	11/27/2018	11/30/2021
458140-AM-2	INTEL CORP			1	1FE	1,290,796	98.5450	1,281,085	1,300,000	1,296,039	0	947	0	0	2.700	2.782	JD	1,560	35,100	01/10/2013	12/15/2022
460146-CG-6	INTERNATIONAL PAPER CO			1,2	2FE	258,921	104.3870	239,046	229,000	240,225	0	(3,369)	0	0	4.750	3.091	FA	4,109	27,978	01/11/2013	02/15/2022
46625H-HZ-6	JPMORGAN CHASE & CO				1FE	1,138,550	102.9430	1,029,430	1,000,000	1,042,474	0	(17,234)	0	0	4.625	2.751	MN	6,552	46,250	01/14/2013	05/10/2021
46625H-JZ-4	JPMORGAN CHASE & CO				1FE	314,988	98.1420	294,426	300,000	313,488	0	(1,449)	0	0	4.125	3.473	JD	550	12,375	12/19/2017	12/15/2026
46625H-MN-7	JPMORGAN CHASE & CO			2	1FE	107,326	99.2210	99,221	100,000	105,593	0	(765)	0	0	3.900	2.953	JJ	1,798	3,900	09/09/2016	07/15/2025
494550-BT-2	KINDER MORGAN ENERGY PARTNERS LP			1,2	2FE	497,470	99.7960	498,980	500,000	499,236	0	353	0	0	3.500	3.574	MS	5,833	17,500	02/19/2014	03/01/2021
501044-CS-8	THE KROGER CO			1,2	2FE	749,685	100.9140	756,855	750,000	750,124	0	(5)	0	0	3.850	3.846	FA	12,031	28,875	07/18/2013	08/01/2023
501044-DH-1	KROGER CO			1,2	2FE	109,979	97.5340	107,287	110,000	110,028	0	(6)	0	0	2.800	2.792	FA	1,283	3,140	07/17/2017	08/01/2022
617446-8C-6	MORGAN STANLEY			1	1FE	313,656	98.7830	296,349	300,000	311,996	0	(1,609)	0	0	4.000	3.317	JJ	5,267	12,000	12/19/2017	07/23/2025
61746B-EA-0	MORGAN STANLEY				1FE	995,320	98.0210	980,210	1,000,000	996,740	0	1,381	0	0	2.500	2.647	AO	4,861	25,000	12/20/2017	04/21/2021
637071-AJ-0	NATIONAL OILWELL VARCO INC			1,2	2FE	1,312,184	94.4780	1,251,834	1,325,000	1,319,428	0	1,351	0	0	2.600	2.714	JD	2,871	34,450	03/25/2013	12/01/2022
637417-AL-0	NATIONAL RETAIL PROPERTIES INC			1,2	2FE	622,606	100.7490	629,681	625,000	622,663	0	57	0	0	4.300	4.347	AO	7,017	0	09/28/2018	10/15/2028
68389X-AP-0	ORACLE CORP			1	1FE	1,276,002	97.3720	1,265,836	1,300,000	1,289,884	0	2,541	0	0	2.500	2.718	AO	6,861	32,500	02/06/2013	10/15/2022
695156-AQ-2	PACKAGING CORP OF AMERICA			1,2	2FE	847,748	102.6060	872,151	850,000	849,192	0	195	0	0	4.500	4.522	MN	6,375	38,250	10/15/2013	11/01/2023
713448-CG-1	PEPSICO INC			1	1FE	669,357	98.5790	660,479	670,000	669,825	0	53	0	0	2.750	2.757	MS	6,142	18,425	02/25/2013	03/01/2023
741503-BB-1	PRICELINE GROUP INC			1,2	2FE	299,562	96.0710	288,213	300,000	299,756	0	65	0	0	2.750	2.771	MS	2,429	8,938	08/10/2017	03/15/2023
780082-AA-1	ROYAL BANK OF CANADA		C	5	1FE	399,944	98.9620	395,848	400,000	400,018	0	(14)	0	0	1.875	1.871	FA	3,042	7,500	01/29/2015	02/05/2021
780153-AW-2	ROYAL CARIBBEAN CRUISES LTD			1,2	2FE	329,064	92.1990	304,257	330,000	329,381	0	51	0	0	3.700	3.724	MS	3,595	9,734	11/20/2017	03/15/2028
822582-AM-4	SHELL INTERNATIONAL FINANCE BV		C	1	1FE	1,175,824	101.7290	1,169,884	1,150,000	1,154,105	0	(3,477)	0	0	4.375	4.065	MS	13,417	50,313	07/25/2011	03/25/2020
828807-CN-5	SIMON PROPERTY GROUP LP			1,2	1FE	1,288,209	96.9860	1,260,818	1,300,000	1,294,827	0	1,195	0	0	2.750	2.854	FA	14,896	35,750	01/10/2013	02/01/2023
857477-AL-7	STATE STREET CORP				1FE	673,907	98.3400	663,795	675,000	674,672	0	84	0	0	3.100	3.112	MN	2,674	20,925	05/08/2013	05/15/2023
86562M-AX-8	SUMITOMO MITSUI FINANCIAL GROUP INC		C		1FE	750,000	98.1440	736,080	750,000	750,000	0	0	0	0	3.102	3.102	JJ	10,599	11,633	01/09/2018	01/17/2023
86787E-AT-4	SUNTRUST BANK			2	1FE	99,822	96.4820	96,482	100,000	99,890	0	30	0	0	2.450	2.482	FA	1,021	2,457	07/26/2017	08/01/2022
867914-BG-7	SUNTRUST BANKS INC			2	2FE	799,288	99.8460	798,768	800,000	799,977	0	81	0	0	2.500	2.509	MN	3,333	20,000	04/24/2014	05/01/2019
87165B-AE-3	SYNCHRONY FINANCIAL			1,2	2FE	344,279	98.3150	339,187	345,000	344,870	0	120	0	0	2.700	2.735	FA	3,830	9,315	01/26/2015	02/03/2020
871829-BG-1	SYSCO CORP			1,2	2FE	646,620	98.6530	641,245	650,000	646,958	0	338	0	0	3.550	3.635	MS	6,794	11,281	03/08/2018	03/15/2025
89236T-EM-3	TOYOTA MOTOR CREDIT CORP		C	1	1FE	648,557	96.6630	628,310	650,000	648,679	0	122	0	0	3.050	3.076	JJ	9,362	9,913	01/08/2018	01/11/2028
89352H-AW-9	TRANSCANADA PIPELINES LTD		C	1,2	1FE	597,666	99.2830	595,698	600,000	597,796	0	130	0	0	4.250	4.298	MN	3,258	13,317	05/03/2018	05/15/2028
89837L-AA-3	TRUSTEES OF PRINCETON UNIVERSITY			1	1FE	248,828	100.2610	250,653	250,000	249,976	0	161	0	0	4.950	5.010	MS	4,125	19,509	01/14/2009	03/01/2019
90131H-AN-5	21ST CENTURY FOX AMERICA INC			1	2FE	290,131	100.5770	276,587	275,000	277,073	0	(12,643)	0	0	6.900	2.224	MS	6,325	18,975	12/19/2017	03/01/2019
90131H-AQ-8	21ST CENTURY FOX AMERICA INC			1	2FE	689,760	102.7170	616,302	600,000	625,268	0	(11,455)	0	0	4.500	2.451	FA	10,200	27,000	01/11/2013	02/15/2021
902494-BC-6	TYSON FOODS INC			1,2	2FE	289,516	93.3480	270,709	290,000	289,802	0	26	0	0	3.550	3.559	JD	829	10,295	05/23/2017	06/02/2027
91159J-AA-4	U.S. BANCORP			2	1FE	1,289,587	98.6830	1,282,879	1,300,000	1,295,759	0	1,131	0	0	2.950	3.048	JJ	17,684	38,350	01/28/2013	07/15/2022
91324P-DP-4	UNITEDHEALTH GROUP INC			1	1FE	498,280	101.4840	507,420	500,000	498,286	0	6	0	0	3.875	3.917	JD	753	0	12/13/2018	12/15/2028
92340L-AC-3	VEREIT OPERATING PARTNERSHIP LP			1,2	2FE	293,024	93.0530	274,506	295,000	293,341	0	170	0	0	3.950	4.028	FA	4,402	11,782	08/08/2017	08/15/2027
92343V-BC-7	VERIZON COMMUNICATIONS INC			1	2FE	1,415,180	101.1340	1,314,742	1,300,000	1,339,685	0	(13,399)	0	0	3.500	2.379	MN	7,583	45,500	01/11/2013	11/01/2021
931142-EE-9	WALMART INC			1,2	1FE	682,904	101.6360	696,207	685,000	682,993	0	89	0	0	3.700	3.737	JD	352	12,602	06/20/2018	06/26/2028
94974B-FJ-4	WELLS FARGO & CO				1FE	306,992	97.9890	318,464	325,000	316,124	0	1,949	0	0	3.450	4.179	FA	4,298	11,213	11/20/2013	02/13/2023
94974B-FY-1	WELLS FARGO & CO				1FE	888,380	97.7940	831,249	850,000	884,268	0	(3,974)	0	0	4.100	3.479	JD	2,711	34,850	12/19/2017	06/03/2026
961214-BK-8	WESTPAC BANKING CORP		C		1FE	713,161	101.5650	710,955	700,000	701,388	0	(1,715)	0	0	4.875	4.636	MN	3,981	34,125	09/28/2010	11/19/2019
961214-DW-0	WESTPAC BANKING CORP		C		1FE	149,471	96.3760	144,564	150,000	149,513	0	42	0	0	3.400	3.442	JJ	2,210	2,550	01/17/2018	01/25/2028
98389B-AV-2	XCEL ENERGY INC			1,2	2FE	347,589	101.3920	354,872	350,000	347,688	0	100	0	0	4.000	4.085	JD	622	6,611	06/20/2018	06/15/2028
983919-AH-4	XILINX INC			1	1FE	1,439,575	99.6750	1,445,288	1,450,000	1,446,773	0	1,443	0	0	3.000	3.105	MS	12,808	43,500	03/05/2014	03/15/2021
98978V-AL-7	ZOETIS INC			1,2	2FE	472,359	92.4680	439,223	475,000	472,907	0	221	0	0	3.000	3.058	MS	4,315	14,250	09/05/2017	09/12/2027
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						61,239,051	XXX	59,704,846	60,259,000	60,529,177	0	(151,977)	0	0	XXX	XXX	XXX	543,039	1,863,680	XXX	XXX
02582J-HQ-6	AMXCA 181 A - ABS			4	1FE	999,884	99.6380	996,380	1,000,000	999,910	0	27	0	0	2.670	2.699	MON	1,187	19,580	03/14/2018	10/17/2022
02587A-AJ-3	AMXCA 171 A - ABS			4	1FE	329,922	98.8420	326,179	330,000	330,027	0	(23)	0	0	1.930	1.923	MON	283	6,369	02/13/2017	09/15/2022
05586C-AA-2	BMWLT 181 A1 - ABS			4	1FE	375,132	99.9230	374,843	375,132	375,132	0	0	0	0	2.496	2.518	MON	312	2,115	10/10/2018	10/21/2019
09659Q-AE-7	BMWOT 18A A4 - ABS			4	1FE	499,922	98.4270	492,135	500,000	499,932	0	11	0	0	2.510	2.513	MON	209	11,539	01/17/2018	06/25/2024
12652V-AA-5	CNH 18A A1 - ABS			4	1FE	194,697	100.0000	194,697	194,697	194,697	0	0	0	0	2.450	2.325	MON	199	3,454	05/16/2018	06/14/2019
14041N-FE-6	COMET 163 A - ABS			4	1FE	194,924	99.2390	193,516	195,000	194,985	0	31	0	0	1.340	1.356	MON	116	2,613	08/11/2016	04/15/2022
14313F-AA-7	CARMX 183 A1 - ABS			4	1FE	257,703	99.9550	257,587	257,703	257,703	0	0	0	0	2.433	2.445	MON	261	3,193	07/18/2018	08/15/2019
15200W-AB-1	CNP 4 A2 - ABS			4	1FE	50,817	99.3990	50,512	50,818	50,821	0	(1)	0	0	2.161	2.150	AO	232	1,405	01/11/2012	10/15/2021
161571-HF-4	CHAIT 165 A - ABS			4	1FE	1,099,697	99.1320	1,090,452	1,100,000	1,099,994	0	11	0	0	1.270	1.271	MON	621	13,970	08/04/2016	07/15/2021

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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
17305E-GB-5	CCCIT 17A3 A3 - ABS			4	1FE	726,936	98.7510	715,945	725,000	725,837	0	(644)	0	0	1.920	1.827	AO	3,248	13,920	05/15/2017	04/07/2022
254683-CG-8	DCENT 184 A - ABS			4	1FE	1,249,661	100.6390	1,257,988	1,250,000	1,249,613	0	(48)	0	0	3.110	3.123	MON	1,728	14,578	07/24/2018	01/16/2024
34531E-AE-6	FORDO 17A A4 - ABS			4	1FE	999,834	98.5270	985,270	1,000,000	999,909	0	27	0	0	1.920	1.923	MON	853	19,200	01/18/2017	04/15/2022
34532T-AA-0	FORDO 18B A1 - ABS			4	1FE	527,727	99.9490	527,458	527,727	527,727	0	0	0	0	2.503	2.516	MON	550	2,635	10/16/2018	11/15/2019
36255J-AA-2	GMCAR 183 A1 - ABS			4	1FE	77,953	99.9750	77,934	77,953	77,953	0	0	0	0	2.367	2.378	MON	77	1,248	07/11/2018	07/16/2019
38013F-AA-9	GMCAR 184 A1 - ABS			4	1FE	153,956	99.9360	153,858	153,956	153,956	0	0	0	0	2.458	2.567	MON	158	1,243	10/02/2018	10/16/2019
38013F-AD-3	GMCAR 184 A3 - ABS			4	1FE	599,905	100.5910	603,546	600,000	599,910	0	4	0	0	3.210	3.213	MON	803	3,531	10/02/2018	10/16/2023
43811B-AC-8	HAROT 172 A3 - ABS			4	1FE	399,965	98.9830	395,932	400,000	400,048	0	(23)	0	0	1.680	1.674	MON	299	6,720	06/20/2017	08/16/2021
43814U-AC-3	HAROT 181 A3 - ABS			4	1FE	499,935	99.4360	497,180	500,000	499,958	0	23	0	0	2.640	2.660	MON	587	10,450	02/21/2018	02/15/2022
47788C-AC-6	JDOT 2018 A3 - ABS			4	1FE	419,970	99.7060	418,765	420,000	419,981	0	11	0	0	2.660	2.678	MON	497	8,845	02/21/2018	04/18/2022
47788E-AA-6	JDOT 18B A1 - ABS			4	1FE	423,582	99.9440	423,345	423,582	423,582	0	0	0	0	2.535	2.505	MON	447	5,107	07/18/2018	08/15/2019
47788E-AC-2	JDOT 18B A3 - ABS			4	1FE	659,950	100.5240	663,458	660,000	659,957	0	7	0	0	3.080	3.082	MON	903	7,905	07/18/2018	11/15/2022
58772R-AA-2	MBART 181 A1 - ABS			4	1FE	60,129	99.9800	60,117	60,129	60,129	0	0	0	0	2.350	2.360	MON	59	894	07/17/2018	08/15/2019
58772R-AD-6	MBART 181 A3 - ABS			4	1FE	824,968	100.2190	826,807	825,000	824,971	0	2	0	0	3.030	3.031	MON	1,111	9,721	07/17/2018	01/17/2023
65479G-AD-1	NAROT 18B A3 - ABS			4	1FE	749,976	100.4250	753,188	750,000	749,977	0	2	0	0	3.060	3.061	MON	1,020	8,925	07/17/2018	03/15/2023
89190B-AE-8	TAOT 17B A4 - ABS			4	1FE	399,893	98.2440	392,976	400,000	400,044	0	(16)	0	0	2.050	2.046	MON	364	8,200	05/09/2017	09/15/2022
89238M-AE-8	TAOT 17A A4 - ABS			4	1FE	999,788	98.9410	989,410	1,000,000	1,000,134	0	(53)	0	0	2.100	2.094	MON	933	21,000	03/07/2017	09/15/2022
92868L-AA-9	VALET 181 A1 - ABS			4	1FE	161,461	99.9610	161,398	161,461	161,461	0	0	0	0	2.424	2.469	MON	130	2,554	06/27/2018	07/22/2019
92868L-AD-3	VALET 181 A3 - ABS			4	1FE	389,944	100.0570	390,222	390,000	389,951	0	7	0	0	3.020	3.023	MON	360	5,464	06/27/2018	11/21/2022
92869B-AA-0	VALET 182 A1 - ABS			4	1FE	516,635	99.9440	516,346	516,635	516,635	0	0	0	0	2.758	2.773	MON	475	1,666	11/15/2018	11/20/2019
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						14,844,865	XXX	14,787,442	14,844,793	14,844,936	0	(644)	0	0	XXX	XXX	XXX	18,022	218,043	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						76,083,916	XXX	74,492,288	75,103,793	75,374,113	0	(152,621)	0	0	XXX	XXX	XXX	561,061	2,081,723	XXX	XXX
4899999. Total - Hybrid Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
						0		0	0	0	0	0	0	0							
5299999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates - Other Loan-Backed and Structured Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
6099999. Subtotal - SVO Identified Funds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
6599999. Subtotal -Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
7799999. Total - Issuer Obligations						107,968,367	XXX	105,123,077	106,610,000	106,978,986	0	(256,142)	0	0	XXX	XXX	XXX	761,242	2,689,795	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities						5,388,806	XXX	5,493,867	5,302,256	5,386,209	0	(2,458)	107,963	0	XXX	XXX	XXX	19,066	232,238	XXX	XXX
7999999. Total - Commercial Mortgage-Backed Securities						1,027,734	XXX	995,570	1,000,000	1,024,613	0	(2,795)	0	0	XXX	XXX	XXX	2,662	31,940	XXX	XXX
8099999. Total - Other Loan-Backed and Structured Securities						14,844,865	XXX	14,787,442	14,844,793	14,844,936	0	(644)	0	0	XXX	XXX	XXX	18,022	218,043	XXX	XXX
8199999. Total - SVO Identified Funds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8299999. Total - Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8399999 - Total Bonds						129,229,773	XXX	126,399,957	127,757,049	128,234,744	0	(262,039)	107,963	0	XXX	XXX	XXX	800,992	3,172,016	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 Identi-fication	Description	Code	For-eign	Number of Shares	Par Value Per Share	Rate Per Share	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 (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	NAIC Desig-nation and Admini-strative Symbol/ Market Indi-cator	Date Acquired
8999999 - Total Preferred Stocks								XXX											XXX	XXX

NONE

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
001055-10-2	AFLAC ORD			886.000	40,366	45.560	40,366	26,380	0	911	0	1,442	0	1,442	0	L	06/15/2018
00130H-10-5	AES ORD			836.000	12,089	14.460	12,089	11,171	0	402	0	2,818	0	2,818	0	L	12/21/2018
00206R-10-2	AT&T ORD			8,839.000	252,265	28.540	252,265	291,522	0	15,895	0	(81,317)	0	(81,317)	0	L	12/21/2018
002824-10-0	ABBOTT LABORATORIES ORD			2,097.000	151,676	72.330	151,676	82,045	0	2,292	0	31,198	0	31,198	0	L	09/21/2018
00287Y-10-9	ABBVIE ORD			1,710.000	157,645	92.190	157,645	95,939	0	5,870	0	(7,715)	0	(7,715)	0	L	09/21/2018
003654-10-0	ABIOMED ORD			56.000	18,202	325.040	18,202	24,254	0	0	0	(6,052)	0	(6,052)	0	L	09/21/2018
00507V-10-9	ACTIVISION BLIZZARD ORD			916.000	42,658	46.570	42,658	40,219	0	286	0	(17,014)	0	(17,014)	0	L	09/21/2018
00724F-10-1	ADOBE ORD			610.000	138,006	226.240	138,006	48,196	0	0	0	26,073	0	26,073	0	L	09/21/2018
00751Y-10-6	ADVANCE AUTO PARTS ORD			89.000	14,014	157.460	14,014	13,840	5	20	0	4,825	0	4,825	0	L	09/21/2018
007903-10-7	ADVANCED MICRO DEVICES ORD			1,175.000	21,691	18.460	21,691	19,403	0	0	0	5,187	0	5,187	0	L	12/21/2018
008252-10-8	AFFILIATED MANAGERS GROUP ORD			61.000	5,944	97.440	5,944	11,763	0	72	0	(6,443)	0	(6,443)	0	L	06/15/2018
00846U-10-1	AGILENT TECHNOLOGIES ORD			394.000	26,579	67.460	26,579	16,072	65	226	0	241	0	241	0	L	12/21/2018
009158-10-6	AIR PRODUCTS AND CHEMICALS ORD			248.000	39,692	160.050	39,692	26,632	273	1,039	0	(1,006)	0	(1,006)	0	L	06/15/2018
00971T-10-1	AKAMAI TECHNOLOGIES ORD			201.000	12,277	61.080	12,277	9,511	0	0	0	(948)	0	(948)	0	L	09/21/2018
011659-10-9	ALASKA AIR GROUP ORD			146.000	8,884	60.850	8,884	9,706	0	181	0	(1,800)	0	(1,800)	0	L	09/21/2018
012653-10-1	ALBEMARLE ORD			135.000	10,404	77.070	10,404	11,322	43	165	0	(6,313)	0	(6,313)	0	L	12/21/2018
015271-10-9	ALEXANDRIA REAL ESTATE EQ REIT ORD			128.000	14,751	115.240	14,751	14,556	124	438	0	(1,899)	0	(1,899)	0	L	09/21/2018
015351-10-9	ALEXION PHARMACEUTICALS ORD			288.000	28,040	97.360	28,040	37,174	0	0	0	(5,790)	0	(5,790)	0	L	12/21/2018
016255-10-1	ALIGN TECHNOLOGY ORD			90.000	18,849	209.430	18,849	15,651	0	0	0	(2,718)	0	(2,718)	0	L	09/21/2018
018581-10-8	ALLIANCE DATA SYSTEMS ORD			61.000	9,155	150.080	9,155	14,146	0	126	0	(5,707)	0	(5,707)	0	L	12/21/2018
01877R-10-8	ALLIANCE RESOURCE PARTNERS UNT			8,154.000	141,390	17.340	141,390	159,304	0	0	0	(17,914)	0	(17,914)	0	L	11/08/2018
018802-10-8	ALLIANT ENERGY ORD			278.000	11,746	42.250	11,746	11,153	0	352	0	(113)	0	(113)	0	L	09/21/2018
01973R-10-1	ALLISON TRANSMISSION HOLDINGS ORD			2,879.000	126,417	43.910	126,417	118,762	0	1,727	0	2,418	0	2,418	0	L	12/14/2017
020002-10-1	ALLSTATE ORD			386.000	31,895	82.630	31,895	14,787	192	675	0	(8,503)	0	(8,503)	0	L	06/15/2018
02079K-10-7	ALPHABET CL C ORD			371.000	384,211	1,035.610	384,211	195,913	0	0	0	(7,891)	0	(7,891)	0	L	09/21/2018
02079K-30-5	ALPHABET CL A ORD			361.000	377,231	1,044.960	377,231	183,639	0	0	0	(5,799)	0	(5,799)	0	L	09/21/2018
02209S-10-3	ALTRIA GROUP ORD			2,308.000	113,992	49.390	113,992	87,816	1,846	6,407	0	(49,899)	0	(49,899)	0	L	12/21/2018
023135-10-6	AMAZON COM ORD			539.000	809,562	1,501.970	809,562	292,916	0	0	0	138,892	0	138,892	0	L	12/21/2018
023608-10-2	AMEREN ORD			288.000	18,786	65.230	18,786	11,230	0	523	0	1,722	0	1,722	0	L	09/21/2018
02376R-10-2	AMERICAN AIRLINES GROUP ORD			486.000	15,605	32.110	15,605	25,717	0	184	0	(9,120)	0	(9,120)	0	L	12/21/2018
025537-10-1	AMERICAN ELECTRIC POWER ORD			582.000	43,499	74.740	43,499	29,030	0	1,406	0	758	0	758	0	L	09/21/2018
025676-20-6	AMERICAN EQUITY INV LIFE HLD ORD			3,959.000	110,614	27.940	110,614	124,313	0	1,109	0	(11,046)	0	(11,046)	0	L	12/14/2017
025816-10-9	AMERICAN EXPRESS ORD			914.000	87,122	95.320	87,122	50,523	0	1,218	0	(3,167)	0	(3,167)	0	L	12/21/2018
026874-78-4	AMERICAN INTERNATIONAL GROUP ORD			1,001.000	39,449	39.410	39,449	48,942	0	1,299	0	(20,126)	0	(20,126)	0	L	09/21/2018
03027X-10-0	AMERICAN TOWER REIT			524.000	82,892	158.190	82,892	44,911	440	1,539	0	8,036	0	8,036	0	L	09/21/2018
030420-10-3	AMERICAN WATER WORKS ORD			217.000	19,697	90.770	19,697	15,221	0	369	0	(120)	0	(120)	0	L	09/21/2018
03073E-10-5	AMERISOURCEBERGEN ORD			195.000	14,508	74.400	14,508	13,754	0	271	0	(3,192)	0	(3,192)	0	L	12/21/2018
03076C-10-6	AMERIPRISE FINANCE ORD			172.000	17,952	104.370	17,952	18,903	0	593	0	(11,050)	0	(11,050)	0	L	12/21/2018
031100-10-0	AMETEK ORD			282.000	19,091	67.700	19,091	14,164	0	155	0	(1,388)	0	(1,388)	0	L	09/21/2018
031162-10-0	AMGEN ORD			770.000	149,896	194.670	149,896	92,567	0	4,066	0	15,993	0	15,993	0	L	12/15/2017
032095-10-1	AMPHENOL CL A ORD			366.000	29,653	81.020	29,653	17,138	86	295	0	(2,590)	0	(2,590)	0	L	09/21/2018
032511-10-7	ANADARKO PETROLEUM ORD			677.000	29,680	43.840	29,680	48,002	0	652	0	(6,158)	0	(6,158)	0	L	12/21/2018
032654-10-5	ANALOG DEVICES ORD			444.000	38,109	85.830	38,109	25,497	0	840	0	(1,494)	0	(1,494)	0	L	09/21/2018
03662Q-10-5	ANSYS ORD			100.000	14,294	142.940	14,294	14,727	0	0	0	(761)	0	(761)	0	L	09/21/2018
036752-10-3	ANTHEM ORD			319.000	83,779	262.630	83,779	36,234	0	889	0	10,420	0	10,420	0	L	12/21/2018
037411-10-5	APACHE ORD			490.000	12,863	26.250	12,863	27,891	0	453	0	(7,405)	0	(7,405)	0	L	12/21/2018
03748R-10-1	APARTMENT INVST MGT CL A REIT ORD			185.000	8,118	43.880	8,118	6,670	0	278	0	32	0	32	0	L	09/21/2018
037833-10-0	APPLE ORD			5,621.000	887,275	157.850	887,275	379,567	0	15,814	0	(64,321)	0	(64,321)	0	L	03/20/2018
03784Y-20-0	APPLE HOSPITALITY REIT ORD			9,635.000	137,395	14.260	137,395	176,006	964	12,061	0	(51,547)	0	(51,547)	0	L	08/08/2017
038222-10-5	APPLIED MATERIAL ORD			1,196.000	39,157	32.740	39,157	23,559	0	833	0	(21,858)	0	(21,858)	0	L	12/21/2018
039483-10-2	ARCHER DANIELS MIDLAND ORD			698.000	28,597	40.970	28,597	28,113	0	890	0	354	0	354	0	L	12/21/2018
03965L-10-0	ARCONIC ORD			565.000	9,526	16.860	9,526	12,515	0	122	0	(5,270)	0	(5,270)	0	L	12/21/2018
040413-10-6	ARISTA NETWORKS ORD			67.000	14,117	210.700	14,117	19,372	0	0	0	(5,255)	0	(5,255)	0	L	12/21/2018
04247X-10-2	ARMSTRONG WORLD INDUSTRIES ORD			1,819.000	105,884	58.210	105,884	130,102	0	318	0	(24,218)	0	(24,218)	0	L	09/11/2018

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	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 Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
045327-10-3	ASPEN TECHNOLOGY ORD			2,528.000	207,751	82.180	207,751	102,564	0	0	0	40,397	0	40,397	0	L	04/28/2015
04621X-10-8	ASSURANT ORD			62.000	5,545	89.440	5,545	4,156	0	138	0	(692)	0	(692)	0	L	06/15/2018
052769-10-6	AUTODESK ORD			270.000	34,725	128.610	34,725	16,748	0	0	0	5,611	0	5,611	0	L	12/21/2018
053015-10-3	AUTOMATIC DATA PROCESSING ORD			531.000	69,625	131.120	69,625	38,509	416	1,357	0	6,767	0	6,767	0	L	12/21/2018
053332-10-2	AUTOZONE ORD			30.000	25,150	838.340	25,150	15,259	0	0	0	3,699	0	3,699	0	L	09/21/2018
053484-10-1	AVALONBAY COMMUNITIES REIT ORD			163.000	28,370	174.050	28,370	21,242	240	928	0	(730)	0	(730)	0	L	09/21/2018
053611-10-9	AVERY DENNISON ORD			2,311.000	207,597	89.830	207,597	212,814	0	4,642	0	(57,819)	0	(57,819)	0	L	06/15/2018
054937-10-7	BB AND T ORD			938.000	40,634	43.320	40,634	34,268	0	1,416	0	(6,057)	0	(6,057)	0	L	12/21/2018
05722G-10-0	BAKER HUGHES CL A ORD			601.000	12,922	21.500	12,922	14,422	0	350	0	839	5,809	(4,970)	0	L	12/21/2018
058498-10-6	BALL ORD			422.000	19,404	45.980	19,404	12,217	0	166	0	3,424	0	3,424	0	L	12/21/2018
060505-10-4	BANK OF AMERICA ORD			10,825.000	266,728	24.640	266,728	176,372	0	5,927	0	(52,783)	0	(52,783)	0	L	06/15/2018
064058-10-0	BANK OF NEW YORK MELLON ORD			1,118.000	52,624	47.070	52,624	37,793	0	1,132	0	(7,455)	0	(7,455)	0	L	12/21/2018
071813-10-9	BAXTER INTERNATIONAL ORD			588.000	38,702	65.820	38,702	23,924	116	392	0	323	0	323	0	L	09/21/2018
075887-10-9	BECTON DICKINSON ORD			327.000	73,680	225.320	73,680	43,537	0	958	0	3,014	0	3,014	0	L	12/21/2018
084670-70-2	BERKSHIRE HATHWAY CL B ORD			2,278.000	465,122	204.180	465,122	274,449	0	0	0	13,489	0	13,489	0	L	09/21/2018
084680-10-7	BERKSHIRE HILLS BANCORP ORD			3,909.000	105,426	26.970	105,426	117,784	0	3,440	0	(37,644)	0	(37,644)	0	L	12/02/2015
086516-10-1	BEST BUY ORD			301.000	15,941	52.960	15,941	8,499	0	522	0	(4,508)	0	(4,508)	0	L	12/21/2018
090572-20-7	BIO RAD LABORATORIES CL A ORD			465.000	107,982	232.220	107,982	91,349	0	0	0	(2,999)	0	(2,999)	0	L	03/09/2017
09062X-10-3	BIOGEN ORD			254.000	76,434	300.920	76,434	54,578	0	0	0	(3,954)	0	(3,954)	0	L	12/21/2018
09247X-10-1	BLACKROCK ORD			136.000	53,424	392.820	53,424	39,851	0	1,635	0	(16,441)	0	(16,441)	0	L	03/30/2016
093671-10-5	H&R BLOCK ORD			262.000	6,647	25.370	6,647	7,028	61	232	0	(64)	0	(64)	0	L	12/21/2018
097023-10-5	BOEING ORD			626.000	201,885	322.500	201,885	65,913	0	4,188	0	15,517	0	15,517	0	L	06/15/2018
09857L-10-8	BOOKING HOLDINGS ORD			1.000	1,722	1,722.420	1,722	1,633	0	0	0	89	0	89	0	L	12/21/2018
099724-10-6	BORGWARNER ORD			241.000	8,372	34.740	8,372	12,420	0	157	0	(3,872)	0	(3,872)	0	L	09/21/2018
101121-10-1	BOSTON PROPERTIES REIT ORD			192.000	21,610	112.550	21,610	19,971	182	617	0	(3,237)	0	(3,237)	0	L	12/21/2018
101137-10-7	BOSTON SCIENTIFIC ORD			1,719.000	60,749	35.340	60,749	24,856	0	0	0	16,802	0	16,802	0	L	12/21/2018
101388-10-6	BOTTOMLINE TECHNOLOGIES ORD			2,717.000	130,416	48.000	130,416	178,845	0	0	0	(48,429)	0	(48,429)	0	L	11/08/2018
109194-10-0	BRIGHT HORIZONS FAMILY SOLUTIONS ORD			1,137.000	126,719	111.450	126,719	73,798	0	0	0	19,841	0	19,841	0	L	09/28/2015
10922N-10-3	BRIGHTHOUSE FINANCIAL ORD			145.000	4,420	30.480	4,420	6,507	0	0	0	(3,473)	0	(3,473)	0	L	12/21/2018
110122-10-8	BRISTOL MYERS SQUIBB ORD			1,938.000	100,737	51.980	100,737	97,984	0	3,033	0	(18,088)	0	(18,088)	0	L	09/21/2018
11133T-10-3	BROADRIDGE FINANCIAL SOLUTIONS ORD			136.000	13,090	96.250	13,090	15,607	72	65	0	(2,517)	0	(2,517)	0	L	09/21/2018
11135F-10-1	BROADCOM ORD			489.000	124,343	254.280	124,343	62,483	0	3,705	0	(730)	0	(730)	0	L	09/21/2018
115637-20-9	BROWN FORMAN CL B ORD			193.000	9,183	47.580	9,183	6,375	35	325	0	(1,423)	0	(1,423)	0	L	06/15/2018
122017-10-6	BURLINGTON STORES ORD			1,977.000	321,599	162.670	321,599	287,854	0	0	0	33,744	0	33,744	0	L	10/08/2018
124765-10-8	CAE ORD		C	10,854.000	199,171	18.350	199,171	188,577	0	2,349	0	(2,279)	0	(2,279)	0	L	07/24/2017
124857-20-2	CBS CL B ORD			424.000	18,537	43.720	18,537	16,727	74	279	0	(6,159)	0	(6,159)	0	L	12/21/2018
12503M-10-8	CBOE GLOBAL MARKETS ORD			131.000	12,816	97.830	12,816	11,121	0	151	0	(3,463)	0	(3,463)	0	L	06/15/2018
12504L-10-9	CBRE GROUP CL A ORD			375.000	15,015	40.040	15,015	10,467	0	0	0	(1,312)	0	(1,312)	0	L	09/21/2018
125269-10-0	CF INDUSTRIES HOLDINGS ORD			267.000	11,617	43.510	11,617	11,690	0	310	0	217	0	217	0	L	09/21/2018
12541W-20-9	CH ROBINSON WORLDWIDE ORD			162.000	13,623	84.090	13,623	9,152	0	297	0	(913)	0	(913)	0	L	09/21/2018
125523-10-0	CIGNA ORD			451.348	85,720	189.920	85,720	55,695	0	12	0	(2,163)	0	(2,163)	0	L	12/20/2018
12572Q-10-5	CME GROUP CL A ORD			416.000	78,258	188.120	78,258	33,647	728	2,545	0	17,093	0	17,093	0	L	12/21/2018
125896-10-0	CMS ENERGY ORD			333.000	16,533	49.650	16,533	10,212	0	452	0	737	0	737	0	L	09/21/2018
126408-10-3	CSX ORD			986.000	61,260	62.130	61,260	28,894	0	866	0	6,988	0	6,988	0	L	06/15/2018
12654A-10-1	CNX MIDSTREAM PARTNERS UNT			10,628.000	173,024	16.280	173,024	197,855	0	0	0	(24,831)	0	(24,831)	0	L	12/11/2018
126650-10-0	CVS HEALTH ORD			1,647.001	107,911	65.520	107,911	108,297	0	2,307	0	(13,186)	0	(13,186)	0	L	12/21/2018
127097-10-3	CABOT OIL & GAS ORD			501.000	11,197	22.350	11,197	14,258	0	125	0	(3,131)	0	(3,131)	0	L	12/15/2017
127387-10-8	CADENCE DESIGN SYSTEMS ORD			337.000	14,653	43.480	14,653	13,236	0	0	0	496	0	496	0	L	09/21/2018
12739A-10-0	CADENCE BANCORPORATION CL A ORD			11,520.000	193,306	16.780	193,306	317,811	0	3,456	0	(124,506)	0	(124,506)	0	L	08/06/2018
134429-10-9	CAMPBELL SOUP ORD			236.000	7,786	32.990	7,786	10,160	0	297	0	(3,300)	0	(3,300)	0	L	09/21/2018
14040H-10-5	CAPITAL ONE FINANCIAL ORD			584.000	44,145	75.590	44,145	39,140	0	920	0	(13,890)	0	(13,890)	0	L	12/21/2018
14149Y-10-8	CARDINAL HEALTH ORD			382.000	17,037	44.600	17,037	25,022	182	653	0	(6,166)	0	(6,166)	0	L	12/21/2018
143130-10-2	CARMAX ORD			205.000	12,860	62.730	12,860	9,473	0	0	0	(376)	0	(376)	0	L	09/21/2018
143658-30-0	CARNIVAL ORD			535.000	26,376	49.300	26,376	21,454	0	911	0	(7,940)	0	(7,940)	0	L	12/21/2018

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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 Identi- fication	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 Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
148806-10-2	CATALENT ORD			3,014.000	93,977	31.180	93,977	128,977	0	0	0	(29,839)	0	(29,839)	0	L	10/25/2017
149123-10-1	CATERPILLAR ORD			707.000	89,838	127.070	89,838	65,389	0	2,150	0	(20,022)	0	(20,022)	0	L	12/21/2018
149568-10-7	CAVCO INDUSTRIES ORD			1,277.000	166,495	130.380	166,495	154,099	0	0	0	(28,375)	0	(28,375)	0	L	05/09/2017
151020-10-4	CELGENE ORD			893.000	57,232	64.090	57,232	45,693	0	0	0	(34,243)	0	(34,243)	0	L	12/21/2018
15135B-10-1	CENTENE ORD			263.000	30,324	115.300	30,324	21,568	0	0	0	2,275	0	2,275	0	L	12/21/2018
15189T-10-7	CENTERPOINT ENERGY ORD			588.000	16,599	28.230	16,599	14,053	0	566	0	(63)	0	(63)	0	L	12/21/2018
156700-10-6	CENTURYLINK ORD			1,234.000	18,695	15.150	18,695	28,154	0	2,400	0	(1,824)	0	(1,824)	0	L	12/21/2018
156782-10-4	CERNER ORD			422.000	22,130	52.440	22,130	22,957	0	0	0	(5,933)	0	(5,933)	0	L	12/21/2018
16119P-10-8	CHARTER COMMUNICATIONS CL A ORD			217.000	61,838	284.970	61,838	59,013	0	0	0	(10,635)	0	(10,635)	0	L	12/21/2018
166764-10-0	CHEVRON ORD			2,382.000	259,138	108.790	259,138	226,205	0	10,170	0	(37,164)	0	(37,164)	0	L	12/21/2018
169656-10-5	CHIPOTLE MEXICAN GRILL ORD			32.000	13,817	431.790	13,817	15,652	0	0	0	3,928	0	3,928	0	L	12/21/2018
171340-10-2	CHURCH AND DWIGHT ORD			295.000	19,399	65.760	19,399	13,002	0	243	0	4,405	0	4,405	0	L	09/21/2018
171484-10-8	CHURCHILL DOWNS ORD			913.000	222,717	243.940	222,717	134,448	1,488	1,388	0	10,262	0	10,262	0	L	11/13/2015
171779-30-9	CIENA ORD			6,230.000	211,259	33.910	211,259	196,138	0	0	0	15,121	0	15,121	0	L	12/11/2018
171798-10-1	CIMAREX ENERGY ORD			123.000	7,583	61.650	7,583	12,591	0	66	0	(6,828)	0	(6,828)	0	L	12/21/2018
172062-10-1	CINCINNATI FINANCIAL ORD			180.000	13,936	77.420	13,936	8,978	96	371	0	482	0	482	0	L	06/15/2018
17275R-10-2	CISCO SYSTEMS ORD			5,568.000	241,261	43.330	241,261	97,004	0	7,035	0	27,750	0	27,750	0	L	12/21/2018
172908-10-5	CINTAS ORD			103.000	17,303	167.990	17,303	6,767	0	211	0	1,004	0	1,004	0	L	09/21/2018
172967-42-4	CITIGROUP ORD			3,033.000	157,898	52.060	157,898	145,025	0	4,433	0	(64,260)	0	(64,260)	0	L	12/21/2018
174610-10-5	CITIZENS FINANCIAL GROUP ORD			563.000	16,738	29.730	16,738	12,800	0	548	0	(6,894)	0	(6,894)	0	L	06/15/2018
177376-10-0	CITRIX SYSTEMS ORD			156.000	15,984	102.460	15,984	7,280	0	56	0	2,104	0	2,104	0	L	09/21/2018
189054-10-9	CLOROX ORD			153.000	23,583	154.140	23,583	14,421	0	552	0	886	0	886	0	L	09/21/2018
191216-10-0	COCA-COLA ORD			4,512.000	213,643	47.350	213,643	167,599	0	6,905	0	6,900	0	6,900	0	L	09/21/2018
19239V-30-2	COGENT COMMUNICATIONS HOLDINGS ORD			5,656.000	255,708	45.210	255,708	272,304	0	5,810	0	(16,597)	0	(16,597)	0	L	11/08/2018
192446-10-2	COGNIZANT TECHNOLOGY SOLUTN CL A ORD			730.000	46,340	63.480	46,340	35,644	0	545	0	(5,383)	0	(5,383)	0	L	12/21/2018
194162-10-3	COLGATE PALMOLIVE ORD			1,066.000	63,448	59.520	63,448	66,210	0	1,700	0	(16,453)	0	(16,453)	0	L	12/21/2018
20030N-10-1	COMCAST CL A ORD			5,515.000	187,786	34.050	187,786	127,337	1,048	3,776	0	(31,009)	0	(31,009)	0	L	12/21/2018
200340-10-7	COMERICA ORD			192.000	13,188	68.690	13,188	9,474	124	289	0	(3,522)	0	(3,522)	0	L	06/15/2018
205887-10-2	CONAGRA BRANDS ORD			735.000	15,700	21.360	15,700	17,177	0	398	0	(8,197)	0	(8,197)	0	L	12/21/2018
20605P-10-1	CONCHO RESOURCES ORD			263.000	27,034	102.790	27,034	29,581	0	0	0	(10,841)	0	(10,841)	0	L	12/21/2018
20825C-10-4	CONOCOPHILLIPS ORD			1,415.000	88,225	62.350	88,225	69,643	0	1,545	0	9,301	0	9,301	0	L	12/21/2018
209115-10-4	CONSOLIDATED EDISON ORD			370.000	28,290	76.460	28,290	21,705	0	1,004	0	(2,949)	0	(2,949)	0	L	09/21/2018
21036P-10-8	CONSTELLATION BRANDS CL A ORD			209.000	33,611	160.820	33,611	19,155	0	536	0	(13,501)	0	(13,501)	0	L	12/21/2018
216648-40-2	COOPER ORD			543.000	138,194	254.500	138,194	94,364	0	47	0	19,742	0	19,742	0	L	09/21/2018
217204-10-6	COPART ORD			244.000	11,658	47.780	11,658	14,017	0	0	0	(2,358)	0	(2,358)	0	L	09/21/2018
21870U-50-2	CORENERGY INFRASTRUCTURE REIT ORD			5,674.000	187,696	33.080	187,696	205,695	0	13,889	0	(23,148)	0	(23,148)	0	L	03/06/2018
21871D-10-3	CORELOGIC ORD			2,530.000	84,553	33.420	84,553	91,535	0	0	0	(32,359)	0	(32,359)	0	L	07/29/2016
219350-10-5	CORNING ORD			992.000	29,968	30.210	29,968	17,325	0	714	0	(1,708)	0	(1,708)	0	L	12/21/2018
22160K-10-5	COSTCO WHOLESALE ORD			526.000	107,151	203.710	107,151	64,935	0	1,113	0	7,956	0	7,956	0	L	09/21/2018
222070-20-3	COTY CL A ORD			609.000	3,995	6.560	3,995	10,453	0	249	0	(6,692)	0	(6,692)	0	L	12/21/2018
22822V-10-1	CROWN CASTLE INTERNATIONAL REIT ORD			505.000	54,858	108.630	54,858	41,570	0	2,103	0	(1,075)	0	(1,075)	0	L	09/21/2018
229899-10-9	CULLEN FROST BANKERS ORD			2,112.000	185,729	87.940	185,729	232,799	0	1,415	0	(47,070)	0	(47,070)	0	L	09/11/2018
231021-10-6	CUMMINS ORD			174.000	23,253	133.640	23,253	22,489	0	765	0	(7,357)	0	(7,357)	0	L	06/15/2018
23331A-10-9	D R HORTON ORD			406.000	14,072	34.660	14,072	9,327	0	209	0	(6,506)	0	(6,506)	0	L	06/15/2018
233331-10-7	DTE ENERGY ORD			213.000	23,494	110.300	23,494	15,497	215	708	0	206	0	206	0	L	09/21/2018
23355L-10-6	DXC TECHNOLOGY ORD			355.000	18,875	53.170	18,875	18,647	63	126	0	228	0	228	0	L	12/21/2018
235851-10-2	DANAHER ORD			714.000	73,628	103.120	73,628	42,831	114	436	0	7,116	0	7,116	0	L	09/21/2018
237194-10-5	DARDEN RESTAURANTS ORD			146.000	14,580	99.860	14,580	7,889	0	374	0	330	0	330	0	L	09/21/2018
23918K-10-8	DAVITA ORD			166.000	8,542	51.460	8,542	9,972	0	0	0	(3,229)	0	(3,229)	0	L	12/21/2018
244199-10-5	DEERE ORD			380.000	56,685	149.170	56,685	34,771	289	948	0	(2,632)	0	(2,632)	0	L	12/21/2018
247361-70-2	Delta Air Lines, Inc.			766.000	38,223	49.900	38,223	19,988	0	974	0	(4,573)	0	(4,573)	0	L	12/21/2018
24906P-10-9	DENTSPLY SIRONA ORD			263.000	9,786	37.210	9,786	13,497	23	86	0	(6,932)	0	(6,932)	0	L	09/21/2018
25179M-10-3	DEVON ENERGY ORD			625.000	14,088	22.540	14,088	21,885	0	183	0	(11,535)	0	(11,535)	0	L	12/21/2018
25278X-10-9	DIAMONDBACK ENERGY ORD			1,414.000	131,078	92.700	131,078	135,086	0	0	0	(4,009)	0	(4,009)	0	L	12/14/2018

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	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 Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
253868-10-3	DIGITAL REALTY REIT ORD			250.000	26,638	106.550	26,638	25,141	257	958	0	(1,827)	0	(1,827)	0	L	09/21/2018
254687-10-6	WALT DISNEY ORD			1,814.000	198,905	109.650	198,905	120,590	1,588	2,841	0	4,164	0	4,164	0	L	12/21/2018
254709-10-8	DISCOVER FINANCIAL SERVICES ORD			417.000	24,595	58.980	24,595	14,228	0	612	0	(7,296)	0	(7,296)	0	L	12/21/2018
25470F-10-4	DISCOVERY SRS A ORD			197.000	4,874	24.740	4,874	6,342	0	0	0	171	0	171	0	L	12/21/2018
25470F-30-2	DISCOVERY SRS C ORD			452.004	10,432	23.080	10,432	12,471	0	0	0	(82)	0	(82)	0	L	12/21/2018
25470M-10-9	DISH NETWORK CL A ORD			316.000	7,891	24.970	7,891	17,339	0	0	0	(6,027)	0	(6,027)	0	L	12/21/2018
256677-10-5	DOLLAR GENERAL ORD			311.000	33,613	108.080	33,613	19,127	0	327	0	4,250	0	4,250	0	L	09/21/2018
256746-10-8	DOLLAR TREE ORD			276.000	24,928	90.320	24,928	16,728	0	0	0	(4,139)	0	(4,139)	0	L	09/21/2018
25746U-10-9	DOMINION ENERGY ORD			766.000	54,738	71.460	54,738	50,607	0	2,398	0	(6,396)	0	(6,396)	0	L	09/21/2018
25754A-20-1	DOMINOS PIZZA ORD			894.000	221,703	247.990	221,703	249,072	0	492	0	(27,369)	0	(27,369)	0	L	10/08/2018
260003-10-8	DOVER ORD			182.000	12,913	70.950	12,913	10,994	0	251	0	1,918	0	1,918	0	L	12/21/2018
26078J-10-0	DOWDUPONT ORD			2,701.000	144,449	53.480	144,449	176,615	0	4,060	0	(47,709)	0	(47,709)	0	L	06/15/2018
264411-50-5	DUKE REALTY REIT ORD			5,979.000	154,856	25.900	154,856	169,610	0	1,533	0	(14,531)	0	(14,531)	0	L	11/08/2018
26441C-20-4	DUKE ENERGY ORD			836.000	72,147	86.300	72,147	59,148	0	2,872	0	2,142	0	2,142	0	L	09/21/2018
26875P-10-1	EOG RESOURCES ORD			753.000	65,669	87.210	65,669	56,391	0	520	0	(14,775)	0	(14,775)	0	L	12/21/2018
269246-40-1	E TRADE FINANCIAL ORD			300.000	13,164	43.880	13,164	6,549	0	42	0	(1,803)	0	(1,803)	0	L	06/15/2018
277432-10-0	EASTMAN CHEMICAL ORD			163.000	11,917	73.110	11,917	12,135	105	365	0	(3,199)	0	(3,199)	0	L	06/15/2018
278642-10-3	EBAY ORD			1,121.000	31,466	28.070	31,466	19,129	0	0	0	(10,860)	0	(10,860)	0	L	06/15/2018
278865-10-0	ECOLAB ORD			308.000	45,384	147.350	45,384	31,359	142	504	0	4,052	0	4,052	0	L	03/20/2018
281020-10-7	EDISON INTERNATIONAL ORD			388.000	22,027	56.770	22,027	19,278	238	911	0	(2,591)	0	(2,591)	0	L	09/21/2018
28176E-10-8	EDWARDS LIFESCIENCES ORD			262.000	40,131	153.170	40,131	13,076	0	0	0	9,627	0	9,627	0	L	12/21/2018
285512-10-9	ELECTRONIC ARTS ORD			361.000	28,487	78.910	28,487	12,838	0	0	0	(9,832)	0	(9,832)	0	L	09/21/2018
291011-10-4	EMERSON ELECTRIC ORD			755.000	45,111	59.750	45,111	46,496	0	1,448	0	(7,590)	0	(7,590)	0	L	09/21/2018
292766-10-2	ENERPLUS ORD		C	9,277.000	71,990	7.760	71,990	104,876	93	424	0	(32,886)	0	(32,886)	0	L	04/06/2018
29364G-10-3	ENTERGY ORD			212.000	18,247	86.070	18,247	13,612	0	731	0	980	0	980	0	L	09/21/2018
294429-10-5	EQUIFAX ORD			147.000	13,690	93.130	13,690	11,880	0	220	0	(3,740)	0	(3,740)	0	L	09/21/2018
29444U-70-0	EQUINIX REIT ORD			100.000	35,256	352.560	35,256	28,803	0	855	0	(9,646)	0	(9,646)	0	L	12/21/2018
29476L-10-7	EQUITY RESIDENTIAL REIT ORD			429.000	28,318	66.010	28,318	23,631	232	890	0	924	0	924	0	L	09/21/2018
29670E-10-7	ESSENTIAL PROPERTIES REALTY TRUS ORD			23,912.000	330,942	13.840	330,942	336,121	5,022	0	0	(5,179)	0	(5,179)	0	L	10/08/2018
297178-10-5	ESSEX PROPERTY REIT ORD			77.000	18,881	245.210	18,881	14,478	143	552	0	297	0	297	0	L	09/21/2018
30034W-10-6	EVERGY ORD			310.000	17,599	56.770	17,599	16,451	0	277	0	1,148	0	1,148	0	L	09/21/2018
30040W-10-8	EVERSOURCE ENERGY ORD			375.000	24,390	65.040	24,390	16,727	0	734	0	723	0	723	0	L	09/21/2018
30161N-10-1	EXELON ORD			1,126.000	50,783	45.100	50,783	33,338	0	1,474	0	6,080	0	6,080	0	L	09/21/2018
30212P-30-3	EXPEDIA GROUP ORD			143.000	16,109	112.650	16,109	10,950	0	173	0	(968)	0	(968)	0	L	12/21/2018
302130-10-9	EXPEDITORS INTERNATIONAL OF WASN ORD			212.000	14,435	68.090	14,435	8,942	0	186	0	615	0	615	0	L	09/21/2018
30224P-20-0	EXTENDED STAY AMERICA UNT			12,765.000	197,858	15.500	197,858	276,463	0	5,617	0	(78,606)	0	(78,606)	0	L	08/06/2018
30225T-10-2	EXTRA SPACE STORAGE REIT ORD			149.000	13,482	90.480	13,482	13,214	0	492	0	441	0	441	0	L	09/21/2018
30231G-10-2	EXXON MOBIL ORD			5,345.000	364,476	68.190	364,476	464,230	0	16,076	0	(77,570)	0	(77,570)	0	L	12/21/2018
302445-10-1	FLIR SYSTEMS ORD			160.000	6,966	43.540	6,966	5,081	0	98	0	(615)	0	(615)	0	L	09/21/2018
302491-30-3	FMC ORD			165.000	12,203	73.960	12,203	9,263	66	102	0	(3,112)	0	(3,112)	0	L	12/21/2018
30303M-10-2	FACEBOOK CL A ORD			3,164.000	414,769	131.090	414,769	271,285	0	0	0	(127,489)	0	(127,489)	0	L	12/21/2018
311900-10-4	FASTENAL ORD			347.000	18,145	52.290	18,145	15,461	0	529	0	(843)	0	(843)	0	L	12/21/2018
313747-20-6	FEDERAL REIT ORD			90.000	10,624	118.040	10,624	13,287	92	334	0	(1,237)	0	(1,237)	0	L	09/21/2018
31428X-10-6	FEDEX ORD			322.000	51,948	161.330	51,948	47,714	200	659	0	(27,076)	0	(27,076)	0	L	12/21/2018
315616-10-2	F5 NETWORKS ORD			73.000	11,828	162.030	11,828	6,485	0	0	0	2,002	0	2,002	0	L	09/21/2018
31620M-10-6	FIDELITY NATIONAL INFORMATN SVCS ORD			396.000	40,610	102.550	40,610	23,279	0	500	0	3,138	0	3,138	0	L	09/21/2018
316773-10-0	FIFTH THIRD BANCORP ORD			771.000	18,142	23.530	18,142	13,338	170	517	0	(5,259)	0	(5,259)	0	L	06/15/2018
319383-20-4	FIRST BUSEY ORD			5,408.000	132,712	24.540	132,712	161,534	0	4,326	0	(29,203)	0	(29,203)	0	L	05/09/2017
31946M-10-3	FIRST CITIZENS BANCSHARES CL A ORD			363.000	136,869	377.050	136,869	159,406	145	0	0	(22,537)	0	(22,537)	0	L	11/08/2018
33767E-10-3	FIRSTSERVICE SUB VTG ORD		C	1,928.000	132,029	68.480	132,029	139,965	260	371	0	(7,935)	0	(7,935)	0	L	06/11/2018
337738-10-8	FISERV ORD			488.000	35,863	73.490	35,863	15,240	0	0	0	3,588	0	3,588	0	L	09/21/2018
337932-10-7	FIRSTENERGY ORD			581.000	21,817	37.550	21,817	18,619	0	736	0	3,440	0	3,440	0	L	09/21/2018
339041-10-5	FLEETCOR TECHNOLOGIES ORD			100.000	18,572	185.720	18,572	21,383	0	0	0	(2,811)	0	(2,811)	0	L	09/21/2018
343412-10-2	FLUOR ORD			173.000	5,571	32.200	5,571	10,016	35	136	0	(3,213)	0	(3,213)	0	L	12/21/2018

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	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 Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
34354P-10-5	FLOWSERVE ORD			165.000	6,273	38.020	6,273	9,214	0	119	0	(646)	0	(646)	0	L	12/21/2018
344849-10-4	FOOT LOCKER ORD			131.000	6,969	53.200	6,969	7,024	0	175	0	837	0	837	0	L	03/20/2018
345370-86-0	FORD MOTOR ORD			4,679.000	35,794	7.650	35,794	64,848	0	3,338	0	(22,354)	0	(22,354)	0	L	12/21/2018
34959E-10-9	FORTINET ORD			4,779.000	336,585	70.430	336,585	290,246	0	0	0	46,339	0	46,339	0	L	12/21/2018
34959J-10-8	FORTIVE ORD			354.000	23,952	67.660	23,952	14,219	0	98	0	(1,949)	0	(1,949)	0	L	09/21/2018
34964C-10-6	FORTUNE BRANDS HOME AND SECURITY ORD			175.000	6,648	37.990	6,648	9,915	0	140	0	(5,329)	0	(5,329)	0	L	12/15/2017
349853-10-1	FORWARD AIR ORD			2,783.000	152,648	54.850	152,648	185,065	0	501	0	(32,418)	0	(32,418)	0	L	09/11/2018
354613-10-1	FRANKLIN RESOURCES ORD			372.000	11,034	29.660	11,034	16,774	97	1,431	0	(4,980)	0	(4,980)	0	L	12/21/2018
35671D-85-7	FREEPORT MCMORAN ORD			1,723.000	17,764	10.310	17,764	24,171	0	242	0	(13,997)	0	(13,997)	0	L	12/21/2018
361448-10-3	GATX ORD			3,031.000	214,625	70.810	214,625	205,325	0	4,001	0	9,300	0	9,300	0	L	04/06/2018
363576-10-9	ARTHUR J GALLAGHER ORD			216.000	15,919	73.700	15,919	10,469	0	350	0	2,226	0	2,226	0	L	06/15/2018
364760-10-8	GAP ORD			260.000	6,698	25.760	6,698	9,576	0	243	0	(2,109)	0	(2,109)	0	L	09/21/2018
366651-10-7	GARTNER ORD			113.000	14,446	127.840	14,446	12,618	0	0	0	431	0	431	0	L	12/21/2018
369550-10-8	GENERAL DYNAMICS ORD			354.000	55,652	157.210	55,652	35,736	0	1,190	0	(15,250)	0	(15,250)	0	L	12/21/2018
369604-10-3	GENERAL ELECTRIC ORD			9,854.000	74,595	7.570	74,595	221,032	110	4,518	0	(94,729)	0	(94,729)	0	L	09/21/2018
370334-10-4	GENERAL MILLS ORD			648.000	25,233	38.940	25,233	31,541	0	1,132	0	(11,731)	0	(11,731)	0	L	09/21/2018
37045V-10-0	GENERAL MOTORS ORD			1,567.000	52,416	33.450	52,416	50,719	0	2,325	0	(11,804)	0	(11,804)	0	L	09/21/2018
372460-10-5	GENUINE PARTS ORD			176.000	16,900	96.020	16,900	14,622	130	478	0	136	0	136	0	L	09/21/2018
375558-10-3	GILEAD SCIENCES ORD			1,536.000	96,077	62.550	96,077	114,083	0	3,489	0	(14,130)	0	(14,130)	0	L	06/15/2018
37940X-10-2	GLOBAL PAYMENTS ORD			189.000	19,492	103.130	19,492	14,791	0	7	0	288	0	288	0	L	09/21/2018
380237-10-7	GODADDY CL A ORD			1,391.000	91,277	65.620	91,277	84,203	0	0	0	7,075	0	7,075	0	L	03/06/2018
38141G-10-4	GOLDMAN SACHS GROUP ORD			423.000	70,662	167.050	70,662	64,714	0	1,306	0	(36,772)	0	(36,772)	0	L	12/21/2018
382550-10-1	GOODYEAR TIRE AND RUBBER ORD			276.000	5,633	20.410	5,633	6,674	0	159	0	(3,257)	0	(3,257)	0	L	06/15/2018
384802-10-4	WW GRAINGER ORD			53.000	14,965	282.360	14,965	12,444	0	283	0	2,400	0	2,400	0	L	03/20/2018
40412C-10-1	HCA HEALTHCARE ORD			321.000	39,948	124.450	39,948	24,269	0	448	0	11,416	0	11,416	0	L	09/21/2018
40414L-10-9	HCP REIT ORD			550.000	15,362	27.930	15,362	17,619	0	795	0	1,072	0	1,072	0	L	09/21/2018
40434L-10-5	HP ORD			2,003.000	40,981	20.460	40,981	27,640	302	1,050	0	(1,030)	0	(1,030)	0	L	12/21/2018
406216-10-1	HALLIBURTON ORD			1,120.000	29,770	26.580	29,770	42,787	0	728	0	(22,727)	0	(22,727)	0	L	12/21/2018
410345-10-2	HANESBRANDS ORD			465.000	5,826	12.530	5,826	9,197	0	247	0	(3,430)	0	(3,430)	0	L	12/21/2018
410867-10-5	HANOVER INSURANCE GROUP ORD			1,159.000	135,336	116.770	135,336	138,073	0	1,947	0	(2,737)	0	(2,737)	0	L	05/24/2018
412822-10-8	HARLEY DAVIDSON ORD			198.000	6,756	34.120	6,756	11,222	0	283	0	(3,203)	0	(3,203)	0	L	09/21/2018
413875-10-5	HARRIS ORD			154.000	20,736	134.650	20,736	11,910	0	358	0	(1,014)	0	(1,014)	0	L	12/21/2018
416515-10-4	HARTFORD FINANCIAL SERVICES GRUP ORD			397.000	17,647	44.450	17,647	13,628	129	410	0	(4,659)	0	(4,659)	0	L	09/21/2018
418056-10-7	HASBRO ORD			142.000	11,538	81.250	11,538	8,055	0	329	0	(1,458)	0	(1,458)	0	L	12/21/2018
422806-10-9	HEICO ORD			4,094.000	317,203	77.480	317,203	178,897	0	512	0	69,991	0	69,991	0	L	04/18/2017
423452-10-1	HELMERICH AND PAYNE ORD			156.000	7,479	47.940	7,479	9,177	0	358	0	(2,117)	0	(2,117)	0	L	12/21/2018
426281-10-1	JACK HENRY AND ASSOCIATES ORD			93.000	11,766	126.520	11,766	12,871	0	34	0	(1,104)	0	(1,104)	0	L	12/21/2018
427866-10-8	HERSHEY FOODS ORD			161.000	17,256	107.180	17,256	10,421	0	425	0	(910)	0	(910)	0	L	09/21/2018
42809H-10-7	HESS ORD			345.000	13,973	40.500	13,973	21,665	0	298	0	(2,242)	0	(2,242)	0	L	12/21/2018
42824C-10-9	HEWLETT PACKARD ENTERPRISE ORD			1,828.000	24,148	13.210	24,148	16,422	198	673	0	(1,986)	0	(1,986)	0	L	12/21/2018
431475-10-2	HILL ROM HOLDINGS ORD			3,617.000	320,285	88.550	320,285	315,175	0	2,365	0	2,092	0	2,092	0	L	08/06/2018
43300A-20-3	HILTON WORLDWIDE HOLDINGS ORD			365.000	26,207	71.800	26,207	26,399	0	177	0	(3,307)	0	(3,307)	0	L	12/21/2018
436106-10-8	HOLLYFRONTIER ORD			199.000	10,173	51.120	10,173	14,390	0	131	0	(4,217)	0	(4,217)	0	L	06/15/2018
436440-10-1	HOLOGIC ORD			337.000	13,851	41.100	13,851	11,793	0	0	0	(430)	0	(430)	0	L	12/21/2018
43689E-10-7	HOME BANCORP ORD			2,953.000	104,536	35.400	104,536	130,857	0	1,152	0	(26,320)	0	(26,320)	0	L	05/15/2018
437076-10-2	HOME DEPOT ORD			1,366.000	234,706	171.820	234,706	83,019	0	5,542	0	(24,891)	0	(24,891)	0	L	09/21/2018
438516-10-6	HONEYWELL INTERNATIONAL ORD			881.000	116,398	132.120	116,398	76,705	0	722	0	39,692	0	39,692	0	L	09/21/2018
440452-10-0	HORMEL FOODS ORD			323.000	13,786	42.680	13,786	8,088	0	228	0	1,937	0	1,937	0	L	09/21/2018
44107P-10-4	HOST HOTELS & RESORTS REIT ORD			903.000	15,053	16.670	15,053	16,285	226	741	0	(2,944)	0	(2,944)	0	L	09/21/2018
444859-10-2	HUMANA ORD			168.000	48,129	286.480	48,129	20,973	84	305	0	5,556	0	5,556	0	L	09/21/2018
445658-10-7	JB HUNT TRANSPORT SERVICES ORD			100.000	9,304	93.040	9,304	8,238	0	88	0	(2,237)	0	(2,237)	0	L	09/21/2018
446150-10-4	HUNTINGTON BANCSHARES ORD			1,268.000	15,115	11.920	15,115	12,382	186	578	0	(3,387)	0	(3,387)	0	L	06/15/2018
446413-10-6	HUNTINGTON INGALLS INDUSTRIES ORD			1,335.000	254,064	190.310	254,064	347,583	0	1,258	0	(93,519)	0	(93,519)	0	L	12/21/2018
447011-10-7	HUNTSMAN ORD			10,638.000	205,207	19.290	205,207	210,588	0	6,915	0	(148,932)	0	(148,932)	0	L	04/18/2017

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	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 Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
44930G-10-7	ICU MEDICAL ORD			507.000	116,422	229.630	116,422	97,459	0	0	0	6,910	0	6,910	0	L	10/25/2017
44980X-10-9	IPG PHOTONICS ORD			44.000	4,985	113.290	4,985	10,671	0	0	0	(5,686)	0	(5,686)	0	L	12/21/2018
45168D-10-4	IDEXX LABORATORIES ORD			101.000	18,788	186.020	18,788	15,231	0	0	0	2,280	0	2,280	0	L	09/21/2018
452308-10-9	ILLINOIS TOOL ORD			366.000	46,369	126.690	46,369	30,906	366	1,212	0	(14,608)	0	(14,608)	0	L	09/21/2018
452327-10-9	ILLUMINA ORD			195.000	58,486	299.930	58,486	37,223	0	0	0	13,816	0	13,816	0	L	12/21/2018
45337C-10-2	INCYTE ORD			227.000	14,435	63.590	14,435	15,143	0	0	0	6,643	12,892	(6,250)	0	L	12/21/2018
45685L-10-0	INFRAREIT ORD			8,793.000	184,829	21.020	184,829	176,306	2,198	9,222	0	21,455	0	21,455	0	L	06/15/2017
45768S-10-5	INNOSPEC ORD			1,731.000	106,907	61.760	106,907	75,230	0	1,541	0	(15,302)	0	(15,302)	0	L	03/11/2015
45778Q-10-7	INSPERITY ORD			1,014.000	94,667	93.360	94,667	76,906	0	600	0	17,761	0	17,761	0	L	04/23/2018
458140-10-0	INTEL ORD			5,493.000	257,786	46.930	257,786	137,458	0	6,540	0	3,578	0	3,578	0	L	09/21/2018
45866F-10-4	INTERCONTINENTAL EXCHANGE ORD			684.000	51,526	75.330	51,526	24,628	0	656	0	3,196	0	3,196	0	L	09/21/2018
459200-10-1	INTERNATIONAL BUSINESS MACHINES ORD			1,110.000	126,174	113.670	126,174	176,693	0	6,486	0	(43,505)	0	(43,505)	0	L	12/21/2018
459506-10-1	INTERNATIONAL FLAVORS & FRAGRANS ORD			121.000	16,247	134.270	16,247	11,929	88	261	0	(1,510)	0	(1,510)	0	L	12/21/2018
460146-10-3	INTERNATIONAL PAPER ORD			509.000	20,543	40.360	20,543	23,584	0	925	0	(8,625)	0	(8,625)	0	L	12/21/2018
460690-10-0	INTERPUBLIC GROUP OF COMPANIES ORD			479.000	9,882	20.630	9,882	8,124	0	383	0	183	0	183	0	L	12/21/2018
461202-10-3	INTUIT ORD			318.000	62,598	196.850	62,598	30,654	0	472	0	9,780	0	9,780	0	L	09/21/2018
46120E-60-2	INTUITIVE SURGICAL ORD			141.000	67,528	478.920	67,528	23,925	0	0	0	14,345	0	14,345	0	L	09/21/2018
46266C-10-5	IQVIA HOLDINGS ORD			196.000	22,769	116.170	22,769	19,474	0	0	0	2,884	0	2,884	0	L	09/21/2018
46284V-10-1	IRON MOUNTAIN ORD			351.000	11,376	32.410	11,376	13,765	213	780	0	(1,804)	0	(1,804)	0	L	12/21/2018
46625H-10-0	JPMORGAN CHASE ORD			4,018.000	392,237	97.620	392,237	216,220	0	9,712	0	(36,996)	0	(36,996)	0	L	12/21/2018
469814-10-7	JACOBS ENGINEERING GROUP ORD			142.000	8,301	58.460	8,301	6,610	0	84	0	(1,058)	0	(1,058)	0	L	06/15/2018
47233W-10-9	JEFFERIES FINANCIAL GROUP ORD			335.000	5,816	17.360	5,816	7,300	0	153	0	(3,035)	0	(3,035)	0	L	03/20/2018
478160-10-4	JOHNSON & JOHNSON ORD			3,158.000	407,540	129.050	407,540	241,321	0	11,086	0	(32,765)	0	(32,765)	0	L	06/15/2018
48203R-10-4	JUNIPER NETWORKS ORD			414.000	11,141	26.910	11,141	8,945	0	292	0	(610)	0	(610)	0	L	12/21/2018
482480-10-0	KLA TENCOR ORD			182.000	16,287	89.490	16,287	11,876	0	505	0	(2,871)	0	(2,871)	0	L	09/21/2018
485170-30-2	KANSAS CITY SOUTHERN ORD			120.000	11,454	95.450	11,454	11,347	43	170	0	(1,207)	0	(1,207)	0	L	09/21/2018
487836-10-8	KELLOGG ORD			301.000	17,160	57.010	17,160	18,204	0	617	0	(3,465)	0	(3,465)	0	L	09/21/2018
493267-10-8	KEYCORP ORD			1,239.000	18,312	14.780	18,312	16,458	0	698	0	(6,680)	0	(6,680)	0	L	06/15/2018
49338L-10-3	KEYSIGHT TECHNOLOGIES ORD			228.000	14,154	62.080	14,154	14,093	0	0	0	62	0	62	0	L	12/21/2018
494368-10-3	KIMBERLY CLARK ORD			398.000	45,348	113.940	45,348	40,577	425	1,536	0	(2,638)	0	(2,638)	0	L	09/21/2018
49446R-10-9	KIMCO REALTY REIT ORD			530.000	7,765	14.650	7,765	10,752	148	557	0	(1,732)	0	(1,732)	0	L	12/21/2018
49456B-10-1	KINDER MORGAN CL P ORD			2,243.000	34,497	15.380	34,497	40,523	0	1,592	0	(5,945)	0	(5,945)	0	L	09/21/2018
49741E-10-0	KIRKLAND LAKE GOLD ORD		A	12,994.000	339,013	26.090	339,013	249,814	520	446	0	89,200	0	89,200	0	L	06/11/2018
500255-10-4	KOHL'S ORD			192.000	12,737	66.340	12,737	10,184	0	458	0	1,940	0	1,940	0	L	09/21/2018
500643-20-0	KORN FERRY ORD			3,942.000	155,867	39.540	155,867	160,105	394	1,183	0	(4,238)	0	(4,238)	0	L	02/08/2018
500754-10-6	KRAFT HEINZ ORD			758.000	32,624	43.040	32,624	53,226	0	1,717	0	(23,958)	0	(23,958)	0	L	09/21/2018
501044-10-1	KROGER ORD			974.000	26,785	27.500	26,785	20,286	0	485	0	51	0	51	0	L	12/21/2018
501797-10-4	L BRANDS ORD			322.000	8,266	25.670	8,266	16,478	0	634	0	(8,963)	0	(8,963)	0	L	12/21/2018
501889-20-8	LKQ ORD			375.000	8,899	23.730	8,899	12,287	0	0	0	(6,107)	0	(6,107)	0	L	09/21/2018
502413-10-7	L3 TECHNOLOGIES ORD			103.000	17,887	173.660	17,887	11,715	0	302	0	(2,354)	0	(2,354)	0	L	12/21/2018
50540R-40-9	LABORATORY CORPRTN OF AMER HLDGS ORD			126.000	15,921	126.360	15,921	12,674	0	0	0	(4,214)	0	(4,214)	0	L	12/21/2018
512807-10-8	LAM RESEARCH ORD			186.000	25,328	136.170	25,328	12,933	0	793	0	(8,853)	0	(8,853)	0	L	06/15/2018
513272-10-4	LAMB WESTON HOLDINGS ORD			4,725.000	347,571	73.560	347,571	349,007	0	871	0	(1,436)	0	(1,436)	0	L	12/14/2018
515098-10-1	LANDSTAR SYSTEM ORD			1,667.000	159,482	95.670	159,482	181,781	0	1,050	0	(22,299)	0	(22,299)	0	L	02/08/2018
518439-10-4	ESTEE LAUDER CL A ORD			268.000	34,867	130.100	34,867	20,110	0	405	0	380	0	380	0	L	09/21/2018
521865-20-4	LEAR ORD			1,744.000	214,268	122.860	214,268	183,099	0	4,883	0	(93,827)	0	(93,827)	0	L	02/17/2016
524660-10-7	LEGGETT & PLATT ORD			151.000	5,412	35.840	5,412	4,636	62	211	0	(1,768)	0	(1,768)	0	L	09/21/2018
526057-10-4	LENNAR CL A ORD			342.000	13,389	39.150	13,389	15,110	0	47	0	(7,355)	0	(7,355)	0	L	09/21/2018
532457-10-8	ELI LILLY ORD			1,098.000	127,061	115.720	127,061	64,540	0	2,407	0	33,679	0	33,679	0	L	09/21/2018
534187-10-9	LINCOLN NATIONAL ORD			261.000	13,392	51.310	13,392	10,205	0	327	0	(6,369)	0	(6,369)	0	L	12/21/2018
539830-10-9	LOCKHEED MARTIN ORD			315.000	82,480	261.840	82,480	51,885	0	2,440	0	(17,873)	0	(17,873)	0	L	12/21/2018
540424-10-8	LOEWS ORD			320.000	14,566	45.520	14,566	13,542	0	77	0	(1,473)	0	(1,473)	0	L	09/21/2018
548661-10-7	LOWE'S COMPANIES ORD			966.000	89,220	92.360	89,220	46,420	0	1,714	0	(462)	0	(462)	0	L	03/20/2018
55261F-10-4	M&T BANK ORD			168.000	24,046	143.130	24,046	19,551	0	606	0	(4,680)	0	(4,680)	0	L	12/15/2017

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes 3	Codes 4	5	6	Fair Value 7	Fair Value 8	9	Dividends 10	Dividends 11	Dividends 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Change in Book/Adjusted Carrying Value 16	17	18
CUSIP Identi- fication	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 Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
552953-10-1	MGM RESORTS INTERNATIONAL ORD			676.000	16,400	24.260	16,400	22,048	0	286	0	(5,305)	0	(5,305)	0	L	12/21/2018
55354G-10-0	MSCI ORD			108.000	15,922	147.430	15,922	16,498	0	157	0	(575)	0	(575)	0	L	09/21/2018
554382-10-1	MACERICH REIT ORD			137.000	5,929	43.280	5,929	7,714	0	382	0	(2,868)	0	(2,868)	0	L	12/21/2018
55616P-10-4	MACYS ORD			376.000	11,197	29.780	11,197	18,448	144	540	0	1,508	0	1,508	0	L	06/15/2018
565849-10-6	MARATHON OIL ORD			1,056.000	15,143	14.340	15,143	15,204	0	195	0	(2,756)	0	(2,756)	0	L	12/21/2018
56585A-10-2	MARATHON PETROLEUM ORD			827.000	48,801	59.010	48,801	32,530	0	1,108	0	2,522	0	2,522	0	L	06/15/2018
571748-10-2	MARSH & MCLENNAN ORD			606.000	48,329	79.750	48,329	29,760	0	932	0	(1,074)	0	(1,074)	0	L	09/21/2018
571903-20-2	MARRIOTT INTERNATIONAL CL A ORD			336.000	36,476	108.560	36,476	19,561	0	534	0	(9,129)	0	(9,129)	0	L	09/18/2017
573284-10-6	MARTIN MARIETTA MATERIALS ORD			75.000	12,890	171.870	12,890	9,442	0	135	0	(3,577)	0	(3,577)	0	L	09/21/2018
574599-10-6	MASCO ORD			359.000	10,497	29.240	10,497	6,886	0	156	0	(5,261)	0	(5,261)	0	L	06/15/2018
574795-10-0	MASIMO ORD			1,176.000	126,267	107.370	126,267	83,158	0	0	0	26,542	0	26,542	0	L	04/18/2017
57636Q-10-4	MASTERCARD CL A ORD			1,141.000	215,250	188.650	215,250	93,084	0	1,092	0	40,523	0	40,523	0	L	12/21/2018
576485-20-5	MATADOR RESOURCES ORD			3,866.000	60,039	15.530	60,039	128,536	0	0	0	(68,497)	0	(68,497)	0	L	04/23/2018
577081-10-2	MATTEL ORD			482.000	4,815	9.990	4,815	7,236	0	0	0	2,809	5,022	(2,213)	0	L	12/21/2018
57772K-10-1	MAXIM INTEGRATED PRODUCTS ORD			342.000	17,391	50.850	17,391	18,018	0	0	0	(627)	0	(627)	0	L	12/21/2018
579780-20-6	MCCORMICK ORD			151.000	21,025	139.240	21,025	11,050	86	295	0	5,309	0	5,309	0	L	09/21/2018
580135-10-1	MCDONALD'S ORD			918.000	163,009	177.570	163,009	89,456	0	3,828	0	5,083	0	5,083	0	L	06/15/2018
58155Q-10-3	MCKESSON ORD			239.000	26,402	110.470	26,402	35,428	91	329	0	(10,258)	0	(10,258)	0	L	12/21/2018
58470H-10-1	MEDIFAST ORD			990.000	123,770	125.020	123,770	40,769	743	2,196	0	54,658	0	54,658	0	L	10/20/2016
58933Y-10-5	MERCK & CO ORD			3,082.000	235,496	76.410	235,496	154,129	1,766	5,863	0	61,924	0	61,924	0	L	06/15/2018
59156R-10-8	METLIFE ORD			1,123.000	46,110	41.060	46,110	41,443	0	1,848	0	(10,585)	0	(10,585)	0	L	06/15/2018
592688-10-5	METTLER TOLEDO ORD			30.000	16,967	565.580	16,967	12,454	0	0	0	(1,604)	0	(1,604)	0	L	09/21/2018
594918-10-4	MICROSOFT ORD			9,486.000	963,493	101.570	963,493	381,009	0	15,722	0	142,840	0	142,840	0	L	12/21/2018
595017-10-4	MICROCHIP TECHNOLOGY ORD			282.000	20,281	71.920	20,281	14,190	0	396	0	(4,483)	0	(4,483)	0	L	09/21/2018
595112-10-3	MICRON TECHNOLOGY ORD			1,432.000	45,437	31.730	45,437	25,559	0	0	0	(14,880)	0	(14,880)	0	L	12/21/2018
59522J-10-3	MID AMERICA APT COMMUNITI REIT ORD			133.000	12,728	95.700	12,728	13,029	0	477	0	(649)	0	(649)	0	L	09/21/2018
608190-10-4	MOHAWK INDUSTRIES ORD			73.000	8,538	116.960	8,538	10,217	0	0	0	(11,269)	0	(11,269)	0	L	09/21/2018
60871R-20-9	MOLSON COORS BREWING NONVTG CL B ORD			236.000	13,254	56.160	13,254	14,919	0	350	0	(5,447)	0	(5,447)	0	L	12/21/2018
609207-10-5	MONDELEZ INTERNATIONAL CL A ORD			1,773.000	70,973	40.030	70,973	59,825	461	1,573	0	(4,990)	0	(4,990)	0	L	09/21/2018
609839-10-5	MONOLITHIC POWER SYSTEMS ORD			2,891.000	336,079	116.250	336,079	335,934	867	0	0	144	0	144	0	L	10/08/2018
61174X-10-9	MONSTER BEVERAGE ORD			491.000	24,167	49.220	24,167	13,383	0	0	0	(6,761)	0	(6,761)	0	L	12/21/2018
615369-10-5	MOODYS ORD			205.000	28,708	140.040	28,708	17,620	0	340	0	(2,032)	0	(2,032)	0	L	09/21/2018
617446-44-8	MORGAN STANLEY ORD			1,556.000	61,695	39.650	61,695	49,274	0	1,701	0	(19,920)	0	(19,920)	0	L	06/15/2018
61945C-10-3	MOSAIC ORD			438.000	12,794	29.210	12,794	12,042	0	40	0	1,465	0	1,465	0	L	12/21/2018
620076-30-7	MOTOROLA SOLUTIONS ORD			209.000	24,043	115.040	24,043	13,972	112	394	0	4,582	0	4,582	0	L	12/21/2018
629377-50-8	NRG ENERGY ORD			375.000	14,850	39.600	14,850	9,786	0	43	0	4,004	0	4,004	0	L	12/21/2018
631103-10-8	NASDAQ ORD			140.000	11,420	81.570	11,420	5,931	0	235	0	605	0	605	0	L	09/21/2018
637071-10-1	NATIONAL OILWELL VARCO ORD			461.000	11,848	25.700	11,848	15,744	0	89	0	(4,988)	0	(4,988)	0	L	09/21/2018
637215-10-4	NATIONAL PRESTO INDUSTRIES ORD			1,062.000	124,169	116.920	124,169	85,541	0	6,372	0	18,553	0	18,553	0	L	08/20/2015
637870-10-6	NATIONAL STORAGE AFFILIATES ORD			6,730.000	178,076	26.460	178,076	196,951	0	2,019	0	(18,875)	0	(18,875)	0	L	12/11/2018
640268-10-8	NEKTAR THERAPEUTICS ORD			232.000	7,626	32.870	7,626	21,742	0	0	0	(14,116)	0	(14,116)	0	L	12/21/2018
64110D-10-4	NETAPP ORD			306.000	18,259	59.670	18,259	11,842	0	359	0	1,025	0	1,025	0	L	09/21/2018
64110L-10-6	NETFLIX ORD			539.000	144,269	267.660	144,269	52,386	0	0	0	29,753	0	29,753	0	L	12/21/2018
64829B-10-0	NEW RELIC ORD			2,204.000	178,458	80.970	178,458	204,179	0	0	0	(25,721)	0	(25,721)	0	L	09/11/2018
651229-10-6	NEWELL BRANDS ORD			569.000	10,578	18.590	10,578	20,483	0	497	0	(6,559)	0	(6,559)	0	L	12/21/2018
651290-10-8	NEWFIELD EXPLORATION ORD			245.000	3,592	14.660	3,592	6,592	0	0	0	(3,795)	0	(3,795)	0	L	12/21/2018
651639-10-6	NEWMONT MINING ORD			598.000	20,721	34.650	20,721	12,646	0	338	0	(1,713)	0	(1,713)	0	L	03/20/2018
65249B-10-9	NEWS CL A ORD			482.000	5,471	11.350	5,471	7,301	0	91	0	(2,194)	0	(2,194)	0	L	12/21/2018
65249B-20-8	NEWS CL B ORD			153.000	1,767	11.550	1,767	2,120	0	29	0	(729)	0	(729)	0	L	12/21/2018
65339F-10-1	NEXTERA ENERGY ORD			563.000	97,861	173.820	97,861	53,521	0	2,384	0	9,383	0	9,383	0	L	09/21/2018
654106-10-3	NIKE CL B ORD			1,449.000	107,429	74.140	107,429	46,086	339	1,129	0	16,042	0	16,042	0	L	09/21/2018
65473P-10-5	NISOURCE ORD			433.000	10,977	25.350	10,977	6,484	0	312	0	(135)	0	(135)	0	L	12/21/2018
655044-10-5	NOBLE ENERGY ORD			654.000	12,269	18.760	12,269	17,580	0	245	0	2,189	8,167	(5,978)	0	L	12/21/2018
655664-10-0	NORDSTROM ORD			139.000	6,479	46.610	6,479	7,816	0	195	0	(197)	0	(197)	0	L	09/21/2018

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes 3	Codes 4	5	6	Fair Value 7	Fair Value 8	9	Dividends 10	Dividends 11	Dividends 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Change in Book/Adjusted Carrying Value 16	17	18
CUSIP Identi-fication	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 Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
655844-10-8	NORFOLK SOUTHERN ORD			323.000	48,301	149.540	48,301	28,953	0	982	0	1,499	0	1,499	0	L	12/15/2017
665859-10-4	NORTHERN TRUST ORD			273.000	22,820	83.590	22,820	17,051	147	456	0	(4,430)	0	(4,430)	0	L	12/21/2018
666807-10-2	NORTHROP GRUMMAN ORD			219.000	53,633	244.900	53,633	28,364	0	975	0	(13,449)	0	(13,449)	0	L	12/21/2018
670346-10-5	NUCOR ORD			387.000	20,050	51.810	20,050	19,027	155	571	0	(4,440)	0	(4,440)	0	L	12/21/2018
67066G-10-4	NVIDIA ORD			786.000	104,931	133.500	104,931	53,243	0	444	0	(52,025)	0	(52,025)	0	L	12/21/2018
67103H-10-7	O'REILLY AUTOMOTIVE ORD			95.000	32,711	344.330	32,711	13,254	0	0	0	9,860	0	9,860	0	L	12/15/2017
674599-10-5	OCCIDENTAL PETROLEUM ORD			931.000	57,145	61.380	57,145	70,697	718	2,755	0	(11,424)	0	(11,424)	0	L	12/21/2018
681116-10-9	OLLIES BARGAIN OUTLET HLDG ORD			1,706.000	113,466	66.510	113,466	93,031	0	0	0	20,435	0	20,435	0	L	02/08/2018
681919-10-6	OMNICOM GROUP ORD			272.000	19,921	73.240	19,921	18,595	161	635	0	132	0	132	0	L	12/21/2018
682189-10-5	ON SEMICONDUCTOR ORD			5,503.000	90,855	16.510	90,855	127,018	0	0	0	(36,164)	0	(36,164)	0	L	01/11/2018
682680-10-3	ONEOK ORD			521.000	28,108	53.950	28,108	27,569	0	1,546	0	(5)	0	(5)	0	L	12/21/2018
68389X-10-5	ORACLE ORD			3,223.000	145,518	45.150	145,518	109,375	0	2,410	0	(6,819)	0	(6,819)	0	L	03/20/2018
690742-10-1	OWENS CORNING ORD			3,901.000	171,566	43.980	171,566	185,620	0	3,277	0	(187,092)	0	(187,092)	0	L	05/26/2016
69318G-10-6	PBF ENERGY CL A ORD			5,235.000	171,027	32.670	171,027	108,232	0	6,282	0	(14,553)	0	(14,553)	0	L	05/25/2017
69331C-10-8	PG&E ORD			683.000	16,221	23.750	16,221	29,146	0	0	0	(13,215)	0	(13,215)	0	L	12/21/2018
693475-10-5	PNC FINANCIAL SERVICES GROUP ORD			537.000	62,781	116.910	62,781	40,871	0	1,826	0	(14,703)	0	(14,703)	0	L	03/30/2016
693506-10-7	PPG INDUSTRIES ORD			281.000	28,727	102.230	28,727	25,795	0	523	0	(4,099)	0	(4,099)	0	L	12/15/2017
69351T-10-6	PPL ORD			882.000	24,987	28.330	24,987	25,562	357	1,291	0	(2,179)	0	(2,179)	0	L	12/21/2018
69354M-10-8	PRA HEALTH SCIENCES ORD			1,273.000	117,065	91.960	117,065	86,417	0	0	0	1,133	0	1,133	0	L	07/24/2017
693656-10-0	PVH ORD			986.000	91,649	92.950	91,649	136,008	0	148	0	(47,785)	0	(47,785)	0	L	06/15/2018
693718-10-8	PACCAR ORD			407.000	23,256	57.140	23,256	23,357	838	876	0	(5,580)	0	(5,580)	0	L	06/15/2018
695156-10-9	PACKAGING CORP OF AMERICA ORD			121.000	10,099	83.460	10,099	12,995	89	317	0	(4,164)	0	(4,164)	0	L	12/21/2018
701094-10-4	PARKER HANNIFIN ORD			155.000	23,117	149.140	23,117	18,616	0	448	0	(7,655)	0	(7,655)	0	L	06/15/2018
704326-10-7	PAYCHEX ORD			373.000	24,301	65.150	24,301	16,371	0	786	0	(1,191)	0	(1,191)	0	L	09/21/2018
70450Y-10-3	PAYPAL HOLDINGS ORD			1,464.000	123,108	84.090	123,108	47,825	0	0	0	12,680	0	12,680	0	L	12/21/2018
712704-10-5	PEOPLES UNITED FINANCIAL ORD			16,867.000	243,391	14.430	243,391	326,172	0	11,735	0	(84,373)	0	(84,373)	0	L	12/21/2018
713448-10-8	PEPSICO ORD			1,654.000	182,734	110.480	182,734	140,416	1,605	5,408	0	(14,695)	0	(14,695)	0	L	09/21/2018
714046-10-9	PERKINELMER ORD			142.000	11,154	78.550	11,154	6,296	0	37	0	722	0	722	0	L	12/21/2018
717081-10-3	PFIZER ORD			6,833.000	298,260	43.650	298,260	192,164	0	9,194	0	50,734	0	50,734	0	L	03/20/2018
718172-10-9	PHILIP MORRIS INTERNATIONAL ORD			2,127.000	141,999	66.760	141,999	168,159	2,071	7,873	0	(69,576)	0	(69,576)	0	L	12/21/2018
718546-10-4	PHILLIPS 66 ORD			510.000	43,937	86.150	43,937	38,797	0	1,503	0	(8,102)	0	(8,102)	0	L	09/21/2018
720190-20-6	PIEDMONT OFFICE REIT CL A ORD			7,820.000	133,253	17.040	133,253	139,228	1,642	10,479	0	(20,097)	0	(20,097)	0	L	02/17/2016
723484-10-1	PINNACLE WEST ORD			130.000	11,076	85.200	11,076	7,489	0	351	0	40	0	40	0	L	09/21/2018
723787-10-7	PIONEER NATURAL RESOURCE ORD			211.000	27,751	131.520	27,751	31,158	0	64	0	(8,664)	0	(8,664)	0	L	12/21/2018
737630-10-3	POTLATCHDELTIC ORD			3,696.000	116,941	31.640	116,941	180,139	0	17,289	0	(68,680)	0	(68,680)	0	L	11/15/2018
74051N-10-2	PREMIER CL A ORD			3,421.000	127,774	37.350	127,774	111,867	0	0	0	15,908	0	15,908	0	L	04/23/2018
74144T-10-8	T ROWE PRICE GROUP ORD			289.000	26,680	92.320	26,680	23,069	0	802	0	(3,706)	0	(3,706)	0	L	09/21/2018
741503-40-3	BOOKING HOLDINGS INC.			57.000	98,178	1,722.420	98,178	69,021	0	0	0	(2,057)	0	(2,057)	0	L	03/20/2018
74251V-10-2	PRINCIPAL FINANCIAL GROUP ORD			310.000	13,693	44.170	13,693	13,935	0	656	0	(8,140)	0	(8,140)	0	L	06/15/2018
742718-10-9	PROCTER & GAMBLE ORD			2,988.000	274,657	91.920	274,657	202,724	0	8,449	0	755	0	755	0	L	12/21/2018
743315-10-3	PROGRESSIVE ORD			691.000	41,688	60.330	41,688	18,157	0	755	0	2,652	0	2,652	0	L	06/15/2018
74340W-10-3	PROLOGIS REIT			781.000	45,860	58.720	45,860	34,447	0	1,289	0	(4,792)	0	(4,792)	0	L	12/21/2018
744320-10-2	PRUDENTIAL FINANCIAL ORD			490.000	39,960	81.550	39,960	40,708	0	1,731	0	(16,083)	0	(16,083)	0	L	06/15/2018
744573-10-6	PUBLIC SERVICE ENTERPRISE GROUP ORD			608.000	31,646	52.050	31,646	21,273	0	1,049	0	315	0	315	0	L	09/21/2018
74460D-10-9	PUBLIC STORAGE REIT ORD			168.000	34,005	202.410	34,005	27,813	0	1,338	0	(1,067)	0	(1,067)	0	L	09/21/2018
745867-10-1	PULTEGROUP ORD			297.000	7,719	25.990	7,719	5,606	36	102	0	(2,096)	0	(2,096)	0	L	06/15/2018
747316-10-7	QUAKER CHEMICAL ORD			768.000	136,481	177.710	136,481	53,076	0	1,114	0	20,675	0	20,675	0	L	10/10/2013
74736K-10-1	QORVO ORD			149.000	9,049	60.730	9,049	7,331	0	0	0	(926)	0	(926)	0	L	12/21/2018
747525-10-3	QUALCOMM ORD			1,444.000	82,178	56.910	82,178	83,704	0	3,486	0	(9,976)	0	(9,976)	0	L	06/15/2018
74762E-10-2	QUANTA SERVICES ORD			176.000	5,298	30.100	5,298	5,107	7	0	0	(1,576)	0	(1,576)	0	L	06/15/2018
74766D-10-0	QUANTENNA COMMUNICAT ORD			11,916.000	170,995	14.350	170,995	206,771	0	0	0	(35,777)	0	(35,777)	0	L	11/08/2018
74834L-10-0	QUEST DIAGNOSTICS ORD			161.000	13,406	83.270	13,406	9,282	0	302	0	(2,530)	0	(2,530)	0	L	09/21/2018
74874Q-10-0	QUINSTREET ORD			20,465.000	332,147	16.230	332,147	357,337	0	0	0	(25,190)	0	(25,190)	0	L	11/08/2018
751212-10-1	RALPH LAUREN CL A ORD			63.000	6,518	103.460	6,518	9,162	39	140	0	(82)	0	(82)	0	L	06/15/2018

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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 Identi-fication	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 Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
754730-10-9	RAYMOND JAMES ORD			153.000	11,385	74.410	11,385	11,597	0	166	0	(2,319)	0	(2,319)	0	L	06/15/2018
755111-50-7	RAYTHEON ORD			360.000	55,206	153.350	55,206	35,803	312	1,147	0	(12,517)	0	(12,517)	0	L	12/21/2018
75606N-10-9	REALPAGE ORD			2,851.000	137,390	48.190	137,390	78,190	0	0	0	11,090	0	11,090	0	L	04/18/2017
756109-10-4	REALTY INCOME REIT ORD			346.000	21,812	63.040	21,812	17,290	76	859	0	2,202	0	2,202	0	L	09/21/2018
756577-10-2	RED HAT ORD			202.000	35,479	175.640	35,479	12,602	0	0	0	10,658	0	10,658	0	L	09/21/2018
758849-10-3	REGENCY CENTERS REIT ORD			203.000	11,912	58.680	11,912	13,397	0	392	0	(1,893)	0	(1,893)	0	L	09/21/2018
75886F-10-7	REGENERON PHARMACEUTICALS ORD			97.000	36,230	373.500	36,230	32,033	0	0	0	(84)	0	(84)	0	L	12/21/2018
7591EP-10-0	REGIONS FINANCIAL ORD			1,221.000	16,337	13.380	16,337	11,145	185	500	0	(4,811)	0	(4,811)	0	L	06/15/2018
759351-60-4	REINSURANCE GROUP OF AMER ORD			1,009.000	141,492	140.230	141,492	96,856	0	2,220	0	(15,841)	0	(15,841)	0	L	06/15/2015
75970E-10-7	RENASANT ORD			4,204.000	126,877	30.180	126,877	197,982	883	1,682	0	(71,106)	0	(71,106)	0	L	05/15/2018
760759-10-0	REPUBLIC SERVICES ORD			256.000	18,455	72.090	18,455	8,727	96	351	0	1,084	0	1,084	0	L	09/21/2018
761152-10-7	RESMED ORD			171.000	19,472	113.870	19,472	13,469	0	241	0	4,854	0	4,854	0	L	09/21/2018
770323-10-3	ROBERT HALF ORD			146.000	8,351	57.200	8,351	6,006	0	158	0	139	0	139	0	L	09/21/2018
773903-10-9	ROCKWELL AUTOMAT ORD			147.000	22,121	150.480	22,121	17,104	0	536	0	(6,743)	0	(6,743)	0	L	12/15/2017
775711-10-4	ROLLINS ORD			177.000	6,390	36.100	6,390	6,877	0	33	0	(487)	0	(487)	0	L	10/30/2018
776696-10-6	ROPER TECHNOLOGIES ORD			124.000	33,048	266.520	33,048	18,917	0	195	0	610	0	610	0	L	09/21/2018
778296-10-3	ROSS STORES ORD			434.000	36,109	83.200	36,109	15,662	0	395	0	1,229	0	1,229	0	L	09/21/2018
78409V-10-4	S&P GLOBAL ORD			292.000	49,622	169.940	49,622	24,487	0	559	0	(546)	0	(546)	0	L	09/21/2018
78410G-10-4	SBA COMMUNICATIONS CL A REIT ORD			136.000	22,017	161.890	22,017	20,614	0	0	0	(192)	0	(192)	0	L	09/21/2018
784305-10-4	SJW GROUP ORD			2,603.000	144,779	55.620	144,779	121,735	0	2,915	0	(21,370)	0	(21,370)	0	L	11/11/2016
78440X-10-1	SL GREEN RLTY REIT ORD			107.000	8,462	79.080	8,462	13,729	91	340	0	(2,316)	0	(2,316)	0	L	12/21/2018
78486Q-10-1	SVB FINANCIAL GROUP ORD			63.000	11,965	189.920	11,965	16,819	0	0	0	(4,854)	0	(4,854)	0	L	06/15/2018
79466L-30-2	SALESFORCE.COM ORD			967.000	132,450	136.970	132,450	71,790	0	0	0	25,650	0	25,650	0	L	12/21/2018
803607-10-0	SAREPTA THERAPEUTICS ORD			1,167.000	127,355	109.130	127,355	109,979	0	0	0	17,376	0	17,376	0	L	05/15/2018
80589M-10-2	SCANA ORD			165.000	7,884	47.780	7,884	7,860	22	222	0	1,384	0	1,384	0	L	09/21/2018
806407-10-2	HENRY SCHEIN ORD			183.000	14,369	78.520	14,369	13,349	0	0	0	1,579	0	1,579	0	L	12/21/2018
806857-10-8	SCHLUMBERGER ORD		C	1,732.000	62,491	36.080	62,491	139,900	851	3,261	0	(53,200)	0	(53,200)	0	L	12/21/2018
808513-10-5	CHARLES SCHWAB ORD			1,435.000	59,596	41.530	59,596	40,467	0	650	0	(14,365)	0	(14,365)	0	L	06/15/2018
81211K-10-0	SEALED AIR ORD			178.000	6,202	34.840	6,202	5,849	0	116	0	(2,539)	0	(2,539)	0	L	09/21/2018
816851-10-9	SEMPRA ENERGY ORD			328.000	35,486	108.190	35,486	31,244	294	950	0	(72)	0	(72)	0	L	09/21/2018
817565-10-4	SERVICE CORPORATION INTERNATIONL ORD			4,331.000	174,366	40.260	174,366	153,126	0	2,945	0	12,733	0	12,733	0	L	09/13/2017
824348-10-6	SHERWIN WILLIAMS ORD			95.000	37,379	393.460	37,379	19,325	0	319	0	(1,746)	0	(1,746)	0	L	09/21/2018
828806-10-9	SIMON PROP GRP REIT ORD			384.000	64,508	167.990	64,508	57,011	0	2,887	0	(1,246)	0	(1,246)	0	L	12/21/2018
83088M-10-2	SKYWORKS SOLUTIONS ORD			214.000	14,342	67.020	14,342	20,792	0	291	0	(5,795)	0	(5,795)	0	L	12/21/2018
831865-20-9	A O SMITH ORD			3,404.000	145,351	42.700	145,351	125,497	0	2,585	0	(63,257)	0	(63,257)	0	L	06/15/2018
832696-40-5	JM SMUCKER ORD			136.000	12,715	93.490	12,715	13,990	0	422	0	(4,060)	0	(4,060)	0	L	09/21/2018
833034-10-1	SNAP ON ORD			67.000	9,734	145.290	9,734	7,227	0	221	0	(1,985)	0	(1,985)	0	L	09/21/2018
835495-10-2	SONOCO PRODUCTS ORD			3,499.000	185,902	53.130	185,902	195,801	0	0	0	(9,899)	0	(9,899)	0	L	12/11/2018
842587-10-7	SOUTHERN ORD			1,226.000	53,846	43.920	53,846	51,767	0	2,783	0	(4,722)	0	(4,722)	0	L	09/21/2018
844741-10-8	SOUTHWEST AIRLINES ORD			627.000	29,143	46.480	29,143	13,480	99	354	0	(11,768)	0	(11,768)	0	L	12/21/2018
852857-20-0	STAMPS.COM ORD			965.000	150,193	155.640	150,193	258,566	0	0	0	(108,373)	0	(108,373)	0	L	06/11/2018
854502-10-1	STANLEY BLACK AND DECKER ORD			177.000	21,194	119.740	21,194	15,043	0	448	0	(8,633)	0	(8,633)	0	L	06/15/2018
855244-10-9	STARBUCKS ORD			1,492.000	96,085	64.400	96,085	56,994	0	1,969	0	10,399	0	10,399	0	L	12/15/2017
857477-10-3	STATE STREET ORD			454.000	28,634	63.070	28,634	31,043	213	762	0	(15,603)	0	(15,603)	0	L	09/21/2018
863667-10-1	STRYKER ORD			387.000	60,662	156.750	60,662	34,229	201	678	0	483	0	483	0	L	12/21/2018
867914-10-3	SUNTRUST BANKS ORD			548.000	27,641	50.440	27,641	20,677	0	972	0	(7,803)	0	(7,803)	0	L	12/21/2018
871503-10-8	SYMANTEC ORD			841.000	15,891	18.895	15,891	17,717	0	216	0	(6,573)	0	(6,573)	0	L	12/21/2018
871607-10-7	SYNOPSYS ORD			181.000	15,247	84.240	15,247	13,227	0	0	0	(329)	0	(329)	0	L	09/21/2018
87165B-10-3	SYNCHRONY FINANCIAL ORD			802.000	18,815	23.460	18,815	24,533	0	574	0	(12,112)	0	(12,112)	0	L	06/15/2018
871829-10-7	SYSCO ORD			580.000	36,343	62.660	36,343	21,883	0	810	0	831	0	831	0	L	09/21/2018
872540-10-9	TJX ORD			1,512.000	67,647	44.740	67,647	42,228	0	1,103	0	(6,820)	0	(6,820)	0	L	09/21/2018
874054-10-9	TAKE TWO INTERACTIVE SOFTWARE ORD			133.000	13,691	102.940	13,691	14,400	0	0	0	(709)	0	(709)	0	L	09/21/2018
876030-10-7	TAPESTRY ORD			345.000	11,644	33.750	11,644	12,273	0	562	0	(3,723)	0	(3,723)	0	L	09/21/2018
87612E-10-6	TARGET ORD			651.000	43,025	66.090	43,025	38,302	0	1,612	0	277	0	277	0	L	12/21/2018

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	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 Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
879369-10-6	TELEFLEX ORD			765.000	197,737	258.480	197,737	128,131	0	598	0	4,899	0	4,899	0	L	12/11/2018
880779-10-3	TEREX ORD			4,856.000	133,880	27.570	133,880	217,027	0	2,022	0	(100,276)	0	(100,276)	0	L	11/17/2017
880890-10-8	TERNIUM ADR REPRESENTING TEN ORD		C	6,097.000	165,229	27.100	165,229	187,496	0	6,707	0	(27,376)	0	(27,376)	0	L	08/08/2017
88146M-10-1	TERRENO REALTY REIT ORD			3,972.000	139,695	35.170	139,695	148,868	953	1,193	0	(9,173)	0	(9,173)	0	L	07/17/2018
882508-10-4	TEXAS INSTRUMENTS ORD			1,138.000	107,541	94.500	107,541	53,167	0	2,960	0	(11,597)	0	(11,597)	0	L	06/15/2018
882681-10-9	TEXAS ROADHOUSE ORD			3,894.000	232,472	59.700	232,472	248,746	0	2,921	0	(16,274)	0	(16,274)	0	L	06/11/2018
883203-10-1	TEXTRON ORD			300.000	13,797	45.990	13,797	10,028	6	24	0	(3,234)	0	(3,234)	0	L	06/15/2018
883556-10-2	THERMO FISHER SCIENTIFIC ORD			496.000	111,000	223.790	111,000	58,095	83	313	0	15,847	0	15,847	0	L	12/21/2018
88579Y-10-1	3M ORD			701.000	133,569	190.540	133,569	96,222	0	3,713	0	(30,374)	0	(30,374)	0	L	12/21/2018
886547-10-8	TIFFANY ORD			133.000	10,708	80.510	10,708	12,159	74	237	0	(3,490)	0	(3,490)	0	L	09/21/2018
891027-10-4	TORCHMARK ORD			123.000	9,167	74.530	9,167	6,372	0	76	0	(1,966)	0	(1,966)	0	L	06/15/2018
891906-10-9	TOTAL SYSTEM SERVICES ORD			207.000	16,827	81.290	16,827	7,926	27	102	0	276	0	276	0	L	09/21/2018
892356-10-6	TRACTOR SUPPLY ORD			153.000	12,766	83.440	12,766	9,528	0	174	0	1,296	0	1,296	0	L	12/21/2018
893641-10-0	TRANSDIGM GROUP ORD			59.000	20,064	340.060	20,064	15,552	0	0	0	3,668	0	3,668	0	L	09/21/2018
89417E-10-9	TRAVELERS COMPANIES ORD			310.000	37,123	119.750	37,123	26,127	0	941	0	(4,866)	0	(4,866)	0	L	06/15/2018
896288-10-7	TRINET GROUP ORD			3,319.000	139,232	41.950	139,232	74,530	0	0	0	(7,932)	0	(7,932)	0	L	11/11/2016
896522-10-9	TRINITY INDUSTRIES ORD			5,181.000	106,677	20.590	106,677	132,698	0	0	0	(26,021)	0	(26,021)	0	L	09/11/2018
896945-20-1	TRIPADVISOR ORD			134.000	7,228	53.940	7,228	9,303	0	0	0	2,395	0	2,395	0	L	12/21/2018
90130A-10-1	TWENTY FIRST CENTURY FOX CL A ORD			1,248.000	60,054	48.120	60,054	41,821	0	378	0	15,168	0	15,168	0	L	09/21/2018
90130A-20-0	TWENTY FIRST CENTURY FOX CL B ORD			576.000	27,521	47.780	27,521	18,978	0	156	0	6,544	0	6,544	0	L	09/21/2018
90184L-10-2	TWITTER ORD			1,079.000	31,010	28.740	31,010	42,440	0	0	0	(11,429)	0	(11,429)	0	L	12/21/2018
902252-10-5	TYLER TECHNOLOGIES ORD			928.000	172,441	185.820	172,441	231,647	0	0	0	(59,206)	0	(59,206)	0	L	09/11/2018
902494-10-3	TYSON FOODS CL A ORD			355.000	18,957	53.400	18,957	14,568	0	435	0	(9,407)	0	(9,407)	0	L	09/21/2018
902653-10-4	UDR REIT ORD			320.000	12,678	39.620	12,678	12,068	0	404	0	366	0	366	0	L	09/21/2018
902973-30-4	US BANCORP ORD			1,885.000	86,145	45.700	86,145	76,255	697	2,335	0	(14,489)	0	(14,489)	0	L	12/21/2018
90384S-30-3	ULTA BEAUTY ORD			68.000	16,649	244.840	16,649	13,956	0	0	0	1,416	0	1,416	0	L	06/15/2018
904311-10-7	UNDER ARMOUR CL A ORD			237.000	4,188	17.670	4,188	5,830	0	0	0	620	0	620	0	L	12/21/2018
904311-20-6	UNDER ARMOUR CL C ORD			249.000	4,026	16.170	4,026	7,206	0	0	0	547	0	547	0	L	12/21/2018
907818-10-8	UNION PACIFIC ORD			899.000	124,269	138.230	124,269	66,647	0	2,697	0	3,735	0	3,735	0	L	12/21/2018
910047-10-9	UNITED CONTINENTAL HOLDINGS ORD			275.000	23,026	83.730	23,026	16,902	0	0	0	4,118	0	4,118	0	L	09/21/2018
911312-10-6	UNITED PARCEL SERVICE CL B ORD			831.000	81,047	97.530	81,047	81,283	0	2,899	0	(17,936)	0	(17,936)	0	L	09/21/2018
911363-10-9	UNITED RENTAL ORD			97.000	9,945	102.530	9,945	10,063	0	0	0	(6,699)	0	(6,699)	0	L	06/15/2018
912008-10-9	US FOODS ORD			5,698.000	180,285	31.640	180,285	227,772	0	0	0	(47,488)	0	(47,488)	0	L	07/17/2018
913017-10-9	UNITED TECHNOLOGIES ORD			1,025.000	109,142	106.480	109,142	97,200	0	2,504	0	(20,522)	0	(20,522)	0	L	12/21/2018
91324P-10-2	UNITEDHEALTH GRP ORD			1,215.000	302,681	249.120	302,681	116,679	0	3,957	0	31,571	0	31,571	0	L	12/21/2018
913903-10-0	UNIVERSAL HEALTH SERVICES CL B ORD			1,621.000	188,944	116.560	188,944	206,827	0	40	0	(18,672)	0	(18,672)	0	L	12/11/2018
91529Y-10-6	UNUM ORD			261.000	7,668	29.380	7,668	8,797	0	238	0	(6,155)	0	(6,155)	0	L	12/21/2018
918204-10-8	VF ORD			395.000	28,179	71.340	28,179	23,479	0	734	0	(1,202)	0	(1,202)	0	L	09/21/2018
91913Y-10-0	VALERO ENERGY ORD			495.000	37,110	74.970	37,110	27,072	0	1,493	0	(9,414)	0	(9,414)	0	L	09/21/2018
92220P-10-5	VARIAN MEDICAL SYSTEMS ORD			113.000	12,804	113.310	12,804	7,948	0	0	0	247	0	247	0	L	12/21/2018
922475-10-8	VEEVA SYSTEMS CL A ORD			2,463.000	219,995	89.320	219,995	184,209	0	0	0	35,786	0	35,786	0	L	05/15/2018
92276F-10-0	VENTAS REIT ORD			415.000	24,315	58.590	24,315	21,944	329	1,246	0	(403)	0	(403)	0	L	09/21/2018
92343E-10-2	VERISIGN ORD			128.000	18,981	148.290	18,981	9,820	0	0	0	2,940	0	2,940	0	L	09/21/2018
92343V-10-4	VERIZON COMMUNICATIONS ORD			4,919.000	276,546	56.220	276,546	231,933	0	11,375	0	17,817	0	17,817	0	L	09/21/2018
923451-10-8	VERITEX HOLDINGS ORD			6,731.000	143,909	21.380	143,909	195,831	0	0	0	(51,922)	0	(51,922)	0	L	05/15/2018
92345Y-10-6	VERISK ANALYTICS ORD			199.000	21,699	109.040	21,699	16,932	0	0	0	2,099	0	2,099	0	L	09/21/2018
92532F-10-0	VERTEX PHARMACEUTICALS ORD			314.000	52,033	165.710	52,033	27,646	0	0	0	4,389	0	4,389	0	L	12/21/2018
92553P-20-1	VIACOM CL B ORD			445.000	11,437	25.700	11,437	17,168	80	320	0	(2,060)	0	(2,060)	0	L	12/21/2018
925550-10-5	VIAVI SOLUTIONS ORD			19,197.000	192,930	10.050	192,930	207,942	0	0	0	(15,012)	0	(15,012)	0	L	12/11/2018
92826C-83-9	VISA CL A ORD			2,172.000	286,574	131.940	286,574	82,385	0	1,874	0	37,618	0	37,618	0	L	12/21/2018
92840M-10-2	VISTRA ENERGY ORD			8,137.000	186,256	22.890	186,256	194,456	0	0	0	(8,200)	0	(8,200)	0	L	07/17/2018
929042-10-9	VORNADO REALTY REIT ORD			213.000	13,212	62.030	13,212	14,026	0	514	0	(3,346)	0	(3,346)	0	L	12/21/2018
929089-10-0	VOYA FINANCIAL ORD			3,560.000	142,898	40.140	142,898	145,113	0	148	0	(33,215)	0	(33,215)	0	L	08/08/2017
929160-10-9	VULCAN MATERIALS ORD			159.000	15,709	98.800	15,709	10,647	0	173	0	(4,571)	0	(4,571)	0	L	12/21/2018

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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 Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
929328-10-2	WSFS FINANCIAL ORD			5,102.000	193,417	37.910	193,417	167,541	0	1,687	0	(63,486)	0	(63,486)	0	L	06/11/2018
92939U-10-6	WEC ENERGY GROUP ORD			371.998	25,765	69.260	25,765	16,984	0	780	0	1,032	0	1,032	0	L	09/21/2018
931142-10-3	WALMART ORD			1,694.000	157,796	93.150	157,796	125,195	906	3,458	0	(9,099)	0	(9,099)	0	L	09/21/2018
931427-10-8	WALGREEN BOOTS ALLIANCE ORD			1,064.000	72,703	68.330	72,703	79,654	0	1,662	0	(4,190)	0	(4,190)	0	L	12/21/2018
94106L-10-9	WASTE MANAGEMENT ORD			460.000	40,935	88.990	40,935	20,572	0	831	0	1,151	0	1,151	0	L	09/21/2018
941848-10-3	WATERS ORD			91.000	17,167	188.650	17,167	9,471	0	0	0	(436)	0	(436)	0	L	06/15/2018
94946T-10-6	WELLCARE HEALTH ORD			843.000	199,024	236.090	199,024	124,994	0	0	0	23,399	0	23,399	0	L	09/21/2018
949746-10-1	WELLS FARGO ORD			4,953.000	228,234	46.080	228,234	175,301	0	8,087	0	(71,817)	0	(71,817)	0	L	09/21/2018
95040Q-10-4	WELLTOWER ORD			434.000	30,124	69.410	30,124	25,344	0	1,452	0	2,444	0	2,444	0	L	09/21/2018
950810-10-1	WESBANCO ORD			4,322.000	158,574	36.690	158,574	198,042	1,253	2,507	0	(39,468)	0	(39,468)	0	L	05/15/2018
955306-10-5	WEST PHARM SVC ORD			1,994.000	195,472	98.030	195,472	230,731	0	299	0	(35,259)	0	(35,259)	0	L	08/06/2018
958102-10-5	WESTERN DIGITAL ORD			353.000	13,050	36.970	13,050	20,233	177	665	0	(14,425)	0	(14,425)	0	L	12/21/2018
959802-10-9	WESTERN UNION ORD			543.000	9,264	17.060	9,264	8,433	0	411	0	(1,073)	0	(1,073)	0	L	06/15/2018
96145D-10-5	WESTROCK ORD			343.000	12,952	37.760	12,952	17,697	0	537	0	(7,865)	0	(7,865)	0	L	12/21/2018
962166-10-4	WEYERHAEUSER REIT			952.000	20,811	21.860	20,811	26,743	0	1,207	0	(12,730)	0	(12,730)	0	L	09/21/2018
963320-10-6	WHIRLPOOL ORD			78.000	8,336	106.870	8,336	10,617	0	353	0	(4,641)	0	(4,641)	0	L	09/21/2018
969457-10-0	WILLIAMS ORD			1,480.000	32,634	22.050	32,634	40,040	0	1,466	0	(5,082)	5,870	(10,952)	0	L	09/21/2018
983134-10-7	WYNN RESORTS ORD			126.000	12,463	98.910	12,463	16,454	0	280	0	(7,752)	0	(7,752)	0	L	12/21/2018
983793-10-0	XPO LOGISTICS ORD			1,629.000	92,918	57.040	92,918	121,553	0	0	0	(28,635)	0	(28,635)	0	L	11/17/2017
98389B-10-0	XCEL ENERGY ORD			607.000	29,907	49.270	29,907	18,821	231	857	0	728	0	728	0	L	09/21/2018
983919-10-1	XILINX ORD			311.000	26,488	85.170	26,488	14,103	0	428	0	5,315	0	5,315	0	L	12/21/2018
984017-10-3	XENIA HOTELS AND RESORTS REIT ORD			9,972.000	171,518	17.200	171,518	248,203	2,742	5,485	0	(76,685)	0	(76,685)	0	L	06/11/2018
984121-60-8	XEROX ORD			297.000	5,869	19.760	5,869	8,813	74	257	0	(2,503)	0	(2,503)	0	L	12/21/2018
98419M-10-0	XYLEM ORD			211.000	14,078	66.720	14,078	7,692	0	174	0	(339)	0	(339)	0	L	06/15/2018
988498-10-1	YUM BRANDS ORD			368.000	33,827	91.920	33,827	18,247	0	530	0	3,794	0	3,794	0	L	09/18/2017
989207-10-5	ZEBRA TECHNOLOGIES CL A ORD			1,542.000	245,533	159.230	245,533	225,793	0	0	0	19,740	0	19,740	0	L	07/17/2018
98956P-10-2	ZIMMER BIOMET HOLDINGS ORD			254.000	26,345	103.720	26,345	24,702	61	232	0	(4,160)	0	(4,160)	0	L	12/21/2018
989701-10-7	ZIONS BANCORPORATION ORD			232.000	9,452	40.740	9,452	6,923	0	237	0	(2,383)	0	(2,383)	0	L	06/15/2018
98978V-10-3	ZOETIS CL A ORD			588.000	50,298	85.540	50,298	20,067	0	287	0	7,594	0	7,594	0	L	12/21/2018
G0176J-10-9	ALLEGION ORD		C	117.000	9,326	79.710	9,326	5,755	0	76	0	11	0	11	0	L	12/21/2018
G0177J-10-8	ALLERGAN ORD		C	405.002	54,133	133.660	54,133	89,222	0	882	0	(11,476)	0	(11,476)	0	L	12/21/2018
G02602-10-3	AMDOCS ORD			2,718.000	159,220	58.580	159,220	73,712	680	2,636	0	(18,754)	0	(18,754)	0	L	08/03/2011
G0408V-10-2	AON CL A ORD		C	297.000	43,172	145.360	43,172	25,068	0	445	0	3,273	0	3,273	0	L	12/21/2018
G0772R-20-8	BANK NT BUTTERFIELD AND SON ORD		D	4,605.000	144,367	31.350	144,367	172,614	0	7,576	0	(22,749)	0	(22,749)	0	L	11/17/2017
G1151C-10-1	ACCENTURE CL A ORD		C	817.000	115,205	141.010	115,205	70,253	0	1,680	0	(9,799)	0	(9,799)	0	L	12/21/2018
G29183-10-3	EATON ORD		C	521.000	35,772	68.660	35,772	33,758	0	1,088	0	(5,396)	0	(5,396)	0	L	06/15/2018
G3223R-10-8	EVEREST RE GROUP ORD		C	46.000	10,017	217.760	10,017	11,775	0	241	0	(307)	0	(307)	0	L	03/20/2018
G3922B-10-7	GENPACT ORD		C	5,592.000	150,928	26.990	150,928	174,290	0	839	0	(23,362)	0	(23,362)	0	L	08/06/2018
G4705A-10-0	ICON ORD		C	1,126.000	145,490	129.210	145,490	83,227	0	0	0	19,210	0	19,210	0	L	08/18/2016
G47567-10-5	IHS MARKIT ORD		D	430.000	20,627	47.970	20,627	20,518	0	0	0	1,104	0	1,104	0	L	09/21/2018
G47791-10-1	INGERSOLL RAND ORD		C	299.000	27,278	91.230	27,278	17,495	0	463	0	506	0	506	0	L	09/21/2018
G491BT-10-8	INVESCO ORD			492.000	8,236	16.740	8,236	16,443	0	577	0	(9,608)	0	(9,608)	0	L	06/15/2018
G50871-10-5	JAZZ PHARMACEUTICALS ORD		C	1,392.000	172,552	123.960	172,552	248,363	0	0	0	(75,811)	0	(75,811)	0	L	06/11/2018
G51502-10-5	JOHNSON CONTROLS INTERNATIONAL ORD		D	1,130.000	33,505	29.650	33,505	45,413	305	885	0	(9,464)	0	(9,464)	0	L	09/21/2018
G5494J-10-3	LINDE ORD		D	639.000	99,710	156.040	99,710	88,465	0	276	0	11,245	0	11,245	0	L	12/21/2018
G5960L-10-3	MEDTRONIC ORD		C	1,611.000	146,537	90.960	146,537	104,479	806	2,403	0	15,893	0	15,893	0	L	09/21/2018
G60754-10-1	MICHAEL KORS HOLDINGS ORD		C	176.000	6,674	37.920	6,674	9,996	0	0	0	(4,517)	0	(4,517)	0	L	09/21/2018
G6095L-10-9	APTIV ORD		D	318.000	19,579	61.570	19,579	16,382	0	233	0	(7,320)	0	(7,320)	0	L	12/21/2018
G6518L-10-8	NIELSEN HOLDINGS ORD			451.000	10,522	23.330	10,522	18,216	0	567	0	(5,336)	0	(5,336)	0	L	12/21/2018
G6564A-10-5	NOMAD FOODS ORD		D	7,248.000	121,187	16.720	121,187	86,717	0	0	0	(1,377)	0	(1,377)	0	L	09/29/2016
G66721-10-4	NORWEGIAN CRUISE LINE HOLDINGS ORD			291.000	12,335	42.390	12,335	16,034	0	0	0	(2,594)	0	(2,594)	0	L	12/21/2018
G7945M-10-7	SEAGATE TECHNOLOGY ORD		C	316.000	12,194	38.590	12,194	15,644	198	632	0	(1,205)	0	(1,205)	0	L	12/21/2018
G7S00T-10-4	PENTAIR ORD		C	192.000	7,254	37.780	7,254	8,289	0	67	0	(1,036)	0	(1,036)	0	L	06/15/2018
G87110-10-5	TECHNIPFMC ORD		D	507.000	9,927	19.580	9,927	17,115	0	256	0	(5,939)	0	(5,939)	0	L	06/15/2018

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 Identi-fication	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 Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
G96629-10-3	WILLIS TOWERS WATSON ORD		D	152.000	23,083	151.860	23,083	19,386	91	278	0	162	0	162	0	L	06/15/2018
G97822-10-3	PERRIGO ORD		C	214.000	8,293	38.750	8,293	12,631	0	93	0	(7,280)	0	(7,280)	0	L	12/21/2018
H1467J-10-4	CHUBB ORD		D	536.000	69,240	129.180	69,240	54,372	411	1,520	0	(8,811)	0	(8,811)	0	L	06/15/2018
H2906T-10-9	GARMIN ORD		C	144.000	9,118	63.320	9,118	6,968	0	287	0	410	0	410	0	L	09/21/2018
H84989-10-4	TE CONNECTIVITY ORD		C	393.000	29,723	75.630	29,723	21,767	0	661	0	(7,618)	0	(7,618)	0	L	09/21/2018
N53745-10-0	LYONDELLBASELL INDUSTRIES CL A ORD		C	371.000	30,852	83.160	30,852	29,602	0	1,459	0	(10,114)	0	(10,114)	0	L	09/21/2018
N59465-10-9	MYLAN ORD			646.000	17,700	27.400	17,700	27,334	0	0	0	(8,929)	0	(8,929)	0	L	12/21/2018
V7780T-10-3	ROYAL CARIBBEAN CRUISES ORD			224.000	21,905	97.790	21,905	19,447	144	471	0	(4,613)	0	(4,613)	0	L	12/31/2018
9099999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated)					43,941,045	XXX	43,941,045	36,879,122	50,436	724,414	0	(3,930,084)	37,761	(3,967,844)	0	XXX	XXX
62080#-10-9	MOUNT CARMEL HEALTH PLAN OF IDAHO, INC.			1.000	2,141,652	2,141,652.000	2,141,652	2,122,948	0	0	0	18,704	0	18,704	0	K	09/10/2018
9199999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates					2,141,652	XXX	2,141,652	2,122,948	0	0	0	18,704	0	18,704	0	XXX	XXX
69351J-10-8	PNC:INTL EQTY I			236,033.773	4,895,340	20.740	4,895,340	2,551,659	0	52,565	0	(845,623)	0	(845,623)	0	U	12/20/2018
9299999. Subtotal - Mutual Funds					4,895,340	XXX	4,895,340	2,551,659	0	52,565	0	(845,623)	0	(845,623)	0	XXX	XXX
9799999 - Total Common Stocks					50,978,038	XXX	50,978,038	41,553,729	50,436	776,979	0	(4,757,003)	37,761	(4,794,764)	0	XXX	XXX
9899999 - Total Preferred and Common Stocks					50,978,038	XXX	50,978,038	41,553,729	50,436	776,979	0	(4,757,003)	37,761	(4,794,764)	0	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 1 , the total $ value (included in Column 8) of all such issues $ 4,895,340

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
912828-4N-7	UNITED STATES TREASURY		10/30/2018	VARIOUS		1,385,555	1,400,000	12,820
912828-4V-9	UNITED STATES TREASURY		12/12/2018	BANC/AMERICA SECS		1,496,836	1,500,000	14,063
912828-D5-6	UNITED STATES TREASURY		11/14/2018	DEUTSCHE BANK INST FIX INC		348,370	360,000	2,161
912828-M5-6	UNITED STATES TREASURY		12/12/2018	HSBC SECURITIES		96,332	100,000	174
912828-VS-6	UNITED STATES TREASURY		09/28/2018	NOMURA SECURITIES INTL., FIXED I		489,961	500,000	1,596
912828-WN-6	UNITED STATES TREASURY		09/28/2018	DEUTSCHE BANK INST FIX INC		488,926	500,000	3,361
0599999. Subtotal - Bonds - U.S. Governments						4,305,980	4,360,000	34,175
02582J-HQ-6	AMXCA 181 A - ABS		03/14/2018	WELLS FARGO SECURITIES LLC		999,884	1,000,000	0
048303-CH-2	ATLANTIC CITY ELECTRIC CO		10/09/2018	GOLDMAN, SACHS & CO.		439,569	440,000	0
05586C-AA-2	BMWLT 181 A1 - ABS		10/10/2018	SG AMERICAS SECURITIES, LLC		600,000	600,000	0
06051G-GA-1	BANK OF AMERICA CORP		04/30/2018	GOLDMAN, SACHS & CO.		651,644	700,000	695
09659Q-AE-7	BMWOT 18A A4 - ABS		01/17/2018	CHASE SECURITIES		499,922	500,000	0
12652V-AA-5	CNH 18A A1 - ABS		05/16/2018	CITIGROUP GLOBAL MARKETS INC.		800,000	800,000	0
14040H-BT-1	CAPITAL ONE FINANCIAL CORP		09/19/2018	BARCLAYS CAPITAL INC FIXED INC		904,077	950,000	12,279
14313F-AA-7	CARMX 183 A1 - ABS		07/18/2018	BARCLAYS CAPITAL INC FIXED INC		800,000	800,000	0
209111-FP-3	CONSOLIDATED EDISON COMPANY OF NEW YORK		05/07/2018	WELLS FARGO SECURITIES LLC		224,962	225,000	0
254683-CG-8	DCENT 184 A - ABS		07/24/2018	RBC CAPITAL MARKETS		1,249,661	1,250,000	0
29278N-AF-0	ENERGY TRANSFER PARTNERS LP		06/05/2018	PERSHING LLC		394,285	395,000	0
31428X-BP-0	FEDEX CORP		01/29/2018	MORGAN STANLEY		174,659	175,000	0
34532T-AA-0	FORDO 18B A1 - ABS		10/16/2018	BARCLAYS CAPITAL INC FIXED INC		900,000	900,000	0
36255J-AA-2	GMCAR 183 A1 - ABS		07/11/2018	JP Morgan Securities Inc.		750,000	750,000	0
369550-BD-9	GENERAL DYNAMICS CORP		05/08/2018	RBC CAPITAL MARKETS		498,080	500,000	0
375558-BF-9	GILEAD SCIENCES INC		04/30/2018	SMBC NIKKO SECURITIES AMERICA		915,769	925,000	5,721
38013F-AA-9	GMCAR 184 A1 - ABS		10/02/2018	WELLS FARGO SECURITIES LLC		450,000	450,000	0
38013F-AD-3	GMCAR 184 A3 - ABS		10/02/2018	WELLS FARGO SECURITIES LLC		599,905	600,000	0
437076-BW-1	HOME DEPOT INC		12/01/2018	JP Morgan Securities Inc.		521,393	525,000	0
43814U-AC-3	HAROT 181 A3 - ABS		02/21/2018	SG AMERICAS SECURITIES, LLC		499,935	500,000	0
44932H-AM-5	IBM CREDIT LLC		11/27/2018	RBC CAPITAL MARKETS		899,721	900,000	0
47788C-AC-6	JDOT 2018 A3 - ABS		02/21/2018	RBC CAPITAL MARKETS		419,970	420,000	0
47788E-AA-6	JDOT 18B A1 - ABS		07/18/2018	BANC/AMERICA SECS		800,000	800,000	0
47788E-AC-2	JDOT 18B A3 - ABS		07/18/2018	BANC/AMERICA SECS		659,950	660,000	0
58772R-AA-2	MBART 181 A1 - ABS		07/17/2018	BNP Paribas		500,000	500,000	0
58772R-AD-6	MBART 181 A3 - ABS		07/17/2018	BNP Paribas		824,968	825,000	0
637417-AL-0	NATIONAL RETAIL PROPERTIES INC		09/28/2018	MERRILL LYNCH PROFESSIONAL CLRG, PURCHAS		622,606	625,000	373
65479G-AD-1	NAROT 18B A3 - ABS		07/17/2018	SG AMERICAS SECURITIES, LLC		749,976	750,000	0
86562M-AX-8	SUMITOMO MITSUI FINANCIAL GROUP INC	C	01/09/2018	SMBC NIKKO SECURITIES AMERICA		750,000	750,000	0
871829-BG-1	SYSCO CORP		03/08/2018	JP Morgan Securities Inc.		646,620	650,000	0
89236T-EM-3	TOYOTA MOTOR CREDIT CORP	C	01/08/2018	Unknown		648,557	650,000	0
89352H-AW-9	TRANSCANADA PIPELINES LTD		05/03/2018	JP Morgan Securities Inc.		597,666	600,000	0
91324P-DP-4	UNITEDHEALTH GROUP INC		12/13/2018	JP Morgan Securities Inc.		498,280	500,000	0
92868L-AA-9	VALET 181 A1 - ABS		07/01/2018	JP Morgan Securities Inc.		800,000	800,000	0
92868L-AD-3	VALET 181 A3 - ABS		06/27/2018	JP Morgan Securities Inc.		389,944	390,000	0
92869B-AA-0	VALET 182 A1 - ABS		11/15/2018	CITIGROUP GLOBAL MARKETS INC.		750,000	750,000	0
931142-EE-9	WALMART INC		06/20/2018	JP Morgan Securities Inc.		682,904	685,000	0
961214-DW-0	WESTPAC BANKING CORP	C	01/17/2018	GOLDMAN SACHS CO		149,471	150,000	0
98389B-AV-2	XCEL ENERGY INC		06/20/2018	JP Morgan Securities Inc.		347,589	350,000	0
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						24,611,964	24,740,000	19,068
						0	0	0
5599999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates						0	0	0
8399997. Total - Bonds - Part 3						28,917,944	29,100,000	53,242
8399998. Total - Bonds - Part 5						6,784,287	6,785,000	0
8399999. Total - Bonds						35,702,231	35,885,000	53,242
8999997. Total - Preferred Stocks - Part 3						0	XXX	0
8999998. Total - Preferred Stocks - Part 5							XXX	
8999999. Total - Preferred Stocks						0	XXX	0
001055-10-2	AFLAC ORD		06/15/2018	CITIGROUP GLOBAL MARKETS INC.	21.000	961		0
00130H-10-5	AES ORD		12/21/2018	VARIOUS	76.000	1,040		0
00206R-10-2	AT&T ORD		12/21/2018	VARIOUS	1,952.973	65,722		0
002824-10-0	ABBOTT LABORATORIES ORD		10/01/2018	VARIOUS	98.000	6,410		0
00287Y-10-9	ABBVIE ORD		10/01/2018	VARIOUS	137.000	13,253		0
003654-10-0	ABIOMED ORD		10/01/2018	CITIGROUP GLOBAL MARKETS INC.	56.000	24,254		0
00507V-10-9	ACTIVISION BLIZZARD ORD		10/01/2018	VARIOUS	130.000	9,966		0

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
00724F-10-1	ADOBE ORD		10/01/2018	CITIGROUP GLOBAL MARKETS INC.	62.000	16,066		0
00751Y-10-6	ADVANCE AUTO PARTS ORD		10/01/2018	VARIOUS	7.000	1,017		0
007903-10-7	ADVANCED MICRO DEVICES ORD		12/21/2018	VARIOUS	314.000	7,656		0
008252-10-8	AFFILIATED MANAGERS GROUP ORD		06/15/2018	CITIGROUP GLOBAL MARKETS INC.	3.000	467		0
00846U-10-1	AGILENT TECHNOLOGIES ORD		12/21/2018	VARIOUS	15.000	956		0
009158-10-6	AIR PRODUCTS AND CHEMICALS ORD		06/15/2018	VARIOUS	10.000	1,648		0
00971T-10-1	AKAMAI TECHNOLOGIES ORD		10/01/2018	CITIGROUP GLOBAL MARKETS INC.	19.000	1,397		0
011659-10-9	ALASKA AIR GROUP ORD		10/01/2018	VARIOUS	9.000	611		0
012653-10-1	ALBEMARLE ORD		12/21/2018	VARIOUS	12.000	980		0
015271-10-9	ALEXANDRIA REAL ESTATE EQ REIT ORD		10/01/2018	VARIOUS	17.000	2,154		0
015351-10-9	ALEXION PHARMACEUTICALS ORD		12/21/2018	VARIOUS	35.000	3,574		0
016255-10-1	ALIGN TECHNOLOGY ORD		10/01/2018	VARIOUS	(977.000)	(42,143)		0
018581-10-8	ALLIANCE DATA SYSTEMS ORD		12/21/2018	VARIOUS	9.000	1,677		0
01877R-10-8	ALLIANCE RESOURCE PARTNERS UNT		11/08/2018	INSTINET	8,154.000	159,304		0
018802-10-8	ALLIANT ENERGY ORD		10/01/2018	CITIGROUP GLOBAL MARKETS INC.	21.000	908		0
020002-10-1	ALLSTATE ORD		06/15/2018	CITIGROUP GLOBAL MARKETS INC.	2.000	188		0
02079K-10-7	ALPHABET CL C ORD		10/01/2018	VARIOUS	43.000	48,980		0
02079K-30-5	ALPHABET CL A ORD		10/01/2018	VARIOUS	32.000	36,516		0
02209S-10-3	ALTRIA GROUP ORD		12/21/2018	VARIOUS	99.000	6,139		0
023135-10-6	AMAZON COM ORD		12/21/2018	VARIOUS	73.000	125,700		0
023608-10-2	AMEREN ORD		10/01/2018	CITIGROUP GLOBAL MARKETS INC.	16.000	1,023		0
02376R-10-2	AMERICAN AIRLINES GROUP ORD		12/21/2018	VARIOUS	27.000	843		0
025537-10-1	AMERICAN ELECTRIC POWER ORD		10/01/2018	CITIGROUP GLOBAL MARKETS INC.	38.000	2,714		0
025816-10-9	AMERICAN EXPRESS ORD		12/21/2018	VARIOUS	80.000	7,465		0
02665T-30-6	AMERICAN HOMES 4 RENT CL A REIT ORD		06/01/2018	UNKNOWN	(11,028.000)	(246,641)		0
026874-78-4	AMERICAN INTERNATIONAL GROUP ORD		10/01/2018	CITIGROUP GLOBAL MARKETS INC.	15.000	825		0
03027X-10-0	AMERICAN TOWER REIT		10/01/2018	VARIOUS	26.000	3,807		0
030420-10-3	AMERICAN WATER WORKS ORD		10/01/2018	CITIGROUP GLOBAL MARKETS INC.	13.000	1,152		0
03073E-10-5	AMERISOURCEBERGEN ORD		12/21/2018	VARIOUS	38.000	3,279		0
03076C-10-6	AMERIPRISE FINANCE ORD		12/21/2018	VARIOUS	5.000	700		0
031100-10-0	AMETEK ORD		10/01/2018	CITIGROUP GLOBAL MARKETS INC.	9.000	695		0
032095-10-1	AMPHENOL CL A ORD		10/01/2018	VARIOUS	15.000	1,427		0
032511-10-7	ANADARKO PETROLEUM ORD		12/21/2018	VARIOUS	75.000	3,554		0
032654-10-5	ANALOG DEVICES ORD		10/01/2018	VARIOUS	17.000	1,587		0
03662Q-10-5	ANSYS ORD		10/01/2018	CITIGROUP GLOBAL MARKETS INC.	9.000	1,642		0
036752-10-3	ANTHEM ORD		12/21/2018	VARIOUS	35.000	9,456		0
037411-10-5	APACHE ORD		12/21/2018	VARIOUS	45.000	1,479		0
03748R-10-1	APARTMENT INVST MGT CL A REIT ORD		10/01/2018	VARIOUS	4.000	174		0
037833-10-0	APPLE ORD		03/20/2018	CITATION GRP/BCC CLRG-EQTY&MUN	63.000	11,041		0
038222-10-5	APPLIED MATERIAL ORD		12/21/2018	JP MORGAN SECURITIES INC.	6.000	182		0
039483-10-2	ARCHER DANIELS MIDLAND ORD		12/21/2018	VARIOUS	40.000	1,870		0
03965L-10-0	ARCONIC ORD		12/21/2018	VARIOUS	76.000	1,471		0
040413-10-6	ARISTA NETWORKS ORD		12/21/2018	VARIOUS	67.000	19,372		0
04247X-10-2	ARMSTRONG WORLD INDUSTRIES ORD		09/11/2018	RBC CAPITAL MARKETS	2,424.000	173,373		0
04621X-10-8	ASSURANT ORD		06/15/2018	CITIGROUP GLOBAL MARKETS INC.	3.000	287		0
052769-10-6	AUTODESK ORD		12/21/2018	VARIOUS	21.000	3,015		0
053015-10-3	AUTOMATIC DATA PROCESSING ORD		12/21/2018	VARIOUS	26.000	3,676		0
053332-10-2	AUTOZONE ORD		10/01/2018	CITIGROUP GLOBAL MARKETS INC.	2.000	1,540		0
053484-10-1	AVALONBAY COMMUNITIES REIT ORD		10/01/2018	VARIOUS	6.000	1,090		0
053611-10-9	AVERY DENNISON ORD		06/15/2018	CITIGROUP GLOBAL MARKETS INC.	3.000	318		0
054937-10-7	BB AND T ORD		12/21/2018	VARIOUS	57.000	2,893		0
05722G-10-0	BAKER HUGHES CL A ORD		12/21/2018	VARIOUS	125.000	2,832		0
058498-10-6	BALL ORD		12/21/2018	VARIOUS	12.000	461		0
060505-10-4	BANK OF AMERICA ORD		06/15/2018	CITIGROUP GLOBAL MARKETS INC.	199.000	5,829		0
064058-10-0	BANK OF NEW YORK MELLON ORD		12/21/2018	VARIOUS	42.000	2,133		0
071813-10-9	BAXTER INTERNATIONAL ORD		10/01/2018	VARIOUS	36.000	2,712		0
075887-10-9	BECTON DICKINSON ORD		12/21/2018	VARIOUS	59.155	13,330		0
084670-70-2	BERKSHIRE HATHWAY CL B ORD		10/01/2018	VARIOUS	56.000	11,191		0
086516-10-1	BEST BUY ORD		12/21/2018	VARIOUS	19.000	1,140		0
09062X-10-3	BIOGEN ORD		12/21/2018	VARIOUS	14.000	3,925		0
093671-10-5	H&R BLOCK ORD		12/21/2018	VARIOUS	79.000	1,883		0
097023-10-5	BOEING ORD		06/15/2018	VARIOUS	31.000	11,034		0
09857L-10-8	BOOKING HOLDINGS ORD		12/21/2018	JP MORGAN SECURITIES INC.	1.000	1,633		0
099724-10-6	BORGWARNER ORD		10/01/2018	CITIGROUP GLOBAL MARKETS INC.	16.000	745		0
101121-10-1	BOSTON PROPERTIES REIT ORD		12/21/2018	VARIOUS	14.000	1,702		0

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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
101137-10-7	BOSTON SCIENTIFIC ORD		12/21/2018	VARIOUS	130.000	4,557		0
101388-10-6	BOTTOMLINE TECHNOLOGIES ORD		11/08/2018	INSTINET	2,717.000	178,845		0
10922N-10-3	BRIGHTHOUSE FINANCIAL ORD		12/21/2018	VARIOUS	33.000	1,325		0
110122-10-8	BRISTOL MYERS SQUIBB ORD		10/01/2018	VARIOUS	58.000	3,619		0
11133T-10-3	BROADRIDGE FINANCIAL SOLUTIONS ORD		10/01/2018	CITIGROUP GLOBAL MARKETS INC.	148.000	16,985		0
11135F-10-1	BROADCOM ORD		10/01/2018	CITIGROUP GLOBAL MARKETS INC.	40.000	9,924		0
115637-20-9	BROWN FORMAN CL B ORD		06/15/2018	VARIOUS	19.000	1,050		0
122017-10-6	BURLINGTON STORES ORD		10/08/2018	VARIOUS	2,224.000	323,818		0
124857-20-2	CBS CL B ORD		12/21/2018	VARIOUS	53.000	2,807		0
12503M-10-8	CBOE GLOBAL MARKETS ORD		06/15/2018	CITIGROUP GLOBAL MARKETS INC.	2.000	206		0
12504L-10-9	CBRE GROUP CL A ORD		10/01/2018	CITIGROUP GLOBAL MARKETS INC.	39.000	1,780		0
125269-10-0	CF INDUSTRIES HOLDINGS ORD		10/01/2018	VARIOUS	20.000	893		0
12541W-20-9	CH ROBINSON WORLDWIDE ORD		10/01/2018	CITIGROUP GLOBAL MARKETS INC.	13.000	1,269		0
125523-10-0	CIGNA ORD		12/20/2018	VARIOUS	162.348	29,190		0
12572Q-10-5	CME GROUP CL A ORD		12/21/2018	VARIOUS	15.000	2,600		0
125896-10-0	CMS ENERGY ORD		10/01/2018	CITIGROUP GLOBAL MARKETS INC.	24.000	1,184		0
126408-10-3	CSX ORD		06/15/2018	CITIGROUP GLOBAL MARKETS INC.	3.000	200		0
12654A-10-1	CNX MIDSTREAM PARTNERS UNT		12/11/2018	CITATION GRP/BCC CLRG-EQTY&MUN	10,628.000	197,855		0
126650-10-0	CVS HEALTH ORD		12/21/2018	VARIOUS	540.444	40,843		0
127387-10-8	CADENCE DESIGN SYSTEMS ORD		10/01/2018	VARIOUS	30.000	1,321		0
12739A-10-0	CADENCE BANCORPORATION CL A ORD		08/06/2018	INSTINET	11,520.000	317,811		0
134429-10-9	CAMPBELL SOUP ORD		10/01/2018	VARIOUS	37.000	1,501		0
14040H-10-5	CAPITAL ONE FINANCIAL ORD		12/21/2018	VARIOUS	14.000	1,274		0
14149Y-10-8	CARDINAL HEALTH ORD		12/21/2018	VARIOUS	72.000	4,228		0
143130-10-2	CARMAX ORD		10/01/2018	VARIOUS	8.000	609		0
143658-30-0	CARNIVAL ORD		12/21/2018	VARIOUS	77.000	3,918		0
149123-10-1	CATERPILLAR ORD		12/21/2018	VARIOUS	79.000	10,874		0
151020-10-4	CELGENE ORD		12/21/2018	VARIOUS	44.000	2,870		0
15135B-10-1	CENTENE ORD		12/21/2018	VARIOUS	54.000	6,965		0
15189T-10-7	CENTERPOINT ENERGY ORD		12/21/2018	VARIOUS	89.000	2,511		0
156700-10-6	CENTURYLINK ORD		12/21/2018	VARIOUS	272.000	4,470		0
156782-10-4	CERNER ORD		12/21/2018	VARIOUS	51.000	3,061		0
16119P-10-8	CHARTER COMMUNICATIONS CL A ORD		12/21/2018	VARIOUS	12.000	3,602		0
166764-10-0	CHEVRON ORD		12/21/2018	VARIOUS	133.000	14,750		0
169656-10-5	CHIPOTLE MEXICAN GRILL ORD		12/21/2018	VARIOUS	4.000	1,797		0
171340-10-2	CHURCH AND DWIGHT ORD		10/01/2018	VARIOUS	24.000	1,400		0
171779-30-9	CIENA ORD		12/11/2018	CITATION GRP/BCC CLRG-EQTY&MUN	6,230.000	196,138		0
171798-10-1	CIMAREX ENERGY ORD		12/21/2018	VARIOUS	11.000	745		0
172062-10-1	CINCINNATI FINANCIAL ORD		06/15/2018	CITIGROUP GLOBAL MARKETS INC.	7.000	483		0
17275R-10-2	CISCO SYSTEMS ORD		12/21/2018	JP MORGAN SECURITIES INC.	72.000	3,014		0
172908-10-5	CINTAS ORD		10/01/2018	CITIGROUP GLOBAL MARKETS INC.	5.000	1,037		0
172967-42-4	CITIGROUP ORD		12/21/2018	VARIOUS	224.000	13,075		0
174610-10-5	CITIZENS FINANCIAL GROUP ORD		06/15/2018	CITIGROUP GLOBAL MARKETS INC.	9.000	375		0
177376-10-0	CITRIX SYSTEMS ORD		10/01/2018	CITIGROUP GLOBAL MARKETS INC.	7.000	773		0
189054-10-9	CLOROX ORD		10/01/2018	VARIOUS	9.000	1,275		0
191216-10-0	COCA-COLA ORD		10/01/2018	VARIOUS	203.000	9,037		0
19239V-30-2	COGENT COMMUNICATIONS HOLDINGS ORD		11/08/2018	VARIOUS	5,656.000	272,304		0
192446-10-2	COGNIZANT TECHNOLOGY SOLUTN CL A ORD		12/21/2018	VARIOUS	56.000	3,856		0
194162-10-3	COLGATE PALMOLIVE ORD		12/21/2018	VARIOUS	62.000	4,147		0
20030N-10-1	COMCAST CL A ORD		12/21/2018	VARIOUS	590.000	21,452		0
200340-10-7	COMERICA ORD		06/15/2018	CITIGROUP GLOBAL MARKETS INC.	6.000	567		0
205887-10-2	CONAGRA BRANDS ORD		12/21/2018	VARIOUS	274.000	6,531		0
20605P-10-1	CONCHO RESOURCES ORD		12/21/2018	VARIOUS	89.000	11,737		0
20825C-10-4	CONOCOPHILLIPS ORD		12/21/2018	VARIOUS	143.000	9,170		0
209115-10-4	CONSOLIDATED EDISON ORD		10/01/2018	CITIGROUP GLOBAL MARKETS INC.	29.000	2,259		0
21036P-10-8	CONSTELLATION BRANDS CL A ORD		12/21/2018	VARIOUS	18.000	3,455		0
216648-40-2	COOPER ORD		10/01/2018	VARIOUS	5.000	1,234		0
217204-10-6	COPART ORD		10/01/2018	VARIOUS	305.000	17,521		0
21870U-50-2	CORENERGY INFRASTRUCTURE REIT ORD		03/06/2018	JEFFERIES & COMPANY, INC.	6,263.000	230,396		0
219350-10-5	CORNING ORD		12/21/2018	JP MORGAN SECURITIES INC.	18.000	518		0
22160K-10-5	COSTCO WHOLESALE ORD		10/01/2018	VARIOUS	39.000	8,587		0
222070-20-3	COTY CL A ORD		12/21/2018	VARIOUS	157.000	1,689		0
22822V-10-1	CROWN CASTLE INTERNATIONAL REIT ORD		10/01/2018	VARIOUS	29.000	3,092		0
229899-10-9	CULLEN FROST BANKERS ORD		09/11/2018	RBC CAPITAL MARKETS	2,112.000	232,799		0
231021-10-6	CUMMINS ORD		06/15/2018	CITIGROUP GLOBAL MARKETS INC.	4.000	573		0

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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
23331A-10-9	D R HORTON ORD		06/15/2018	VARIOUS	20.000	857		0
233331-10-7	DTE ENERGY ORD		10/01/2018	CITIGROUP GLOBAL MARKETS INC.	14.000	1,503		0
23355L-10-6	DXC TECHNOLOGY ORD		12/21/2018	VARIOUS	366.000	19,227		0
235851-10-2	DANAHER ORD		10/01/2018	VARIOUS	24.000	2,476		0
237194-10-5	DARDEN RESTAURANTS ORD		10/01/2018	VARIOUS	17.000	1,884		0
23918K-10-8	DAVITA ORD		12/21/2018	VARIOUS	13.000	714		0
244199-10-5	DEERE ORD		12/21/2018	VARIOUS	31.000	4,684		0
247361-70-2	Delta Air Lines, Inc.		12/21/2018	VARIOUS	40.000	2,141		0
24906P-10-9	DENTSPLY SIRONA ORD		10/01/2018	VARIOUS	29.000	1,283		0
25179M-10-3	DEVON ENERGY ORD		12/21/2018	VARIOUS	47.000	1,690		0
25278X-10-9	DIAMONDBACK ENERGY ORD		12/14/2018	VARIOUS	2,079.015	198,889		0
253868-10-3	DIGITAL REALTY REIT ORD		10/01/2018	CITIGROUP GLOBAL MARKETS INC.	11.000	1,242		0
254687-10-6	WALT DISNEY ORD		12/21/2018	VARIOUS	234.000	24,839		0
254709-10-8	DISCOVER FINANCIAL SERVICES ORD		12/21/2018	JP MORGAN SECURITIES INC.	9.000	508		0
25470F-10-4	DISCOVERY SRS A ORD		12/21/2018	VARIOUS	50.000	1,413		0
25470F-30-2	DISCOVERY SRS C ORD		12/21/2018	VARIOUS	345.020	8,332		0
25470M-10-9	DISH NETWORK CL A ORD		12/21/2018	VARIOUS	67.000	2,024		0
256677-10-5	DOLLAR GENERAL ORD		10/01/2018	CITIGROUP GLOBAL MARKETS INC.	30.000	3,248		0
256746-10-8	DOLLAR TREE ORD		10/01/2018	CITIGROUP GLOBAL MARKETS INC.	26.000	2,212		0
25746U-10-9	DOMINION ENERGY ORD		10/01/2018	VARIOUS	96.000	6,752		0
25754A-20-1	DOMINOS PIZZA ORD		10/08/2018	RBC CAPITAL MARKETS	1,049.000	292,255		0
260003-10-8	DOVER ORD		12/21/2018	VARIOUS	189.087	11,333		0
26078J-10-0	DOWDUPONT ORD		06/15/2018	CITIGROUP GLOBAL MARKETS INC.	63.000	4,269		0
264411-50-5	DUKE REALTY REIT ORD		11/08/2018	VARIOUS	5,566.000	158,150		0
26441C-20-4	DUKE ENERGY ORD		10/01/2018	VARIOUS	74.000	5,890		0
26875P-10-1	EOG RESOURCES ORD		12/21/2018	VARIOUS	85.000	8,360		0
269246-40-1	E TRADE FINANCIAL ORD		06/15/2018	CITIGROUP GLOBAL MARKETS INC.	7.000	450		0
277432-10-0	EASTMAN CHEMICAL ORD		06/15/2018	CITIGROUP GLOBAL MARKETS INC.	1.000	109		0
278642-10-3	EBAY ORD		06/15/2018	CITIGROUP GLOBAL MARKETS INC.	17.000	661		0
278865-10-0	ECOLAB ORD		03/20/2018	CITATION GRP/BCC CLRG-EQTY&MUN	2.000	273		0
281020-10-7	EDISON INTERNATIONAL ORD		10/01/2018	CITIGROUP GLOBAL MARKETS INC.	16.000	1,094		0
28176E-10-8	EDWARDS LIFESCIENCES ORD		12/21/2018	VARIOUS	27.000	4,017		0
285512-10-9	ELECTRONIC ARTS ORD		10/01/2018	VARIOUS	34.000	3,982		0
291011-10-4	EMERSON ELECTRIC ORD		10/01/2018	CITIGROUP GLOBAL MARKETS INC.	18.000	1,341		0
292218-10-4	EMPLOYERS HOLDINGS ORD		06/01/2018	Unknown	(4,244.000)	(113,308)		0
292766-10-2	ENERPLUS ORD		04/06/2018	JEFFERIES & COMPANY, INC.	9,277.000	104,876		0
29364G-10-3	ENTERGY ORD		10/01/2018	CITIGROUP GLOBAL MARKETS INC.	11.000	908		0
294429-10-5	EQUIFAX ORD		10/01/2018	CITIGROUP GLOBAL MARKETS INC.	10.000	1,278		0
29444U-70-0	EQUINIX REIT ORD		12/21/2018	VARIOUS	10.000	4,112		0
29476L-10-7	EQUITY RESIDENTIAL REIT ORD		10/01/2018	CITIGROUP GLOBAL MARKETS INC.	11.000	740		0
29670E-10-7	ESSENTIAL PROPERTIES REALTY TRUS ORD		10/08/2018	RBC CAPITAL MARKETS	23,912.000	336,121		0
297178-10-5	ESSEX PROPERTY REIT ORD		10/01/2018	VARIOUS	5.000	1,205		0
30034W-10-6	EVERGY ORD		10/01/2018	CITIGROUP GLOBAL MARKETS INC.	345.000	18,308		0
30040W-10-8	EVERSOURCE ENERGY ORD		10/01/2018	CITIGROUP GLOBAL MARKETS INC.	27.000	1,679		0
30161N-10-1	EXELON ORD		10/01/2018	VARIOUS	83.000	3,618		0
30212P-30-3	EXPEDIA GROUP ORD		12/21/2018	VARIOUS	8.000	906		0
302130-10-9	EXPEDITORS INTERNATIONAL OF WASN ORD		10/01/2018	CITIGROUP GLOBAL MARKETS INC.	12.000	884		0
30224P-20-0	EXTENDED STAY AMERICA UNT		08/06/2018	INSTINET	12,765.000	276,463		0
30225T-10-2	EXTRA SPACE STORAGE REIT ORD		10/01/2018	CITIGROUP GLOBAL MARKETS INC.	6.000	535		0
30231G-10-2	EXXON MOBIL ORD		12/21/2018	VARIOUS	479.000	35,033		0
302445-10-1	FLIR SYSTEMS ORD		10/01/2018	VARIOUS	13.000	738		0
302491-30-3	FMC ORD		12/21/2018	VARIOUS	16.000	1,207		0
30303M-10-2	FACEBOOK CL A ORD		12/21/2018	VARIOUS	629.000	94,774		0
311900-10-4	FASTENAL ORD		12/21/2018	VARIOUS	7.000	394		0
313747-20-6	FEDERAL REIT ORD		10/01/2018	VARIOUS	9.000	1,100		0
31428X-10-6	FEDEX ORD		12/21/2018	VARIOUS	35.000	7,406		0
315616-10-2	F5 NETWORKS ORD		10/01/2018	CITIGROUP GLOBAL MARKETS INC.	4.000	778		0
31620M-10-6	FIDELITY NATIONAL INFORMATN SVCS ORD		10/01/2018	CITIGROUP GLOBAL MARKETS INC.	13.000	1,438		0
316773-10-0	FIFTH THIRD BANCORP ORD		06/15/2018	CITIGROUP GLOBAL MARKETS INC.	26.000	798		0
31946M-10-3	FIRST CITIZENS BANCSHARES CL A ORD		11/08/2018	INSTINET	363.000	159,406		0
33767E-10-3	FIRSTSERVICE SUB VTG ORD		06/11/2018	INSTINET	2,502.000	181,635		0
337738-10-8	FISERV ORD		10/01/2018	CITIGROUP GLOBAL MARKETS INC.	18.000	1,466		0
337932-10-7	FIRSTENERGY ORD		10/01/2018	CITIGROUP GLOBAL MARKETS INC.	98.000	3,617		0
339041-10-5	FLEETCOR TECHNOLOGIES ORD		10/01/2018	CITIGROUP GLOBAL MARKETS INC.	107.000	22,880		0
343412-10-2	FLUOR ORD		12/21/2018	VARIOUS	14.000	571		0

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34354P-10-5	FLOWSERVE ORD		12/21/2018	VARIOUS	12.000	473		0
344849-10-4	FOOT LOCKER ORD		03/20/2018	CITATION GRP/BCC CLRG-EQTY&MUN	3.000	131		0
345370-86-0	FORD MOTOR ORD		12/21/2018	VARIOUS	152.000	1,604		0
34959E-10-9	FORTINET ORD		12/21/2018	VARIOUS	5,200.000	315,522		0
34959J-10-8	FORTIVE ORD		10/01/2018	CITIGROUP GLOBAL MARKETS INC.	21.000	1,827		0
349853-10-1	FORWARD AIR ORD		09/11/2018	RBC CAPITAL MARKETS	2,783.000	185,065		0
354613-10-1	FRANKLIN RESOURCES ORD		12/21/2018	JP MORGAN SECURITIES INC.	7.000	199		0
35671D-85-7	FREEPORT MCMORAN ORD		12/21/2018	VARIOUS	354.000	5,792		0
361448-10-3	GATX ORD		04/06/2018	JEFFERIES & COMPANY, INC.	3,031.000	205,325		0
363576-10-9	ARTHUR J GALLAGHER ORD		06/15/2018	CITIGROUP GLOBAL MARKETS INC.	10.000	658		0
364760-10-8	GAP ORD		09/21/2018	VARIOUS	12.000	359		0
366651-10-7	GARTNER ORD		12/21/2018	VARIOUS	7.000	961		0
369550-10-8	GENERAL DYNAMICS ORD		12/21/2018	VARIOUS	34.000	5,797		0
369604-10-3	GENERAL ELECTRIC ORD		09/21/2018	VARIOUS	652.000	8,453		0
370334-10-4	GENERAL MILLS ORD		10/01/2018	VARIOUS	125.000	5,652		0
37045V-10-0	GENERAL MOTORS ORD		10/01/2018	CITIGROUP GLOBAL MARKETS INC.	84.000	3,432		0
372460-10-5	GENUINE PARTS ORD		10/01/2018	CITIGROUP GLOBAL MARKETS INC.	7.000	708		0
375558-10-3	GILEAD SCIENCES ORD		06/15/2018	VARIOUS	53.000	3,970		0
37940X-10-2	GLOBAL PAYMENTS ORD		10/01/2018	VARIOUS	11.000	1,371		0
380237-10-7	GODADDY CL A ORD		03/06/2018	JEFFERIES & COMPANY, INC.	1,391.000	84,203		0
38141G-10-4	GOLDMAN SACHS GROUP ORD		12/21/2018	VARIOUS	21.000	5,021		0
382550-10-1	GOODYEAR TIRE AND RUBBER ORD		06/15/2018	CITIGROUP GLOBAL MARKETS INC.	4.000	100		0
384802-10-4	WW GRAINGER ORD		03/20/2018	CITATION GRP/BCC CLRG-EQTY&MUN	1.000	286		0
40412C-10-1	HCA HEALTHCARE ORD		10/01/2018	VARIOUS	20.000	2,111		0
40414L-10-9	HCP REIT ORD		09/21/2018	VARIOUS	30.000	725		0
40434L-10-5	HP ORD		12/21/2018	VARIOUS	150.000	3,083		0
406216-10-1	HALLIBURTON ORD		12/21/2018	VARIOUS	157.000	5,427		0
410345-10-2	HANESBRANDS ORD		12/21/2018	VARIOUS	68.000	954		0
410867-10-5	HANOVER INSURANCE GROUP ORD		05/24/2018	JEFFERIES & COMPANY, INC.	1,159.000	138,073		0
412822-10-8	HARLEY DAVIDSON ORD		10/01/2018	VARIOUS	20.000	898		0
413875-10-5	HARRIS ORD		12/21/2018	VARIOUS	16.000	2,202		0
416515-10-4	HARTFORD FINANCIAL SERVICES GRUP ORD		10/01/2018	VARIOUS	13.000	690		0
418056-10-7	HASBRO ORD		12/21/2018	VARIOUS	15.000	1,452		0
423452-10-1	HELMERICH AND PAYNE ORD		12/21/2018	VARIOUS	32.000	1,580		0
426281-10-1	JACK HENRY AND ASSOCIATES ORD		12/21/2018	VARIOUS	93.000	12,871		0
427866-10-8	HERSHEY FOODS ORD		10/01/2018	VARIOUS	12.000	1,243		0
42809H-10-7	HESS ORD		12/21/2018	VARIOUS	68.000	3,082		0
42824C-10-9	HEWLETT PACKARD ENTERPRISE ORD		12/21/2018	JP MORGAN SECURITIES INC.	67.000	846		0
431475-10-2	HILL ROM HOLDINGS ORD		08/06/2018	BARCLAYS CAPITAL LE	1,322.000	124,748		0
43300A-20-3	HILTON WORLDWIDE HOLDINGS ORD		12/21/2018	VARIOUS	127.000	10,507		0
436106-10-8	HOLLYFRONTIER ORD		06/15/2018	CITIGROUP GLOBAL MARKETS INC.	225.000	16,270		0
436440-10-1	HOLOGIC ORD		12/21/2018	VARIOUS	37.000	1,454		0
43689E-10-7	HOME BANCORP ORD		05/15/2018	JEFFERIES & COMPANY, INC.	2,953.000	130,857		0
437076-10-2	HOME DEPOT ORD		10/01/2018	CITIGROUP GLOBAL MARKETS INC.	31.000	6,584		0
438516-10-6	HONEYWELL INTERNATIONAL ORD		10/29/2018	VARIOUS	902.000	78,534		0
440452-10-0	HORMEL FOODS ORD		10/01/2018	CITIGROUP GLOBAL MARKETS INC.	28.000	1,121		0
44107P-10-4	HOST HOTELS & RESORTS REIT ORD		09/21/2018	VARIOUS	55.000	1,167		0
444859-10-2	HUMANA ORD		10/01/2018	CITIGROUP GLOBAL MARKETS INC.	10.000	3,378		0
445658-10-7	JB HUNT TRANSPORT SERVICES ORD		10/01/2018	CITIGROUP GLOBAL MARKETS INC.	12.000	1,428		0
446150-10-4	HUNTINGTON BANCSHARES ORD		06/15/2018	VARIOUS	49.000	755		0
446413-10-6	HUNTINGTON INGALLS INDUSTRIES ORD		12/21/2018	VARIOUS	1,338.000	348,283		0
44980X-10-9	IPG PHOTONICS ORD		12/21/2018	VARIOUS	49.000	11,933		0
45168D-10-4	IDEXX LABORATORIES ORD		10/01/2018	CITIGROUP GLOBAL MARKETS INC.	9.000	2,170		0
452308-10-9	ILLINOIS TOOL ORD		10/01/2018	CITIGROUP GLOBAL MARKETS INC.	5.000	742		0
452327-10-9	ILLUMINA ORD		12/21/2018	VARIOUS	25.000	7,527		0
45337C-10-2	INCYTE ORD		12/21/2018	VARIOUS	27.000	1,743		0
45778Q-10-7	INSPERITY ORD		04/23/2018	EVERCORE ISI	1,818.000	137,884		0
458140-10-0	INTEL ORD		10/01/2018	VARIOUS	119.000	6,151		0
45866F-10-4	INTERCONTINENTAL EXCHANGE ORD		10/01/2018	CITIGROUP GLOBAL MARKETS INC.	16.000	1,197		0
459200-10-1	INTERNATIONAL BUSINESS MACHINES ORD		12/21/2018	VARIOUS	84.000	12,270		0
459506-10-1	INTERNATIONAL FLAVORS & FRAGRANS ORD		12/21/2018	VARIOUS	30.000	3,869		0
460146-10-3	INTERNATIONAL PAPER ORD		12/21/2018	VARIOUS	46.000	2,338		0
460690-10-0	INTERPUBLIC GROUP OF COMPANIES ORD		12/21/2018	VARIOUS	29.000	627		0
461202-10-3	INTUIT ORD		10/01/2018	VARIOUS	48.000	10,286		0
46120E-60-2	INTUITIVE SURGICAL ORD		10/01/2018	CITIGROUP GLOBAL MARKETS INC.	9.000	5,011		0

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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
46266C-10-5	IQVIA HOLDINGS ORD		10/01/2018	VARIOUS	25.000	3,144		0
46284V-10-1	IRON MOUNTAIN ORD		12/21/2018	VARIOUS	17.000	578		0
46625H-10-0	JPMORGAN CHASE ORD		12/21/2018	VARIOUS	178.000	18,590		0
469814-10-7	JACOBS ENGINEERING GROUP ORD		06/15/2018	CITIGROUP GLOBAL MARKETS INC.	5.000	323		0
478160-10-4	JOHNSON & JOHNSON ORD		06/15/2018	VARIOUS	84.000	10,782		0
48203R-10-4	JUNIPER NETWORKS ORD		12/21/2018	VARIOUS	27.000	720		0
482480-10-0	KLA TENCOR ORD		10/01/2018	CITIGROUP GLOBAL MARKETS INC.	8.000	878		0
485170-30-2	KANSAS CITY SOUTHERN ORD		10/01/2018	CITIGROUP GLOBAL MARKETS INC.	3.000	351		0
487836-10-8	KELLOGG ORD		10/01/2018	CITIGROUP GLOBAL MARKETS INC.	33.000	2,415		0
493267-10-8	KEYCORP ORD		06/15/2018	CITIGROUP GLOBAL MARKETS INC.	10.000	204		0
49338L-10-3	KEYSIGHT TECHNOLOGIES ORD		12/21/2018	VARIOUS	228.000	14,093		0
494368-10-3	KIMBERLY CLARK ORD		10/01/2018	CITIGROUP GLOBAL MARKETS INC.	10.000	1,167		0
49446R-10-9	KIMCO REALTY REIT ORD		12/21/2018	VARIOUS	44.000	674		0
49456B-10-1	KINDER MORGAN CL P ORD		09/21/2018	VARIOUS	97.000	1,660		0
49741E-10-0	KIRKLAND LAKE GOLD ORD	A	06/11/2018	INSTINET	12,994.000	249,814		0
500255-10-4	KOHL'S ORD		10/01/2018	VARIOUS	25.000	1,791		0
500643-20-0	KORN/FERRY INTERNATIONAL ORD		02/08/2018	INVESTMENT TECHNOLOGY GROUP	3,942.000	160,105		0
500754-10-6	KRAFT HEINZ ORD		10/01/2018	VARIOUS	125.000	7,256		0
501044-10-1	KROGER ORD		12/21/2018	JP MORGAN SECURITIES INC.	58.000	1,590		0
501797-10-4	L BRANDS ORD		12/21/2018	VARIOUS	66.000	1,793		0
501889-20-8	LKQ ORD		09/21/2018	CITIGROUP GLOBAL MARKETS INC.	31.000	1,004		0
502413-10-7	L3 TECHNOLOGIES ORD		12/21/2018	VARIOUS	12.000	2,237		0
50540R-40-9	LABORATORY CORPRTN OF AMER HLDGS ORD		12/21/2018	VARIOUS	7.000	1,154		0
512807-10-8	LAM RESEARCH ORD		06/15/2018	CITIGROUP GLOBAL MARKETS INC.	11.000	1,963		0
513272-10-4	LAMB WESTON HOLDINGS ORD		12/14/2018	VARIOUS	4,733.000	349,614		0
515098-10-1	LANDSTAR SYSTEM ORD		02/08/2018	INVESTMENT TECHNOLOGY GROUP	1,667.000	181,781		0
518439-10-4	ESTEE LAUDER CL A ORD		10/01/2018	VARIOUS	22.000	3,195		0
524660-10-7	LEGGETT & PLATT ORD		10/01/2018	VARIOUS	13.000	591		0
526057-10-4	LENNAR CL A ORD		10/01/2018	VARIOUS	129.000	7,191		0
527288-10-4	JEFFERIES FINANCIAL GROUP ORD		03/20/2018	CITATION GRP/BCC CLRG-EQTY&MUN	8.000	186		0
532457-10-8	ELI LILLY ORD		10/01/2018	VARIOUS	49.000	4,819		0
534187-10-9	LINCOLN NATIONAL ORD		12/21/2018	VARIOUS	21.000	1,304		0
539830-10-9	LOCKHEED MARTIN ORD		12/21/2018	VARIOUS	29.000	8,532		0
540424-10-8	LOEWS ORD		10/01/2018	CITIGROUP GLOBAL MARKETS INC.	19.000	982		0
548661-10-7	LOWE'S COMPANIES ORD		03/20/2018	CITATION GRP/BCC CLRG-EQTY&MUN	14.000	1,200		0
552953-10-1	MGM RESORTS INTERNATIONAL ORD		12/21/2018	VARIOUS	91.000	2,172		0
55354G-10-0	MSCI ORD		10/01/2018	VARIOUS	115.000	17,560		0
554382-10-1	MACERICH REIT ORD		12/21/2018	VARIOUS	9.000	390		0
55616P-10-4	MACYS ORD		06/15/2018	CITIGROUP GLOBAL MARKETS INC.	17.000	651		0
565849-10-6	MARATHON OIL ORD		12/21/2018	VARIOUS	116.000	1,993		0
56585A-10-2	MARATHON PETROLEUM ORD		10/04/2018	VARIOUS	318.818	12,623		0
571748-10-2	MARSH & MCLENNAN ORD		10/01/2018	CITIGROUP GLOBAL MARKETS INC.	26.000	2,199		0
573284-10-6	MARTIN MARIETTA MATERIALS ORD		10/01/2018	CITIGROUP GLOBAL MARKETS INC.	4.000	769		0
574599-10-6	MASCO ORD		06/15/2018	CITIGROUP GLOBAL MARKETS INC.	3.000	115		0
57636Q-10-4	MASTERCARD CL A ORD		12/21/2018	VARIOUS	59.000	10,955		0
576485-20-5	MATADOR RESOURCES ORD		04/23/2018	EVERCORE ISI	3,866.000	128,536		0
577081-10-2	MATTEL ORD		12/21/2018	VARIOUS	124.000	1,515		0
57772K-10-1	MAXIM INTEGRATED PRODUCTS ORD		12/21/2018	JP MORGAN SECURITIES INC.	342.000	18,018		0
579780-20-6	MCCORMICK ORD		10/01/2018	VARIOUS	14.000	1,756		0
580135-10-1	MCDONALD'S ORD		06/15/2018	VARIOUS	11.000	1,810		0
58155Q-10-3	MCKESSON ORD		12/21/2018	VARIOUS	30.000	4,040		0
58506Q-10-9	MEDPACE HOLDINGS ORD		06/01/2018	UNKNOWN	(3,240.000)	(87,604)		0
58933Y-10-5	MERCK & CO ORD		06/15/2018	CITIGROUP GLOBAL MARKETS INC.	27.000	1,675		0
59156R-10-8	METLIFE ORD		06/15/2018	CITIGROUP GLOBAL MARKETS INC.	22.000	1,019		0
592688-10-5	METTLER TOLEDO ORD		10/01/2018	VARIOUS	2.000	1,224		0
594918-10-4	MICROSOFT ORD		12/21/2018	VARIOUS	595.000	60,117		0
595017-10-4	MICROCHIP TECHNOLOGY ORD		10/01/2018	CITIGROUP GLOBAL MARKETS INC.	15.000	1,299		0
595112-10-3	MICRON TECHNOLOGY ORD		12/21/2018	VARIOUS	97.000	5,454		0
59522J-10-3	MID AMERICA APT COMMUNITI REIT ORD		10/01/2018	VARIOUS	6.000	605		0
608190-10-4	MOHAWK INDUSTRIES ORD		10/01/2018	CITIGROUP GLOBAL MARKETS INC.	4.000	746		0
60871R-20-9	MOLSON COORS BREWING NONVTG CL B ORD		12/21/2018	VARIOUS	36.000	2,284		0
609207-10-5	MONDELEZ INTERNATIONAL CL A ORD		10/01/2018	VARIOUS	109.000	4,744		0
609839-10-5	MONOLITHIC POWER SYSTEMS ORD		10/08/2018	RBC CAPITAL MARKETS	2,891.000	335,934		0
61174X-10-9	MONSTER BEVERAGE ORD		12/21/2018	VARIOUS	14.000	738		0
615369-10-5	MOODYS ORD		10/01/2018	CITIGROUP GLOBAL MARKETS INC.	18.000	3,156		0

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617446-44-8	MORGAN STANLEY ORD		06/15/2018	CITIGROUP GLOBAL MARKETS INC.	23.000	1,177		0
61945C-10-3	MOSAIC ORD		12/21/2018	VARIOUS	60.000	1,630		0
620076-30-7	MOTOROLA SOLUTIONS ORD		12/21/2018	VARIOUS	21.000	2,478		0
629377-50-8	NRG ENERGY ORD		12/21/2018	VARIOUS	21.000	764		0
631103-10-8	NASDAQ ORD		10/01/2018	CITIGROUP GLOBAL MARKETS INC.	4.000	367		0
63633D-10-4	NATIONAL HEALTH INVESTORS REIT ORD		06/01/2018	UNKNOWN	(2,121.000)	(121,194)		0
637071-10-1	NATIONAL OILWELL VARCO ORD		10/01/2018	CITIGROUP GLOBAL MARKETS INC.	39.000	1,647		0
637870-10-6	NATIONAL STORAGE AFFILIATES ORD		12/11/2018	CITATION GRP/BCC CLRG-EQTY&MUN	6,730.000	196,951		0
640268-10-8	NEKTAR THERAPEUTICS ORD		12/21/2018	VARIOUS	237.000	22,278		0
64110D-10-4	NETAPP ORD		10/01/2018	CITIGROUP GLOBAL MARKETS INC.	10.000	869		0
64110L-10-6	NETFLIX ORD		12/21/2018	VARIOUS	68.000	24,102		0
64829B-10-0	NEW RELIC ORD		09/11/2018	VARIOUS	2,635.000	244,107		0
651229-10-6	NEWELL BRANDS ORD		12/21/2018	JP MORGAN SECURITIES INC.	37.000	698		0
651290-10-8	NEWFIELD EXPLORATION ORD		12/21/2018	VARIOUS	31.000	635		0
651639-10-6	NEWMONT MINING ORD		03/20/2018	CITATION GRP/BCC CLRG-EQTY&MUN	16.000	597		0
65249B-10-9	NEWS CL A ORD		12/21/2018	VARIOUS	33.000	386		0
65249B-20-8	NEWS CL B ORD		12/21/2018	VARIOUS	10.000	122		0
65339F-10-1	NEXTERA ENERGY ORD		10/01/2018	CITIGROUP GLOBAL MARKETS INC.	39.000	6,660		0
654106-10-3	NIKE CL B ORD		10/01/2018	VARIOUS	78.000	5,680		0
65473P-10-5	NISOURCE ORD		12/21/2018	VARIOUS	43.000	1,100		0
655044-10-5	NOBLE ENERGY ORD		12/21/2018	VARIOUS	91.000	1,842		0
655664-10-0	NORDSTROM ORD		10/01/2018	VARIOUS	13.000	714		0
665859-10-4	NORTHERN TRUST ORD		12/21/2018	VARIOUS	22.000	2,178		0
666807-10-2	NORTHROP GRUMMAN ORD		12/21/2018	VARIOUS	19.000	5,704		0
670346-10-5	NUCOR ORD		12/21/2018	VARIOUS	12.000	648		0
67066G-10-4	NVIDIA ORD		12/21/2018	VARIOUS	79.000	20,151		0
674599-10-5	OCCIDENTAL PETROLEUM ORD		12/21/2018	VARIOUS	62.000	4,561		0
681116-10-9	OLLIES BARGAIN OUTLET HLDG ORD		02/08/2018	INVESTMENT TECHNOLOGY GROUP	1,706.000	93,031		0
681919-10-6	OMNICOM GROUP ORD		12/21/2018	VARIOUS	13.000	927		0
682189-10-5	ON SEMICONDUCTOR ORD		01/11/2018	STIFEL NICOLAUS	5,503.000	127,018		0
682680-10-3	ONEOK ORD		12/21/2018	VARIOUS	61.000	3,528		0
68389X-10-5	ORACLE ORD		03/20/2018	CITATION GRP/BCC CLRG-EQTY&MUN	258.000	12,141		0
69331C-10-8	PG&E ORD		12/21/2018	VARIOUS	80.000	2,403		0
69351T-10-6	PPL ORD		12/21/2018	VARIOUS	94.000	2,777		0
693656-10-0	PVH ORD		06/15/2018	VARIOUS	902.000	127,916		0
693718-10-8	PACCAR ORD		06/15/2018	CITIGROUP GLOBAL MARKETS INC.	14.000	896		0
695156-10-9	PACKAGING CORP OF AMERICA ORD		12/21/2018	VARIOUS	12.000	1,122		0
701094-10-4	PARKER HANNIFIN ORD		06/15/2018	CITIGROUP GLOBAL MARKETS INC.	6.000	1,026		0
704326-10-7	PAYCHEX ORD		10/01/2018	VARIOUS	21.000	1,532		0
70450Y-10-3	PAYPAL HOLDINGS ORD		12/21/2018	VARIOUS	189.000	16,568		0
712704-10-5	PEOPLES UNITED FINANCIAL ORD		12/21/2018	VARIOUS	16,456.000	320,078		0
713448-10-8	PEPSICO ORD		10/01/2018	VARIOUS	151.000	17,127		0
714046-10-9	PERKINELMER ORD		12/21/2018	VARIOUS	13.000	999		0
717081-10-3	PFIZER ORD		03/20/2018	CITATION GRP/BCC CLRG-EQTY&MUN	302.000	10,975		0
718172-10-9	PHILIP MORRIS INTERNATIONAL ORD		12/21/2018	VARIOUS	414.000	30,577		0
718546-10-4	PHILLIPS 66 ORD		10/01/2018	CITIGROUP GLOBAL MARKETS INC.	41.000	4,621		0
723484-10-1	PINNACLE WEST ORD		10/01/2018	CITIGROUP GLOBAL MARKETS INC.	8.000	642		0
723787-10-7	PIONEER NATURAL RESOURCE ORD		12/21/2018	VARIOUS	16.000	2,711		0
737630-10-3	POTLATCHDELTIC ORD		11/15/2018	VARIOUS	1,934.978	98,615		0
74051N-10-2	PREMIER CL A ORD		04/23/2018	CONVERGEX	4,239.000	138,615		0
74144T-10-8	T ROWE PRICE GROUP ORD		10/01/2018	VARIOUS	9.000	1,007		0
741503-40-3	BOOKING HOLDINGS INC.		03/20/2018	CITATION GRP/BCC CLRG-EQTY&MUN	3.000	6,417		0
74251V-10-2	PRINCIPAL FINANCIAL GROUP ORD		06/15/2018	CITIGROUP GLOBAL MARKETS INC.	3.000	169		0
742718-10-9	PROCTER & GAMBLE ORD		12/21/2018	VARIOUS	50.000	3,954		0
743315-10-3	PROGRESSIVE ORD		06/15/2018	VARIOUS	20.000	1,247		0
74340W-10-3	PROLOGIS REIT		12/21/2018	VARIOUS	146.000	9,688		0
744320-10-2	PRUDENTIAL FINANCIAL ORD		06/15/2018	CITIGROUP GLOBAL MARKETS INC.	19.000	1,873		0
744573-10-6	PUBLIC SERVICE ENTERPRISE GROUP ORD		10/01/2018	VARIOUS	54.000	2,800		0
74460D-10-9	PUBLIC STORAGE REIT ORD		10/01/2018	VARIOUS	8.000	1,628		0
745867-10-1	PULTEGROUP ORD		06/15/2018	CITIGROUP GLOBAL MARKETS INC.	24.000	729		0
74736K-10-1	QORVO ORD		12/21/2018	VARIOUS	6.000	451		0
747525-10-3	QUALCOMM ORD		06/15/2018	VARIOUS	66.000	3,867		0
74762E-10-2	QUANTA SERVICES ORD		06/15/2018	CITIGROUP GLOBAL MARKETS INC.	3.000	107		0
74766D-10-0	QUANTENNA COMMUNICAT ORD		11/08/2018	INSTINET	11,916.000	206,771		0
74834L-10-0	QUEST DIAGNOSTICS ORD		10/01/2018	VARIOUS	10.000	1,068		0

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74874Q-10-0	QUINSTREET ORD		11/08/2018	INSTINET	20,465.000	357,337		0
751212-10-1	RALPH LAUREN CL A ORD		06/15/2018	CITIGROUP GLOBAL MARKETS INC.	2.000	279		0
754730-10-9	RAYMOND JAMES ORD		06/15/2018	CITIGROUP GLOBAL MARKETS INC.	5.000	488		0
755111-50-7	RAYTHEON ORD		12/21/2018	VARIOUS	40.000	7,631		0
756109-10-4	REALTY INCOME REIT ORD		10/01/2018	VARIOUS	40.000	2,156		0
756577-10-2	RED HAT ORD		10/01/2018	VARIOUS	39.000	5,354		0
758849-10-3	REGENCY CENTERS REIT ORD		10/01/2018	VARIOUS	42.000	2,662		0
75886F-10-7	REGENERON PHARMACEUTICALS ORD		12/21/2018	VARIOUS	11.000	3,976		0
7591EP-10-0	REGIONS FINANCIAL ORD		06/15/2018	CITIGROUP GLOBAL MARKETS INC.	42.000	781		0
75970E-10-7	RENASANT ORD		05/15/2018	JEFFERIES & COMPANY, INC.	4,204.000	197,982		0
760759-10-0	REPUBLIC SERVICES ORD		10/01/2018	VARIOUS	12.000	878		0
761152-10-7	RESMED ORD		10/01/2018	CITIGROUP GLOBAL MARKETS INC.	5.000	561		0
770323-10-3	ROBERT HALF ORD		10/01/2018	CITIGROUP GLOBAL MARKETS INC.	7.000	496		0
775711-10-4	ROLLINS ORD		10/30/2018	Citigroup Global Markets, Inc.	119.000	6,935		0
776696-10-6	ROPER TECHNOLOGIES ORD		10/01/2018	CITIGROUP GLOBAL MARKETS INC.	9.000	2,666		0
778296-10-3	ROSS STORES ORD		10/01/2018	CITIGROUP GLOBAL MARKETS INC.	6.000	536		0
78409V-10-4	S&P GLOBAL ORD		10/01/2018	CITIGROUP GLOBAL MARKETS INC.	18.000	3,804		0
78410G-10-4	SBA COMMUNICATIONS CL A REIT ORD		10/01/2018	CITIGROUP GLOBAL MARKETS INC.	3.000	482		0
78440X-10-1	SL GREEN RLTY REIT ORD		12/21/2018	VARIOUS	3.000	281		0
78486Q-10-1	SVB FINANCIAL GROUP ORD		06/15/2018	VARIOUS	65.000	17,353		0
79466L-30-2	SALESFORCE.COM ORD		12/21/2018	VARIOUS	173.000	25,631		0
803607-10-0	SAREPTA THERAPEUTICS ORD		05/15/2018	JEFFERIES & COMPANY, INC.	1,167.000	109,979		0
80589M-10-2	SCANA ORD		10/01/2018	CITIGROUP GLOBAL MARKETS INC.	14.000	488		0
806407-10-2	HENRY SCHEIN ORD		12/21/2018	VARIOUS	12.000	839		0
806857-10-8	SCHLUMBERGER ORD	C	12/21/2018	VARIOUS	117.000	6,855		0
808513-10-5	CHARLES SCHWAB ORD		06/15/2018	CITIGROUP GLOBAL MARKETS INC.	53.000	2,973		0
81211K-10-0	SEALED AIR ORD		10/01/2018	CITIGROUP GLOBAL MARKETS INC.	5.000	209		0
816851-10-9	SEMPRA ENERGY ORD		10/01/2018	VARIOUS	67.000	7,678		0
824348-10-6	SHERWIN WILLIAMS ORD		10/01/2018	CITIGROUP GLOBAL MARKETS INC.	3.000	1,410		0
828806-10-9	SIMON PROP GRP REIT ORD		12/21/2018	VARIOUS	37.000	6,155		0
83088M-10-2	SKYWORKS SOLUTIONS ORD		12/21/2018	JP MORGAN SECURITIES INC.	6.000	387		0
831865-20-9	A O SMITH ORD		06/15/2018	CITIGROUP GLOBAL MARKETS INC.	7.000	440		0
832696-40-5	JM SMUCKER ORD		10/01/2018	VARIOUS	10.000	1,117		0
833034-10-1	SNAP ON ORD		10/01/2018	CITIGROUP GLOBAL MARKETS INC.	3.000	565		0
835495-10-2	SONOCO PRODUCTS ORD		12/11/2018	CITATION GRP/BCC CLRG-EQTY&MUN	3,499.000	195,801		0
842587-10-7	SOUTHERN ORD		10/01/2018	VARIOUS	97.000	4,265		0
844741-10-8	SOUTHWEST AIRLINES ORD		12/21/2018	VARIOUS	11.000	595		0
852857-20-0	STAMPS.COM ORD		06/11/2018	BARCLAYS CAPITAL LE	965.000	258,566		0
854502-10-1	STANLEY BLACK AND DECKER ORD		06/15/2018	CITIGROUP GLOBAL MARKETS INC.	8.000	1,136		0
857477-10-3	STATE STREET ORD		10/01/2018	CITIGROUP GLOBAL MARKETS INC.	23.000	2,166		0
863667-10-1	STRYKER ORD		12/21/2018	VARIOUS	43.000	6,942		0
867914-10-3	SUNTRUST BANKS ORD		12/21/2018	VARIOUS	17.000	1,150		0
871503-10-8	SYMANTEC ORD		12/21/2018	VARIOUS	146.000	2,960		0
871607-10-7	SYNOPSYS ORD		10/01/2018	CITIGROUP GLOBAL MARKETS INC.	11.000	1,092		0
87165B-10-3	SYNCHRONY FINANCIAL ORD		06/15/2018	CITIGROUP GLOBAL MARKETS INC.	12.000	423		0
871829-10-7	SYSCO ORD		10/01/2018	CITIGROUP GLOBAL MARKETS INC.	24.000	1,752		0
872540-10-9	TJX ORD		10/01/2018	VARIOUS	19.000	2,001		0
874054-10-9	TAKE TWO INTERACTIVE SOFTWARE ORD		10/01/2018	VARIOUS	150.000	16,217		0
876030-10-7	TAPESTRY ORD		10/01/2018	VARIOUS	21.000	1,038		0
87612E-10-6	TARGET ORD		12/21/2018	VARIOUS	24.000	1,836		0
879369-10-6	TELEFLEX ORD		12/11/2018	CITATION GRP/BCC CLRG-EQTY&MUN	325.000	83,357		0
88146M-10-1	TERRENO REALTY REIT ORD		07/17/2018	JEFFERIES & COMPANY, INC.	6,043.000	226,488		0
882508-10-4	TEXAS INSTRUMENTS ORD		06/15/2018	VARIOUS	38.000	4,263		0
882681-10-9	TEXAS ROADHOUSE ORD		06/11/2018	INSTINET	3,894.000	248,746		0
883203-10-1	TEXTRON ORD		06/15/2018	VARIOUS	6.000	396		0
883556-10-2	THERMO FISHER SCIENTIFIC ORD		12/21/2018	VARIOUS	28.000	6,289		0
88579Y-10-1	3M ORD		12/21/2018	VARIOUS	30.000	5,980		0
886547-10-8	TIFFANY ORD		10/01/2018	VARIOUS	23.000	2,768		0
891027-10-4	TORCHMARK ORD		06/15/2018	CITIGROUP GLOBAL MARKETS INC.	4.000	338		0
891906-10-9	TOTAL SYSTEM SERVICES ORD		10/01/2018	CITIGROUP GLOBAL MARKETS INC.	12.000	1,129		0
892356-10-6	TRACTOR SUPPLY ORD		12/21/2018	VARIOUS	9.000	706		0
893641-10-0	TRANSDIGM GROUP ORD		10/01/2018	VARIOUS	3.000	1,016		0
89417E-10-9	TRAVELERS COMPANIES ORD		06/15/2018	CITIGROUP GLOBAL MARKETS INC.	10.000	1,294		0
896522-10-9	TRINITY INDUSTRIES ORD		11/01/2018	RBC CAPITAL MARKETS	5,181.000	132,698		0
896945-20-1	TRIPADVISOR ORD		12/21/2018	VARIOUS	15.000	735		0

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
90130A-10-1	TWENTY FIRST CENTURY FOX CL A ORD		10/01/2018	VARIOUS	245.000	10,344		0
90130A-20-0	TWENTY FIRST CENTURY FOX CL B ORD		10/01/2018	VARIOUS	161.000	6,883		0
90184L-10-2	TWITTER ORD		12/21/2018	VARIOUS	1,079.000	42,440		0
902252-10-5	TYLER TECHNOLOGIES ORD		09/11/2018	RBC CAPITAL MARKETS	928.000	231,647		0
902494-10-3	TYSON FOODS CL A ORD		10/01/2018	CITIGROUP GLOBAL MARKETS INC.	22.000	1,348		0
902653-10-4	UDR REIT ORD		10/01/2018	VARIOUS	10.000	371		0
902973-30-4	US BANCORP ORD		12/21/2018	VARIOUS	59.000	2,795		0
90384S-30-3	ULTA BEAUTY ORD		06/15/2018	CITIGROUP GLOBAL MARKETS INC.	1.000	248		0
904311-10-7	UNDER ARMOUR CL A ORD		12/21/2018	VARIOUS	58.000	992		0
904311-20-6	UNDER ARMOUR CL C ORD		12/21/2018	VARIOUS	64.000	1,020		0
907818-10-8	UNION PACIFIC ORD		12/21/2018	VARIOUS	40.000	5,344		0
910047-10-9	UNITED CONTINENTAL HOLDINGS ORD		10/01/2018	CITIGROUP GLOBAL MARKETS INC.	17.000	1,529		0
911312-10-6	UNITED PARCEL SERVICE CL B ORD		10/01/2018	CITIGROUP GLOBAL MARKETS INC.	48.000	5,688		0
911363-10-9	UNITED RENTAL ORD		06/15/2018	CITIGROUP GLOBAL MARKETS INC.	3.000	483		0
912008-10-9	US FOODS ORD		07/17/2018	JEFFERIES & COMPANY, INC.	5,698.000	227,772		0
913017-10-9	UNITED TECHNOLOGIES ORD		12/21/2018	VARIOUS	163.425	19,753		0
91324P-10-2	UNITEDHEALTH GRP ORD		12/21/2018	VARIOUS	93.000	23,753		0
913903-10-0	UNIVERSAL HEALTH SERVICES CL B ORD		12/11/2018	VARIOUS	1,523.000	196,508		0
91529Y-10-6	UNUM ORD		12/21/2018	VARIOUS	22.000	696		0
918204-10-8	VF ORD		10/01/2018	VARIOUS	13.000	1,113		0
91913Y-10-0	VALERO ENERGY ORD		10/01/2018	CITIGROUP GLOBAL MARKETS INC.	52.000	5,925		0
92220P-10-5	VARIAN MEDICAL SYSTEMS ORD		12/21/2018	VARIOUS	6.000	665		0
922475-10-8	VEEVA SYSTEMS CL A ORD		05/15/2018	JEFFERIES & COMPANY, INC.	2,463.000	184,209		0
92276F-10-0	VENTAS REIT ORD		10/01/2018	VARIOUS	36.000	1,958		0
92343E-10-2	VERISIGN ORD		10/01/2018	CITIGROUP GLOBAL MARKETS INC.	37.000	5,703		0
92343V-10-4	VERIZON COMMUNICATIONS ORD		10/01/2018	VARIOUS	374.000	18,108		0
923451-10-8	VERITEX HOLDINGS ORD		05/15/2018	JEFFERIES & COMPANY, INC.	6,731.000	195,831		0
92345Y-10-6	VERISK ANALYTICS ORD		10/01/2018	CITIGROUP GLOBAL MARKETS INC.	22.000	2,621		0
92532F-10-0	VERTEX PHARMACEUTICALS ORD		12/21/2018	VARIOUS	23.000	4,037		0
92553P-20-1	VIACOM CL B ORD		12/21/2018	VARIOUS	58.000	1,572		0
925550-10-5	VIAVI SOLUTIONS ORD		12/11/2018	VARIOUS	19,197.000	207,942		0
92826C-83-9	VISA CL A ORD		12/21/2018	VARIOUS	53.000	7,348		0
92840M-10-2	VISTRA ENERGY CORP.		07/17/2018	JEFFERIES & COMPANY, INC.	14,329.000	342,430		0
929042-10-9	VORNADO REALTY REIT ORD		12/21/2018	VARIOUS	15.000	1,078		0
929160-10-9	VULCAN MATERIALS ORD		12/21/2018	VARIOUS	5.000	511		0
929328-10-2	WSFS FINANCIAL ORD		06/11/2018	BARCLAYS CAPITAL LE	2,281.000	121,918		0
92939U-10-6	WEC ENERGY GROUP ORD		10/01/2018	CITIGROUP GLOBAL MARKETS INC.	27.000	1,816		0
931142-10-3	WALMART ORD		10/01/2018	VARIOUS	29.000	2,465		0
931427-10-8	WALGREEN BOOTS ALLIANCE ORD		12/21/2018	VARIOUS	83.000	5,651		0
94106L-10-9	WASTE MANAGEMENT ORD		10/01/2018	VARIOUS	21.000	1,905		0
941848-10-3	WATERS ORD		06/15/2018	CITIGROUP GLOBAL MARKETS INC.	3.000	604		0
94946T-10-6	WELLCARE HEALTH ORD		10/01/2018	CITIGROUP GLOBAL MARKETS INC.	60.000	18,259		0
949746-10-1	WELLS FARGO ORD		10/01/2018	VARIOUS	83.000	4,558		0
95040Q-10-4	WELLTOWER ORD		10/01/2018	VARIOUS	26.000	1,663		0
950810-10-1	WESBANCO ORD		05/15/2018	JEFFERIES & COMPANY, INC.	4,322.000	198,042		0
955306-10-5	WEST PHARM SVC ORD		08/06/2018	BARCLAYS CAPITAL LE	1,994.000	230,731		0
958102-10-5	WESTERN DIGITAL ORD		12/21/2018	VARIOUS	28.000	1,633		0
959802-10-9	WESTERN UNION ORD		06/15/2018	VARIOUS	10.000	205		0
96145D-10-5	WESTROCK ORD		12/21/2018	VARIOUS	39.000	1,601		0
962166-10-4	WEYERHAEUSER REIT		10/01/2018	VARIOUS	72.000	2,512		0
963320-10-6	WHIRLPOOL ORD		10/01/2018	CITIGROUP GLOBAL MARKETS INC.	4.000	495		0
969457-10-0	WILLIAMS ORD		09/21/2018	VARIOUS	580.000	16,121		0
983134-10-7	WYNN RESORTS ORD		12/21/2018	VARIOUS	36.000	5,041		0
98389B-10-0	XCEL ENERGY ORD		10/01/2018	CITIGROUP GLOBAL MARKETS INC.	41.000	1,948		0
983919-10-1	XILINX ORD		12/21/2018	VARIOUS	18.000	1,419		0
984017-10-3	XENIA HOTELS AND RESORTS REIT ORD		06/11/2018	DEUTSCHE MORGAN GRENFELL INC.	9,972.000	248,203		0
984121-60-8	XEROX ORD		12/21/2018	VARIOUS	48.000	1,114		0
98419M-10-0	XYLEM ORD		06/15/2018	CITIGROUP GLOBAL MARKETS INC.	9.000	642		0
989207-10-5	ZEBRA TECHNOLOGIES CL A ORD		07/17/2018	JEFFERIES & COMPANY, INC.	1,542.000	225,793		0
98956P-10-2	ZIMMER BIOMET HOLDINGS ORD		12/21/2018	VARIOUS	20.000	2,268		0
989701-10-7	ZIONS BANCORPORATION ORD		06/15/2018	CITIGROUP GLOBAL MARKETS INC.	10.000	553		0
98978V-10-3	ZOETIS CL A ORD		12/21/2018	VARIOUS	23.000	2,001		0
G0176J-10-9	ALLEGION ORD	C	12/21/2018	VARIOUS	5.000	404		0
G0177J-10-8	ALLERGAN ORD	C	12/21/2018	VARIOUS	32.000	4,593		0
G0408V-10-2	AON CL A ORD	C	12/21/2018	VARIOUS	16.000	2,246		0

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
G1151C-10-1	ACCENTURE CL A ORD	C	12/21/2018	VARIOUS	89.000	13,554		0
G16252-10-1	BROOKFIELD INFRASTRUCTUR PARTNER UNT	C	06/01/2018	UNKNOWN	(3,134.000)	(87,089)		0
G29183-10-3	EATON ORD	C	06/15/2018	CITIGROUP GLOBAL MARKETS INC.	14.000	1,110		0
G3223R-10-8	EVEREST RE GROUP ORD	C	03/20/2018	CITATION GRP/BCC CLRG-EQTY&MUN	4.000	1,041		0
G3922B-10-7	GENPACT ORD	C	08/06/2018	INSTINET	6,640.000	206,954		0
G47567-10-5	IHS MARKIT ORD	D	10/01/2018	CITIGROUP GLOBAL MARKETS INC.	11.000	607		0
G47791-10-1	INGERSOLL RAND ORD	C	10/01/2018	CITIGROUP GLOBAL MARKETS INC.	7.000	728		0
G491BT-10-8	INVESCO ORD		06/15/2018	CITIGROUP GLOBAL MARKETS INC.	15.000	413		0
G50871-10-5	JAZZ PHARMACEUTICALS ORD	C	06/11/2018	BARCLAYS CAPITAL LE	1,392.000	248,363		0
G51502-10-5	JOHNSON CONTROLS INTERNATIONAL ORD	D	10/01/2018	VARIOUS	65.000	2,377		0
G5494J-10-3	LINDE ORD	D	12/21/2018	VARIOUS	639.000	88,465		0
G5960L-10-3	MEDTRONIC ORD	C	10/01/2018	VARIOUS	93.000	8,078		0
G60754-10-1	MICHAEL KORS HOLDINGS ORD	C	10/01/2018	CITIGROUP GLOBAL MARKETS INC.	12.000	872		0
G6095L-10-9	APTIV ORD	D	12/21/2018	VARIOUS	7.000	517		0
G6518L-10-8	NIELSEN HOLDINGS ORD		12/21/2018	VARIOUS	56.000	1,479		0
G66721-10-4	NORWEGIAN CRUISE LINE HOLDINGS ORD		12/21/2018	VARIOUS	82.000	3,802		0
G7945M-10-7	SEAGATE TECHNOLOGY ORD	C	12/21/2018	VARIOUS	12.000	695		0
G7S00T-10-4	PENTAIR ORD	C	06/15/2018	VARIOUS	18.731	(2,957)		0
G87110-10-5	TECHNIPFMC ORD	D	06/15/2018	CITIGROUP GLOBAL MARKETS INC.	33.000	1,025		0
G96629-10-3	WILLIS TOWERS WATSON ORD	D	06/15/2018	CITIGROUP GLOBAL MARKETS INC.	4.000	620		0
G97822-10-3	PERRIGO ORD	C	12/21/2018	VARIOUS	67.000	2,759		0
H1467J-10-4	CHUBB ORD	D	06/15/2018	CITIGROUP GLOBAL MARKETS INC.	19.000	2,487		0
H2906T-10-9	GARMIN ORD	C	10/01/2018	CITIGROUP GLOBAL MARKETS INC.	15.000	1,024		0
H84989-10-4	TE CONNECTIVITY ORD	C	10/01/2018	VARIOUS	14.000	1,321		0
N53745-10-0	LYONDELLBASELL INDUSTRIES CL A ORD	C	10/01/2018	CITIGROUP GLOBAL MARKETS INC.	12.000	1,364		0
N59465-10-9	MYLAN ORD		12/21/2018	VARIOUS	74.000	2,422		0
V7780T-10-3	ROYAL CARIBBEAN CRUISES ORD		12/21/2018	VARIOUS	41.000	4,690		0
Y09827-10-9	BROADCOM PTE. LTD.		03/20/2018	CITATION GRP/BCC CLRG-EQTY&MUN	16.000	3,878		0
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						15,335,480	XXX	0
000000-00-0	MOUNT CARMEL HEALTH PLAN OF IDAHO, INC.		09/10/2018	MOUNT CARMEL HEALTH PLAN	1.000	2,122,948		0
9199999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates						2,122,948	XXX	0
69351J-10-8	PNC:INTL EQTY I		12/20/2018	PNC CAPITAL MKTS	7,013.019	143,697		0
9299999. Subtotal - Common Stocks - Mutual Funds						143,697	XXX	0
9799997. Total - Common Stocks - Part 3						17,602,125	XXX	0
9799998. Total - Common Stocks - Part 5						5,325,887	XXX	0
9799999. Total - Common Stocks						22,928,012	XXX	0
9899999. Total - Preferred and Common Stocks						22,928,012	XXX	0
9999999 - Totals						58,630,243	XXX	53,242

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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
3620AA-TY-4	GN 724267 - RMBS		12/01/2018	Paydown		45,860	45,860	47,694	47,595	0	(1,735)	0	(1,735)	0	45,860	0	0	0	1,086	09/15/2039
912828-A3-4	UNITED STATES TREASURY		11/30/2018	Maturity @ 100.00		3,500,000	3,500,000	3,491,250	3,492,612	0	7,388	0	7,388	0	3,500,000	0	0	0	43,750	11/30/2018
912828-A7-5	UNITED STATES TREASURY		12/31/2018	VARIOUS		1,749,463	1,750,000	1,760,186	1,753,383	0	(3,246)	0	(3,246)	0	1,750,137	0	(675)	(675)	38,315	12/31/2018
912828-G9-5	UNITED STATES TREASURY		12/01/2018	CITIGROUP GLOBAL		748,044	750,000	767,041	759,605	0	(1,298)	0	(1,298)	0	758,307	0	(10,264)	(10,264)	9,436	12/31/2019
912828-J2-7	UNITED STATES TREASURY		04/03/2018	VARIOUS		619,002	650,000	639,234	641,654	0	260	0	260	0	641,913	0	(22,911)	(22,911)	7,936	02/15/2025
912828-JR-2	UNITED STATES TREASURY		11/15/2018	Maturity @ 100.00		550,000	550,000	564,324	551,554	0	(1,554)	0	(1,554)	0	550,000	0	0	0	20,625	11/15/2018
912828-LY-4	UNITED STATES TREASURY		12/01/2018	Adjustment		503,600	500,000	505,622	505,716	0	(2,116)	0	(2,116)	0	503,600	0	0	0	13,757	11/15/2019
912828-M5-6	UNITED STATES TREASURY		12/01/2018	Adjustment		149,970	150,000	149,965	149,966	0	4	0	4	0	149,970	0	0	0	2,751	11/15/2025
912828-M6-4	UNITED STATES TREASURY		06/29/2018	HSBC SECURITIES		498,555	500,000	504,418	501,641	0	(945)	0	(945)	0	500,696	0	(2,142)	(2,142)	3,940	11/15/2018
912828-MP-2	UNITED STATES TREASURY		02/21/2018	NOMURA SECURITIES INTL., FIXED I		369,155	360,000	375,147	363,736	0	(272)	0	(272)	0	363,463	0	5,691	5,691	6,994	02/15/2020
912828-P8-7	UNITED STATES TREASURY		07/18/2018	HSBC SECURITIES		672,820	700,000	699,913	699,971	0	7	0	7	0	699,977	0	(27,157)	(27,157)	7,083	02/28/2021
912828-PC-8	UNITED STATES TREASURY		10/03/2018	VARIOUS		847,043	850,000	907,601	887,361	0	(9,141)	0	(9,141)	0	878,219	0	(31,176)	(31,176)	18,739	11/15/2020
912828-RE-2	UNITED STATES TREASURY		08/31/2018	Maturity @ 100.00		700,000	700,000	706,894	701,193	0	(1,193)	0	(1,193)	0	700,000	0	0	0	10,500	08/31/2018
912828-RT-9	UNITED STATES TREASURY		11/30/2018	Maturity @ 100.00		825,000	825,000	832,058	827,031	0	(2,031)	0	(2,031)	0	825,000	0	0	0	11,344	11/30/2018
912828-U6-5	UNITED STATES TREASURY		07/24/2018	DEUTSCHE BANK INST FIX INC		967,852	1,000,000	985,253	986,432	0	1,945	0	1,945	0	988,377	0	(20,526)	(20,526)	11,667	11/30/2021
912828-U7-3	UNITED STATES TREASURY		12/01/2018	Adjustment		498,765	500,000	497,129	498,106	0	659	0	659	0	498,765	0	0	0	5,034	12/15/2019
912828-UN-8	UNITED STATES TREASURY		06/01/2018	VARIOUS		1,315,465	1,350,000	1,341,504	2,593,530	0	(5,639)	0	(5,639)	0	1,341,002	0	(25,537)	(25,537)	14,899	02/15/2023
912828-WC-0	UNITED STATES TREASURY		06/27/2018	CITIGROUP GLOBAL MARKETS INC.		245,479	250,000	250,771	250,444	0	(76)	0	(76)	0	250,368	0	(4,890)	(4,890)	2,948	10/31/2020
912828-X8-8	UNITED STATES TREASURY		01/08/2018	BANK/AMERICA		396,641	400,000	405,397	405,117	0	(13)	0	(13)	0	405,104	0	(8,463)	(8,463)	1,496	05/15/2027
0599999. Subtotal - Bonds - U.S. Governments						15,202,713	15,330,860	15,431,401	16,616,646	0	(18,995)	0	(18,995)	0	15,350,761	0	(148,049)	(148,049)	232,300	XXX
3128PL-A2-8	FH J08125 - RMBS		12/01/2018	Paydown		8,915	8,915	8,990	8,953	0	(39)	0	(39)	0	8,915	0	0	0	189	06/01/2023
312935-M2-2	FH A88477 - RMBS		12/01/2018	Paydown		44,225	44,225	46,132	46,044	0	(1,820)	0	(1,820)	0	44,225	0	0	0	1,012	09/01/2039
313376-BR-5	FEDERAL HOME LOAN BANKS		12/14/2018	Maturity @ 100.00		250,000	250,000	251,586	250,952	0	(952)	0	(952)	0	250,000	0	0	0	4,375	12/14/2018
3135G0-TG-8	FEDERAL NATIONAL MORTGAGE ASSOCIATION		02/08/2018	Maturity @ 100.00		2,000,000	2,000,000	1,999,280	1,999,924	0	76	0	76	0	2,000,000	0	0	0	8,750	02/08/2018
31371L-6G-9	FN 255671 - RMBS		12/01/2018	Paydown		16,359	16,359	16,336	16,336	0	23	0	23	0	16,359	0	0	0	397	04/01/2035
3137EA-CA-5	FREDDIE MAC		12/01/2018	Adjustment		699,328	700,000	690,282	698,478	0	850	0	850	0	699,328	0	0	0	24,865	03/27/2019
3138AB-YR-4	FN AH9719 - RMBS		12/01/2018	Paydown		48,673	48,673	50,338	50,253	0	(1,580)	0	(1,580)	0	48,673	0	0	0	1,043	04/01/2041
3138AK-QW-2	FN AI5868 - RMBS		12/01/2018	Paydown		48,193	48,193	50,136	50,175	0	(1,982)	0	(1,982)	0	48,193	0	0	0	813	07/01/2041
3138E2-GH-2	FN AJ9199 - RMBS		12/01/2018	Paydown		50,846	50,846	53,455	54,326	0	(2,492)	988	(3,480)	0	50,846	0	0	0	882	01/01/2042
3138EG-HX-5	FN AL0245 - RMBS		12/01/2018	Paydown		61,519	61,519	62,115	62,248	0	(729)	0	(729)	0	61,519	0	0	0	1,139	04/01/2041
3138M5-LN-7	FN AP2132 - RMBS		12/01/2018	Paydown		165,402	165,402	169,160	171,307	0	(3,678)	2,226	(5,904)	0	165,402	0	0	0	2,494	08/01/2042
3138WE-6X-2	FN AS5385 - RMBS		12/01/2018	Paydown		215,662	215,662	225,003	229,687	0	(9,275)	4,750	(14,025)	0	215,662	0	0	0	3,838	07/01/2045
31402Q-WA-5	FN 735141 - RMBS		12/01/2018	Paydown		22,584	22,584	22,105	22,138	0	446	0	446	0	22,584	0	0	0	553	01/01/2035
31403C-6L-0	FN 745275 - RMBS		12/01/2018	Paydown		15,881	15,881	16,448	16,402	0	(522)	0	(522)	0	15,881	0	0	0	337	02/01/2036
31403D-WU-9	FN 745959 - RMBS		12/01/2018	Paydown		17,740	17,740	18,798	18,752	0	(1,012)	0	(1,012)	0	17,740	0	0	0	407	11/01/2036
31408F-6B-0	FN 850566 - RMBS		12/01/2018	Paydown		11,799	11,799	11,189	11,229	0	570	0	570	0	11,799	0	0	0	237	01/01/2036
31409W-LB-5	FN 880622 - RMBS		12/01/2018	Paydown		10,020	10,020	9,706	9,724	0	296	0	296	0	10,020	0	0	0	222	04/01/2036
31411E-2C-0	FN 906271 - RMBS		12/01/2018	Paydown		34,257	34,257	33,829	33,829	0	429	0	429	0	34,257	0	0	0	602	01/01/2037
31411E-YD-3	FN 906208 - RMBS		12/01/2018	Paydown		33,346	33,346	32,911	32,911	0	435	0	435	0	33,346	0	0	0	589	01/01/2037
31412P-6K-2	FN 931574 - RMBS		12/01/2018	Paydown		6,108	6,108	6,241	6,229	0	(121)	0	(121)	0	6,108	0	0	0	141	02/01/2035
31412W-N2-8	FN 937009 - RMBS		12/01/2018	Paydown		61,536	61,536	61,305	61,304	0	232	0	232	0	61,536	0	0	0	1,304	06/01/2037
31413V-UA-3	FN 956977 - RMBS		12/01/2018	Paydown		35,745	35,745	35,806	35,795	0	(51)	0	(51)	0	35,745	0	0	0	1,155	12/01/2037
31416N-3J-9	FN AA5300 - RMBS		12/01/2018	Paydown		3,794	3,794	4,003	3,832	0	(38)	0	(38)	0	3,794	0	0	0	63	09/01/2020
31416T-L5-6	FN AA9347 - RMBS		12/01/2018	Paydown		43,108	43,108	44,516	44,431	0	(1,323)	0	(1,323)	0	43,108	0	0	0	1,093	08/01/2039
3199999. Subtotal - Bonds - U.S. Special Revenues						3,905,040	3,905,712	3,919,670	3,935,260	0	(22,256)	7,964	(30,220)	0	3,905,040	0	0	0	56,498	XXX
002824-BF-6	ABBOTT LABORATORIES		10/29/2018	Call @ 103.03		369,890	359,000	356,724	357,078	0	161	0	161	0	357,238	0	12,652	12,652	6,731	11/30/2026
03349M-AA-3	ANDEAVOR		09/10/2018	CITIGROUP GLOBAL MARKETS INC.		201,186	210,000	209,691	209,844	0	2	0	2	0	209,846	0	(8,660)	(8,660)	5,763	04/01/2028
05522R-CU-0	BACCT 152 A - ABS		04/16/2018	VARIOUS		1,100,000	1,100,000	1,099,868	1,100,315	0	(315)	0	(315)	0	1,100,000	0	0	0	4,987	09/15/2020
05584P-AA-5	BMWLT 172 A1 - ABS		05/21/2018	Paydown		355,620	355,620	355,620	355,620	0	0	0	0	0	355,620	0	0	0	1,179	10/22/2018
05586C-AA-2	BMWLT 181 A1 - ABS		12/20/2018	Paydown		224,868	224,868	224,868	0	0	0	0	0	0	224,868	0	0	0	234	10/21/2019
12637B-AA-9	CNH 17B A1 - ABS		03/15/2018	Paydown		301,305	301,305	301,305	301,305	0	0	0	0	0	301,305	0	0	0	591	08/15/2018
12652V-AA-5	CNH 18A A1 - ABS		12/17/2018	Paydown		605,303	605,303	605,303	0	0	0	0	0	0	605,303	0	0	0	5,051	06/14/2019

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 Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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
14040H-BE-4	CAPITAL ONE FINANCIAL CORP		09/19/2018	MILLENNIUM ADVISORS, LLC		299,613	300,000	299,775	299,950	0	30	0	30	0	299,980	0	(367)	(367)	6,676	04/24/2019
14041N-EU-1	COMET 151A A - ABS		03/15/2018	VARIOUS		1,225,000	1,225,000	1,229,881	1,227,501	0	(2,501)	0	(2,501)	0	1,225,000	0	0	0	4,257	01/15/2021
14313F-AA-7	CARMX 183 A1 - ABS		12/17/2018	Paydown		542,297	542,297	542,297	0	0	0	0	0	0	542,297	0	0	0	2,326	08/15/2019
14314W-AA-9	CARMX 173 A1 - ABS		03/15/2018	Paydown		298,912	298,912	298,865	298,895	0	17	0	17	0	298,912	0	0	0	605	08/15/2018
15200W-AB-1	CNP 4 A2 - ABS		10/15/2018	Paydown		32,248	32,248	32,248	32,251	0	(3)	0	(3)	0	32,248	0	0	0	218	10/15/2021
161571-HA-5	CHAIT 157 A - ABS		07/16/2018	VARIOUS		500,000	500,000	499,864	499,975	0	25	0	25	0	500,000	0	0	0	4,725	07/15/2020
18978C-AA-1	CNH 17C A1 - ABS		08/15/2018	Paydown		805,017	805,017	805,017	805,017	0	0	0	0	0	805,017	0	0	0	5,077	12/14/2018
34530P-AD-4	FORDO 14C A3 - ABS		03/15/2018	Paydown		36,744	36,744	36,739	36,744	0	0	0	0	0	36,744	0	0	0	59	05/15/2019
34531D-AA-6	FORDL 17B A1 - ABS		06/15/2018	Paydown		611,210	611,210	611,210	611,210	0	0	0	0	0	611,210	0	0	0	2,276	11/15/2018
34532A-AA-1	FORDO 17C A1 - ABS		03/15/2018	Paydown		586,066	586,066	586,066	586,066	0	0	0	0	0	586,066	0	0	0	1,400	11/15/2018
34532T-AA-0	FORDO 18B A1 - ABS		12/17/2018	Paydown		372,273	372,273	372,273	0	0	0	0	0	0	372,273	0	0	0	336	11/15/2019
36164Q-6M-5	GE CAPITAL INTERNATIONAL FUNDING CO		11/14/2018	GOLDMAN, SACHS & CO.		347,260	400,000	432,824	428,562	0	(2,912)	0	(2,912)	0	425,650	0	(78,390)	(78,390)	13,529	11/15/2025
36255J-AA-2	GMCAR 183 A1 - ABS		12/17/2018	Paydown		672,047	672,047	672,047	0	0	0	0	0	0	672,047	0	0	0	2,790	07/16/2019
36962G-3U-6	GENERAL ELECTRIC CAPITAL CORP		05/01/2018	Maturity @ 100.00		100,000	100,000	99,937	99,988	0	12	0	12	0	100,000	0	0	0	2,813	05/01/2018
36962G-4Y-7	GENERAL ELECTRIC CO		09/25/2018	VARIOUS		618,928	600,000	603,161	601,153	0	(269)	0	(269)	0	600,884	0	18,044	18,044	33,917	01/07/2021
38013F-AA-9	GMCAR 184 A1 - ABS		12/17/2018	Paydown		296,044	296,044	296,044	0	0	0	0	0	0	296,044	0	0	0	388	10/16/2019
43813F-AA-1	HAROT 174 A1 - ABS		06/21/2018	Paydown		674,395	674,395	674,395	674,395	0	0	0	0	0	674,395	0	0	0	2,658	12/21/2018
43814J-AC-8	HAROT 144 A3 - ABS		02/15/2018	Paydown		4,632	4,632	4,631	4,632	0	0	0	0	0	4,632	0	0	0	4	09/17/2018
43814P-AA-8	HAROT 173 A1 - ABS		04/18/2018	Paydown		160,554	160,554	160,554	160,554	0	0	0	0	0	160,554	0	0	0	409	10/18/2018
460146-CG-6	INTERNATIONAL PAPER CO		12/21/2018	Call @ 100.00		266,000	266,000	300,756	282,953	0	(3,795)	0	(3,795)	0	279,158	0	(13,158)	(13,158)	12,635	02/15/2022
47788B-AA-2	JDOT 17B A1 - ABS		03/15/2018	Paydown		171,504	171,504	171,504	171,504	0	0	0	0	0	171,504	0	0	0	330	07/16/2018
47788E-AA-6	JDOT 18B A1 - ABS		12/17/2018	Paydown		376,418	376,418	376,418	0	0	0	0	0	0	376,418	0	0	0	1,630	08/15/2019
478160-AU-8	JOHNSON & JOHNSON		07/15/2018	Maturity @ 100.00		1,000,000	1,000,000	982,550	982,550	0	17,450	0	17,450	0	1,000,000	0	0	0	51,500	07/15/2018
50540R-AM-4	LABORATORY CORP OF AMERICA HLDG		11/01/2018	Maturity @ 100.00		790,000	790,000	789,336	789,889	0	111	0	111	0	790,000	0	0	0	19,750	11/01/2018
58013M-EW-0	MCDONALD'S CORP		12/07/2018	Maturity @ 100.00		190,000	190,000	190,669	190,228	0	(228)	0	(228)	0	190,000	0	0	0	3,990	12/07/2018
58772R-AA-2	MBART 181 A1 - ABS		12/17/2018	Paydown		439,871	439,871	439,871	0	0	0	0	0	0	439,871	0	0	0	1,732	08/15/2019
65477U-AC-4	NAROT 15A A3 - ABS		10/01/2018	Paydown		121,923	121,923	121,898	121,932	0	(9)	0	(9)	0	121,923	0	0	0	463	10/15/2019
65478G-AA-8	NAROT 17B A1 - ABS		04/16/2018	Paydown		352,814	352,814	352,814	352,814	0	0	0	0	0	352,814	0	0	0	836	08/15/2018
65478H-AA-6	NAROT 17C A1 - ABS		08/15/2018	Paydown		700,336	700,336	700,336	700,336	0	0	0	0	0	700,336	0	0	0	3,526	12/17/2018
74271U-AS-9	The Procter & Gamble Company		01/26/2018	Maturity @ 100.00		1,500,000	1,500,000	1,495,171	1,495,171	0	4,829	0	4,829	0	1,500,000	0	0	0	847	01/26/2018
89837L-AA-3	TRUSTEES OF PRINCETON UNIVERSITY		05/24/2018	VARIOUS		254,281	250,000	248,828	249,815	0	73	0	73	0	249,888	0	112	112	6,188	03/01/2019
90290A-AA-5	USAOT 171 A1 - ABS		07/01/2018	Paydown		320,858	320,858	320,858	320,858	0	0	0	0	0	320,858	0	0	0	843	09/17/2018
92868L-AA-9	VALET 181 A1 - ABS		12/20/2018	Paydown		638,539	638,539	638,539	0	0	0	0	0	0	638,539	0	0	0	3,466	07/22/2019
92869B-AA-0	VALET 182 A1 - ABS		12/20/2018	Paydown		233,365	233,365	233,365	0	0	0	0	0	0	233,365	0	0	0	0	11/20/2019
931142-CZ-4	WAL MART STORES INC		01/25/2018	CORPORATE ACTION		154,344	150,000	149,429	149,845	0	4	0	4	0	149,849	0	4,495	4,495	1,219	10/25/2020
98385X-AP-1	XTO ENERGY INC		06/15/2018	Maturity @ 100.00		600,000	600,000	685,854	605,580	0	(5,580)	0	(5,580)	0	600,000	0	0	0	16,500	06/15/2018
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						19,451,664	19,475,162	19,609,402	15,104,529	0	7,101	0	7,101	0	19,512,655	0	(65,272)	(65,272)	234,453	XXX
8399997. Total - Bonds - Part 4						38,559,417	38,711,734	38,960,472	35,656,435	0	(34,150)	7,964	(42,114)	0	38,768,456	0	(213,320)	(213,320)	523,252	XXX
8399998. Total - Bonds - Part 5						6,788,521	6,785,000	6,784,287		0	0	0	0	0	6,784,287	0	4,234	4,234	35,332	XXX
8399999. Total - Bonds						45,347,937	45,496,734	45,744,759	35,656,435	0	(34,150)	7,964	(42,114)	0	45,552,743	0	(209,086)	(209,086)	558,584	XXX
8999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
8999998. Total - Preferred Stocks - Part 5							XXX													XXX
8999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
001055-10-2	AFLAC ORD		12/21/2018	VARIOUS	63.000	2,775		1,870	2,720	(898)	0	0	(898)	0	1,870	0	905	905	51	
00130H-10-5	AES ORD		06/15/2018	Credit Suisse First Boston	20.000	261		266	213	49	0	0	49	0	266	0	(4)	(4)	5	
00206R-10-2	AT&T ORD		10/01/2018	VARIOUS	117.973	3,982		3,892	3,596	(563)	0	0	(563)	0	3,892	0	90	90	153	
002824-10-0	ABBOTT LABORATORIES ORD		12/21/2018	JP MORGAN SECURITIES INC.	40.000	2,690		1,565	2,178	(733)	0	0	(733)	0	1,565	0	1,125	1,125	44	
00287Y-10-9	ABBVIE ORD		12/21/2018	VARIOUS	288.000	25,567		15,996	26,287	(11,874)	0	0	(11,874)	0	15,996	0	9,571	9,571	854	
003654-10-0	ABIOMED ORD		11/08/2018	VARIOUS	1,281.000	470,126		246,570	240,072	6,498	0	0	6,498	0	246,570	0	223,556	223,556	0	
00507V-10-9	ACTIVISION BLIZZARD ORD		12/21/2018	VARIOUS	60.000	3,823		2,524	3,449	(1,339)	0	0	(1,339)	0	2,524	0	1,299	1,299	20	
00508Y-10-2	ACUITY BRANDS ORD		06/15/2018	Credit Suisse First Boston	51.000	6,232		12,583	8,976	3,607	0	0	3,607	0	12,583	0	(6,351)	(6,351)	13	
00724F-10-1	ADOBE ORD		12/21/2018	VARIOUS	26.000	5,554		1,936	4,211	(2,785)	0	0	(2,785)	0	1,936	0	3,618	3,618	0	

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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
00751Y-10-6	ADVANCE AUTO PARTS ORD		06/15/2018	Credit Suisse First Boston	4.000	549		620	385	219	0	0	219	0	620	0	(71)	(71)	0	
007903-10-7	ADVANCED MICRO DEVICES ORD		06/15/2018	Credit Suisse First Boston	87.000	1,421		1,174	844	275	0	0	275	0	1,174	0	247	247	0	
00817Y-10-8	AETNA ORD		11/28/2018	VARIOUS	391.000	82,517		26,718	70,532	(43,814)	0	0	(43,814)	0	26,718	0	55,799	55,799	762	
008252-10-8	AFFILIATED MANAGERS GROUP ORD		12/21/2018	VARIOUS	7.000	923		1,350	1,373	(72)	0	0	(72)	0	1,350	0	(427)	(427)	7	
00846U-10-1	AGILENT TECHNOLOGIES ORD		10/01/2018	Credit Suisse First Boston	1.000	71		40	67	(27)	0	0	(27)	0	40	0	31	31	0	
009158-10-6	AIR PRODUCTS AND CHEMICALS ORD		12/21/2018	VARIOUS	20.000	3,134		2,148	3,159	(1,134)	0	0	(1,134)	0	2,148	0	987	987	82	
00971T-10-1	AKAMAI TECHNOLOGIES ORD		12/21/2018	VARIOUS	17.000	1,105		794	1,031	(321)	0	0	(321)	0	794	0	311	311	0	
011659-10-9	ALASKA AIR GROUP ORD		12/21/2018	VARIOUS	6.000	367		399	422	(41)	0	0	(41)	0	399	0	(31)	(31)	6	
012653-10-1	ALBEMARLE ORD		10/01/2018	Credit Suisse First Boston	7.000	738		591	869	(297)	0	0	(297)	0	591	0	147	147	7	
015271-10-9	ALEXANDRIA REAL ESTATE EQ REIT ORD		12/21/2018	JP MORGAN SECURITIES INC.	1.000	115		114	113	(16)	0	0	(16)	0	114	0	2	2	3	
015351-10-9	ALEXION PHARMACEUTICALS ORD		06/15/2018	Credit Suisse First Boston	9.000	1,094		1,192	1,048	116	0	0	116	0	1,192	0	(99)	(99)	0	
016255-10-1	ALIGN TECHNOLOGY ORD		12/21/2018	VARIOUS	6.000	1,920		916	220,610	(173,785)	0	0	(173,785)	0	916	0	1,004	1,004	0	
018581-10-8	ALLIANCE DATA SYSTEMS ORD		06/15/2018	Credit Suisse First Boston	3.000	697		717	721	(39)	0	0	(39)	0	717	0	(20)	(20)	2	
018802-10-8	ALLIANT ENERGY ORD		12/21/2018	VARIOUS	21.000	880		840	858	(55)	0	0	(55)	0	840	0	40	40	21	
01973R-10-1	ALLISON TRANSMISSION HOLDINGS ORD		11/08/2018	VARIOUS	2,108.000	102,286		86,957	90,792	(3,834)	0	0	(3,834)	0	86,957	0	15,329	15,329	804	
020002-10-1	ALLSTATE ORD		12/21/2018	VARIOUS	37.000	3,051		1,417	3,857	(2,456)	0	0	(2,456)	0	1,417	0	1,634	1,634	60	
02079K-10-7	ALPHABET CL C ORD		12/21/2018	VARIOUS	20.000	22,008		9,900	19,540	(11,125)	0	0	(11,125)	0	9,900	0	12,109	12,109	0	
02079K-30-5	ALPHABET CL A ORD		12/21/2018	VARIOUS	16.000	17,708		7,740	15,979	(9,170)	0	0	(9,170)	0	7,740	0	9,968	9,968	0	
02209S-10-3	ALTRIA GROUP ORD		06/15/2018	Credit Suisse First Boston	41.000	2,369		1,534	2,877	(1,387)	0	0	(1,387)	0	1,534	0	835	835	55	
023135-10-6	AMAZON COM ORD		06/15/2018	Credit Suisse First Boston	2.000	3,432		728	2,329	(1,614)	0	0	(1,614)	0	728	0	2,704	2,704	0	
023608-10-2	AMEREN ORD		12/21/2018	VARIOUS	24.000	1,512		925	1,366	(495)	0	0	(495)	0	925	0	587	587	21	
02376R-10-2	AMERICAN AIRLINES GROUP ORD		10/01/2018	VARIOUS	48.000	2,233		2,600	2,494	103	0	0	103	0	2,600	0	(367)	(367)	12	
025537-10-1	AMERICAN ELECTRIC POWER ORD		12/21/2018	VARIOUS	43.000	3,175		2,131	3,014	(1,028)	0	0	(1,028)	0	2,131	0	1,044	1,044	91	
025676-20-6	AMERICAN EQUITY INV LIFE HLD ORD		02/08/2018	Unknown	2,568.000	78,122		80,635	78,915	1,721	0	0	1,721	0	80,635	0	(2,514)	(2,514)	0	
025816-10-9	AMERICAN EXPRESS ORD		10/01/2018	VARIOUS	22.000	2,392		1,159	2,137	(1,026)	0	0	(1,026)	0	1,159	0	1,233	1,233	21	
02665T-30-6	AMERICAN HOMES 4 RENT CL A REIT ORD		06/01/2018	VARIOUS	0.000	0		0	240,852	5,790	0	0	5,790	0	0	0	0	0	0	
026874-78-4	AMERICAN INTERNATIONAL GROUP ORD		12/21/2018	VARIOUS	90.000	3,803		4,398	5,307	(960)	0	0	(960)	0	4,398	0	(596)	(596)	63	
03027X-10-0	AMERICAN TOWER REIT		12/21/2018	JP MORGAN SECURITIES INC.	9.000	1,422		771	1,221	(514)	0	0	(514)	0	771	0	651	651	26	
030420-10-3	AMERICAN WATER WORKS ORD		12/21/2018	VARIOUS	8.000	689		557	710	(175)	0	0	(175)	0	557	0	132	132	10	
03073E-10-5	AMERISOURCEBERGEN ORD		06/15/2018	Credit Suisse First Boston	22.000	2,086		1,526	1,808	(488)	0	0	(488)	0	1,526	0	560	560	16	
03076C-10-6	AMERIPRISE FINANCE ORD		06/15/2018	VARIOUS	10.000	1,512		1,090	1,695	(605)	0	0	(605)	0	1,090	0	422	422	14	
031100-10-0	AMETEK ORD		03/20/2018	CITATION GRP/BCC CLRG-EQTY&MUN	2.000	157		99	145	(46)	0	0	(46)	0	99	0	58	58	0	
031162-10-0	AMGEN ORD		12/21/2018	VARIOUS	88.000	16,214		10,579	15,303	(4,724)	0	0	(4,724)	0	10,579	0	5,635	5,635	183	
032095-10-1	AMPHENOL CL A ORD		12/21/2018	VARIOUS	10.000	815		463	853	(418)	0	0	(418)	0	463	0	352	352	7	
032511-10-7	ANADARKO PETROLEUM ORD		10/01/2018	VARIOUS	53.000	3,259		3,910	2,815	1,059	0	0	1,059	0	3,910	0	(651)	(651)	13	
032654-10-5	ANALOG DEVICES ORD		12/21/2018	VARIOUS	5.000	450		286	431	(160)	0	0	(160)	0	286	0	164	164	7	
03349M-10-5	ANDEAVOR ORD		10/04/2018	VARIOUS	171.000	12,735		10,404	19,552	(9,148)	0	0	(9,148)	0	10,404	0	2,332	2,332	293	
03662Q-10-5	ANSYS ORD		12/21/2018	VARIOUS	1,415.000	242,911		203,788	208,765	(5,070)	0	0	(5,070)	0	203,788	0	39,123	39,123	0	
036752-10-3	ANTHEM ORD		06/15/2018	Credit Suisse First Boston	18.000	4,413		1,697	4,050	(2,353)	0	0	(2,353)	0	1,697	0	2,715	2,715	14	
037411-10-5	APACHE ORD		03/20/2018	CITATION GRP/BCC CLRG-EQTY&MUN	22.000	798		1,306	929	377	0	0	377	0	1,306	0	(508)	(508)	6	
03748R-10-1	APARTMENT INVST MGT CL A REIT ORD		12/21/2018	VARIOUS	2,517.000	104,331		90,340	110,013	(19,678)	0	0	(19,678)	0	90,340	0	13,990	13,990	1,917	
037833-10-0	APPLE ORD		12/21/2018	VARIOUS	404.000	75,200		27,281	67,654	(41,114)	0	0	(41,114)	0	27,281	0	47,919	47,919	878	
03784Y-20-0	APPLE HOSPITALITY REIT ORD		10/08/2018	VARIOUS	5,869.000	102,598		107,211	115,091	(7,880)	0	0	(7,880)	0	107,211	0	(4,613)	(4,613)	4,824	
038222-10-5	APPLIED MATERIAL ORD		10/01/2018	VARIOUS	57.000	2,356		1,120	2,914	(1,794)	0	0	(1,794)	0	1,120	0	1,237	1,237	27	

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con- tractual Maturity Date
039483-10-2	ARCHER DANIELS MIDLAND ORD		06/15/2018	VARIOUS	24.000	1,068		957	962	(5)	0	0	(5)	0	957	0	111	111	12	
039697-10-7	ARDELYX ORD		04/23/2018	EVERCORE ISI	19,522.000	92,969		100,839	128,845	(28,006)	0	0	(28,006)	0	100,839	0	(7,870)	(7,870)	0	
040413-10-6	ARISTA NETWORKS ORD		07/17/2018	JEFFERIES & COMPANY, INC.	534.000	141,494		70,804	125,800	(54,996)	0	0	(54,996)	0	70,804	0	70,690	70,690	0	
04247X-10-2	ARMSTRONG WORLD INDUSTRIES ORD		11/08/2018	INSTINET	605.000	42,737		43,272	0	0	0	0	0	0	43,272	0	(534)	(534)	0	
045327-10-3	ASPEN TECHNOLOGY ORD		07/17/2018	JEFFERIES & COMPANY, INC.	465.000	45,581		18,866	30,783	(11,917)	0	0	(11,917)	0	18,866	0	26,715	26,715	0	
04621X-10-8	ASSURANT ORD		12/21/2018	VARIOUS	4.000	387		267	389	(136)	0	0	(136)	0	267	0	120	120	6	
052769-10-6	AUTODESK ORD		06/15/2018	Credit Suisse First Boston	7.000	966		397	720	(341)	0	0	(341)	0	397	0	569	569	0	
053015-10-3	AUTOMATIC DATA PROCESSING ORD		06/15/2018	Credit Suisse First Boston	12.000	1,675		832	1,395	(574)	0	0	(574)	0	832	0	843	843	15	
053332-10-2	AUTOZONE ORD		12/21/2018	VARIOUS	5.000	3,732		2,491	3,468	(1,073)	0	0	(1,073)	0	2,491	0	1,241	1,241	0	
053484-10-1	AVALONBAY COMMUNITIES REIT ORD		12/21/2018	VARIOUS	7.000	1,214		907	1,220	(342)	0	0	(342)	0	907	0	307	307	31	
053611-10-9	AVERY DENNISON ORD		10/01/2018	Credit Suisse First Boston	4.000	451		198	447	(261)	0	0	(261)	0	198	0	253	253	6	
054540-20-8	AXCELIS TECHNOLOGIES, INC.		01/11/2018	Unknown	8,410.000	252,409		176,894	241,367	(64,473)	0	0	(64,473)	0	176,894	0	75,514	75,514	0	
054937-10-7	BB AND T ORD		10/01/2018	VARIOUS	63.000	3,311		2,280	3,032	(858)	0	0	(858)	0	2,280	0	1,031	1,031	53	
05605H-10-0	BWX TECHNOLOGIES ORD		12/11/2018	VARIOUS	2,969.000	139,897		142,846	179,595	(36,749)	0	0	(36,749)	0	142,846	0	(2,949)	(2,949)	1,672	
05722G-10-0	BAKER HUGHES CL A ORD		09/21/2018	VARIOUS	31.000	1,014		1,129	948	147	0	0	147	0	1,129	0	(115)	(115)	16	
058498-10-6	BALL ORD		10/01/2018	VARIOUS	13.000	561		374	485	(118)	0	0	(118)	0	374	0	186	186	3	
060505-10-4	BANK OF AMERICA ORD		12/21/2018	VARIOUS	898.000	25,457		14,589	26,145	(11,917)	0	0	(11,917)	0	14,589	0	10,868	10,868	222	
064058-10-0	BANK OF NEW YORK MELLON ORD		10/01/2018	VARIOUS	149.000	7,980		4,996	7,910	(3,036)	0	0	(3,036)	0	4,996	0	2,984	2,984	99	
06417N-10-3	BANK OF THE OZARKS, INC.		08/06/2018	INSTINET	2,681.000	108,700		104,492	129,894	(25,402)	0	0	(25,402)	0	104,492	0	4,209	4,209	1,568	
067383-10-9	C.R. BARD, INC.		01/02/2018	Unknown	85.000	28,350		12,101	28,155	(16,054)	0	0	(16,054)	0	12,101	0	16,248	16,248	0	
071813-10-9	BAXTER INTERNATIONAL ORD		12/21/2018	VARIOUS	32.000	2,123		1,286	1,974	(798)	0	0	(798)	0	1,286	0	838	838	18	
075887-10-9	BECTON DICKINSON ORD		01/16/2018	CASH IN LIEU OF SHARES	0.151	35		19	28	(13)	0	0	(13)	0	19	0	16	16	0	
084670-70-2	BERKSHIRE HATHWAY CL B ORD		12/21/2018	JP MORGAN SECURITIES INC.	61.000	11,717		7,349	11,802	(4,745)	0	0	(4,745)	0	7,349	0	4,368	4,368	0	
08579W-10-3	BERRY GLOBAL GROUP ORD		08/06/2018	INSTINET	2,421.000	117,233		106,429	142,040	(35,611)	0	0	(35,611)	0	106,429	0	10,804	10,804	0	
086516-10-1	BEST BUY ORD		06/15/2018	Credit Suisse First Boston	12.000	898		321	811	(501)	0	0	(501)	0	321	0	577	577	5	
09062X-10-3	BIOGEN ORD		10/01/2018	Credit Suisse First Boston	9.000	2,866		1,910	2,822	(952)	0	0	(952)	0	1,910	0	957	957	0	
093671-10-5	H&R BLOCK ORD		09/21/2018	Credit Suisse First Boston	63.000	1,645		1,704	1,328	82	0	0	82	0	1,704	0	(59)	(59)	40	
097023-10-5	BOEING ORD		12/21/2018	VARIOUS	49.000	17,697		5,159	13,787	(9,429)	0	0	(9,429)	0	5,159	0	12,538	12,538	258	
099724-10-6	BORGWARNER ORD		12/21/2018	VARIOUS	20.000	806		1,033	983	15	0	0	15	0	1,033	0	(228)	(228)	9	
101137-10-7	BOSTON SCIENTIFIC ORD		06/15/2018	Credit Suisse First Boston	35.000	1,153		452	860	(417)	0	0	(417)	0	452	0	701	701	0	
10922N-10-3	BRIGHTHOUSE FINANCIAL ORD		03/20/2018	CITATION GRP/BCC CLRG-EQTY&MUN	5.000	270		231	293	(62)	0	0	(62)	0	231	0	39	39	0	
110122-10-8	BRISTOL MYERS SQUIBB ORD		12/21/2018	VARIOUS	68.000	3,676		3,418	4,145	(750)	0	0	(750)	0	3,418	0	258	258	62	
11133T-10-3	BROADRIDGE FINANCIAL SOLUTIONS ORD		12/21/2018	VARIOUS	3,252.000	361,588		245,834	293,479	(49,023)	0	0	(49,023)	0	245,834	0	115,754	115,754	3,954	
11135F-10-1	BROADCOM ORD		12/21/2018	VARIOUS	45.000	11,729		5,461	10,852	(6,067)	0	0	(6,067)	0	5,461	0	6,269	6,269	131	
115637-20-9	BROWN FORMAN CL B ORD		12/21/2018	VARIOUS	118.500	5,890		3,913	6,114	(2,599)	0	0	(2,599)	0	3,913	0	1,977	1,977	175	
122017-10-6	BURLINGTON STORES ORD		11/08/2018	INSTINET	247.000	42,928		35,964	0	0	0	0	0	0	35,964	0	6,964	6,964	0	
124857-20-2	CBS CL B ORD		06/15/2018	VARIOUS	49.000	2,708		1,839	2,891	(1,053)	0	0	(1,053)	0	1,839	0	869	869	17	
12503M-10-8	CBOE GLOBAL MARKETS ORD		12/21/2018	VARIOUS	5.000	552		424	619	(199)	0	0	(199)	0	424	0	128	128	3	
12504L-10-9	CBRE GROUP CL A ORD		12/21/2018	VARIOUS	25.000	995		692	989	(396)	0	0	(396)	0	692	0	303	303	0	
125269-10-0	CF INDUSTRIES HOLDINGS ORD		12/21/2018	VARIOUS	17.000	719		742	680	19	0	0	19	0	742	0	(24)	(24)	16	
12541W-20-9	CH ROBINSON WORLDWIDE ORD		12/21/2018	VARIOUS	20.000	1,703		1,103	1,702	(686)	0	0	(686)	0	1,103	0	599	599	17	
125509-10-9	CIGNA ORD		12/21/2018	VARIOUS	11.000	1,889		1,009	2,234	(1,225)	0	0	(1,225)	0	1,009	0	880	880	0	
12572Q-10-5	CME GROUP CL A ORD		03/20/2018	CITATION GRP/BCC CLRG-EQTY&MUN	6.000	985		465	876	(412)	0	0	(412)	0	465	0	520	520	21	
125896-10-0	CMS ENERGY ORD		12/21/2018	VARIOUS	29.000	1,434		880	1,301	(495)	0	0	(495)	0	880	0	554	554	34	
126408-10-3	CSX ORD		12/21/2018	VARIOUS	153.000	9,593		4,474	8,407	(3,945)	0	0	(3,945)	0	4,474	0	5,120	5,120	63	
12650T-10-4	CSRA INC.		04/06/2018	CITATION GROUP	188.000	7,755		5,067	5,625	(558)	0	0	(558)	0	5,067	0	2,688	2,688	38	

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
126650-10-0	CVS HEALTH ORD		12/06/2018	VARIOUS	90.444	6,341		5,522	6,327	(1,007)	0	0	(1,007)	0	5,522	0	818	818	89	
12673P-10-5	CA ORD		11/05/2018	VARIOUS	368.000	16,304		10,436	12,247	(1,811)	0	0	(1,811)	0	10,436	0	5,868	5,868	279	
127097-10-3	CABOT OIL & GAS ORD		12/21/2018	VARIOUS	65.000	1,521		1,850	1,859	(9)	0	0	(9)	0	1,850	0	(329)	(329)	10	
127387-10-8	CADENCE DESIGN SYSTEMS ORD		12/21/2018	VARIOUS	27.000	1,146		1,055	1,065	(76)	0	0	(76)	0	1,055	0	91	91	0	
134429-10-9	CAMPBELL SOUP ORD		12/21/2018	VARIOUS	27.000	992		1,171	1,224	(117)	0	0	(117)	0	1,171	0	(179)	(179)	23	
14149Y-10-8	CARDINAL HEALTH ORD		06/15/2018	Credit Suisse First Boston	36.000	1,971		2,407	1,932	182	0	0	182	0	2,407	0	(436)	(436)	31	
143130-10-2	CARMAX ORD		12/21/2018	VARIOUS	18.000	1,075		831	1,115	(331)	0	0	(331)	0	831	0	244	244	0	
143658-30-0	CARNIVAL ORD		06/15/2018	VARIOUS	35.000	2,313		1,340	2,323	(983)	0	0	(983)	0	1,340	0	973	973	16	
149123-10-1	CATERPILLAR ORD		10/01/2018	Credit Suisse First Boston	64.000	10,008		5,830	9,469	(4,229)	0	0	(4,229)	0	5,830	0	4,178	4,178	149	
149568-10-7	CAVCO INDUSTRIES ORD		02/08/2018	INVESTMENT TECHNOLOGY	173.000	28,209		20,876	26,400	(5,523)	0	0	(5,523)	0	20,876	0	7,332	7,332	0	
151020-10-4	CELGENE ORD		06/15/2018	Credit Suisse First Boston	60.000	4,684		3,034	6,241	(3,224)	0	0	(3,224)	0	3,034	0	1,650	1,650	0	
15135B-10-1	CENTENE ORD		03/20/2018	CITATION GRP/BCC CLRG-EQTY&MUN	3.000	311		210	303	(93)	0	0	(93)	0	210	0	101	101	0	
15189T-10-7	CENTERPOINT ENERGY ORD		06/15/2018	Credit Suisse First Boston	16.000	414		370	454	(84)	0	0	(84)	0	370	0	44	44	9	
15201P-10-9	CENTERSTATE BANKS ORD		08/06/2018	INSTINET	4,326.000	125,456		81,022	111,308	(30,286)	0	0	(30,286)	0	81,022	0	44,434	44,434	865	
156504-30-0	CENTURY COMMUNITIES ORD		10/08/2018	VARIOUS	7,754.000	220,484		164,330	241,149	(76,820)	0	0	(76,820)	0	164,330	0	56,154	56,154	0	
156700-10-6	CENTURYLINK ORD		06/15/2018	Credit Suisse First Boston	41.000	738		956	582	275	0	0	275	0	956	0	(218)	(218)	19	
156782-10-4	CERNER ORD		06/15/2018	Credit Suisse First Boston	8.000	495		429	538	(110)	0	0	(110)	0	429	0	66	66	0	
16119P-10-8	CHARTER COMMUNICATIONS CL A ORD		06/15/2018	VARIOUS	26.000	8,031		7,028	8,735	(1,707)	0	0	(1,707)	0	7,028	0	1,003	1,003	0	
165167-10-7	CHESAPEAKE ENERGY ORD		03/20/2018	CITATION GRP/BCC CLRG-EQTY&MUN	1,131.000	3,506		5,402	4,479	924	0	0	924	0	5,402	0	(1,896)	(1,896)	0	
166764-10-0	CHEVRON ORD		03/20/2018	CITATION GRP/BCC CLRG-EQTY&MUN	6.000	687		564	751	(187)	0	0	(187)	0	564	0	123	123	7	
169656-10-5	CHIPOTLE MEXICAN GRILL ORD		06/15/2018	Credit Suisse First Boston	1.000	462		495	289	206	0	0	206	0	495	0	(33)	(33)	0	
171340-10-2	CHURCH AND DWIGHT ORD		12/21/2018	VARIOUS	18.000	948		776	881	(129)	0	0	(129)	0	776	0	172	172	9	
171798-10-1	CIMAREX ENERGY ORD		03/20/2018	CITATION GRP/BCC CLRG-EQTY&MUN	1.000	92		106	122	(16)	0	0	(16)	0	106	0	(14)	(14)	0	
172062-10-1	CINCINNATI FINANCIAL ORD		12/21/2018	VARIOUS	5.000	381		248	366	(126)	0	0	(126)	0	248	0	133	133	7	
17275R-10-2	CISCO SYSTEMS ORD		10/01/2018	VARIOUS	306.000	13,746		5,233	11,720	(6,487)	0	0	(6,487)	0	5,233	0	8,513	8,513	177	
172908-10-5	CINTAS ORD		12/21/2018	VARIOUS	5.000	812		322	750	(467)	0	0	(467)	0	322	0	491	491	8	
172967-42-4	CITIGROUP ORD		10/01/2018	VARIOUS	376.000	27,689		17,838	27,379	(10,075)	0	0	(10,075)	0	17,838	0	9,851	9,851	288	
174610-10-5	CITIZENS FINANCIAL GROUP ORD		12/21/2018	VARIOUS	32.000	1,217		725	1,328	(618)	0	0	(618)	0	725	0	492	492	21	
177376-10-0	CITRIX SYSTEMS ORD		12/21/2018	VARIOUS	20.000	1,922		890	1,741	(875)	0	0	(875)	0	890	0	1,032	1,032	0	
189054-10-9	CLOROX ORD		12/21/2018	VARIOUS	7.000	953		650	1,005	(388)	0	0	(388)	0	650	0	303	303	16	
191216-10-0	COCA-COLA ORD		12/21/2018	VARIOUS	151.000	7,150		5,607	6,633	(1,311)	0	0	(1,311)	0	5,607	0	1,543	1,543	221	
192446-10-2	COGNIZANT TECHNOLOGY SOLUTN CL A ORD		06/15/2018	VARIOUS	27.000	2,200		1,273	1,918	(644)	0	0	(644)	0	1,273	0	927	927	10	
194162-10-3	COLGATE PALMOLIVE ORD		06/15/2018	Credit Suisse First Boston	25.000	1,618		1,548	1,857	(336)	0	0	(336)	0	1,548	0	70	70	20	
20030N-10-1	COMCAST CL A ORD		06/15/2018	Credit Suisse First Boston	435.000	14,734		9,602	16,717	(7,724)	0	0	(7,724)	0	9,602	0	5,132	5,132	148	
200340-10-7	COMERICA ORD		12/21/2018	VARIOUS	20.000	1,472		981	1,696	(758)	0	0	(758)	0	981	0	491	491	25	
205887-10-2	CONAGRA BRANDS ORD		06/15/2018	VARIOUS	21.000	796		485	791	(306)	0	0	(306)	0	485	0	311	311	8	
20605P-10-1	CONCHO RESOURCES ORD		03/20/2018	CITATION GRP/BCC CLRG-EQTY&MUN	7.000	1,040		718	1,052	(334)	0	0	(334)	0	718	0	323	323	0	
20825C-10-4	CONOCOPHILLIPS ORD		10/01/2018	VARIOUS	125.000	8,627		6,065	6,516	(862)	0	0	(862)	0	6,065	0	2,562	2,562	79	
209115-10-4	CONSOLIDATED EDISON ORD		12/21/2018	VARIOUS	29.000	2,281		1,692	2,319	(760)	0	0	(760)	0	1,692	0	589	589	67	
21036P-10-8	CONSTELLATION BRANDS CL A ORD		06/15/2018	Credit Suisse First Boston	9.000	2,097		767	2,017	(1,290)	0	0	(1,290)	0	767	0	1,330	1,330	11	
216648-40-2	COOPER ORD		06/15/2018	VARIOUS	484.000	109,825		83,800	105,421	(21,656)	0	0	(21,656)	0	83,800	0	26,026	26,026	0	
21676P-10-3	COOPER STANDARD HOLDINGS ORD		11/08/2018	VARIOUS	929.000	75,547		66,510	113,803	(47,293)	0	0	(47,293)	0	66,510	0	9,038	9,038	0	

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 Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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
217204-10-6	COPART ORD		12/21/2018	JP MORGAN SECURITIES INC.	61.000	2,799		3,504	0	0	0	0	0	0	3,504	0	(705)	(705)	0	
21870U-50-2	CORENERGY INFRASTRUCTURE REIT ORD		10/08/2018	VARIOUS	4,341.000	157,877		155,123	86,134	(7,755)	0	0	(7,755)	0	155,123	0	2,754	2,754	3,484	
21871D-10-3	CORELOGIC ORD		12/11/2018	CITATION GRP/BCC CLRG-EQTY&MUN	1,473.000	55,856		53,293	68,067	(14,775)	0	0	(14,775)	0	53,293	0	2,564	2,564	0	
219350-10-5	CORNING ORD		10/01/2018	VARIOUS	70.000	2,169		1,208	2,239	(1,031)	0	0	(1,031)	0	1,208	0	961	961	13	
22160K-10-5	COSTCO WHOLESALE ORD		12/21/2018	VARIOUS	18.000	3,565		2,193	3,154	(1,190)	0	0	(1,190)	0	2,193	0	1,372	1,372	33	
222070-20-3	COTY CL A ORD		09/21/2018	Credit Suisse First Boston	53.000	719		1,021	944	(24)	0	0	(24)	0	1,021	0	(302)	(302)	17	
22822V-10-1	CROWN CASTLE INTERNATIONAL REIT ORD		12/21/2018	JP MORGAN SECURITIES INC.	1.000	106		82	105	(28)	0	0	(28)	0	82	0	24	24	3	
231021-10-6	CUMMINS ORD		10/01/2018	VARIOUS	16.000	2,446		2,067	2,777	(750)	0	0	(750)	0	2,067	0	379	379	46	
23331A-10-9	D R HORTON ORD		12/21/2018	VARIOUS	21.000	715		482	1,022	(582)	0	0	(582)	0	482	0	232	232	11	
233331-10-7	DTE ENERGY ORD		12/21/2018	VARIOUS	18.000	2,005		1,301	1,876	(668)	0	0	(668)	0	1,301	0	705	705	50	
23355L-10-6	DXC TECHNOLOGY ORD		10/01/2018	VARIOUS	350.000	21,659		20,894	32,171	(11,856)	0	0	(11,856)	0	20,894	0	765	765	122	
235825-20-5	DANA INCORPORATED ORD		08/01/2018	JEFFERIES & COMPANY, INC.	8,030.000	188,194		195,911	257,040	(17,113)	0	44,016	(61,130)	0	195,911	0	(7,717)	(7,717)	1,257	
235851-10-2	DANAHER ORD		12/21/2018	JP MORGAN SECURITIES INC.	32.000	3,151		1,920	2,875	(1,061)	0	0	(1,061)	0	1,920	0	1,231	1,231	20	
237194-10-5	DARDEN RESTAURANTS ORD		12/21/2018	VARIOUS	14.000	1,383		750	1,210	(614)	0	0	(614)	0	750	0	633	633	35	
23918K-10-8	DAVITA ORD		10/01/2018	Credit Suisse First Boston	21.000	1,521		1,274	1,483	(241)	0	0	(241)	0	1,274	0	248	248	0	
244199-10-5	DEERE ORD		10/01/2018	Credit Suisse First Boston	28.000	4,278		2,558	4,059	(1,813)	0	0	(1,813)	0	2,558	0	1,720	1,720	51	
247361-70-2	DELTA AIR LINES ORD		10/01/2018	Credit Suisse First Boston	19.000	1,084		486	1,032	(579)	0	0	(579)	0	486	0	598	598	14	
24906P-10-9	DENTSPLY SIRONA ORD		12/21/2018	VARIOUS	31.000	1,300		1,611	1,922	(399)	0	0	(399)	0	1,611	0	(311)	(311)	7	
25179M-10-3	DEVON ENERGY ORD		10/01/2018	VARIOUS	54.000	2,036		1,899	2,151	(335)	0	0	(335)	0	1,899	0	138	138	5	
25278X-10-9	DIAMONDBACK ENERGY ORD		12/21/2018	VARIOUS	665.015	66,579		63,803	0	0	0	0	0	0	63,803	0	2,776	2,776	0	
253868-10-3	DIGITAL REALTY REIT ORD		12/21/2018	JP MORGAN SECURITIES INC.	4.000	424		402	436	(53)	0	0	(53)	0	402	0	22	22	15	
254687-10-6	WALT DISNEY ORD		06/15/2018	Credit Suisse First Boston	100.000	10,884		6,312	10,124	(4,403)	0	0	(4,403)	0	6,312	0	4,572	4,572	85	
254709-10-8	DISCOVER FINANCIAL SERVICES ORD		10/01/2018	VARIOUS	19.000	1,486		639	1,461	(823)	0	0	(823)	0	639	0	847	847	16	
25470F-10-4	DISCOVERY SRS A ORD		06/15/2018	Credit Suisse First Boston	26.000	706		846	538	265	0	0	265	0	846	0	(140)	(140)	0	
25470F-30-2	DISCOVERY SRS C ORD		06/15/2018	VARIOUS	120.016	2,501		3,285	1,214	662	0	0	662	0	3,285	0	(784)	(784)	0	
25470M-10-9	DISH NETWORK CL A ORD		06/15/2018	Credit Suisse First Boston	21.000	727		1,280	981	282	0	0	282	0	1,280	0	(554)	(554)	0	
256677-10-5	DOLLAR GENERAL ORD		12/21/2018	VARIOUS	32.000	3,135		1,888	2,848	(1,110)	0	0	(1,110)	0	1,888	0	1,247	1,247	24	
256746-10-8	DOLLAR TREE ORD		12/21/2018	VARIOUS	34.000	2,935		2,013	3,514	(1,608)	0	0	(1,608)	0	2,013	0	923	923	0	
25746U-10-9	DOMINION ENERGY ORD		12/21/2018	VARIOUS	88.000	6,238		5,794	6,599	(1,267)	0	0	(1,267)	0	5,794	0	444	444	180	
25754A-20-1	DOMINOS PIZZA ORD		11/08/2018	INSTINET	155.000	42,537		43,184	0	0	0	0	0	0	43,184	0	(647)	(647)	0	
25960R-10-5	DOUGLAS DYNAMICS ORD		09/13/2018	VARIOUS	3,577.000	169,216		79,084	135,211	(56,126)	0	0	(56,126)	0	79,084	0	90,132	90,132	1,896	
260003-10-8	DOVER ORD		10/01/2018	VARIOUS	194.087	14,640		13,986	18,885	(5,238)	0	0	(5,238)	0	13,986	0	654	654	96	
26078J-10-0	DOWDUPONT ORD		12/21/2018	VARIOUS	166.000	9,693		10,854	11,589	(958)	0	0	(958)	0	10,854	0	(1,161)	(1,161)	209	
26138E-10-9	DR PEPPER SNAPPLE GROUP ORD	C	07/11/2018	CITATION GRP/BCC CLRG-EQTY&MUN	215.000	26,579		10,735	20,868	(10,133)	0	0	(10,133)	0	10,735	0	15,844	15,844	249	
264411-50-5	DUKE REALTY REIT ORD		12/21/2018	VARIOUS	14.000	371		389	372	7	0	0	7	0	389	0	(18)	(18)	10	
26441C-20-4	DUKE ENERGY ORD		12/21/2018	VARIOUS	71.000	6,037		5,013	5,568	(937)	0	0	(937)	0	5,013	0	1,024	1,024	208	
26875P-10-1	EOG RESOURCES ORD		03/20/2018	CITATION GRP/BCC CLRG-EQTY&MUN	32.000	3,242		2,301	3,453	(1,152)	0	0	(1,152)	0	2,301	0	941	941	5	
26884L-10-9	EQT ORD		11/13/2018	VARIOUS	297.000	20,079		20,282	16,905	3,376	0	0	3,376	0	20,282	0	(203)	(203)	26	
269246-40-1	E TRADE FINANCIAL ORD		12/21/2018	VARIOUS	34.000	1,767		729	1,664	(963)	0	0	(963)	0	729	0	1,039	1,039	1	
27579R-10-4	EAST WEST BANCORP ORD		12/11/2018	VARIOUS	3,276.000	171,739		199,743	199,279	464	0	0	464	0	199,743	0	(28,005)	(28,005)	2,488	
277432-10-0	EASTMAN CHEMICAL ORD		12/21/2018	VARIOUS	11.000	933		818	1,015	(202)	0	0	(202)	0	818	0	115	115	18	
278642-10-3	EBAY ORD		12/21/2018	VARIOUS	39.000	1,289		661	1,458	(811)	0	0	(811)	0	661	0	628	628	0	

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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
278865-10-0	ECOLAB ORD		10/01/2018	Credit Suisse First Boston	2.000	319		204	267	(65)	0	0	(65)	0	204	0	115	115	2	
281020-10-7	EDISON INTERNATIONAL ORD		12/21/2018	VARIOUS	23.000	1,350		1,133	1,429	(324)	0	0	(324)	0	1,133	0	217	217	39	
28176E-10-8	EDWARDS LIFESCIENCES ORD		06/15/2018	VARIOUS	23.000	3,396		887	2,592	(1,706)	0	0	(1,706)	0	887	0	2,509	2,509	0	
285512-10-9	ELECTRONIC ARTS ORD		12/21/2018	VARIOUS	28.000	3,405		879	2,815	(2,080)	0	0	(2,080)	0	879	0	2,526	2,526	0	
291011-10-4	EMERSON ELECTRIC ORD		12/21/2018	VARIOUS	21.000	1,290		1,291	1,441	(174)	0	0	(174)	0	1,291	0	(1)	(1)	30	
292218-10-4	EMPLOYERS HOLDINGS ORD		06/01/2018	VARIOUS	0.000	0		0	188,434	(75,125)	0	0	(75,125)	0	0	0	0	0	0	
29362U-10-4	ENTEGRIS ORD		10/08/2018	VARIOUS	10,091.000	301,629		230,828	307,271	(76,443)	0	0	(76,443)	0	230,828	0	70,802	70,802	1,451	
29364G-10-3	ENTERGY ORD		12/21/2018	VARIOUS	13.000	1,119		834	1,010	(225)	0	0	(225)	0	834	0	285	285	43	
29414D-10-0	ENVISION HEALTHCARE ORD		10/12/2018	VARIOUS	135.000	6,206		8,629	4,666	3,963	0	0	3,963	0	8,629	0	(2,423)	(2,423)	0	
294429-10-5	EQUIFAX ORD		12/21/2018	JP MORGAN SECURITIES INC.	4.000	364		323	440	(151)	0	0	(151)	0	323	0	41	41	6	
29476L-10-7	EQUITY RESIDENTIAL REIT ORD		12/21/2018	JP MORGAN SECURITIES INC.	21.000	1,412		1,157	1,306	(184)	0	0	(184)	0	1,157	0	255	255	44	
297178-10-5	ESSEX PROPERTY REIT ORD		12/21/2018	JP MORGAN SECURITIES INC.	3.000	755		564	679	(160)	0	0	(160)	0	564	0	191	191	22	
298736-10-9	EURONET WORLDWIDE ORD		03/06/2018	JEFFERIES & COMPANY, INC.	982.000	84,075		53,912	82,753	(28,841)	0	0	(28,841)	0	53,912	0	30,163	30,163	0	
30034W-10-6	EVERGY ORD		12/21/2018	JP MORGAN SECURITIES INC.	35.000	2,039		1,857	0	0	0	0	0	0	1,857	0	182	182	31	
30040W-10-8	EVERSOURCE ENERGY ORD		12/21/2018	VARIOUS	31.000	1,954		1,371	1,864	(586)	0	0	(586)	0	1,371	0	582	582	36	
30161N-10-1	EXELON ORD		12/21/2018	VARIOUS	103.000	4,585		3,017	3,864	(1,063)	0	0	(1,063)	0	3,017	0	1,568	1,568	115	
30161Q-10-4	EXELIXIS ORD		04/23/2018	EVERCORE ISI	5,949.000	121,964		164,500	180,850	(16,350)	0	0	(16,350)	0	164,500	0	(42,536)	(42,536)	0	
30212P-30-3	EXPEDIA GROUP ORD		06/15/2018	Credit Suisse First Boston	8.000	993		605	926	(350)	0	0	(350)	0	605	0	387	387	5	
302130-10-9	EXPEDITORS INTERNATIONAL OF WASN ORD		12/21/2018	VARIOUS	11.000	735		455	690	(260)	0	0	(260)	0	455	0	280	280	5	
30219G-10-8	EXPRESS SCRIPTS HOLD ORD		12/20/2018	VARIOUS	644.000	59,198		43,287	48,068	(4,781)	0	0	(4,781)	0	43,287	0	15,911	15,911	0	
30225T-10-2	EXTRA SPACE STORAGE REIT ORD		12/21/2018	JP MORGAN SECURITIES INC.	6.000	555		532	504	7	0	0	7	0	532	0	23	23	14	
30231G-10-2	EXXON MOBIL ORD		10/01/2018	Credit Suisse First Boston	140.000	11,922		12,302	11,253	613	0	0	613	0	12,302	0	(380)	(380)	329	
302445-10-1	FLIR SYSTEMS ORD		12/21/2018	JP MORGAN SECURITIES INC.	13.000	546		413	561	(203)	0	0	(203)	0	413	0	133	133	8	
302491-30-3	FMC ORD		10/01/2018	Credit Suisse First Boston	5.000	449		277	450	(193)	0	0	(193)	0	277	0	172	172	2	
30303M-10-2	FACEBOOK CL A ORD		06/15/2018	Credit Suisse First Boston	273.000	53,464		21,067	44,822	(26,949)	0	0	(26,949)	0	21,067	0	32,397	32,397	0	
311900-10-4	FASTENAL ORD		06/15/2018	Credit Suisse First Boston	1.000	53		44	54	(10)	0	0	(10)	0	44	0	8	8	1	
313747-20-6	FEDERAL REIT ORD		12/21/2018	VARIOUS	3.000	359		445	373	49	0	0	49	0	445	0	(86)	(86)	8	
31428X-10-6	FEDEX ORD		06/15/2018	VARIOUS	4.000	1,020		562	998	(436)	0	0	(436)	0	562	0	459	459	2	
315616-10-2	F5 NETWORKS ORD		12/21/2018	VARIOUS	4.000	641		343	511	(188)	0	0	(188)	0	343	0	297	297	0	
31620M-10-6	FIDELITY NATIONAL INFORMATN SVCS ORD		12/21/2018	VARIOUS	17.000	1,717		980	1,581	(622)	0	0	(622)	0	980	0	736	736	7	
316773-10-0	FIFTH THIRD BANCORP ORD		12/21/2018	VARIOUS	104.000	2,946		1,788	3,084	(1,368)	0	0	(1,368)	0	1,788	0	1,158	1,158	48	
320517-10-5	FIRST HORIZON NATIONAL ORD		03/06/2018	JEFFERIES & COMPANY, INC.	7,278.000	143,814		139,820	145,487	(5,667)	0	0	(5,667)	0	139,820	0	3,994	3,994	0	
33767E-10-3	FIRSTSERVICE SUB VTG ORD	C	11/08/2018	INSTINET	574.000	43,242		41,670	0	0	0	0	0	0	41,670	0	1,572	1,572	136	
337738-10-8	FISERV ORD		12/21/2018	VARIOUS	26.000	1,924		784	1,679	(927)	0	0	(927)	0	784	0	1,140	1,140	0	
337930-70-5	FLAGSTAR BANCORP ORD		05/15/2018	JEFFERIES & COMPANY, INC.	2,506.000	85,813		72,052	93,775	(21,723)	0	0	(21,723)	0	72,052	0	13,761	13,761	0	
337932-10-7	FIRSTENERGY ORD		12/21/2018	VARIOUS	58.000	2,077		1,832	1,633	27	0	0	27	0	1,832	0	245	245	55	
339041-10-5	FLEETCOR TECHNOLOGIES ORD		12/21/2018	JP MORGAN SECURITIES INC.	7.000	1,235		1,497	0	0	0	0	0	0	1,497	0	(262)	(262)	0	
343412-10-2	FLUOR ORD		10/01/2018	Credit Suisse First Boston	6.000	357		353	296	44	0	0	44	0	353	0	3	3	4	
34354P-10-5	FLOWSERVE ORD		10/01/2018	VARIOUS	5.000	232		285	209	74	0	0	74	0	285	0	(53)	(53)	1	
344849-10-4	FOOT LOCKER ORD		12/21/2018	VARIOUS	14.000	688		751	643	95	0	0	95	0	751	0	(63)	(63)	16	

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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
345370-86-0	FORD MOTOR ORD		09/21/2018	Credit Suisse First Boston	108.000	1,063		1,504	1,320	156	0	0	156	0	1,504	0	(441)	(441)	62	
34959E-10-9	FORTINET ORD		10/08/2018	RBC CAPITAL MARKETS	421.000	35,010		25,276	0	0	0	0	0	0	25,276	0	9,734	9,734	0	
34959J-10-8	FORTIVE ORD		12/21/2018	VARIOUS	37.000	2,618		1,448	2,584	(1,248)	0	0	(1,248)	0	1,448	0	1,170	1,170	5	
34964C-10-6	FORTUNE BRANDS HOME AND SECURITY ORD		10/01/2018	VARIOUS	12.000	697		680	821	(141)	0	0	(141)	0	680	0	17	17	5	
354613-10-1	FRANKLIN RESOURCES ORD		09/21/2018	VARIOUS	30.000	1,023		1,362	1,300	62	0	0	62	0	1,362	0	(339)	(339)	86	
35671D-85-7	FREEPORT MCMORAN ORD		09/21/2018	Credit Suisse First Boston	58.000	847		822	913	(265)	0	0	(265)	0	822	0	25	25	6	
36174X-10-1	GGP ORD	C	08/27/2018	VARIOUS	744.000	5,814		15,791	17,402	(1,611)	0	0	(1,611)	0	15,791	0	(9,978)	(9,978)	11,220	
363576-10-9	ARTHUR J GALLAGHER ORD		12/21/2018	VARIOUS	14.000	1,013		674	863	(213)	0	0	(213)	0	674	0	339	339	10	
364760-10-8	GAP ORD		12/21/2018	JP MORGAN SECURITIES INC.	6.000	148		221	195	18	0	0	18	0	221	0	(73)	(73)	6	
366651-10-7	GARTNER ORD		03/20/2018	CITATION GRP/BCC CLRG-EQTY&MUN	1.000	124		110	123	(13)	0	0	(13)	0	110	0	14	14	0	
369550-10-8	GENERAL DYNAMICS ORD		10/01/2018	VARIOUS	11.000	2,375		1,053	2,193	(1,184)	0	0	(1,184)	0	1,053	0	1,323	1,323	18	
369604-10-3	GENERAL ELECTRIC ORD		12/21/2018	JP MORGAN SECURITIES INC.	1,110.000	7,925		24,898	18,218	5,825	0	0	5,825	0	24,898	0	(16,973)	(16,973)	509	
370334-10-4	GENERAL MILLS ORD		12/21/2018	VARIOUS	142.000	5,562		6,917	7,139	(1,199)	0	0	(1,199)	0	6,917	0	(1,355)	(1,355)	242	
37045V-10-0	GENERAL MOTORS ORD		12/21/2018	VARIOUS	62.000	2,228		1,984	2,509	(557)	0	0	(557)	0	1,984	0	243	243	22	
372460-10-5	GENUINE PARTS ORD		12/21/2018	VARIOUS	8.000	743		662	742	(99)	0	0	(99)	0	662	0	80	80	16	
375558-10-3	GILEAD SCIENCES ORD		12/21/2018	VARIOUS	44.000	3,167		3,268	3,046	111	0	0	111	0	3,268	0	(101)	(101)	56	
37940X-10-2	GLOBAL PAYMENTS ORD		12/21/2018	VARIOUS	8.000	791		624	761	(188)	0	0	(188)	0	624	0	167	167	0	
38141G-10-4	GOLDMAN SACHS GROUP ORD		10/01/2018	Credit Suisse First Boston	2.000	471		306	489	(204)	0	0	(204)	0	306	0	165	165	3	
382550-10-1	GOODYEAR TIRE AND RUBBER ORD		12/21/2018	VARIOUS	20.000	484		484	640	(161)	0	0	(161)	0	484	0	0	0	8	
384802-10-4	WW GRAINGER ORD		12/21/2018	VARIOUS	7.000	2,325		1,644	1,626	(16)	0	0	(16)	0	1,644	0	681	681	31	
40051E-20-2	GRUPO AEROPORTUA ADR REP 10 SR B ORD	C	02/08/2018	Unknown	439.000	77,510		92,661	80,122	12,539	0	0	12,539	0	92,661	0	(15,151)	(15,151)	0	
40412C-10-1	HCA HEALTHCARE ORD		12/21/2018	VARIOUS	21.000	2,372		1,582	1,745	(280)	0	0	(280)	0	1,582	0	790	790	14	
40414L-10-9	HCP REIT ORD		12/21/2018	VARIOUS	30.000	827		962	744	182	0	0	182	0	962	0	(135)	(135)	40	
40434L-10-5	HP ORD		09/21/2018	VARIOUS	138.000	3,410		1,844	2,871	(1,059)	0	0	(1,059)	0	1,844	0	1,566	1,566	40	
406216-10-1	HALLIBURTON ORD		10/01/2018	Credit Suisse First Boston	54.000	2,198		2,122	2,478	(510)	0	0	(510)	0	2,122	0	76	76	18	
410345-10-2	HANESBRANDS ORD		09/21/2018	Credit Suisse First Boston	17.000	340		352	339	(2)	0	0	(2)	0	352	0	(12)	(12)	5	
412822-10-8	HARLEY DAVIDSON ORD		12/21/2018	VARIOUS	23.000	1,043		1,325	1,143	159	0	0	159	0	1,325	0	(283)	(283)	9	
413875-10-5	HARRIS ORD		10/01/2018	VARIOUS	3.000	487		219	411	(207)	0	0	(207)	0	219	0	269	269	2	
416515-10-4	HARTFORD FINANCIAL SERVICES GRUP ORD		12/21/2018	JP MORGAN SECURITIES INC.	34.000	1,434		1,167	1,856	(743)	0	0	(743)	0	1,167	0	267	267	35	
418056-10-7	HASBRO ORD		06/15/2018	Credit Suisse First Boston	2.000	183		107	174	(74)	0	0	(74)	0	107	0	76	76	2	
422806-10-9	HEICO ORD		07/17/2018	VARIOUS	1,078.750	89,861		52,221	72,163	(19,942)	0	0	(19,942)	0	52,221	0	37,640	37,640	67	
423452-10-1	HELMERICH AND PAYNE ORD		10/01/2018	VARIOUS	5.000	334		307	312	(16)	0	0	(16)	0	307	0	28	28	9	
427866-10-8	HERSHEY FOODS ORD		12/21/2018	VARIOUS	17.000	1,753		1,090	1,825	(831)	0	0	(831)	0	1,090	0	663	663	37	
42809H-10-7	HESS ORD		10/01/2018	VARIOUS	55.000	3,347		3,678	2,547	1,051	0	0	1,051	0	3,678	0	(332)	(332)	15	
42824C-10-9	HEWLETT PACKARD ENTERPRISE ORD		09/21/2018	VARIOUS	119.000	2,073		1,053	1,709	(656)	0	0	(656)	0	1,053	0	1,021	1,021	25	
43300A-20-3	HILTON WORLDWIDE HOLDINGS ORD		03/20/2018	CITATION GRP/BCC CLRG-EQTY&MUN	6.000	488		401	479	(79)	0	0	(79)	0	401	0	87	87	0	
436106-10-8	HOLLYFRONTIER ORD		12/21/2018	VARIOUS	4,130.000	186,120		152,493	210,207	(59,594)	0	0	(59,594)	0	152,493	0	33,627	33,627	1,367	
436440-10-1	HOLOGIC ORD		06/15/2018	Credit Suisse First Boston	20.000	808		691	834	(162)	0	0	(162)	0	691	0	117	117	0	
437076-10-2	HOME DEPOT ORD		12/21/2018	VARIOUS	58.000	10,668		3,390	10,912	(7,613)	0	0	(7,613)	0	3,390	0	7,278	7,278	139	
438516-10-6	HONEYWELL INTERNATIONAL ORD		12/21/2018	VARIOUS	921.000	83,480		82,101	138,024	(57,752)	0	0	(57,752)	0	82,101	0	1,380	1,380	2,017	
440452-10-0	HORMEL FOODS ORD		12/21/2018	VARIOUS	27.000	1,139		675	907	(315)	0	0	(315)	0	675	0	465	465	19	
44107P-10-4	HOST HOTELS & RESORTS REIT ORD		12/21/2018	JP MORGAN SECURITIES INC.	23.000	380		415	429	(44)	0	0	(44)	0	415	0	(35)	(35)	19	
444859-10-2	HUMANA ORD		06/15/2018	VARIOUS	12.000	3,416		1,336	2,977	(1,641)	0	0	(1,641)	0	1,336	0	2,080	2,080	7	
445658-10-7	JB HUNT TRANSPORT SERVICES ORD		12/21/2018	VARIOUS	13.000	1,220		1,066	1,347	(433)	0	0	(433)	0	1,066	0	154	154	11	
446150-10-4	HUNTINGTON BANCSHARES ORD		12/21/2018	VARIOUS	84.000	1,064		820	1,179	(405)	0	0	(405)	0	820	0	244	244	35	

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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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
446413-10-6	HUNTINGTON INGALLS INDUSTRIES ORD		10/01/2018	VARIOUS	3.000	768		701	0	0	0	0	0	0	701	0	67	67	5	
44930G-10-7	ICU MEDICAL ORD		11/08/2018	INSTINET	169.000	43,878		32,486	36,504	(4,018)	0	0	(4,018)	0	32,486	0	11,391	11,391	0	
44967H-10-1	ILG ORD		09/01/2018	VARIOUS	9,284.000	317,495		163,810	264,408	(100,599)	0	0	(100,599)	0	163,810	0	153,685	153,685	3,045	
44980X-10-9	IPG PHOTONICS ORD		10/01/2018	Credit Suisse First Boston	5.000	847		1,262	0	0	0	0	0	0	1,262	0	(415)	(415)	0	
45168D-10-4	IDEXX LABORATORIES ORD		12/21/2018	VARIOUS	14.000	2,808		2,054	2,098	(185)	0	0	(185)	0	2,054	0	754	754	0	
452308-10-9	ILLINOIS TOOL ORD		12/21/2018	VARIOUS	8.000	1,211		671	1,328	(663)	0	0	(663)	0	671	0	540	540	14	
452327-10-9	ILLUMINA ORD		06/15/2018	VARIOUS	6.000	1,624		1,048	1,311	(263)	0	0	(263)	0	1,048	0	576	576	0	
45337C-10-2	INCYTE ORD		06/15/2018	VARIOUS	9.000	679		1,183	852	331	0	0	331	0	1,183	0	(505)	(505)	0	
45378A-10-6	INDEPENDENCE REALTY ORD		01/16/2018	STIFEL NICOLAUS	17,905.000	174,523		165,184	180,661	(15,477)	0	0	(15,477)	0	165,184	0	9,339	9,339	1,074	
45685L-10-0	INFRAREIT ORD		10/08/2018	VARIOUS	3,023.000	64,296		60,613	56,167	4,446	0	0	4,446	0	60,613	0	3,683	3,683	2,267	
45768S-10-5	INNOSPEC ORD		06/11/2018	SANFORD C. BERNSTEIN AND CO. LLC	449.000	35,552		19,514	31,699	(12,186)	0	0	(12,186)	0	19,514	0	16,038	16,038	198	
45778Q-10-7	INSPERITY ORD		11/08/2018	VARIOUS	804.000	89,202		60,978	0	0	0	0	0	0	60,978	0	28,224	28,224	231	
45780L-10-4	INOGEN ORD		12/11/2018	VARIOUS	1,408.000	218,869		82,728	167,665	(84,937)	0	0	(84,937)	0	82,728	0	136,141	136,141	0	
45780R-10-1	INSTALLED BUILDING PRODUCTS ORD		06/11/2018	VARIOUS	3,564.000	220,721		140,510	270,686	(130,176)	0	0	(130,176)	0	140,510	0	80,211	80,211	0	
458140-10-0	INTEL ORD		12/21/2018	JP MORGAN SECURITIES INC.	53.000	2,376		1,326	2,394	(1,126)	0	0	(1,126)	0	1,326	0	1,050	1,050	63	
45866F-10-4	INTERCONTINENTAL EXCHANGE ORD		12/21/2018	VARIOUS	32.000	2,347		1,142	2,224	(1,118)	0	0	(1,118)	0	1,142	0	1,205	1,205	15	
459200-10-1	INTERNATIONAL BUSINESS MACHINES ORD		06/15/2018	VARIOUS	15.000	2,332		2,404	2,301	103	0	0	103	0	2,404	0	(72)	(72)	24	
459506-10-1	INTERNATIONAL FLAVORS & FRAGRANS ORD		06/15/2018	Credit Suisse First Boston	1.000	126		90	148	(62)	0	0	(62)	0	90	0	36	36	1	
460146-10-3	INTERNATIONAL PAPER ORD		10/01/2018	VARIOUS	34.000	1,831		1,576	1,878	(390)	0	0	(390)	0	1,576	0	255	255	38	
460690-10-0	INTERPUBLIC GROUP OF COMPANIES ORD		06/15/2018	Credit Suisse First Boston	8.000	188		133	161	(28)	0	0	(28)	0	133	0	55	55	2	
461202-10-3	INTUIT ORD		12/21/2018	VARIOUS	10.000	1,904		928	1,384	(717)	0	0	(717)	0	928	0	976	976	13	
46120E-60-2	INTUITIVE SURGICAL ORD		03/20/2018	CITATION GRP/BCC CLRG-EQTY&MUN	4.000	1,721		573	1,460	(887)	0	0	(887)	0	573	0	1,148	1,148	0	
46131B-10-0	INVESCO MORTGAGE CAPITAL REIT ORD		02/08/2018	INVESTMENT TECHNOLOGY	5,601.000	86,830		94,055	99,866	(5,810)	0	0	(5,810)	0	94,055	0	(7,226)	(7,226)	2,352	
46266C-10-5	IQVIA HOLDINGS ORD		06/15/2018	Credit Suisse First Boston	1.000	103		96	97	(2)	0	0	(2)	0	96	0	8	8	0	
46284V-10-1	IRON MOUNTAIN ORD		03/20/2018	CITATION GRP/BCC CLRG-EQTY&MUN	1.000	32		39	38	2	0	0	2	0	39	0	(8)	(8)	1	
465741-10-6	ITRON ORD		01/11/2018	STIFEL NICOLAUS	1,148.000	80,802		62,810	78,294	(15,484)	0	0	(15,484)	0	62,810	0	17,992	17,992	0	
46625H-10-0	JPMORGAN CHASE ORD		10/01/2018	VARIOUS	273.000	32,000		14,471	28,448	(14,730)	0	0	(14,730)	0	14,471	0	17,529	17,529	391	
469814-10-7	JACOBS ENGINEERING GROUP ORD		12/21/2018	VARIOUS	9.000	624		417	580	(176)	0	0	(176)	0	417	0	207	207	3	
47233W-10-9	JEFFERIES FINANCIAL GROUP ORD		12/21/2018	VARIOUS	47.000	952		1,024	1,219	(218)	0	0	(218)	0	1,024	0	(72)	(72)	14	
478160-10-4	JOHNSON & JOHNSON ORD		12/21/2018	VARIOUS	83.000	10,956		6,343	11,296	(5,230)	0	0	(5,230)	0	6,343	0	4,613	4,613	272	
479167-10-8	JOHNSON OUTDOORS CL A ORD		02/08/2018	INVESTMENT TECHNOLOGY	1,342.000	87,613		48,507	83,325	(34,818)	0	0	(34,818)	0	48,507	0	39,106	39,106	134	
48203R-10-4	JUNIPER NETWORKS ORD		09/21/2018	VARIOUS	52.000	1,404		1,109	1,468	(373)	0	0	(373)	0	1,109	0	295	295	7	
48238T-10-9	KAR AUCTION SERVICES ORD		10/08/2018	VARIOUS	3,166.000	181,409		149,135	159,915	(10,780)	0	0	(10,780)	0	149,135	0	32,274	32,274	3,774	
482480-10-0	KLA TENCOR ORD		12/21/2018	VARIOUS	10.000	888		651	1,011	(402)	0	0	(402)	0	651	0	238	238	26	
485170-30-2	KANSAS CITY SOUTHERN ORD		12/21/2018	VARIOUS	7.000	694		660	726	(77)	0	0	(77)	0	660	0	34	34	7	
48666K-10-9	KB HOME ORD		07/17/2018	VARIOUS	8,091.000	225,737		189,566	258,507	(68,941)	0	0	(68,941)	0	189,566	0	36,171	36,171	355	
487836-10-8	KELLOGG ORD		12/21/2018	VARIOUS	33.000	2,059		1,971	2,130	(281)	0	0	(281)	0	1,971	0	88	88	42	
493267-10-8	KEYCORP ORD		12/21/2018	VARIOUS	55.000	1,133		729	1,105	(380)	0	0	(380)	0	729	0	404	404	14	
494368-10-3	KIMBERLY CLARK ORD		12/21/2018	VARIOUS	36.000	4,088		3,667	4,267	(674)	0	0	(674)	0	3,667	0	421	421	118	
49446R-10-9	KIMCO REALTY REIT ORD		06/15/2018	Credit Suisse First Boston	15.000	247		309	267	38	0	0	38	0	309	0	(62)	(62)	8	
49456B-10-1	KINDER MORGAN CL P ORD		12/21/2018	VARIOUS	106.000	1,682		1,915	1,848	4	0	0	4	0	1,915	0	(233)	(233)	65	
500255-10-4	KOHL'S ORD		12/21/2018	JP MORGAN SECURITIES INC.	25.000	1,485		1,326	1,200	(80)	0	0	(80)	0	1,326	0	159	159	42	
500754-10-6	KRAFT HEINZ ORD		12/21/2018	VARIOUS	69.000	3,759		4,929	4,938	(334)	0	0	(334)	0	4,929	0	(1,170)	(1,170)	88	
501044-10-1	KROGER ORD		09/21/2018	VARIOUS	152.000	3,984		3,102	4,172	(1,070)	0	0	(1,070)	0	3,102	0	881	881	39	
501797-10-4	L BRANDS ORD		09/21/2018	Credit Suisse First Boston	28.000	862		1,588	1,629	(79)	0	0	(79)	0	1,588	0	(725)	(725)	48	
501889-20-8	LKQ ORD		12/21/2018	VARIOUS	23.000	601		754	881	(171)	0	0	(171)	0	754	0	(153)	(153)	0	
512807-10-8	LAM RESEARCH ORD		12/21/2018	VARIOUS	18.000	2,723		1,245	3,144	(2,063)	0	0	(2,063)	0	1,245	0	1,478	1,478	40	

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
513272-10-4	LAMB WESTON HOLDINGS ORD		12/21/2018	JP MORGAN SECURITIES INC.	8.000	589		607	0	0	0	0	0	0	607	0	(18)	(18)	0	
518439-10-4	ESTEE LAUDER CL A ORD		12/21/2018	VARIOUS	10.000	1,484		724	1,215	(557)	0	0	(557)	0	724	0	759	759	7	
524660-10-7	LEGGETT & PLATT ORD		12/21/2018	VARIOUS	16.000	605		487	715	(274)	0	0	(274)	0	487	0	118	118	19	
526057-10-4	LENNAR CL A ORD		12/21/2018	JP MORGAN SECURITIES INC.	32.000	1,246		1,414	1,326	(527)	0	0	(527)	0	1,414	0	(167)	(167)	4	
53220K-50-4	LIGAND PHARMACEUTICALS ORD		12/11/2018	VARIOUS	902.000	150,795		128,862	123,511	5,351	0	0	5,351	0	128,862	0	21,933	21,933	0	
532457-10-8	ELI LILLY ORD		12/21/2018	VARIOUS	94.000	9,631		5,483	7,680	(2,493)	0	0	(2,493)	0	5,483	0	4,148	4,148	175	
534187-10-9	LINCOLN NATIONAL ORD		10/01/2018	VARIOUS	25.000	1,820		955	1,858	(959)	0	0	(959)	0	955	0	865	865	18	
535919-40-1	LIONS GATE ENTERTANMNT VTNG CL A ORD		04/06/2018	JEFFERIES & COMPANY, INC.	3,168.000	81,792		96,538	107,110	(10,572)	0	0	(10,572)	0	96,538	0	(14,746)	(14,746)	214	
539830-10-9	LOCKHEED MARTIN ORD		10/01/2018	Credit Suisse First Boston	4.000	1,351		646	1,209	(638)	0	0	(638)	0	646	0	705	705	15	
540424-10-8	LOEWS ORD		12/21/2018	VARIOUS	24.000	1,120		1,011	1,158	(192)	0	0	(192)	0	1,011	0	110	110	4	
548661-10-7	LOWE'S COMPANIES ORD		12/21/2018	VARIOUS	25.000	2,686		1,201	2,291	(1,120)	0	0	(1,120)	0	1,201	0	1,485	1,485	32	
55261F-10-4	M&T BANK ORD		12/21/2018	VARIOUS	11.000	1,718		1,280	1,881	(601)	0	0	(601)	0	1,280	0	438	438	19	
552953-10-1	MGM RESORTS INTERNATIONAL ORD		06/15/2018	VARIOUS	29.000	966		985	968	17	0	0	17	0	985	0	(19)	(19)	3	
55354G-10-0	MSCI ORD		12/21/2018	VARIOUS	7.000	1,067		1,062	0	0	0	0	0	0	1,062	0	5	5	7	
554382-10-1	MACERICH REIT ORD		10/01/2018	Credit Suisse First Boston	1.000	57		57	65	(8)	0	0	(8)	0	57	0	0	0	2	
55616P-10-4	MACYS ORD		12/21/2018	VARIOUS	14.000	421		690	344	333	0	0	333	0	690	0	(268)	(268)	12	
56418H-10-0	MANPOWERGROUP ORD		07/17/2018	VARIOUS	1,608.000	141,814		165,266	202,785	(37,519)	0	0	(37,519)	0	165,266	0	(23,452)	(23,452)	1,624	
565849-10-6	MARATHON OIL ORD		09/21/2018	VARIOUS	74.000	1,399		1,057	1,209	(204)	0	0	(204)	0	1,057	0	343	343	8	
56585A-10-2	MARATHON PETROLEUM ORD		12/21/2018	VARIOUS	59.818	4,367		2,403	3,501	(1,417)	0	0	(1,417)	0	2,403	0	1,964	1,964	59	
571748-10-2	MARSH & MCLENNAN ORD		12/21/2018	VARIOUS	29.000	2,321		1,409	2,296	(954)	0	0	(954)	0	1,409	0	913	913	33	
571903-20-2	MARRIOTT INTERNATIONAL CL A ORD		12/21/2018	VARIOUS	27.000	3,179		1,572	3,665	(2,093)	0	0	(2,093)	0	1,572	0	1,607	1,607	20	
573284-10-6	MARTIN MARIETTA MATERIALS ORD		12/21/2018	VARIOUS	6.000	1,133		745	1,292	(577)	0	0	(577)	0	745	0	389	389	4	
574599-10-6	MASCO ORD		12/21/2018	VARIOUS	20.000	637		383	873	(495)	0	0	(495)	0	383	0	254	254	7	
577081-10-2	MATTEL ORD		06/15/2018	Credit Suisse First Boston	34.000	601		974	485	457	0	0	457	0	974	0	(373)	(373)	0	
579780-20-6	MCCORMICK ORD		06/15/2018	Credit Suisse First Boston	5.000	532		343	499	(167)	0	0	(167)	0	343	0	188	188	5	
580135-10-1	MCDONALD'S ORD		12/21/2018	VARIOUS	33.000	5,596		3,216	5,614	(2,461)	0	0	(2,461)	0	3,216	0	2,380	2,380	118	
58155Q-10-3	MCKESSON ORD		06/15/2018	Credit Suisse First Boston	22.000	3,300		3,286	3,133	(117)	0	0	(117)	0	3,286	0	13	13	15	
58470H-10-1	MEDIFAST ORD		11/08/2018	VARIOUS	975.000	160,315		40,151	68,065	(27,913)	0	0	(27,913)	0	40,151	0	120,164	120,164	1,174	
585060-10-9	MEDPACE HOLDINGS ORD		06/01/2018	VARIOUS	0.000	0		0	117,482	(29,878)	0	0	(29,878)	0	0	0	0	0	0	
58933Y-10-5	MERCK & CO ORD		12/21/2018	VARIOUS	172.000	12,377		8,601	9,600	(1,085)	0	0	(1,085)	0	8,601	0	3,776	3,776	302	
59156R-10-8	METLIFE ORD		12/21/2018	VARIOUS	208.000	9,560		7,662	10,404	(2,845)	0	0	(2,845)	0	7,662	0	1,898	1,898	207	
592688-10-5	METTLER TOLEDO ORD		12/21/2018	JP MORGAN SECURITIES INC.	1.000	545		415	580	(204)	0	0	(204)	0	415	0	130	130	0	
595017-10-4	MICROCHIP TECHNOLOGY ORD		12/21/2018	JP MORGAN SECURITIES INC.	10.000	680		503	834	(375)	0	0	(375)	0	503	0	177	177	14	
595112-10-3	MICRON TECHNOLOGY ORD		10/01/2018	VARIOUS	57.000	2,993		942	2,268	(1,434)	0	0	(1,434)	0	942	0	2,051	2,051	0	
59522J-10-3	MID AMERICA APT COMMUNITI REIT ORD		12/21/2018	VARIOUS	8.000	775		783	781	(21)	0	0	(21)	0	783	0	(8)	(8)	23	
608190-10-4	MOHAWK INDUSTRIES ORD		12/21/2018	VARIOUS	6.000	813		837	1,585	(795)	0	0	(795)	0	837	0	(24)	(24)	0	
60871R-20-9	MOLSON COORS BREWING NONVTG CL B ORD		06/15/2018	Credit Suisse First Boston	19.000	1,290		1,208	1,518	(349)	0	0	(349)	0	1,208	0	82	82	8	
609207-10-5	MONDELEZ INTERNATIONAL CL A ORD		12/21/2018	VARIOUS	77.000	3,139		2,571	3,202	(725)	0	0	(725)	0	2,571	0	568	568	43	
61166W-10-1	MONSANTO ORD	C	06/07/2018	MERGER	522.000	66,816		55,801	60,959	(5,158)	0	0	(5,158)	0	55,801	0	11,015	11,015	564	
61174X-10-9	MONSTER BEVERAGE ORD		06/15/2018	Credit Suisse First Boston	8.000	451		215	500	(291)	0	0	(291)	0	215	0	236	236	0	
615369-10-5	MOODYS ORD		12/21/2018	VARIOUS	12.000	1,730		998	1,672	(792)	0	0	(792)	0	998	0	732	732	15	
617446-44-8	MORGAN STANLEY ORD		12/21/2018	VARIOUS	111.000	5,254		3,509	5,758	(2,313)	0	0	(2,313)	0	3,509	0	1,745	1,745	87	
61945C-10-3	MOSAIC ORD		09/21/2018	Credit Suisse First Boston	15.000	485		411	353	26	0	0	26	0	411	0	73	73	1	
620076-30-7	MOTOROLA SOLUTIONS ORD		06/15/2018	Credit Suisse First Boston	3.000	344		184	270	(87)	0	0	(87)	0	184	0	159	159	3	

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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 Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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
629377-50-8	NRG ENERGY ORD		06/15/2018	VARIOUS	10.000	312		255	285	(30)	0	0	(30)	0	255	0	57	57	0	
631103-10-8	NASDAQ ORD		12/21/2018	VARIOUS	4.000	327		167	303	(142)	0	0	(142)	0	167	0	161	161	2	
63633D-10-4	NATIONAL HEALTH INVESTORS REIT ORD		06/01/2018	VARIOUS	0.000	0		0	159,881	(38,687)	0	0	(38,687)	0	0	0	0	0	0	
637071-10-1	NATIONAL OILWELL VARCO ORD		12/21/2018	VARIOUS	26.000	691		886	870	(62)	0	0	(62)	0	886	0	(195)	(195)	3	
638517-10-2	NATIONAL WESTERN LIFE GROUP CL A ORD		03/06/2018	JEFFERIES & COMPANY, INC.	418.000	130,169		135,796	138,366	(2,571)	0	0	(2,571)	0	135,796	0	(5,627)	(5,627)	0	
63938C-10-8	NAVIENT ORD		06/15/2018	Credit Suisse First Boston	302.000	3,956		4,481	4,023	458	0	0	458	0	4,481	0	(524)	(524)	97	
640268-10-8	NEKTAR THERAPEUTICS ORD		06/15/2018	Credit Suisse First Boston	5.000	289		536	0	0	0	0	0	0	536	0	(247)	(247)	0	
64110D-10-4	NETAPP ORD		12/21/2018	VARIOUS	27.000	1,823		1,017	1,478	(486)	0	0	(486)	0	1,017	0	806	806	17	
64110L-10-6	NETFLIX ORD		06/15/2018	Credit Suisse First Boston	39.000	15,287		2,342	7,486	(5,145)	0	0	(5,145)	0	2,342	0	12,945	12,945	0	
64829B-10-0	NEW RELIC ORD		11/08/2018	INSTINET	431.000	39,866		39,928	0	0	0	0	0	0	39,928	0	(62)	(62)	0	
651229-10-6	NEWELL BRANDS ORD		09/21/2018	VARIOUS	61.000	1,550		2,269	1,885	384	0	0	384	0	2,269	0	(719)	(719)	20	
651290-10-8	NEWFIELD EXPLORATION ORD		09/21/2018	VARIOUS	32.000	844		891	976	(114)	0	0	(114)	0	891	0	(47)	(47)	0	
651639-10-6	NEWMONT MINING ORD		12/21/2018	VARIOUS	40.000	1,343		846	1,463	(655)	0	0	(655)	0	846	0	497	497	16	
65249B-10-9	NEWS CL A ORD		06/15/2018	VARIOUS	17.000	275		262	276	(14)	0	0	(14)	0	262	0	13	13	1	
65249B-20-8	NEWS CL B ORD		06/15/2018	VARIOUS	5.000	82		70	83	(13)	0	0	(13)	0	70	0	12	12	0	
65339F-10-1	NEXTERA ENERGY ORD		12/21/2018	VARIOUS	39.000	6,618		3,643	5,813	(2,474)	0	0	(2,474)	0	3,643	0	2,975	2,975	128	
654106-10-3	NIKE CL B ORD		12/21/2018	VARIOUS	104.000	7,574		3,295	6,191	(3,259)	0	0	(3,259)	0	3,295	0	4,279	4,279	76	
65473P-10-5	NISOURCE ORD		06/15/2018	VARIOUS	19.000	453		262	488	(225)	0	0	(225)	0	262	0	191	191	6	
655044-10-5	NOBLE ENERGY ORD		09/21/2018	VARIOUS	35.000	1,038		1,484	1,013	463	0	0	463	0	1,484	0	(446)	(446)	6	
655664-10-0	NORDSTROM ORD		12/21/2018	JP MORGAN SECURITIES INC.	13.000	576		731	563	107	0	0	107	0	731	0	(155)	(155)	18	
655844-10-8	NORFOLK SOUTHERN ORD		12/21/2018	VARIOUS	15.000	2,207		1,345	2,173	(829)	0	0	(829)	0	1,345	0	862	862	39	
665859-10-4	NORTHERN TRUST ORD		06/15/2018	VARIOUS	2.000	213		119	200	(81)	0	0	(81)	0	119	0	95	95	1	
666807-10-2	NORTHROP GRUMMAN ORD		10/01/2018	Credit Suisse First Boston	4.000	1,227		508	1,149	(724)	0	0	(724)	0	508	0	719	719	13	
670346-10-5	NUCOR ORD		03/20/2018	CITATION GRP/BCC CLRG-EQTY&MUN	2.000	128		98	127	(29)	0	0	(29)	0	98	0	30	30	1	
67066G-10-4	NVIDIA ORD		03/20/2018	CITATION GRP/BCC CLRG-EQTY&MUN	16.000	3,993		749	3,096	(2,347)	0	0	(2,347)	0	749	0	3,244	3,244	2	
670837-10-3	OGE ENERGY ORD		01/11/2018	STIFEL NICOLAUS	4,974.000	155,773		175,605	163,694	11,910	0	0	11,910	0	175,605	0	(19,832)	(19,832)	1,654	
67103H-10-7	O'REILLY AUTOMOTIVE ORD		12/21/2018	VARIOUS	10.000	2,748		1,395	2,405	(1,010)	0	0	(1,010)	0	1,395	0	1,353	1,353	0	
674599-10-5	OCCIDENTAL PETROLEUM ORD		10/01/2018	Credit Suisse First Boston	15.000	1,194		1,142	1,045	35	0	0	35	0	1,142	0	52	52	33	
680033-10-7	OLD NATIONAL BANCORP ORD		03/06/2018	JEFFERIES & COMPANY, INC.	12,795.000	226,024		192,124	223,273	(31,149)	0	0	(31,149)	0	192,124	0	33,900	33,900	1,663	
681919-10-6	OMNICOM GROUP ORD		06/15/2018	Credit Suisse First Boston	10.000	754		683	712	(45)	0	0	(45)	0	683	0	71	71	12	
682680-10-3	ONEOK ORD		10/01/2018	Credit Suisse First Boston	3.000	207		159	152	(3)	0	0	(3)	0	159	0	49	49	7	
68389X-10-5	ORACLE ORD		12/21/2018	VARIOUS	774.000	37,038		26,266	34,233	(10,317)	0	0	(10,317)	0	26,266	0	10,771	10,771	394	
690768-40-3	OWENS ILLINOIS ORD		06/11/2018	BLAIR WILLIAM AND COMPANY	6,272.000	115,967		154,451	139,050	15,401	0	0	15,401	0	154,451	0	(38,484)	(38,484)	0	
69318G-10-6	PBF ENERGY CL A ORD		11/08/2018	VARIOUS	3,445.000	127,639		71,224	122,125	(50,901)	0	0	(50,901)	0	71,224	0	56,415	56,415	1,449	
69331C-10-8	PG&E ORD		10/01/2018	Credit Suisse First Boston	9.000	421		398	385	(4)	0	0	(4)	0	398	0	23	23	0	
69349H-10-7	PNM RESOURCES ORD		03/06/2018	JEFFERIES & COMPANY, INC.	2,754.000	98,660		104,690	111,399	(6,709)	0	0	(6,709)	0	104,690	0	(6,030)	(6,030)	730	
693506-10-7	PPG INDUSTRIES ORD		12/21/2018	VARIOUS	22.000	2,363		2,020	2,570	(550)	0	0	(550)	0	2,020	0	343	343	28	
69351T-10-6	PPL ORD		06/15/2018	VARIOUS	42.000	1,137		1,214	1,300	(85)	0	0	(85)	0	1,214	0	(77)	(77)	33	
69354M-10-8	PRA HEALTH SCIENCES ORD		11/08/2018	VARIOUS	2,154.000	204,858		146,223	196,165	(49,942)	0	0	(49,942)	0	146,223	0	58,636	58,636	0	
693656-10-0	PVH ORD		12/21/2018	VARIOUS	7.000	783		697	917	(272)	0	0	(272)	0	697	0	86	86	1	
693718-10-8	PACCAR ORD		12/21/2018	VARIOUS	39.000	2,513		2,235	2,719	(532)	0	0	(532)	0	2,235	0	279	279	68	
695156-10-9	PACKAGING CORP OF AMERICA ORD		10/01/2018	VARIOUS	6.000	700		655	711	(68)	0	0	(68)	0	655	0	45	45	8	
701094-10-4	PARKER HANNIFIN ORD		12/21/2018	VARIOUS	9.000	1,525		1,079	1,737	(709)	0	0	(709)	0	1,079	0	446	446	21	

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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
703395-10-3	PATTERSON COMPANIES ORD		03/20/2018	CITATION GRP/BCC CLRG-EQTY&MUN	95.000	2,127		3,777	3,432	345	0	0	345	0	3,777	0	(1,650)	(1,650)	25	
704326-10-7	PAYCHEX ORD		12/21/2018	VARIOUS	22.000	1,440		958	1,434	(544)	0	0	(544)	0	958	0	482	482	40	
70450Y-10-3	PAYPAL HOLDINGS ORD		06/15/2018	Credit Suisse First Boston	29.000	2,474		757	2,076	(1,384)	0	0	(1,384)	0	757	0	1,717	1,717	0	
713448-10-8	PEPSICO ORD		12/21/2018	VARIOUS	148.000	16,062		12,423	16,734	(5,264)	0	0	(5,264)	0	12,423	0	3,639	3,639	363	
714046-10-9	PERKINELMER ORD		03/20/2018	CITATION GRP/BCC CLRG-EQTY&MUN	1.000	78		41	73	(32)	0	0	(32)	0	41	0	37	37	0	
717081-10-3	PFIZER ORD		12/21/2018	VARIOUS	285.000	11,474		8,015	9,885	(2,309)	0	0	(2,309)	0	8,015	0	3,459	3,459	326	
718172-10-9	PHILIP MORRIS INTERNATIONAL ORD		06/15/2018	Credit Suisse First Boston	81.000	6,631		6,579	8,188	(1,960)	0	0	(1,960)	0	6,579	0	53	53	170	
718546-10-4	PHILLIPS 66 ORD		12/21/2018	VARIOUS	38.000	3,308		2,848	3,657	(1,017)	0	0	(1,017)	0	2,848	0	460	460	81	
723484-10-1	PINNACLE WEST ORD		12/21/2018	VARIOUS	13.000	1,101		742	1,068	(363)	0	0	(363)	0	742	0	359	359	26	
72348P-10-4	PINNACLE FOODS ORD		10/26/2018	VARIOUS	3,264.000	214,254		161,315	194,110	(32,795)	0	0	(32,795)	0	161,315	0	52,939	52,939	4,067	
72348Y-10-5	PINNACLE ENTERTAINMENT ORD		04/06/2018	JEFFERIES & COMPANY, INC.	5,974.000	182,036		149,425	195,529	(46,104)	0	0	(46,104)	0	149,425	0	32,611	32,611	0	
723787-10-7	PIONEER NATURAL RESOURCE ORD		10/01/2018	VARIOUS	7.000	1,197		1,028	1,180	(184)	0	0	(184)	0	1,028	0	169	169	0	
73278L-10-5	POOL ORD		02/08/2018	INVESTMENT TECHNOLOGY	700.000	90,153		28,718	90,755	(62,037)	0	0	(62,037)	0	28,718	0	61,435	61,435	0	
737630-10-3	POTLATCHDELTIC ORD		11/20/2018	VARIOUS	704.978	33,260		34,930	20,816	(1,116)	0	0	(1,116)	0	34,930	0	(1,670)	(1,670)	452	
74005P-10-4	PRAXAIR ORD	C	10/31/2018	VARIOUS	342.000	43,073		42,764	52,901	(10,137)	0	0	(10,137)	0	42,764	0	309	309	844	
74051N-10-2	PREMIER CL A ORD		09/11/2018	RBC CAPITAL MARKETS	818.000	35,323		26,749	0	0	0	0	0	0	26,749	0	8,574	8,574	0	
74144T-10-8	T ROWE PRICE GROUP ORD		12/21/2018	VARIOUS	8.000	770		638	817	(203)	0	0	(203)	0	638	0	132	132	14	
741503-40-3	BOOKING HOLDINGS INC.		06/15/2018	Credit Suisse First Boston	1.000	2,141		1,211	1,648	(548)	0	0	(548)	0	1,211	0	931	931	0	
74251V-10-2	PRINCIPAL FINANCIAL GROUP ORD		12/21/2018	VARIOUS	15.000	866		674	1,051	(383)	0	0	(383)	0	674	0	192	192	12	
742718-10-9	PROCTER & GAMBLE ORD		10/01/2018	Credit Suisse First Boston	25.000	2,095		1,696	2,261	(596)	0	0	(596)	0	1,696	0	399	399	49	
743315-10-3	PROGRESSIVE ORD		10/01/2018	Credit Suisse First Boston	12.000	849		315	657	(363)	0	0	(363)	0	315	0	533	533	13	
744320-10-2	PRUDENTIAL FINANCIAL ORD		10/01/2018	VARIOUS	38.000	4,037		3,149	4,267	(1,206)	0	0	(1,206)	0	3,149	0	888	888	76	
744573-10-6	PUBLIC SERVICE ENTERPRISE GROUP ORD		12/21/2018	VARIOUS	45.000	2,361		1,546	2,199	(772)	0	0	(772)	0	1,546	0	815	815	40	
74460D-10-9	PUBLIC STORAGE REIT ORD		12/21/2018	JP MORGAN SECURITIES INC.	17.000	3,456		2,814	3,399	(735)	0	0	(735)	0	2,814	0	641	641	98	
745867-10-1	PULTEGROUP ORD		12/21/2018	VARIOUS	55.000	1,444		1,026	1,732	(795)	0	0	(795)	0	1,026	0	418	418	15	
74736K-10-1	QORVO ORD		06/15/2018	VARIOUS	2,162.000	149,591		146,685	143,989	2,695	0	0	2,695	0	146,685	0	2,906	2,906	0	
747525-10-3	QUALCOMM ORD		12/21/2018	VARIOUS	341.000	19,228		19,767	21,024	(1,996)	0	0	(1,996)	0	19,767	0	(539)	(539)	788	
74762E-10-2	QUANTA SERVICES ORD		12/21/2018	VARIOUS	15.000	471		435	581	(152)	0	0	(152)	0	435	0	36	36	0	
74834L-10-0	QUEST DIAGNOSTICS ORD		12/21/2018	VARIOUS	8.000	683		459	746	(333)	0	0	(333)	0	459	0	224	224	14	
751212-10-1	RALPH LAUREN CL A ORD		12/21/2018	VARIOUS	7.000	760		1,018	713	288	0	0	288	0	1,018	0	(258)	(258)	10	
75281A-10-9	RANGE RESOURCES ORD		06/29/2018	VARIOUS	276.000	4,400		11,915	4,709	7,207	0	0	7,207	0	11,915	0	(7,516)	(7,516)	11	
754730-10-9	RAYMOND JAMES ORD		12/21/2018	VARIOUS	7.000	593		530	608	(97)	0	0	(97)	0	530	0	63	63	6	
755111-50-7	RAYTHEON ORD		10/01/2018	Credit Suisse First Boston	15.000	3,052		1,469	2,586	(1,368)	0	0	(1,368)	0	1,469	0	1,582	1,582	36	
75606N-10-9	REALPAGE ORD		11/08/2018	VARIOUS	3,150.000	180,217		86,390	139,545	(53,155)	0	0	(53,155)	0	86,390	0	93,827	93,827	0	
756109-10-4	REALTY INCOME REIT ORD		12/21/2018	VARIOUS	17.000	1,030		847	878	(116)	0	0	(116)	0	847	0	183	183	35	
756577-10-2	RED HAT ORD		12/21/2018	VARIOUS	41.000	7,116		2,522	4,175	(2,510)	0	0	(2,510)	0	2,522	0	4,594	4,594	0	
758849-10-3	REGENCY CENTERS REIT ORD		12/21/2018	VARIOUS	8.000	475		529	512	(19)	0	0	(19)	0	529	0	(53)	(53)	9	
75886F-10-7	REGENERON PHARMACEUTICALS ORD		06/15/2018	Credit Suisse First Boston	3.000	946		980	1,079	(143)	0	0	(143)	0	980	0	(34)	(34)	0	
7591EP-10-0	REGIONS FINANCIAL ORD		12/21/2018	VARIOUS	193.000	3,086		1,750	3,253	(1,591)	0	0	(1,591)	0	1,750	0	1,336	1,336	59	
760759-10-0	REPUBLIC SERVICES ORD		12/21/2018	VARIOUS	21.000	1,487		703	1,377	(720)	0	0	(720)	0	703	0	784	784	23	
761152-10-7	RESMED ORD		12/21/2018	VARIOUS	4.000	417		314	331	(27)	0	0	(27)	0	314	0	103	103	5	
770323-10-3	ROBERT HALF ORD		12/21/2018	VARIOUS	9.000	524		366	485	(138)	0	0	(138)	0	366	0	158	158	7	
773903-10-9	ROCKWELL AUTOMAT ORD		10/01/2018	VARIOUS	7.000	1,295		814	1,374	(560)	0	0	(560)	0	814	0	480	480	11	
774341-10-1	ROCKWELL COLLINS ORD		11/26/2018	Unknown	193.000	27,281		15,572	26,175	(10,603)	0	0	(10,603)	0	15,572	0	11,710	11,710	255	
775711-10-4	ROLLINS ORD		12/21/2018	VARIOUS	1.500	53		58	0	0	0	0	0	0	58	0	(5)	(5)	0	
776696-10-6	ROPER TECHNOLOGIES ORD		12/21/2018	VARIOUS	10.000	2,735		1,472	2,500	(1,131)	0	0	(1,131)	0	1,472	0	1,263	1,263	10	
778296-10-3	ROSS STORES ORD		12/21/2018	VARIOUS	34.000	2,620		1,221	2,702	(1,511)	0	0	(1,511)	0	1,221	0	1,399	1,399	17	

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
78409V-10-4	S&P GLOBAL ORD		12/21/2018	VARIOUS	31.000	5,350		2,522	5,047	(2,780)	0	0	(2,780)	0	2,522	0	2,828	2,828	45	
78410G-10-4	SBA COMMUNICATIONS CL A REIT ORD		12/21/2018	VARIOUS	8.000	1,319		1,212	1,296	(95)	0	0	(95)	0	1,212	0	107	107	0	
78440X-10-1	SL GREEN RLTY REIT ORD		06/15/2018	VARIOUS	12.000	1,176		1,552	1,211	341	0	0	341	0	1,552	0	(376)	(376)	12	
78486Q-10-1	SVB FINANCIAL GROUP ORD		12/21/2018	VARIOUS	2.000	507		534	0	0	0	0	0	0	534	0	(27)	(27)	0	
79466L-30-2	SALESFORCE.COM ORD		06/15/2018	Credit Suisse First Boston	6.000	830		355	604	(260)	0	0	(260)	0	355	0	475	475	0	
80589M-10-2	SCANA ORD		12/21/2018	VARIOUS	22.000	986		1,058	835	188	0	0	188	0	1,058	0	(72)	(72)	27	
806407-10-2	HENRY SCHEIN ORD		06/15/2018	Credit Suisse First Boston	8.000	586		582	532	25	0	0	25	0	582	0	4	4	0	
806857-10-8	SCHLUMBERGER ORD	C	10/01/2018	VARIOUS	60.000	3,897		4,936	4,016	893	0	0	893	0	4,936	0	(1,039)	(1,039)	36	
808513-10-5	CHARLES SCHWAB ORD		12/21/2018	VARIOUS	42.000	1,977		1,177	2,093	(986)	0	0	(986)	0	1,177	0	800	800	14	
811065-10-1	SCRIPPS NETWORKS INTERACTIVE, INC.		03/08/2018	CITATION GROUP	112.000	9,992		8,088	9,563	(1,474)	0	0	(1,474)	0	8,088	0	1,903	1,903	34	
81211K-10-0	SEALED AIR ORD		12/21/2018	VARIOUS	36.000	1,424		1,178	1,755	(593)	0	0	(593)	0	1,178	0	245	245	11	
816851-10-9	SEMPRA ENERGY ORD		12/21/2018	VARIOUS	36.000	4,027		3,348	3,456	(527)	0	0	(527)	0	3,348	0	679	679	80	
81761R-10-9	SERVICEMASTER GLOBAL HOLDINGS ORD		10/01/2018	VARIOUS	2,396.000	91,227		91,227	122,843	(31,615)	0	0	(31,615)	0	91,227	0	0	0	0	
824348-10-6	SHERWIN WILLIAMS ORD		12/21/2018	VARIOUS	6.000	2,289		1,212	2,399	(1,257)	0	0	(1,257)	0	1,212	0	1,076	1,076	18	
828806-10-9	SIMON PROP GRP REIT ORD		06/15/2018	Credit Suisse First Boston	6.000	987		882	978	(143)	0	0	(143)	0	882	0	105	105	23	
83088M-10-2	SKYWORKS SOLUTIONS ORD		10/01/2018	VARIOUS	12.000	1,203		1,177	1,139	38	0	0	38	0	1,177	0	26	26	9	
831865-20-9	A O SMITH ORD		12/21/2018	VARIOUS	23.000	1,161		1,277	1,368	(133)	0	0	(133)	0	1,277	0	(116)	(116)	13	
832696-40-5	JM SMUCKER ORD		12/21/2018	VARIOUS	8.000	807		821	955	(169)	0	0	(169)	0	821	0	(14)	(14)	19	
833034-10-1	SNAP ON ORD		12/21/2018	VARIOUS	4.000	589		424	682	(274)	0	0	(274)	0	424	0	165	165	9	
842587-10-7	SOUTHERN ORD		12/21/2018	VARIOUS	50.000	2,231		2,108	2,307	(288)	0	0	(288)	0	2,108	0	123	123	75	
844741-10-8	SOUTHWEST AIRLINES ORD		06/15/2018	Credit Suisse First Boston	25.000	1,304		523	1,636	(1,113)	0	0	(1,113)	0	523	0	781	781	6	
854502-10-1	STANLEY BLACK AND DECKER ORD		12/21/2018	VARIOUS	14.000	2,007		1,185	2,289	(1,177)	0	0	(1,177)	0	1,185	0	822	822	25	
855244-10-9	STARBUCKS ORD		12/21/2018	VARIOUS	193.000	11,459		7,373	11,084	(3,711)	0	0	(3,711)	0	7,373	0	4,087	4,087	189	
857477-10-3	STATE STREET ORD		12/21/2018	VARIOUS	6.000	453		408	566	(177)	0	0	(177)	0	408	0	45	45	8	
858912-10-8	STERICYCLE ORD		12/14/2018	JP MORGAN SECURITIES INC.	101.000	4,079		11,098	6,867	4,231	0	0	4,231	0	11,098	0	(7,018)	(7,018)	0	
863667-10-1	STRYKER ORD		10/01/2018	Credit Suisse First Boston	31.000	5,409		2,659	4,478	(2,168)	0	0	(2,168)	0	2,659	0	2,751	2,751	42	
867914-10-3	SUNTRUST BANKS ORD		10/01/2018	VARIOUS	35.000	2,478		1,311	2,216	(953)	0	0	(953)	0	1,311	0	1,167	1,167	36	
871503-10-8	SYMANTEC ORD		09/21/2018	Credit Suisse First Boston	17.000	356		365	456	(111)	0	0	(111)	0	365	0	(9)	(9)	3	
871607-10-7	SYNOPSYS ORD		12/21/2018	VARIOUS	13.000	1,086		940	1,073	(174)	0	0	(174)	0	940	0	145	145	0	
87165B-10-3	SYNCHRONY FINANCIAL ORD		12/21/2018	VARIOUS	85.000	2,787		2,598	3,254	(681)	0	0	(681)	0	2,598	0	189	189	34	
871829-10-7	SYSCO ORD		12/21/2018	VARIOUS	28.000	1,710		1,031	1,673	(675)	0	0	(675)	0	1,031	0	679	679	22	
872540-10-9	TJX ORD		12/21/2018	VARIOUS	17.000	979		609	(55,536)	15,883	0	0	15,883	0	609	0	370	370	12	
874054-10-9	TAKE TWO INTERACTIVE SOFTWARE ORD		12/21/2018	VARIOUS	17.000	1,884		1,816	0	0	0	0	0	0	1,816	0	68	68	0	
876030-10-7	TAPESTRY ORD		12/21/2018	JP MORGAN SECURITIES INC.	6.000	197		213	250	(54)	0	0	(54)	0	213	0	(17)	(17)	8	
880779-10-3	TEREX ORD		09/11/2018	RBC CAPITAL MARKETS	793.000	29,598		35,441	38,238	(2,797)	0	0	(2,797)	0	35,441	0	(5,843)	(5,843)	159	
88146M-10-1	TERRENO REALTY REIT ORD		10/08/2018	VARIOUS	2,071.000	77,634		77,620	0	0	0	0	0	0	77,620	0	14	14	0	
882508-10-4	TEXAS INSTRUMENTS ORD		12/21/2018	VARIOUS	33.000	3,553		1,542	3,335	(1,913)	0	0	(1,913)	0	1,542	0	2,011	2,011	64	
883203-10-1	TEXTRON ORD		12/21/2018	VARIOUS	15.000	1,051		501	833	(350)	0	0	(350)	0	501	0	549	549	1	
88579Y-10-1	3M ORD		10/01/2018	VARIOUS	38.000	8,317		5,183	8,716	(3,732)	0	0	(3,732)	0	5,183	0	3,134	3,134	136	
886547-10-8	TIFFANY ORD		12/21/2018	VARIOUS	5.000	560		441	472	(84)	0	0	(84)	0	441	0	119	119	6	
887317-30-3	TIME WARNER ORD		06/15/2018	VARIOUS	931.000	94,378		58,534	85,159	(26,625)	0	0	(26,625)	0	58,534	0	35,845	35,845	749	
891027-10-4	TORCHMARK ORD		12/21/2018	VARIOUS	9.000	775		463	800	(352)	0	0	(352)	0	463	0	312	312	3	
891906-10-9	TOTAL SYSTEM SERVICES ORD		11/08/2018	VARIOUS	3,357.000	303,874		103,937	265,505	(161,569)	0	0	(161,569)	0	103,937	0	199,938	199,938	1,448	
892356-10-6	TRACTOR SUPPLY ORD		10/01/2018	Credit Suisse First Boston	6.000	509		368	446	(80)	0	0	(80)	0	368	0	141	141	5	
89417E-10-9	TRAVELERS COMPANIES ORD		12/21/2018	VARIOUS	21.000	2,697		1,766	2,774	(1,079)	0	0	(1,079)	0	1,766	0	931	931	32	
896239-10-0	TRIMBLE ORD		06/11/2018	INSTINET	3,632.000	125,311		150,114	147,604	2,510	0	0	2,510	0	150,114	0	(24,803)	(24,803)	0	
896288-10-7	TRINET GROUP ORD		02/08/2018	INVESTMENT TECNOLOGY	1,429.000	58,237		32,089	63,362	(31,273)	0	0	(31,273)	0	32,089	0	26,148	26,148	0	
896818-10-1	TRIUMPH GROUP ORD		01/11/2018	STIFEL NICOLAUS	3,064.000	87,010		81,464	83,341	(1,876)	0	0	(1,876)	0	81,464	0	5,546	5,546	0	

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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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
896945-20-1	TRIPADVISOR ORD		06/15/2018	Credit Suisse First Boston	8.000	468		568	267	291	0	0	291	0	568	0	(100)	(100)	0	
90130A-10-1	TWENTY FIRST CENTURY FOX CL A ORD		12/21/2018	VARIOUS	179.000	8,111		5,784	5,609	(488)	0	0	(488)	0	5,784	0	2,328	2,328	37	
90130A-20-0	TWENTY FIRST CENTURY FOX CL B ORD		12/21/2018	VARIOUS	81.000	3,662		2,491	2,444	(337)	0	0	(337)	0	2,491	0	1,170	1,170	17	
902494-10-3	TYSON FOODS CL A ORD		12/21/2018	VARIOUS	31.000	1,884		1,256	2,427	(1,236)	0	0	(1,236)	0	1,256	0	629	629	26	
902653-10-4	UDR REIT ORD		12/21/2018	VARIOUS	3.000	118		113	112	(2)	0	0	(2)	0	113	0	5	5	3	
902681-10-5	UGI ORD		03/06/2018	JEFFERIES & COMPANY, INC.	1,962.000	85,040		71,054	92,116	(21,062)	0	0	(21,062)	0	71,054	0	13,986	13,986	491	
902973-30-4	US BANCORP ORD		10/01/2018	VARIOUS	76.000	4,093		3,063	4,046	(1,008)	0	0	(1,008)	0	3,063	0	1,030	1,030	45	
90384S-30-3	ULTA BEAUTY ORD		12/21/2018	VARIOUS	3.000	662		614	668	(57)	0	0	(57)	0	614	0	47	47	0	
904311-10-7	UNDER ARMOUR CL A ORD		09/21/2018	Credit Suisse First Boston	19.000	391		487	238	206	0	0	206	0	487	0	(96)	(96)	0	
904311-20-6	UNDER ARMOUR CL C ORD		09/21/2018	Credit Suisse First Boston	10.000	187		307	113	169	0	0	169	0	307	0	(120)	(120)	0	
907818-10-8	UNION PACIFIC ORD		10/01/2018	Credit Suisse First Boston	66.000	10,314		4,751	8,775	(4,102)	0	0	(4,102)	0	4,751	0	5,563	5,563	73	
909907-10-7	UNITED BANKSHARES ORD		04/23/2018	EVERCORE ISI	2,490.000	86,774		101,844	86,528	15,317	0	0	15,317	0	101,844	0	(15,071)	(15,071)	1,693	
910047-10-9	UNITED CONTINENTAL HOLDINGS ORD		12/21/2018	VARIOUS	37.000	2,767		2,221	2,461	(283)	0	0	(283)	0	2,221	0	546	546	0	
911312-10-6	UNITED PARCEL SERVICE CL B ORD		12/21/2018	VARIOUS	43.000	4,256		4,191	4,918	(931)	0	0	(931)	0	4,191	0	64	64	125	
911363-10-9	UNITED RENTAL ORD		12/21/2018	VARIOUS	6.000	736		622	1,001	(407)	0	0	(407)	0	622	0	114	114	0	
913017-10-9	UNITED TECHNOLOGIES ORD		12/06/2018	PNC CAPITAL MKTS	0.425	50		40	48	(14)	0	0	(14)	0	40	0	10	10	1	
91324P-10-2	UNITEDHEALTH GRP ORD		06/15/2018	VARIOUS	43.000	10,569		3,561	9,480	(5,918)	0	0	(5,918)	0	3,561	0	7,007	7,007	21	
913903-10-0	UNIVERSAL HEALTH SERVICES CL B ORD		12/21/2018	JP MORGAN SECURITIES INC.	3.000	344		318	327	(23)	0	0	(23)	0	318	0	26	26	1	
91529Y-10-6	UNUM ORD		10/01/2018	VARIOUS	42.000	1,906		1,427	2,275	(870)	0	0	(870)	0	1,427	0	479	479	20	
918204-10-8	VF ORD		06/15/2018	Credit Suisse First Boston	1.000	84		59	73	(15)	0	0	(15)	0	59	0	26	26	0	
91913Y-10-0	VALERO ENERGY ORD		12/21/2018	VARIOUS	76.000	5,900		4,033	6,499	(3,069)	0	0	(3,069)	0	4,033	0	1,867	1,867	185	
92220P-10-5	VARIAN MEDICAL SYSTEMS ORD		06/15/2018	VARIOUS	3.000	371		204	333	(129)	0	0	(129)	0	204	0	166	166	0	
92240G-10-1	VECTREN ORD		03/06/2018	JEFFERIES & COMPANY, INC.	2,537.000	154,954		133,387	164,956	(31,569)	0	0	(31,569)	0	133,387	0	21,567	21,567	1,142	
92276F-10-0	VENTAS REIT ORD		12/21/2018	VARIOUS	37.000	2,211		1,956	2,053	(249)	0	0	(249)	0	1,956	0	256	256	107	
92343E-10-2	VERISIGN ORD		12/21/2018	JP MORGAN SECURITIES INC.	7.000	997		537	582	(340)	0	0	(340)	0	537	0	460	460	0	
92343V-10-4	VERIZON COMMUNICATIONS ORD		12/21/2018	JP MORGAN SECURITIES INC.	161.000	8,840		7,591	7,894	(877)	0	0	(877)	0	7,591	0	1,249	1,249	372	
92345Y-10-6	VERISK ANALYTICS ORD		12/21/2018	VARIOUS	9.000	951		749	812	(127)	0	0	(127)	0	749	0	202	202	0	
92532F-10-0	VERTEX PHARMACEUTICALS ORD		06/15/2018	Credit Suisse First Boston	6.000	930		494	887	(407)	0	0	(407)	0	494	0	436	436	0	
92553P-20-1	VIACOM CL B ORD		06/15/2018	Credit Suisse First Boston	23.000	676		920	687	211	0	0	211	0	920	0	(244)	(244)	9	
92826C-83-9	VISA CL A ORD		03/20/2018	CITATION GRP/BCC CLRG-EQTY&MUN	17.000	2,123		602	1,938	(1,336)	0	0	(1,336)	0	602	0	1,521	1,521	4	
92840M-10-2	VISTRA ENERGY ORD		12/11/2018	VARIOUS	6,192.000	148,964		147,975	0	0	0	0	0	0	147,975	0	990	990	0	
929042-10-9	VORNADO REALTY REIT ORD		06/15/2018	Credit Suisse First Boston	4.000	288		262	305	(50)	0	0	(50)	0	262	0	26	26	5	
929089-10-0	VOYA FINANCIAL ORD		09/11/2018	RBC CAPITAL MARKETS	603.000	28,871		24,580	29,830	(5,251)	0	0	(5,251)	0	24,580	0	4,292	4,292	12	
929160-10-9	VULCAN MATERIALS ORD		06/15/2018	VARIOUS	9.000	1,117		592	1,155	(563)	0	0	(563)	0	592	0	525	525	4	
92939U-10-6	WEC ENERGY GROUP ORD		12/21/2018	VARIOUS	34.000	2,312		1,535	2,154	(725)	0	0	(725)	0	1,535	0	777	777	59	
931142-10-3	WALMART ORD		12/21/2018	JP MORGAN SECURITIES INC.	48.000	4,182		3,547	4,661	(1,182)	0	0	(1,182)	0	3,547	0	634	634	98	
931427-10-8	WALGREEN BOOTS ALLIANCE ORD		06/15/2018	Credit Suisse First Boston	42.000	2,763		3,166	3,032	117	0	0	117	0	3,166	0	(403)	(403)	34	
94106L-10-9	WASTE MANAGEMENT ORD		12/21/2018	VARIOUS	29.000	2,545		1,293	2,401	(1,214)	0	0	(1,214)	0	1,293	0	1,251	1,251	50	
941848-10-3	WATERS ORD		12/21/2018	VARIOUS	8.000	1,566		823	1,515	(724)	0	0	(724)	0	823	0	743	743	0	
94946T-10-6	WELLCARE HEALTH ORD		12/21/2018	VARIOUS	496.000	135,592		67,887	99,549	(31,967)	0	0	(31,967)	0	67,887	0	67,705	67,705	0	
949746-10-1	WELLS FARGO ORD		12/21/2018	VARIOUS	341.000	15,471		12,069	20,365	(8,589)	0	0	(8,589)	0	12,069	0	3,402	3,402	549	

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95040Q-10-4	WELLTOWER ORD		12/21/2018	JP MORGAN SECURITIES INC.	29.000	2,042		1,693	1,745	(156)	0	0	(156)	0	1,693	0	348	348	97	
958102-10-5	WESTERN DIGITAL ORD		10/01/2018	Credit Suisse First Boston	26.000	1,578		1,515	1,994	(557)	0	0	(557)	0	1,515	0	63	63	38	
959802-10-9	WESTERN UNION ORD		12/21/2018	VARIOUS	7.000	131		109	131	(25)	0	0	(25)	0	109	0	22	22	3	
96145D-10-5	WESTROCK ORD		03/20/2018	CITATION GRP/BCC CLRG-EQTY&MUN	2.000	129		106	126	(21)	0	0	(21)	0	106	0	23	23	1	
962166-10-4	WEYERHAEUSER REIT		12/21/2018	JP MORGAN SECURITIES INC.	1.000	21		28	33	(7)	0	0	(7)	0	28	0	(7)	(7)	1	
963320-10-6	WHIRLPOOL ORD		12/21/2018	VARIOUS	13.000	1,940		1,777	2,184	(413)	0	0	(413)	0	1,777	0	162	162	18	
969457-10-0	WILLIAMS ORD		12/21/2018	VARIOUS	45.000	1,107		1,367	1,122	94	0	75	19	0	1,367	0	(261)	(261)	21	
98310W-10-8	WYNDHAM DESTINATIONS ORD		06/01/2018	VARIOUS	121.000	6,551		6,291	14,020	(7,729)	0	0	(7,729)	0	6,291	0	260	260	80	
983793-10-0	XPO LOGISTICS ORD		06/01/2018	VARIOUS	1,749.000	172,334		130,508	309,391	(57,330)	0	0	(57,330)	0	130,508	0	41,826	41,826	0	
98389B-10-0	XCEL ENERGY ORD		12/21/2018	VARIOUS	44.000	2,141		1,348	2,024	(767)	0	0	(767)	0	1,348	0	792	792	50	
983919-10-1	XILINX ORD		06/15/2018	Credit Suisse First Boston	2.000	140		88	132	(47)	0	0	(47)	0	88	0	53	53	1	
984121-60-8	XEROX ORD		03/20/2018	CITATION GRP/BCC CLRG-EQTY&MUN	2.000	62		62	58	4	0	0	4	0	62	0	0	0	1	
98419M-10-0	XYLEM ORD		12/21/2018	VARIOUS	3,245.000	247,465		139,122	221,281	(82,188)	0	0	(82,188)	0	139,122	0	108,343	108,343	1,549	
988498-10-1	YUM BRANDS ORD		12/21/2018	VARIOUS	36.000	3,102		1,785	2,938	(1,153)	0	0	(1,153)	0	1,785	0	1,317	1,317	35	
98956P-10-2	ZIMMER BIOMET HOLDINGS ORD		06/15/2018	Credit Suisse First Boston	2.000	227		193	233	(48)	0	0	(48)	0	193	0	34	34	1	
989701-10-7	ZIONS BANCORPORATION ORD		12/21/2018	VARIOUS	18.000	894		530	892	(387)	0	0	(387)	0	530	0	365	365	11	
98978V-10-3	ZOETIS CL A ORD		06/15/2018	VARIOUS	13.000	1,137		416	937	(521)	0	0	(521)	0	416	0	721	721	3	
G0176J-10-9	ALLEGION ORD	C	03/20/2018	CITATION GRP/BCC CLRG-EQTY&MUN	1.000	86		48	80	(32)	0	0	(32)	0	48	0	38	38	0	
G0177J-10-8	ALLERGAN ORD	C	10/01/2018	Credit Suisse First Boston	13.000	2,432		2,924	2,062	797	0	0	797	0	2,924	0	(491)	(491)	19	
G0408V-10-2	AON CL A ORD	C	10/01/2018	VARIOUS	13.000	2,000		1,072	1,706	(671)	0	0	(671)	0	1,072	0	928	928	12	
G0585R-10-6	ASSURED GUARANTY ORD	C	01/11/2018	STIFEL NICOLAUS	2,373.000	80,093		95,588	80,374	15,214	0	0	15,214	0	95,588	0	(15,495)	(15,495)	0	
G0750W-10-4	AXOVANT SCIENCES ORD	D	01/11/2018	STIFEL NICOLAUS	17,971.000	42,145		99,144	94,707	4,437	0	0	4,437	0	99,144	0	(57,000)	(57,000)	0	
G0772R-20-8	BANK NT BUTTERFIELD AND SON ORD	D	11/08/2018	VARIOUS	3,418.000	162,046		128,120	124,039	4,081	0	0	4,081	0	128,120	0	33,926	33,926	3,352	
G16252-10-1	BROOKFIELD INFRASTRUCTUR PARTNER UNT	C	06/01/2018	VARIOUS	0.000	0		0	140,435	(53,346)	0	0	(53,346)	0	0	0	0	0	0	
G29183-10-3	EATON ORD	C	12/21/2018	VARIOUS	17.000	1,416		1,099	1,320	(244)	0	0	(244)	0	1,099	0	317	317	19	
G3075P-10-1	ENSTAR GROUP ORD	C	01/11/2018	Unknown	460.000	97,409		88,186	92,345	(4,159)	0	0	(4,159)	0	88,186	0	9,223	9,223	0	
G3223R-10-8	EVEREST RE GROUP ORD	C	12/21/2018	VARIOUS	3.000	679		768	610	95	0	0	95	0	768	0	(88)	(88)	10	
G3922B-10-7	GENPACT ORD	C	10/08/2018	RBC CAPITAL MARKETS	1,048.000	30,947		32,664	0	0	0	0	0	0	32,664	0	(1,717)	(1,717)	79	
G4705A-10-0	ICON ORD	C	11/08/2018	VARIOUS	1,168.000	159,888		86,332	130,991	(44,659)	0	0	(44,659)	0	86,332	0	73,556	73,556	0	
G47567-10-5	IHS MARKIT ORD	D	12/21/2018	VARIOUS	16.000	770		762	714	38	0	0	38	0	762	0	8	8	0	
G47791-10-1	INGERSOLL RAND ORD	C	03/20/2018	CITATION GRP/BCC CLRG-EQTY&MUN	5.000	445		287	446	(159)	0	0	(159)	0	287	0	158	158	0	
G491BT-10-8	INVESCO ORD		12/21/2018	VARIOUS	19.000	527		637	688	(55)	0	0	(55)	0	637	0	(110)	(110)	11	
G51502-10-5	JOHNSON CONTROLS INTERNATIONAL ORD	D	12/21/2018	JP MORGAN SECURITIES INC.	42.000	1,237		1,688	1,512	91	0	0	91	0	1,688	0	(451)	(451)	39	
G5876H-10-5	MARVELL TECHNOLOGY GROUP ORD	C	10/08/2018	RBC CAPITAL MARKETS	6,966.000	128,345		128,647	149,560	(20,913)	0	0	(20,913)	0	128,647	0	(302)	(302)	1,583	
G5960L-10-3	MEDTRONIC ORD	C	12/21/2018	VARIOUS	47.000	4,149		3,042	3,596	(766)	0	0	(766)	0	3,042	0	1,107	1,107	75	
G60754-10-1	MICHAEL KORS HOLDINGS ORD	C	12/21/2018	VARIOUS	16.000	826		900	974	(112)	0	0	(112)	0	900	0	(73)	(73)	0	
G6095L-10-9	APTIV ORD	D	06/15/2018	VARIOUS	7.000	689		357	594	(237)	0	0	(237)	0	357	0	332	332	2	
G6518L-10-8	NIELSEN HOLDINGS ORD	C	06/15/2018	VARIOUS	7.000	225		297	255	42	0	0	42	0	297	0	(72)	(72)	1	
G6564A-10-5	NOMAD FOODS ORD	D	11/08/2018	VARIOUS	2,902.000	56,507		34,720	49,073	(14,353)	0	0	(14,353)	0	34,720	0	21,787	21,787	0	
G66721-10-4	NORWEGIAN CRUISE LINE HOLDINGS ORD		06/15/2018	Credit Suisse First Boston	9.000	494		524	428	42	0	0	42	0	524	0	(29)	(29)	0	
G7945M-10-7	SEAGATE TECHNOLOGY ORD	C	10/01/2018	Credit Suisse First Boston	26.000	1,391		1,288	1,053	185	0	0	185	0	1,288	0	103	103	32	
G7S00T-10-4	PENTAIR ORD	C	12/21/2018	VARIOUS	26.731	1,598		1,606	14,124	(1,271)	0	0	(1,271)	0	1,606	0	(9)	(9)	15	
G81276-10-0	SIGNET JEWELERS ORD	C	03/20/2018	CITATION GRP/BCC CLRG-EQTY&MUN	70.000	2,678		4,802	3,959	844	0	0	844	0	4,802	0	(2,124)	(2,124)	22	
G87110-10-5	TECHNIPFMC ORD	D	12/21/2018	VARIOUS	44.000	1,351		1,486	1,306	109	0	0	109	0	1,486	0	(135)	(135)	14	

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G96629-10-3	WILLIS TOWERS WATSON ORD	D	12/21/2018	VARIOUS	8.000	1,179		1,020	1,175	(186)	0	0	(186)	0	1,020	0	159	159	16	
G97822-10-3	PERRIGO ORD	C	06/15/2018	Credit Suisse First Boston	8.000	601		539	684	(157)	0	0	(157)	0	539	0	61	61	1	
G98294-10-4	XL GROUP ORD	D	09/12/2018	VARIOUS	307.000	17,679		9,018	10,794	(1,776)	0	0	(1,776)	0	9,018	0	8,661	8,661	200	
H1467J-10-4	CHUBB ORD	D	12/21/2018	VARIOUS	40.000	5,204		4,047	5,698	(1,782)	0	0	(1,782)	0	4,047	0	1,157	1,157	90	
H2906T-10-9	GARMIN ORD	C	12/21/2018	VARIOUS	12.000	721		555	709	(160)	0	0	(160)	0	555	0	166	166	1	
H84989-10-4	TE CONNECTIVITY ORD	C	12/21/2018	VARIOUS	32.000	2,357		1,770	2,946	(1,270)	0	0	(1,270)	0	1,770	0	587	587	52	
N53745-10-0	LYONDELLBASELL INDUSTRIES CL A ORD	C	12/21/2018	VARIOUS	28.000	2,383		2,228	3,015	(864)	0	0	(864)	0	2,228	0	155	155	93	
N59465-10-9	MYLAN ORD		10/01/2018	Credit Suisse First Boston	40.000	1,559		1,732	1,598	46	0	0	46	0	1,732	0	(173)	(173)	0	
P31076-10-5	COPA HOLDINGS CL A ORD	C	09/11/2018	VARIOUS	1,149.000	92,770		152,920	154,035	(1,115)	0	0	(1,115)	0	152,920	0	(60,150)	(60,150)	2,763	
V7780T-10-3	ROYAL CARIBBEAN CRUISES ORD		06/15/2018	VARIOUS	21.000	2,425		1,693	2,505	(811)	0	0	(811)	0	1,693	0	732	732	24	
Y2573F-10-2	FLEX ORD	C	09/11/2018	RBC CAPITAL MARKETS	8,371.000	107,820		122,635	150,594	(27,959)	0	0	(27,959)	0	122,635	0	(14,816)	(14,816)	0	
Y2687W-10-8	GASLOG PARTNERS UNT	C	10/08/2018	VARIOUS	5,900.000	146,805		133,619	146,025	(12,406)	0	0	(12,406)	0	133,619	0	13,186	13,186	9,343	
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						14,356,380	XXX	11,388,925	14,659,979	(3,234,546)	0	44,092	(3,278,638)	0	11,388,925	0	2,967,455	2,967,455	114,577	XXX
69351J-10-8	PNC:INTL EQTY I		12/20/2018	CAPITAL GAIN	0.000	91,132		0	0	0	0	0	0	0	0	0	91,132	91,132	0	
9299999. Subtotal - Common Stocks - Mutual Funds						91,132	XXX	0	0	0	0	0	0	0	0	0	91,132	91,132	0	XXX
9799997. Total - Common Stocks - Part 4						14,447,512	XXX	11,388,925	14,659,979	(3,234,546)	0	44,092	(3,278,638)	0	11,388,925	0	3,058,587	3,058,587	114,577	XXX
9799998. Total - Common Stocks - Part 5						5,524,963	XXX	5,325,887		0	0	0	0	0	5,325,887	0	199,076	199,076	21,524	XXX
9799999. Total - Common Stocks						19,972,475	XXX	16,714,812	14,659,979	(3,234,546)	0	44,092	(3,278,638)	0	16,714,812	0	3,257,663	3,257,663	136,101	XXX
9899999. Total - Preferred and Common Stocks						19,972,475	XXX	16,714,812	14,659,979	(3,234,546)	0	44,092	(3,278,638)	0	16,714,812	0	3,257,663	3,257,663	136,101	XXX
9999999 - Totals						65,320,412	XXX	62,459,571	50,316,414	(3,234,546)	(34,150)	52,056	(3,320,752)	0	62,267,555	0	3,048,577	3,048,577	694,685	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 Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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
09659Q-AA-5	BMWOT 18A A1 - ABS		01/17/2018	CHASE SECURITIES	07/25/2018	Paydown	700,000	700,000	700,000	700,000	0	0	0	0	0	0	0	0	2,771	0
14314A-AA-7	CARMX 181 A1 - ABS		01/17/2018	RBC CAP MKTS CORP	09/17/2018	Paydown	1,100,000	1,100,000	1,100,000	1,100,000	0	0	0	0	0	0	0	0	5,957	0
34531J-AA-3	FORDL 18A A1 - ABS		04/17/2018	BARCLAYS CAPITAL INC FIXED INC	12/17/2018	Paydown	500,000	500,000	500,000	500,000	0	0	0	0	0	0	0	0	4,177	0
36255P-AA-8	GMCAR 181 A1 - ABS		01/09/2018	BARCLAYS FIXED INCOME	08/16/2018	Paydown	550,000	550,000	550,000	550,000	0	0	0	0	0	0	0	0	2,498	0
370334-CF-9	GENERAL MILLS INC		04/03/2018	GOLDMAN, SACHS & CO.	04/10/2018	BANC/AMERICA SECS	735,000	734,287	738,521	734,287	0	0	0	0	0	0	4,234	4,234	0	0
38013R-AA-3	GMCAR 182 A1 - ABS		04/11/2018	DEUTSCHE BANK INST FIX INC	11/16/2018	Paydown	800,000	800,000	800,000	800,000	0	0	0	0	0	0	0	0	4,798	0
44891K-AA-3	HART 18A A1 - ABS		04/10/2018	BARCLAYS CAPITAL INC FIXED INC	11/15/2018	Paydown	400,000	400,000	400,000	400,000	0	0	0	0	0	0	0	0	2,527	0
47788C-AA-0	JDOT 2018 A1 - ABS		02/21/2018	RBC CAPITAL MARKETS	11/15/2018	Paydown	1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	0	0	0	7,465	0
58772Q-AA-4	MBALT 18A A1 - ABS		01/17/2018	MITSUBISHI UFJ	09/17/2018	Paydown	1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	0	0	0	5,138	0
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							6,785,000	6,784,287	6,788,521	6,784,287	0	0	0	0	0	0	4,234	4,234	35,332	0
8399998. Total - Bonds							6,785,000	6,784,287	6,788,521	6,784,287	0	0	0	0	0	0	4,234	4,234	35,332	0
8999998. Total - Preferred Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
00817Y-10-8	AETNA ORD		10/01/2018	CITIGROUP GLOBAL MARKETS INC.	11/28/2018	Unknown	27.000	5,516	5,731	5,516	0	0	0	0	0	0	215	215	14	0
013872-10-6	ALCOA ORD		02/08/2018	INVESTMENT TECHNOLOGY	07/17/2018	JEFFERIES & COMPANY, INC.	1,886.000	87,023	89,997	87,023	0	0	0	0	0	0	2,974	2,974	0	0
016255-10-1	ALIGN TECHNOLOGY ORD		06/01/2018	VARIOUS	06/01/2018	Adjustment	987.000	45,951	239,137	45,951	0	0	0	0	0	0	193,185	193,185	0	0
02665T-30-6	AMERICAN HOMES 4 RENT CL A REIT ORD		06/01/2018	VARIOUS	06/01/2018	Adjustment	11,028.000	246,641	217,215	246,641	0	0	0	0	0	0	(29,426)	(29,426)	551	0
03349M-10-5	ANDEAVOR ORD		06/15/2018	CITIGROUP GLOBAL MARKETS INC.	10/04/2018	VARIOUS	10.000	1,360	1,382	1,360	0	0	0	0	0	0	22	22	6	0
03674X-10-6	ANTERO RESOURCES ORD		02/08/2018	INVESTMENT TECHNOLOGY	09/11/2018	RBC CAPITAL MARKETS	8,175.000	141,445	145,260	141,445	0	0	0	0	0	0	3,815	3,815	0	0
03755L-10-4	APERGY CORPORATION		06/01/2018	VARIOUS	06/15/2018	Credit Suisse First Boston	88.000	2,477	3,304	2,477	0	0	0	0	0	0	827	827	0	0
03852U-10-6	ARAMARK ORD		02/08/2018	GOLDMAN SACHS	08/06/2018	VARIOUS	4,846.000	201,569	185,433	201,569	0	0	0	0	0	0	(16,137)	(16,137)	1,018	0
039653-10-0	ARCOSA ORD		11/01/2018	RBC CAPITAL MARKETS	12/11/2018	CITATION GRP/BCC CLRG-EQTY&MUN	1,727.000	51,659	41,731	51,659	0	0	0	0	0	0	(9,928)	(9,928)	0	0
12514G-10-8	CDW ORD		01/11/2018	STIFEL NICOLAUS	10/08/2018	VARIOUS	1,767.000	127,300	138,940	127,300	0	0	0	0	0	0	11,640	11,640	733	0
126349-10-9	CSG SYSTEMS INTERNATIONAL ORD		03/06/2018	JEFFERIES & COMPANY, INC.	05/15/2018	JEFFERIES & COMPANY, INC.	1,835.000	84,874	71,749	84,874	0	0	0	0	0	0	(13,124)	(13,124)	385	0
12650T-10-4	CSRA INC.		03/20/2018	CITATION GRP/BCC CLRG-EQTY&MUN	04/06/2018	Unknown	5.000	207	206	207	0	0	0	0	0	0	(1)	(1)	1	0
12673P-10-5	CA ORD		10/01/2018	VARIOUS	11/05/2018	VARIOUS	28.000	1,200	1,245	1,200	0	0	0	0	0	0	45	45	2	0
16949N-10-9	CHINA LODGING GROUP ADR REP ORD	C	03/06/2018	JEFFERIES & COMPANY, INC.	04/06/2018	JEFFERIES & COMPANY, INC.	579.000	87,533	75,252	87,533	0	0	0	0	0	0	(12,282)	(12,282)	0	0
20441B-40-7	CMPNH PARA ADR RP 1 NON VTG CL B PRF	C	04/06/2018	JEFFERIES & COMPANY, INC.	05/15/2018	JEFFERIES & COMPANY, INC.	10,628.000	82,149	68,581	82,149	0	0	0	0	0	0	(13,568)	(13,568)	0	0
205887-10-2	CONAGRA BRANDS ORD		10/26/2018	PNC CAPITAL MKTS	11/08/2018	VARIOUS	1,418.939	50,259	48,535	50,259	0	0	0	0	0	0	(1,724)	(1,724)	0	0
21676P-10-3	COOPER STANDARD HOLDINGS ORD		08/06/2018	BARCLAYS CAPITAL LE	11/08/2018	VARIOUS	1,003.000	144,220	81,565	144,220	0	0	0	0	0	0	(62,655)	(62,655)	0	0
23334L-10-2	DSW CL A ORD		04/06/2018	JEFFERIES & COMPANY, INC.	12/11/2018	VARIOUS	5,334.000	118,257	141,177	118,257	0	0	0	0	0	0	22,919	22,919	2,667	0
257559-20-3	DOMTAR ORD		01/11/2018	STIFEL NICOLAUS	07/17/2018	JEFFERIES & COMPANY, INC.	2,510.000	127,093	121,785	127,093	0	0	0	0	0	0	(5,308)	(5,308)	2,184	0
260003-10-8	DOVER ORD		06/01/2018	VARIOUS	06/01/2018	Adjustment	3.913	325	329	325	0	0	0	0	0	0	5	5	2	0
26884L-10-9	EQT ORD		11/13/2018	VARIOUS	11/13/2018	VARIOUS	353.000	13,128	7,558	13,128	0	0	0	0	0	0	(5,569)	(5,569)	0	0
29089Q-10-5	EMERGENT BIOSOLUTIONS ORD		02/08/2018	INVESTMENT TECHNOLOGY	10/08/2018	RBC CAPITAL MARKETS	2,312.000	107,345	145,514	107,345	0	0	0	0	0	0	38,170	38,170	0	0
292218-10-4	EMPLOYERS HOLDINGS ORD		06/01/2018	VARIOUS	06/01/2018	Adjustment	4,244.000	113,308	170,959	113,308	0	0	0	0	0	0	57,651	57,651	1,371	0
29265N-10-8	ENERGEN ORD		04/06/2018	JEFFERIES & COMPANY, INC.	11/29/2018	VARIOUS	3,329.000	205,782	214,771	205,782	0	0	0	0	0	0	8,989	8,989	0	0
29414D-10-0	ENVISION HEALTHCARE ORD		10/01/2018	VARIOUS	10/12/2018	VARIOUS	2,814.000	107,724	124,912	107,724	0	0	0	0	0	0	17,188	17,188	0	0
294600-10-1	EQUITRANS MIDSTREAM ORD		11/13/2018	VARIOUS	12/04/2018	PNC CAPITAL MKTS	255.200	9,616	5,693	9,616	0	0	0	0	0	0	(3,922)	(3,922)	0	0
30219G-10-8	EXPRESS SCRIPTS HOLD ORD		10/01/2018	VARIOUS	12/20/2018	VARIOUS	60.000	4,988	5,532	4,988	0	0	0	0	0	0	544	544	0	0
30255G-10-3	FCB FINANCIAL HOLDINGS CL A ORD		02/08/2018	INVESTMENT TECHNOLOGY	12/11/2018	VARIOUS	3,380.000	181,618	127,965	181,618	0	0	0	0	0	0	(53,653)	(53,653)	0	0
35905A-10-9	FRONTDOOR ORD		10/01/2018	VARIOUS	10/08/2018	RBC CAPITAL MARKETS	1,831.000	54,897	82,959	54,897	0	0	0	0	0	0	28,063	28,063	0	0
36174X-10-1	GGP ORD	C	03/20/2018	CITATION GRP/BCC CLRG-EQTY&MUN	08/27/2018	VARIOUS	15.000	319	117	319	0	0	0	0	0	0	(202)	(202)	223	0
366505-10-5	GARRETT MOTION ORD	C	11/01/2018	VARIOUS	11/01/2018	Adjustment	90.200	1,310	1,311	1,310	0	0	0	0	0	0	1	1	0	0
400110-10-2	GRUBHUB ORD		03/06/2018	JEFFERIES & COMPANY, INC.	04/06/2018	JEFFERIES & COMPANY, INC.	874.000	85,964	85,916	85,964	0	0	0	0	0	0	(48)	(48)	0	0
438516-10-6	HONEYWELL INTERNATIONAL ORD		10/01/2018	CITIGROUP GLOBAL MARKETS INC.	10/29/2018	Unknown	10.000	1,554	1,554	1,554	0	0	0	0	0	0	0	0	5	0
56155L-10-8	MAMMOTH ENERGY SERVI ORD		04/06/2018	JEFFERIES & COMPANY, INC.	06/11/2018	INSTINET	2,511.000	85,138	92,128	85,138	0	0	0	0	0	0	6,989	6,989	0	0
57164Y-10-7	MARRIOTT VACATIONS WORLDWIDE ORD		09/01/2018	CITATION GROUP	09/11/2018	VARIOUS	1,009.305	120,107	112,003	120,107	0	0	0	0	0	0	(8,104)	(8,104)	0	0

SCHEDULE D - PART 5

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

1 CUSIP Identi-fication	2 Description	3 For-eign	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 Consid-eration	11 Book/ Adjusted Carrying Value at Disposal	Change in Book/Adjusted Carrying Value: 12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amort-ization)/ Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	16 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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
57665R-10-6	MATCH GROUP ORD		03/06/2018	JEFFERIES & COMPANY, INC.	04/06/2018	JEFFERIES & COMPANY, INC.	2,060.000	86,356	86,718	86,356	0	0	0	0	0	0	362	362	0	0
58506Q-10-9	MEDPACE HOLDINGS ORD		06/01/2018	VARIOUS	06/01/2018	Adjustment	3,240.000	87,604	116,057	87,604	0	0	0	0	0	0	28,453	28,453	0	0
59151K-10-8	METHANEX ORD		03/06/2018	JEFFERIES & COMPANY, INC.	07/17/2018	JEFFERIES & COMPANY, INC.	1,553.000	85,027	108,844	85,027	0	0	0	0	0	0	23,817	23,817	769	0
63633D-10-4	NATIONAL HEALTH INVESTORS REIT ORD		06/01/2018	VARIOUS	06/01/2018	Adjustment	2,121.000	121,194	141,439	121,194	0	0	0	0	0	0	20,245	20,245	2,015	0
63938C-10-8	NAVIENT ORD		03/20/2018	CITATION GRP/BCC CLRG-EQTY&MUN	06/15/2018	Credit Suisse First Boston	11.000	147	144	147	0	0	0	0	0	0	(2)	(2)	2	0
70432V-10-2	PAYCOM SOFTWARE ORD		03/06/2018	JEFFERIES & COMPANY, INC.	06/11/2018	SANFORD C. BERNSTEIN AND CO. LLC	811.000	85,220	85,968	85,220	0	0	0	0	0	0	748	748	0	0
715347-10-0	PERSPECTA ORD		06/01/2018	JEFFERIES	07/18/2018	VARIOUS	166.500	2,695	3,755	2,695	0	0	0	0	0	0	1,060	1,060	8	0
72346Q-10-4	PINNACLE FINANCIAL PARTNERS ORD		01/11/2018	STIFEL NICOLAUS	05/15/2018	VARIOUS	2,764.000	190,611	174,513	190,611	0	0	0	0	0	0	(16,098)	(16,098)	571	0
74758T-30-3	QUALYS ORD		03/06/2018	JEFFERIES & COMPANY, INC.	05/15/2018	JEFFERIES & COMPANY, INC.	1,089.000	84,500	81,826	84,500	0	0	0	0	0	0	(2,675)	(2,675)	0	0
76118Y-10-4	RESIDEO TECHNOLOGIES ORD		10/29/2018	VARIOUS	11/07/2018	VARIOUS	150.334	2,578	3,713	2,578	0	0	0	0	0	0	1,134	1,134	0	0
76680R-20-6	RINGCENTRAL CL A ORD		03/06/2018	JEFFERIES & COMPANY, INC.	06/11/2018	SANFORD C. BERNSTEIN AND CO. LLC	1,303.000	82,629	96,912	82,629	0	0	0	0	0	0	14,282	14,282	0	0
774341-10-1	ROCKWELL COLLINS ORD		10/01/2018	VARIOUS	11/26/2018	Unknown	8.000	1,117	1,131	1,117	0	0	0	0	0	0	13	13	4	0
783549-10-8	RYDER SYSTEM ORD		02/08/2018	INVESTMENT TECGNOLOGY	05/15/2018	JEFFERIES & COMPANY, INC.	2,482.000	202,234	168,245	202,234	0	0	0	0	0	0	(33,988)	(33,988)	1,291	0
78709Y-10-5	SAIA ORD		01/11/2018	STIFEL NICOLAUS	08/06/2018	INSTINET	1,683.000	127,741	126,737	127,741	0	0	0	0	0	0	(1,004)	(1,004)	0	0
81761R-10-9	SERVICEMASTER GLOBAL HOLDINGS ORD		10/01/2018	VARIOUS	12/11/2018	VARIOUS	4,928.000	186,095	227,726	186,095	0	0	0	0	0	0	41,631	41,631	0	0
82935M-10-9	SINOPEC SHANGHAI ADR REP 100 CL H ORD	C	03/06/2018	JEFFERIES & COMPANY, INC.	08/06/2018	MORGAN STANLEY CO	1,428.000	84,907	84,795	84,907	0	0	0	0	0	0	(111)	(111)	5,938	0
848637-10-4	SPLUNK ORD		01/11/2018	STIFEL NICOLAUS	07/17/2018	JEFFERIES & COMPANY, INC.	1,418.000	127,651	152,030	127,651	0	0	0	0	0	0	24,379	24,379	0	0
858912-10-8	STERICYCLE ORD		10/01/2018	VARIOUS	12/14/2018	JP MORGAN SECURITIES INC.	4.000	247	162	247	0	0	0	0	0	0	(85)	(85)	0	0
861642-40-3	STONE ENERGY ORD		04/06/2018	JEFFERIES & COMPANY, INC.	05/10/2018	Unknown	2,295.000	81,287	81,287	81,287	0	0	0	0	0	0	0	0	0	0
87484T-10-8	TALOS ENERGY ORD		05/10/2018	JEFFERIES	05/15/2018	JEFFERIES & COMPANY, INC.	2,295.000	81,287	76,644	81,287	0	0	0	0	0	0	(4,644)	(4,644)	0	0
896522-10-9	TRINITY INDUSTRIES ORD		09/11/2018	RBC CAPITAL MARKETS	11/01/2018	Unknown	5,181.000	184,357	184,357	184,357	0	0	0	0	0	0	0	0	674	0
90214J-10-1	2U ORD		03/06/2018	JEFFERIES & COMPANY, INC.	06/11/2018	SANFORD C. BERNSTEIN AND CO. LLC	983.000	84,622	91,425	84,622	0	0	0	0	0	0	6,803	6,803	0	0
98310W-10-8	WYNDHAM DESTINATIONS ORD		06/01/2018	VARIOUS	06/29/2018	Credit Suisse First Boston	117.000	2,745	5,761	2,745	0	0	0	0	0	0	3,016	3,016	48	0
98311A-10-5	WYNDHAM HOTELS RESORTS ORD		06/01/2018	VARIOUS	06/29/2018	Credit Suisse First Boston	117.000	3,338	7,234	3,338	0	0	0	0	0	0	3,896	3,896	29	0
98919V-10-5	ZAYO GROUP HOLDINGS ORD		08/06/2018	CONVERGEX	11/08/2018	VARIOUS	7,931.000	297,650	194,860	297,650	0	0	0	0	0	0	(102,790)	(102,790)	0	0
G16249-10-7	BROOKFIELD PROPERTY PARTNERS UNT		08/27/2018	PNC CAPITAL MKTS	09/14/2018	VARIOUS	281.248	5,704	5,636	5,704	0	0	0	0	0	0	(67)	(67)	86	0
G16252-10-1	BROOKFIELD INFRASTRUCTUR PARTNER UNT	C	06/01/2018	VARIOUS	06/01/2018	Adjustment	3,134.000	87,089	127,133	87,089	0	0	0	0	0	0	40,045	40,045	0	0
G60754-10-1	MICHAEL KORS HOLDINGS ORD	C	02/08/2018	INVESTMENT TECHNOLOGY	10/08/2018	RBC CAPITAL MARKETS	1,740.000	106,688	117,883	106,688	0	0	0	0	0	0	11,195	11,195	0	0
G6700G-10-7	NVENT ELECTRIC PLC	C	06/01/2018	VARIOUS	06/15/2018	Credit Suisse First Boston	195.000	4,116	5,224	4,116	0	0	0	0	0	0	1,108	1,108	0	0
G7S00T-10-4	PENTAIR ORD	C	06/01/2018	VARIOUS	06/01/2018	Adjustment	181.269	11,592	11,628	11,592	0	0	0	0	0	0	35	35	125	0
G98294-10-4	XL GROUP ORD	D	06/15/2018	CITIGROUP GLOBAL MARKETS INC.	09/12/2018	MERGER	2.000	112	115	112	0	0	0	0	0	0	3	3	0	0
P31076-10-5	COPA HOLDINGS CL A ORD	C	07/17/2018	JEFFERIES & COMPANY, INC.	09/11/2018	VARIOUS	1,209.000	116,891	97,614	116,891	0	0	0	0	0	0	(19,277)	(19,277)	804	0
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)								5,325,887	5,524,963	5,325,887	0	0	0	0	0	0	199,076	199,076	21,524	0
9799998. Total - Common Stocks								5,325,887	5,524,963	5,325,887	0	0	0	0	0	0	199,076	199,076	21,524	0
9899999. Total - Preferred and Common Stocks								5,325,887	5,524,963	5,325,887	0	0	0	0	0	0	199,076	199,076	21,524	0
9999999 - Totals								12,110,174	12,313,483	12,110,174	0	0	0	0	0	0	203,310	203,310	56,856	0

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
0999999. Total Preferred Stocks							0	0	0	XXX	XXX
62080#-10-9	MOUNT CARMEL HEALTH PLAN OF IDAHO, INC.		16456	83-1422704	8BI	NO	0	2,141,652	0	1.000	100.0
1399999. Subtotal - Common Stock - U.S. Health Entity							0	2,141,652	0	XXX	XXX
1899999. Total Common Stocks							0	2,141,652	0	XXX	XXX
1999999 - Totals							0	2,141,652	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: $

2.Total amount of intangible assets nonadmitted $

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
62080#-10-9	MOUNT CARMEL HEALTH PLAN OF IDAHO, INC.	MOUNT CARMEL HEALTH PLAN, INC.	0	1.000	100.0
0299999. Subtotal - Common Stock			0	XXX	XXX
0399999 - Total			0	XXX	XXX

SCHEDULE DA - PART 1

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

1	Codes 2	Codes 3	4	5	6	7	Change in Book/Adjusted Carrying Value 8	Change in Book/Adjusted Carrying Value 9	Change in Book/Adjusted Carrying Value 10	Change in Book/Adjusted Carrying Value 11	12	13	Interest 14	Interest 15	Interest 16	Interest 17	Interest 18	Interest 19	20
Description	Code	For-eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
UNITED STATES TREASURY			01/31/2018	CHASE SECURITIES	01/31/2019	1,998,688	0	14,704	0	0	2,000,000	1,983,984	9,416	0	1.125	1.937	JJ	11,250	0
UNITED STATES TREASURY			11/30/2018	WELLS FARGO SECURITIES LLC	11/30/2019	3,468,555	0	3,008	0	0	3,500,000	3,465,547	5,385	0	1.750	2.755	MN	0	0
UNITED STATES TREASURY			09/17/2018	JP Morgan Securities Inc.	01/31/2019	2,495,478	0	21,017	0	0	2,500,000	2,474,461	0	0	0.000	2.223	N/A	0	0
UNITED STATES TREASURY			12/06/2018	NOMURA SECURITIES INTL., FIXED I	06/06/2019	1,978,533	0	3,578	0	0	2,000,000	1,974,955	0	0	0.000	2.543	N/A	0	0
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						9,941,254	0	42,307	0	0	10,000,000	9,898,947	14,800	0	XXX	XXX	XXX	11,250	0
0599999. Total - U.S. Government Bonds						9,941,254	0	42,307	0	0	10,000,000	9,898,947	14,800	0	XXX	XXX	XXX	11,250	0
1099999. Total - All Other Government Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2499999. Total - U.S. Political Subdivisions Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
FEDERAL HOME LOAN MORTGAGE CORP			12/03/2018	MORGAN STANLEY CO	03/04/2019	2,091,420	0	4,001	0	0	2,100,000	2,087,419	0	0	0.000	2.391	N/A	0	0
FEDERAL HOME LOAN BANKS			10/19/2018	UBS SECURITIES LLC	01/23/2019	998,597	0	4,704	0	0	1,000,000	993,893	0	0	0.000	2.310	N/A	0	0
FEDERAL HOME LOAN BANKS			09/26/2018	GREENWICH CAPITAL MARKETS	03/27/2019	1,988,963	0	12,521	0	0	2,000,000	1,976,441	0	0	0.000	2.358	N/A	0	0
FEDERAL HOME LOAN BANKS			10/10/2018	VARIOUS	01/09/2019	6,296,858	0	33,784	0	0	6,300,000	6,263,074	0	0	0.000	2.257	N/A	0	0
FEDERAL FARM CREDIT BANKS			12/21/2018	MIZUHO SECURITIES USA INC.	09/03/2019	687,609	0	551	0	0	700,000	687,058	0	0	0.000	2.642	N/A	0	0
FEDERAL HOME LOAN MORTGAGE CORP			11/28/2018	BARCLAYS CAPITAL INC FIXED INC	04/17/2019	496,411	0	1,146	0	0	500,000	495,265	0	0	0.000	2.462	N/A	0	0
FEDERAL HOME LOAN BANKS			12/20/2018	TORONTO DOMINION SEC.	07/19/2019	2,700,000	0	0	0	0	2,700,000	2,700,000	0	0	0.000	0.000	N/A	0	0
FEDERAL HOME LOAN BANKS			12/21/2018	GOLDMAN, SACHS & CO.	07/22/2019	2,662,262	0	2,040	0	0	2,700,000	2,660,222	0	0	0.000	2.524	N/A	0	0
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						17,922,120	0	58,747	0	0	18,000,000	17,863,373	0	0	XXX	XXX	XXX	0	0
3199999. Total - U.S. Special Revenues Bonds						17,922,120	0	58,747	0	0	18,000,000	17,863,373	0	0	XXX	XXX	XXX	0	0
The Coca-Cola Company			07/17/2018	JP Morgan Securities Inc.	01/09/2019	699,627	0	7,840	0	0	700,000	691,787	0	0	0.000	2.429	N/A	0	0
Apple Inc.			09/26/2018	GOLDMAN, SACHS & CO.	01/29/2019	598,945	0	3,654	0	0	600,000	595,292	0	0	0.000	2.282	N/A	0	0
Collateralized Commercial Paper Co., LLC			09/26/2018	RBC CAPITAL MARKETS	03/04/2019	1,194,833	0	8,083	0	0	1,200,000	1,186,750	0	0	0.000	2.530	N/A	0	0
Victory Receivables Corporation			09/26/2018	GOLDMAN, SACHS & CO.	01/04/2019	399,920	0	2,587	0	0	400,000	397,333	0	0	0.000	2.423	N/A	0	0
New York Life Capital Corporation			10/02/2018	CITIGROUP GLOBAL MARKETS INC.	01/03/2019	699,913	0	3,981	0	0	700,000	695,931	0	0	0.000	2.269	N/A	0	0
American Honda Finance Corporation		C	10/02/2018	BARCLAYS CAPITAL INC FIXED INC	01/22/2019	1,997,212	0	12,083	0	0	2,000,000	1,985,129	0	0	0.000	2.413	N/A	0	0
PACCAR Financial Corp.			10/11/2018	MIZUHO SECURITIES USA INC.	01/11/2019	599,617	0	3,143	0	0	600,000	596,473	0	0	0.000	2.320	N/A	0	0
Pfizer Inc.			10/15/2018	BARCLAYS CAPITAL INC FIXED INC	01/15/2019	399,642	0	1,993	0	0	400,000	397,649	0	0	0.000	2.320	N/A	0	0
Pfizer Inc.			10/16/2018	BARCLAYS CAPITAL INC FIXED INC	01/17/2019	1,498,467	0	7,379	0	0	1,500,000	1,491,087	0	0	0.000	2.320	N/A	0	0
Jupiter Securitization Company LLC			11/15/2018	BARCLAYS CAPITAL INC FIXED INC	03/04/2019	597,210	0	2,115	0	0	600,000	595,095	0	0	0.000	2.730	N/A	0	0
Thunder Bay Funding, LLC			11/13/2018	GOLDMAN, SACHS & CO.	03/11/2019	1,591,720	0	5,880	0	0	1,600,000	1,585,840	0	0	0.000	2.730	N/A	0	0
MetLife Short Term Funding LLC			11/14/2018	Citigroup Global Markets, Inc.	02/19/2019	1,195,868	0	4,048	0	0	1,200,000	1,191,820	0	0	0.000	2.555	N/A	0	0
Jupiter Securitization Company LLC			12/11/2018	RBC CAPITAL MARKETS	04/01/2019	397,180	0	658	0	0	400,000	396,522	0	0	0.000	2.852	N/A	0	0
National Securities Clearing Corporation			12/26/2018	Citigroup Global Markets, Inc.	06/13/2019	296,197	0	140	0	0	300,000	296,057	0	0	0.000	2.839	N/A	0	0
Pfizer Inc.			12/14/2018	BARCLAYS CAPITAL INC FIXED INC	03/15/2019	397,891	0	520	0	0	400,000	397,371	0	0	0.000	2.626	N/A	0	0
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						12,564,241	0	64,105	0	0	12,600,000	12,500,136	0	0	XXX	XXX	XXX	0	0
Liberty Street Funding LLC		C	10/01/2018	CITIGROUP GLOBAL MARKETS INC.	01/02/2019	949,937	0	5,827	0	0	950,000	944,110	0	0	0.000	2.415	N/A	0	0
GMCAR 184 A1			12/10/2018	WELLS FARGO SECURITIES LLC	05/16/2019	76,856	0	(1)	0	0	76,978	76,858	79	0	2.458	3.939	MON	247	207
MBALT 18B A1			11/15/2018	JP Morgan Securities Inc.	11/15/2019	564,146	0	0	0	0	564,146	564,146	596	0	2.716	2.714	MON	1,528	0
Liberty Street Funding LLC		C	12/10/2018	GOLDMAN, SACHS & CO.	03/15/2019	994,302	0	1,717	0	0	1,000,000	992,585	0	0	0.000	2.838	N/A	0	0
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						2,585,241	0	7,543	0	0	2,591,125	2,577,699	675	0	XXX	XXX	XXX	1,775	207
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						15,149,482	0	71,647	0	0	15,191,125	15,077,835	675	0	XXX	XXX	XXX	1,775	207
4899999. Total - Hybrid Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
6099999. Subtotal - SVO Identified Funds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
6599999. Subtotal - Bank Loans						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7799999. Total - Issuer Obligations						40,427,614	0	165,159	0	0	40,600,000	40,262,455	14,800	0	XXX	XXX	XXX	11,250	0
7899999. Total - Residential Mortgage-Backed Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7999999. Total - Commercial Mortgage-Backed Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8099999. Total - Other Loan-Backed and Structured Securities						2,585,241	0	7,543	0	0	2,591,125	2,577,699	675	0	XXX	XXX	XXX	1,775	207
8199999. Total - SVO Identified Funds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8299999. Total - Bank Loans						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0

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	For-eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
8399999. Total Bonds						43,012,856	0	172,701	0	0	43,191,125	42,840,154	15,475	0	XXX	XXX	XXX	13,025	207
8699999. Total - Parent, Subsidiaries and Affiliates						0	0	0	0	0	XXX	0	0	0	XXX	XXX	XXX	0	0
9199999 - Totals						43,012,856	0	172,701	0	0	XXX	42,840,154	15,475	0	XXX	XXX	XXX	13,025	207

Schedule DB - Part A - Section 1 - Options, Caps, Floors, Collars, Swaps and Forwards Open

N O N E

Schedule DB - Part A - Section 2 - Options, Caps, Floors, Collars, Swaps and Forwards Terminated

N O N E

Schedule DB - Part B - Section 1 - Futures Contracts Open

N O N E

Schedule DB - Part B - Section 1B - Brokers with whom cash deposits have been made

N O N E

Schedule DB - Part B - Section 2 - Futures Contracts Terminated

N O N E

Schedule DB - Part D - Section 1 - Counterparty Exposure for Derivative Instruments Open

N O N E

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged By

N O N E

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged To

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
PNC Bank	Columbus, Ohio	0	0.000	0	0	(2,378,389)	XXX
0199998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX				XXX
0199999. Totals - Open Depositories		XXX	XXX	0	0	(2,378,389)	XXX
0299998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories		XXX	XXX				XXX
0299999. Totals - Suspended Depositories		XXX	XXX	0	0	0	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	(2,378,389)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash		XXX	XXX	0	0	(2,378,389)	XXX

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

1. January	(2,912,372)	4. April	(3,004,023)	7. July	(4,355,317)	10. October	(2,563,202)
2. February	(3,312,233)	5. May	(2,560,958)	8. August	(5,199,438)	11. November	(5,671,910)
3. March	(5,549,384)	6. June	(5,362,973)	9. September	(6,535,042)	12. December	(2,378,389)

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1	2	3	4	5	6	7	8	9
CUSIP	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due and Accrued	Amount Received During Year
	REPURCHASE AGREEMENT PNC		12/31/2018	0.000	01/01/2019	70,971,698		8,345
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						70,971,698	0	8,345
0599999. Total - U.S. Government Bonds						70,971,698	0	8,345
1099999. Total - All Other Government Bonds						0	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
2499999. Total - U.S. Political Subdivisions Bonds						0	0	0
	FEDERAL HOME LOAN MORTGAGE CORP		10/26/2018	2.340	01/18/2019	1,997,852	0	8,445
	FEDERAL HOME LOAN MORTGAGE CORP		12/04/2018	2.420	02/20/2019	1,295,771	0	2,362
	FEDERAL NATIONAL MORTGAGE ASSOCIATION		10/15/2018	2.280	01/04/2019	1,399,742	0	6,688
	FEDERAL NATIONAL MORTGAGE ASSOCIATION		11/05/2018	2.290	01/14/2019	1,498,782	0	5,330
	FEDERAL NATIONAL MORTGAGE ASSOCIATION		12/21/2018	2.340	03/04/2019	995,994	0	709
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						7,188,141	0	23,534
3199999. Total - U.S. Special Revenues Bonds						7,188,141	0	23,534
	American Honda Finance Corporation		12/12/2018	2.670	02/22/2019	298,882	0	430
	Apple Inc.		10/11/2018	2.310	01/03/2019	749,907	0	3,827
	Apple Inc.		12/12/2018	2.540	02/05/2019	498,819	0	675
	Apple Inc.		12/18/2018	2.580	02/07/2019	598,483	0	574
	The Coca-Cola Company		10/29/2018	2.410	01/03/2019	699,910	0	2,887
	The Coca-Cola Company		11/20/2018	2.380	01/29/2019	499,094	0	1,359
	The Coca-Cola Company		11/14/2018	2.500	01/30/2019	249,507	0	817
	Exxon Mobil Corporation		11/01/2018	2.310	01/23/2019	1,398,066	0	5,361
	Fairway Financial Corporation		12/07/2018	2.480	01/16/2019	499,500	0	833
	Fairway Financial Corporation		12/13/2018	2.740	02/05/2019	339,134	0	470
	Fairway Financial Corporation		12/12/2018	2.830	03/06/2019	1,393,031	0	2,178
	MetLife Short Term Funding LLC		11/13/2018	2.590	01/28/2019	818,444	0	2,824
	National Securities Clearing Corporation		12/19/2018	2.700	02/15/2019	1,221,034	0	1,146
	New York Life Capital Corporation		10/10/2018	2.320	01/08/2019	599,738	0	3,113
	Novartis Finance Corporation		11/21/2018	2.440	01/14/2019	849,269	0	2,304
	The Procter & Gamble Company		10/10/2018	2.320	01/07/2019	1,249,531	0	6,484
	The Procter & Gamble Company		11/06/2018	2.400	01/24/2019	898,649	0	3,290
	Thunder Bay Funding, LLC		12/17/2018	2.500	03/11/2019	696,310	0	802
	USAA Capital Corporation		10/23/2018	2.380	01/16/2019	1,998,083	0	8,945
	Victory Receivables Corporation		10/24/2018	2.510	01/03/2019	1,899,745	0	8,813
	Walmart Inc.		12/10/2018	2.460	01/07/2019	999,607	0	1,442
	Walmart Inc.		12/17/2018	2.580	01/28/2019	1,297,562	0	1,354
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						19,752,305	0	59,927
	Liberty Street Funding LLC		12/14/2018	2.850	02/21/2019	398,447	0	548
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						398,447	0	548
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						20,150,752	0	60,475
4899999. Total - Hybrid Securities						0	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
6099999. Subtotal - SVO Identified Funds						0	0	0
6599999. Subtotal - Bank Loans						0	0	0
7799999. Total - Issuer Obligations						97,912,144	0	91,806
7899999. Total - Residential Mortgage-Backed Securities						0	0	0
7999999. Total - Commercial Mortgage-Backed Securities						0	0	0
8099999. Total - Other Loan-Backed and Structured Securities						398,447	0	548
8199999. Total - SVO Identified Funds						0	0	0
8299999. Total - Bank Loans						0	0	0
8399999. Total Bonds						98,310,591	0	92,354
316175-50-4	FIDELITY IMM:TRS I		12/31/2018	2.240		3,793,596	5,497	4,922
316175-50-4	FIDELITY IMM:TRS I	SD	12/10/2018	2.240		11,473	18	52
8599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						3,805,069	5,515	4,974
8899999 - Total Cash Equivalents						102,115,660	5,515	97,328

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/Adjusted Carrying Value	Fair Value	Book/Adjusted 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	0		471,597	463,506	0	0
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. U.S. Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59. Subtotal	XXX	XXX	471,597	463,506	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. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX	0	0	0	0

ALPHABETICAL INDEX

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ANNUAL STATEMENT BLANK (Continued)