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ANNUAL STATEMENT

For the Year Ending DECEMBER 31, 2019

OF THE CONDITION AND AFFAIRS OF THE

PARAMOUNT INSURANCE COMPANY

NAIC Group Code 1212 (Current Period), 1212 (Prior Period) NAIC Company Code 11518 Employer's ID Number 010580404

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: Life, Accident & Health[X] Property/Casualty[ ] Hospital, Medical & Dental Service or Indemnity[ ]
Dental Service Corporation[ ] Vision Service Corporation[ ] Health Maintenance Organization[ ]
Other[ ] Is HMO Federally Qualified? Yes[ ] No[X] N/A[ ]

Incorporated/Organized 04/19/2002 Commenced Business 09/26/2002

Statutory Home Office 1901 Indian Wood Circle (Street and Number), Maumee, OH, US 43537 (City or Town, State, Country and Zip Code)

Main Administrative Office 1901 Indian Wood Circle (Street and Number)

Maumee, OH, US 43537 (City or Town, State, Country and Zip Code) (419)887-2500 (Area Code) (Telephone Number)

Mail Address 1901 Indian Wood Circle (Street and Number or P.O. Box), Maumee, OH, US 43537 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 1901 Indian Wood Circle (Street and Number)

Maumee, OH, US 43537 (City or Town, State, Country and Zip Code) (419)887-2500 (Area Code) (Telephone Number)

Internet Website Address www.paramounthealthcare.com

Statutory Statement Contact Rich Potter, Mr. (Name) (419)887-2006 (Area Code)(Telephone Number)(Extension)

rich.potter@promedica.org (E-Mail Address) (419)887-2020 (Fax Number)

OFFICERS

Name	Title
James Frederick White Mr.	Chairman
Lori Ann Johnston Mrs.	President
Steven Michael Cavanaugh Mr.	Treasurer #
Jeffrey Craig Kuhn Mr.	Secretary

OTHERS

Jeffrey William Martin Mr., Chief Financial Officer
Jered Joseph Wilson Mr., Chief Operating Officer
Terry Lynn Bawel Ms., President Health Resources Services, Inc.
Alan Michael Sattler Mr., Vice President Business Development
Dee Ann Bialecki-Haase M.D., Chief Medical Officer
David Roger Brackett Mr., Chief Information Officer
Tod L Phillips Mr., Vice President Paramount Preferred Options

DIRECTORS OR TRUSTEES

Mark Duane Wagoner Mr.
Vincent Mature Davis Mr.
Richard Arthur Wasserman Mr.
Traci Nicole Watkins M.D.
Lynn Azar Isaac Mr.
Joseph Alphonse Assenmacher M.D. #
Tammy Lou Claus Ms. #
Patrice Akilah McClellan PhD #
Lori Ann Johnston Mrs.
Lynn Eric Olman Mr.
Andrea Marie Gibbons Ms.
John Paul Imm M.D.
Douglas J Welch Mr.
Elaine Marie Canning Ms. #
Stephanie Michelle Cole M.D. #
Zak Jon Vassar Mr. #

State of Ohio
County of Lucas ss

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

(Signature)	(Signature)	(Signature)
Lori Ann Johnston	Jeffrey William Martin	Jefrrey Craig Kuhn
(Printed Name)	(Printed Name)	(Printed Name)
1.	2.	3.
President	Chief Financial Officer	Secretary
(Title)	(Title)	(Title)

Subscribed and sworn to before me this
______ day of ______, 2020

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

(Notary Public Signature)

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	2 Percentage of Column 1 Line 13	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D Part 1):						
1.01 U.S. governments	3,714,217	7.938	3,714,217		3,714,217	7.938
1.02 All other governments						
1.03 U.S. states, territories and possessions, etc. guaranteed	108,922	0.233	108,922		108,922	0.233
1.04 U.S. political subdivisions of states, territories and possessions, guaranteed						
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	1,238,524	2.647	1,238,524		1,238,524	2.647
1.06 Industrial and miscellaneous	5,343,740	11.421	5,343,740		5,343,740	11.421
1.07 Hybrid securities						
1.08 Parent, subsidiaries and affiliates						
1.09 SVO identified funds						
1.10 Bank loans						
1.11 Total long-term bonds	10,405,403	22.238	10,405,403		10,405,403	22.238
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)						
2.02 Parent, subsidiaries and affiliates						
2.03 Total preferred stocks						
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	3,451,716	7.377	3,451,716		3,451,716	7.377
3.02 Industrial and miscellaneous Other (Unaffiliated)						
3.03 Parent, subsidiaries and affiliates Publicly traded						
3.04 Parent, subsidiaries and affiliates Other						
3.05 Mutual Funds						
3.06 Unit investment trusts						
3.07 Closed-end funds						
3.08 Total common stocks	3,451,716	7.377	3,451,716		3,451,716	7.377
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages						
4.02 Residential mortgages						
4.03 Commercial mortgages						
4.04 Mezzanine real estate loans						
4.05 Total mortgages loans						
5. Real estate (Schedule A):						
5.01 Properties occupied by company						
5.02 Properties held for production of income						
5.03 Properties held for sale						
5.04 Total real estate						
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	32,782,841	70.063	32,782,841		32,782,841	70.063
6.02 Cash equivalents (Schedule E, Part 2)	144,915	0.310	144,915		144,915	0.310
6.03 Short-term investments (Schedule DA)	5,008	0.011	5,008		5,008	0.011
6.04 Total Cash, cash equivalents and short-term investments	32,932,764	70.384	32,932,764		32,932,764	70.384
7. Contract loans						
8. Derivatives (Schedule DB)						
9. Other invested assets (Schedule BA)						
10. Receivables for securities	387	0.001	387		387	0.001
11. Securities Lending (Schedule DL, Part 1)				XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)						
13. Total invested assets	46,790,270	100.000	46,790,270		46,790,270	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

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 6)		
	2.2 Additional investment made after acquisition (Part 2, Column 9)		
3.	Current year change in encumbrances:		
	3.1 TOTALS, Part 1, Column 13		
	3.2 TOTALS, Part 3, Column 11		
4.	TOTAL gain (loss) on disposals, Part 3, Column 18		
5.	Deduct amounts received on disposals, Part 3, Column 15		
6.	TOTAL foreign exchange change in book/adjusted		
	6.1 TOTALS, Part 1, Column 15		
	6.2 TOTALS, Part 3, Column 13		
7.	Deduct current year's other-than-temporary impairment recognized:		
	7.1 TOTALS, Part 1, Column 12		
	7.2 TOTALS, Part 3, Column 10		
8.	Deduct current year's depreciation:		
	8.1 TOTALS, Part 1, Column 11		
	8.2 TOTALS, Part 3, Column 9		
9.	Book/adjusted carrying value at the end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 - 7 - 8)		
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Lines 9 minus 10)		

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

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)		

NONE

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		34,784,143
2.	Cost of bonds and stocks acquired, Part 3, Column 7		12,234,094
3.	Accrual of Discount		16,034
4.	Unrealized valuation increase (decrease):		
	4.1 Part 1, Column 12		
	4.2 Part 2, Section 1, Column 15		
	4.3 Part 2, Section 2, Column 13	739,256	
	4.4 Part 4, Column 11	(22,959)	716,298
5.	TOTAL gain (loss) on disposals, Part 4, Column 19		1,994,348
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		35,758,797
7.	Deduct amortization of premium		116,510
8.	TOTAL foreign exchange change in book/adjusted carrying value:		
	8.1 Part 1, Column 15		
	8.2 Part 2, Section 1, Column 19		
	8.3 Part 2, Section 2, Column 16		
	8.4 Part 4, Column 15		
9.	Deduct current year's other-than-temporary impairment recognized:		
	9.1 Part 1, Column 14		
	9.2 Part 2, Section 1, Column 17		
	9.3 Part 2, Section 2, Column 14	18,960	
	9.4 Part 4, Column 13		18,960
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Notes 5Q, Line 5Q(2)		6,469
11.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9 + 10)		13,857,119
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		13,857,119

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	3,714,217	3,803,831	3,718,881	3,596,939
Governments	2.	Canada				
(Including all obligations guaranteed	3.	Other Countries				
by governments)	4.	TOTALS	3,714,217	3,803,831	3,718,881	3,596,939
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	TOTALS	108,922	120,467	110,529	80,000
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	1,238,524	1,279,277	1,240,212	1,192,861
Industrial and Miscellaneous,	8.	United States	5,167,645	5,262,376	5,208,316	5,079,880
SVO Identified Funds, Unaffiliated Bank Loans and	9.	Canada	126,356	134,030	126,317	122,000
Hybrid Securities (unaffiliated)	10.	Other Countries	49,739	50,215	49,945	49,000
	11.	TOTALS	5,343,740	5,446,621	5,384,578	5,250,880
Parent, Subsidiaries and Affiliates	12.	TOTALS				
	13.	TOTAL Bonds	10,405,403	10,650,196	10,454,199	10,120,681
PREFERRED STOCKS	14.	United States				
Industrial and Miscellaneous (unaffiliated)	15.	Canada				
	16.	Other Countries				
	17.	TOTALS				
Parent, Subsidiaries and Affiliates	18.	TOTALS				
	19.	TOTAL Preferred Stocks				
COMMON STOCKS	20.	United States	3,078,245	3,078,245	2,313,957	
Industrial and Miscellaneous (unaffiliated)	21.	Canada	59,221	59,221	49,333	
	22.	Other Countries	314,249	314,249	248,990	
	23.	TOTALS	3,451,716	3,451,716	2,612,281	
Parent, Subsidiaries and Affiliates	24.	TOTALS				
	25.	TOTAL Common Stocks	3,451,716	3,451,716	2,612,281	
	26.	TOTAL Stocks	3,451,716	3,451,716	2,612,281	
	27.	TOTAL Bonds and Stocks	13,857,119	14,101,912	13,066,480	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total From Column 7 Prior Year	10 % From Column 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	749,464	1,549,113	417,991	668,118	329,530	XXX	3,714,217	35.68	8,657,674	34.12	3,714,217	
1.2 NAIC 2						XXX						
1.3 NAIC 3						XXX						
1.4 NAIC 4						XXX						
1.5 NAIC 5						XXX						
1.6 NAIC 6						XXX						
1.7 TOTALS	749,464	1,549,113	417,991	668,118	329,530	XXX	3,714,217	35.68	8,657,674	34.12	3,714,217	
2. All Other Governments												
2.1 NAIC 1						XXX						
2.2 NAIC 2						XXX						
2.3 NAIC 3						XXX						
2.4 NAIC 4						XXX						
2.5 NAIC 5						XXX						
2.6 NAIC 6						XXX						
2.7 TOTALS						XXX						
3. U.S. States, Territories and Possessions, etc., Guaranteed												
3.1 NAIC 1				108,922		XXX	108,922	1.05	111,707	0.44	108,922	
3.2 NAIC 2						XXX						
3.3 NAIC 3						XXX						
3.4 NAIC 4						XXX						
3.5 NAIC 5						XXX						
3.6 NAIC 6						XXX						
3.7 TOTALS				108,922		XXX	108,922	1.05	111,707	0.44	108,922	
4. U.S. Political Subdivisions of States, Territories & Possessions, Guaranteed												
4.1 NAIC 1						XXX						
4.2 NAIC 2						XXX						
4.3 NAIC 3						XXX						
4.4 NAIC 4						XXX						
4.5 NAIC 5						XXX						
4.6 NAIC 6						XXX						
4.7 TOTALS						XXX						
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.1 NAIC 1	150,977	385,010	234,947	339,043	123,524	XXX	1,233,501	11.85	2,735,786	10.78	1,233,501	
5.2 NAIC 2	5,024					XXX	5,024	0.05	5,074	0.02	5,024	
5.3 NAIC 3						XXX						
5.4 NAIC 4						XXX						
5.5 NAIC 5						XXX						
5.6 NAIC 6						XXX						
5.7 TOTALS	156,000	385,010	234,947	339,043	123,524	XXX	1,238,525	11.90	2,740,860	10.80	1,238,525	

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total From Column 7 Prior Year	10 % From Column 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)												
6.1 NAIC 1	236,728	1,474,082	241,153	62,447	1,076,189	XXX	3,090,599	29.69	8,226,538	32.42	3,090,599	
6.2 NAIC 2	181,925	1,431,633	436,175	29,855	178,560	XXX	2,258,149	21.69	5,640,417	22.23	2,258,149	
6.3 NAIC 3						XXX						
6.4 NAIC 4						XXX						
6.5 NAIC 5						XXX						
6.6 NAIC 6						XXX						
6.7 TOTALS	418,654	2,905,715	677,329	92,302	1,254,749	XXX	5,348,748	51.38	13,866,954	54.64	5,348,748	
7. Hybrid Securities												
7.1 NAIC 1						XXX						
7.2 NAIC 2						XXX						
7.3 NAIC 3						XXX						
7.4 NAIC 4						XXX						
7.5 NAIC 5						XXX						
7.6 NAIC 6						XXX						
7.7 TOTALS						XXX						
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1						XXX						
8.2 NAIC 2						XXX						
8.3 NAIC 3						XXX						
8.4 NAIC 4						XXX						
8.5 NAIC 5						XXX						
8.6 NAIC 6						XXX						
8.7 TOTALS						XXX						
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX							
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX							
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX							
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX							
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX							
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX							
9.7 TOTALS	XXX	XXX	XXX	XXX	XXX							
10. Unaffiliated Bank Loans												
10.1 NAIC 1						XXX						
10.2 NAIC 2						XXX						
10.3 NAIC 3						XXX						
10.4 NAIC 4						XXX						
10.5 NAIC 5						XXX						
10.6 NAIC 6						XXX						
10.7 TOTALS						XXX						

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total From Column 7 Prior Year	10 % From Column 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. Total Bonds Current Year												
11.1 NAIC 1	(d) 1,137,169	3,408,205	894,092	1,178,531	1,529,243		8,147,239	78.26	XXX	XXX	8,147,239	
11.2 NAIC 2	(d) 186,949	1,431,633	436,175	29,855	178,560		2,263,172	21.74	XXX	XXX	2,263,172	
11.3 NAIC 3	(d)								XXX	XXX		
11.4 NAIC 4	(d)								XXX	XXX		
11.5 NAIC 5	(d)						(c)		XXX	XXX		
11.6 NAIC 6	(d)						(c)		XXX	XXX		
11.7 TOTALS	1,324,118	4,839,838	1,330,267	1,208,386	1,707,803		(b) 10,410,411	100.00	XXX	XXX	10,410,411	
11.8 Line 11.7 as a % of Column 7	12.72	46.49	12.78	11.61	16.40		100.00	XXX	XXX	XXX	100.00	
12. Total Bonds Prior Year												
12.1 NAIC 1	2,703,134	5,794,015	3,870,146	3,164,151	4,200,259		XXX	XXX	19,731,704	77.75	19,731,704	
12.2 NAIC 2	228,791	1,839,178	2,729,449	220,241	627,833		XXX	XXX	5,645,491	22.25	5,645,491	
12.3 NAIC 3							XXX	XXX				
12.4 NAIC 4							XXX	XXX				
12.5 NAIC 5							XXX	XXX	(c)			
12.6 NAIC 6							XXX	XXX	(c)			
12.7 TOTALS	2,931,925	7,633,192	6,599,594	3,384,392	4,828,092		XXX	XXX	(b) 25,377,195	100.00	25,377,195	
12.8 Line 12.7 as a % of Col. 9	11.55	30.08	26.01	13.34	19.03		XXX	XXX	100.00	XXX	100.00	
13. Total Publicly Traded Bonds												
13.1 NAIC 1	1,137,169	3,408,205	894,092	1,178,531	1,529,243		8,147,239	78.26	19,731,704	77.75	8,147,239	XXX
13.2 NAIC 2	186,949	1,431,633	436,175	29,855	178,560		2,263,172	21.74	5,645,491	22.25	2,263,172	XXX
13.3 NAIC 3												XXX
13.4 NAIC 4												XXX
13.5 NAIC 5												XXX
13.6 NAIC 6												XXX
13.7 TOTALS	1,324,118	4,839,838	1,330,267	1,208,386	1,707,803		10,410,411	100.00	25,377,195	100.00	10,410,411	XXX
13.8 Line 13.7 as a % of Col. 7	12.72	46.49	12.78	11.61	16.40		100.00	XXX	XXX	XXX	100.00	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	12.72	46.49	12.78	11.61	16.40		100.00	XXX	XXX	XXX	100.00	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1											XXX	
14.2 NAIC 2											XXX	
14.3 NAIC 3											XXX	
14.4 NAIC 4											XXX	
14.5 NAIC 5											XXX	
14.6 NAIC 6											XXX	
14.7 TOTALS											XXX	
14.8 Line 14.7 as a % of Col. 7								XXX	XXX	XXX	XXX	
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11								XXX	XXX	XXX	XXX	

(a) Includes $...............0 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
(b) Includes $...............0 current year of bonds with Z designations, $...............0 prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class is under regulatory review.
(c) Includes $...............0 current year of bonds with 5GI designations, $...............0 prior year of bonds with 5* or 5GI designations and $...............0 current year, $...............0 prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.
(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $...........5,008; NAIC 2 $...............0; NAIC 3 $...............0; NAIC 4 $...............0; NAIC 5 $...............0; NAIC 6 $...............0.

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.08	9 Total From Column 7 Prior Year	10 % From Column 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations	673,278	1,316,370	218,864	499,075	326,801	XXX	3,034,388	29.15	6,716,198	26.47	3,034,388	
1.02 Residential Mortgage-Backed Securities	58,453	157,531	93,231	53,428	2,728	XXX	365,370	3.51	1,062,001	4.18	365,370	
1.03 Commercial Mortgage-Backed Securities						XXX						
1.04 Other Loan-Backed and Structured Securities	17,734	75,211	105,897	115,616		XXX	314,458	3.02	879,475	3.47	314,458	
1.05 TOTALS	749,464	1,549,113	417,991	668,118	329,530	XXX	3,714,217	35.68	8,657,674	34.12	3,714,217	
2. All Other Governments												
2.01 Issuer Obligations						XXX						
2.02 Residential Mortgage-Backed Securities						XXX						
2.03 Commercial Mortgage-Backed Securities						XXX						
2.04 Other Loan-Backed and Structured Securities						XXX						
2.05 TOTALS						XXX						
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations				108,922		XXX	108,922	1.05	111,707	0.44	108,922	
3.02 Residential Mortgage-Backed Securities						XXX						
3.03 Commercial Mortgage-Backed Securities						XXX						
3.04 Other Loan-Backed and Structured Securities						XXX						
3.05 TOTALS				108,922		XXX	108,922	1.05	111,707	0.44	108,922	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations						XXX						
4.02 Residential Mortgage-Backed Securities						XXX						
4.03 Commercial Mortgage-Backed Securities						XXX						
4.04 Other Loan-Backed and Structured Securities						XXX						
4.05 TOTALS						XXX						
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.01 Issuer Obligations	9,924	(6)		188,237	42,857	XXX	241,011	2.32	314,872	1.24	241,011	
5.02 Residential Mortgage-Backed Securities	146,077	385,016	234,947	150,806	80,667	XXX	997,514	9.58	2,425,988	9.56	997,514	
5.03 Commercial Mortgage-Backed Securities						XXX						
5.04 Other Loan-Backed and Structured Securities						XXX						
5.05 TOTALS	156,000	385,010	234,947	339,043	123,524	XXX	1,238,525	11.90	2,740,860	10.80	1,238,525	
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	200,980	2,047,424	572,325	92,302	290,976	XXX	3,204,007	30.78	8,902,945	35.08	3,204,007	
6.02 Residential Mortgage-Backed Securities						XXX						
6.03 Commercial Mortgage-Backed Securities					963,772	XXX	963,772	9.26	2,428,912	9.57	963,772	
6.04 Other Loan-Backed and Structured Securities	217,673	858,291	105,004			XXX	1,180,969	11.34	2,535,097	9.99	1,180,969	
6.05 TOTALS	418,654	2,905,715	677,329	92,302	1,254,749	XXX	5,348,748	51.38	13,866,954	54.64	5,348,748	
7. Hybrid Securities												
7.01 Issuer Obligations						XXX						
7.02 Residential Mortgage-Backed Securities						XXX						
7.03 Commercial Mortgage-Backed Securities						XXX						
7.04 Other Loan-Backed and Structured Securities						XXX						
7.05 TOTALS						XXX						
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations						XXX						
8.02 Residential Mortgage-Backed Securities						XXX						
8.03 Commercial Mortgage-Backed Securities						XXX						
8.04 Other Loan-Backed and Structured Securities						XXX						
8.05 Affiliated Bank Loans - Issued						XXX						
8.06 Affiliated Bank Loans - Acquired						XXX						
8.07 TOTALS						XXX						

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.08	9 Total From Column 7 Prior Year	10 % From Column 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds - as Identified by the SVO	XXX	XXX	XXX	XXX	XXX							
9.02 Bond Mutual Funds - as Identified by the SVO	XXX	XXX	XXX	XXX	XXX							
9.03 TOTALS	XXX	XXX	XXX	XXX	XXX							
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued						XXX						
10.02 Unaffiliated Bank Loans - Acquired						XXX						
10.03 TOTALS						XXX						
11. Total Bonds Current Year												
11.01 Issuer Obligations	884,181	3,363,788	791,189	888,536	660,634	XXX	6,588,328	63.29	XXX	XXX	6,588,328	
11.02 Residential Mortgage-Backed Securities	204,529	542,547	328,178	204,234	83,396	XXX	1,362,884	13.09	XXX	XXX	1,362,884	
11.03 Commercial Mortgage-Backed Securities					963,772	XXX	963,772	9.26	XXX	XXX	963,772	
11.04 Other Loan-Backed and Structured Securities	235,408	933,502	210,900	115,616		XXX	1,495,427	14.36	XXX	XXX	1,495,427	
11.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
11.06 Affiliated Bank Loans						XXX			XXX	XXX		
11.07 Unaffiliated Bank Loans						XXX			XXX	XXX		
11.08 TOTALS	1,324,118	4,839,838	1,330,267	1,208,386	1,707,803		10,410,411	100.00	XXX	XXX	10,410,411	
11.09 Line 11.08 as a % of Col. 7	12.72	46.49	12.78	11.61	16.40		100.00	XXX	XXX	XXX	100.00	
12. Total Bonds Prior Year												
12.01 Issuer Obligations	1,899,566	4,889,792	4,962,684	2,182,905	2,110,774	XXX	XXX	XXX	16,045,721	63.23	16,045,721	
12.02 Residential Mortgage-Backed Securities	416,234	1,203,939	867,297	712,113	288,405	XXX	XXX	XXX	3,487,989	13.74	3,487,989	
12.03 Commercial Mortgage-Backed Securities					2,428,912	XXX	XXX	XXX	2,428,912	9.57	2,428,912	
12.04 Other Loan-Backed and Structured Securities	616,124	1,539,462	769,613	489,373		XXX	XXX	XXX	3,414,572	13.46	3,414,572	
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX				
12.06 Affiliated Bank Loans						XXX	XXX	XXX				
12.07 Unaffiliated Bank Loans						XXX	XXX	XXX				
12.08 TOTALS	2,931,925	7,633,192	6,599,594	3,384,391	4,828,092		XXX	XXX	25,377,194	100.00	25,377,194	
12.09 Line 12.08 as a % of Col. 9	11.55	30.08	26.01	13.34	19.03		XXX	XXX	100.00	XXX	100.00	
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations	884,181	3,363,788	791,189	888,536	660,634	XXX	6,588,328	63.29	16,045,721	63.23	6,588,328	XXX
13.02 Residential Mortgage-Backed Securities	204,529	542,547	328,178	204,234	83,396	XXX	1,362,884	13.09	3,487,989	13.74	1,362,884	XXX
13.03 Commercial Mortgage-Backed Securities					963,772	XXX	963,772	9.26	2,428,912	9.57	963,772	XXX
13.04 Other Loan-Backed and Structured Securities	235,408	933,502	210,900	115,616		XXX	1,495,427	14.36	3,414,572	13.46	1,495,427	XXX
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX							XXX
13.06 Affiliated Bank Loans						XXX						XXX
13.07 Unaffiliated Bank Loans						XXX						XXX
13.08 TOTALS	1,324,118	4,839,838	1,330,267	1,208,386	1,707,803		10,410,411	100.00	25,377,194	100.00	10,410,411	XXX
13.09 Line 13.08 as a % of Col. 7	12.72	46.49	12.78	11.61	16.40		100.00	XXX	XXX	XXX	100.00	XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11	12.72	46.49	12.78	11.61	16.40		100.00	XXX	XXX	XXX	100.00	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations						XXX					XXX	
14.02 Residential Mortgage-Backed Securities						XXX					XXX	
14.03 Commercial Mortgage-Backed Securities						XXX					XXX	
14.04 Other Loan-Backed and Structured Securities						XXX					XXX	
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX						XXX	
14.06 Affiliated Bank Loans						XXX					XXX	
14.07 Unaffiliated Bank Loans						XXX					XXX	
14.08 TOTALS											XXX	
14.09 Line 14.08 as a % of Col. 7								XXX	XXX	XXX	XXX	
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11								XXX	XXX	XXX	XXX	

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					
2.	Cost of short-term investments acquired	64,711	64,711			
3.	Accrual of discount	118	118			
4.	Unrealized valuation increase (decrease)					
5.	TOTAL gain (loss) on disposals	(105)	(105)			
6.	Deduct consideration received on disposals	59,714	59,714			
7.	Deduct amortization of premium	2	2			
8.	TOTAL foreign exchange change in book/adjusted carrying value					
9.	Deduct current year's other-than-temporary impairment recognized					
10.	Book adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)	5,008	5,008			
11.	Deduct total nonadmitted amounts					
12.	Statement value at end of current period (Line 10 minus Line 11)	5,008	5,008			

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

SI11 Schedule DB Part A Verification . . . . NONE

SI11 Schedule DB Part B Verification . . . . NONE

SI12 Schedule DB Part C Sn 1 - Rep. (Syn Asset) Transactions . . . . NONE

SI13 Schedule DB Part C Sn 2 - Rep. (Syn Asset) Transactions . . . . NONE

SI14 Schedule DB Verification . . . . NONE

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

		1 Total	2 Bonds	3 Money Market Mutual Funds	4 Other (a)
1.	Book/adjusted carrying value, December 31 of prior year	1,161,676	1,161,676		
2.	Cost of cash equivalents acquired	2,114,062	2,114,062		
3.	Accrual of discount	11,568	11,568		
4.	Unrealized valuation increase (decrease)				
5.	TOTAL gain (loss) on disposals	17	17		
6.	Deduct consideration received on disposals	3,142,408	3,142,408		
7.	Deduct amortization of premium				
8.	TOTAL foreign exchange change in book/adjusted carrying value				
9.	Deduct current year's other-than-temporary impairment recognized				
10.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)	144,915	144,915		
11.	Deduct total nonadmitted amounts				
12.	Statement value at end of current period (Lines 10 minus 11)	144,915	144,915		

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

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	FOREIGN	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
U.S. Governments - Issuer Obligations																					
912810SJ8	U S TREASURY BOND 2.25% 8/15/49				1	102,559	97.2810	99,227	102,000	102,555		(4)			2.250	2.272	FA	867		10/30/2019	08/15/2049
912810QA9	U S TREASURY BOND 3.5% 2/15/39				1	84,990	120.0350	82,824	69,000	84,883		(108)			3.500	2.182	FA	914		12/30/2019	02/15/2039
912810PX0	U S TREASURY BOND 4.5% 5/15/38				1	417,279	135.3160	454,662	336,000	414,192		(2,613)			4.500	2.728	MN	1,952	15,503	05/02/2019	05/15/2038
912828Q37	U S TREASURY NOTE 1.25% 3/31/21				1	168,096	99.5430	168,228	169,000	168,246		150			1.250	1.613	MS	537		11/21/2019	03/31/2021
912828YS3	U S TREASURY NOTE 1.75% 11/15/29				1	16,784	98.5700	16,757	17,000	16,784					1.750	1.892	MN	39		12/30/2019	11/15/2029
912828XR6	U S TREASURY NOTE 1.75% 5/31/22				1	231,837	100.3910	231,903	231,000	231,780		(57)			1.750	1.612	MN	355	2,021	11/21/2019	05/31/2022
912828XW5	U S TREASURY NOTE 1.75% 6/30/22				1	76,295	100.4140	76,315	76,000	76,267		(28)			1.750	1.399	JD	7	665	11/21/2019	06/30/2022
9128286Z8	U S TREASURY NOTE 1.75% 6/30/24				1	681,475	100.3160	681,146	679,000	681,364		(110)			1.750	1.840	JD	65	5,714	12/30/2019	06/30/2024
912828M80	U S TREASURY NOTE 2% 11/30/22				1	139,627	101.1290	139,558	138,000	139,471		(156)			2.000	1.581	MN	241	1,110	12/30/2019	11/30/2022
9128286G0	U S TREASURY NOTE 2.375% 2/29/24				1	6,147	102.8520	6,171	6,000	6,121		(26)			2.375	1.869	FA	48	71	07/17/2019	02/29/2024
9128285V8	U S TREASURY NOTE 2.5% 1/15/22				1	13,155	101.8090	13,235	13,000	13,122		(34)			2.500	2.029	JJ	150	163	05/30/2019	01/15/2022
9128284V9	U S TREASURY NOTE 2.875% 8/15/28				1	201,604	107.8520	222,175	206,000	202,081		390			2.875	3.189	FA	2,237	5,923	10/11/2018	08/15/2028
912810SD1	U S TREASURY NOTE 3% 8/15/48				1	224,287	112.9100	248,402	220,000	224,247		(41)			3.000	2.579	FA	2,499	3,300	07/30/2019	08/15/2048
912828L65	US TREASURY NOTE 1.375% 9/30/20	SD			1	672,574	99.7970	673,630	675,000	673,278		704			1.375	1.720	MS	2,358	4,641	09/09/2019	09/30/2020
0199999 Subtotal - U.S. Governments - Issuer Obligations						3,036,709	XXX	3,114,232	2,937,000	3,034,388		(1,933)			XXX	XXX	XXX	12,270	39,109	XXX	XXX
U.S. Governments - Residential Mortgage-Backed Securities																					
36202FTL0	GNMA II POOL #0005055 4.5% 5/20/41			4	1	100,413	108.0150	102,685	95,065	100,205		(1,060)			4.500	3.254	MON	360	4,278	05/02/2018	05/20/2041
36179RGB9	GNMA II POOL #0MA2894 4.5% 6/20/45			4	1	108,945	107.1230	111,132	103,742	108,825		(1,019)			4.500	3.419	MON	389	3,890	02/14/2019	06/20/2045
3620AMTH5	GNMA POOL #0734152 4% 1/15/41			4	1	156,872	106.4920	157,414	147,818	156,340		(1,525)			4.000	2.784	MON	500	5,913	05/04/2017	01/15/2041
0299999 Subtotal - U.S. Governments - Residential Mortgage-Backed Securities						366,230	XXX	371,231	346,625	365,370		(3,605)			XXX	XXX	XXX	1,249	14,081	XXX	XXX
U.S. Governments - Other Loan-Backed and Structured Securities																					
83162CVB6	SBA GTD PART 2012-20J 2.18% 10/1/32			4	1	73,691	99.8540	75,792	75,902	74,819		342			2.180	2.415	AO	423	1,728	12/22/2016	10/01/2032
83162CVU4	SBA GTD PART 2013-20I 1 3.62% 9/01/33			4	1	50,235	104.7830	49,414	47,158	49,563		(602)			3.620	2.833	MS	570	1,790	11/10/2016	09/01/2033
83162CUA9	SBA GTD PARTN 2011-20E 3.79% 5/1/31			4	1	7,555	103.5500	7,662	7,400	7,534		(41)			3.790	3.454	MN	48	288	06/25/2018	05/01/2031
83162CXL2	SBA GTD PARTN 2015-20L1 2.82% 12/01/35			4	1	141,309	101.7320	139,468	137,094	139,167		(418)			2.820	2.620	JD	333	4,040	10/11/2016	12/01/2035
83162CYD9	SBA GTD PARTN 2016-20K 2.57% 11/1/36			4	1	43,153	100.5950	46,032	45,760	43,375		479			2.570	3.257	MN	199	1,233	10/11/2018	11/01/2036
0499999 Subtotal - U.S. Governments - Other Loan-Backed and Structured Securities						315,942	XXX	318,368	313,314	314,458		(240)			XXX	XXX	XXX	1,573	9,079	XXX	XXX
0599999 Subtotal - U.S. Governments						3,718,881	XXX	3,803,831	3,596,939	3,714,217		(5,778)			XXX	XXX	XXX	15,092	62,269	XXX	XXX
U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations																					
13063A5E0	CALIFORNIA ST 7.5% 4/1/34				1FE	110,529	150.5840	120,467	80,000	108,922		(1,402)			7.500	4.002	AO	1,517	6,000	01/22/2019	04/01/2034
1199999 Subtotal - U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations						110,529	XXX	120,467	80,000	108,922		(1,402)			XXX	XXX	XXX	1,517	6,000	XXX	XXX
1799999 Subtotal - U.S. States, Territories and Possessions (Direct and Guaranteed)						110,529	XXX	120,467	80,000	108,922		(1,402)			XXX	XXX	XXX	1,517	6,000	XXX	XXX
U.S. Special Revenue, Special Assessment - Issuer Obligations																					
167560PL9	CHICAGO IL MET WTR RECL 5.72% 12/1/38				1FE	73,224	130.8320	78,499	60,000	72,546		(432)			5.720	4.034	JD	296	3,432	10/19/2018	12/01/2038
59447TUF8	MICHIGAN ST FIN AUTH REV VAR 9/1/49			1	1FE	10,000	101.1150	10,112	10,000	10,000					2.000	2.000	MS	67	107	04/03/2019	09/01/2049
645913AY0	NEW JERSEY ST ECON DEV AUTH 0% 2/15/20	@			1FE	4,775	99.7990	4,990	5,000	4,894		74				1.938	MAT			09/18/2018	02/15/2020
650035TD0	NEW YORK ST URBAN DEV CORP 5.77% 3/15/39				1FE	116,233	121.2750	121,275	100,000	115,691		(463)			5.770	4.544	MS	1,715	5,770	02/15/2019	03/15/2039
64577BLA0	NJ ST ECON DEV AUTH 4.447% 6/15/20				2FE	5,093	101.0790	5,054	5,000	5,024		(50)			4.447	3.396	JD	11	222	08/07/2018	06/15/2020
649322AE4	NY & PRESBYTERIAN HOSP 4.763% 08/01/46				1FE	32,906	116.2180	37,190	32,000	32,857		(16)			4.763	4.588	FA	639	1,524	10/28/2016	08/01/2046
2599999 Subtotal - U.S. Special Revenue, Special Assessment - Issuer Obligations						242,232	XXX	257,119	212,000	241,011		(887)			XXX	XXX	XXX	2,728	11,056	XXX	XXX
U.S. Special Revenue, Special Assessment - Residential Mortgage-Backed Securities																					
3132H7D84	FHLMC POOL #U9-9126 3% 11/1/43			4	1	79,771	102.9750	84,863	82,411	79,889		378			3.000	3.470	MON	206	2,472	05/09/2018	11/01/2043
3137FPLF0	FHLMC MULTICLASS MTG 4926 BA 3% 5/25/25			4	1	9,397	100.6210	9,400	9,342	9,395		(6)			3.000	2.718	MON	5	47	10/09/2019	05/25/2025
31326FZB7	FHLMC POOL #2B-1638 VAR 8/1/43			4	1	3,527	102.2680	3,529	3,451	3,519		(26)			2.000	1.799	MON	6	83	01/26/2017	08/01/2043
3128MJ6V7	FHLMC POOL #G0-8883 4.5% 5/1/49			4	1	146,332	105.2690	147,232	139,863	146,142		(1,416)			4.500	3.149	MON	524	3,147	05/23/2019	05/01/2049
31335BBH8	FHLMC POOL #G6-0940 4% 9/1/46			4	1	32,509	106.4920	33,759	31,701	32,484		(174)			4.000	3.419	MON	106	951	03/05/2019	09/01/2046
3132XCRW7	FHLMC POOL #G6-7701 3% 10/1/46			4	1	100,944	103.0070	107,126	103,999	101,046		451			3.000	3.530	MON	260	3,120	08/17/2018	10/01/2046
35563PKG3	FHLMC SEASONED CR RISK 2MA 3.5% 8/25/58			4	1	26,771	103.9340	26,966	25,946	26,770		0			3.500	3.286	MON	58		12/16/2019	08/25/2058
35563PHF9	FHLMC SEASONED CR RISK 4 3.5% 11/25/57			4	1	74,991	103.6360	79,554	76,763	75,032		239			3.500	3.660	MON	225	2,687	11/08/2018	11/25/2057
3136APW99	FNMA GTD REMIC P/T 15-58 CA 3% 8/25/41			4	1	6,759	102.1220	6,785	6,644	6,757		(13)			3.000	2.694	MON	4	83	07/10/2019	08/25/2041
3136ASFR2	FNMA GTD REMIC P/T 16-24 LB 2.5% 6/25/42			4	1	7,363	100.9360	7,402	7,334	7,363		(3)			2.500	2.431	MON	4	76	06/26/2019	06/25/2042
31403C6L0	FNMA POOL #0745275 5% 2/1/36			4	1	45,466	110.2330	46,812	42,466	45,305		(638)			5.000	3.250	MON	177	1,946	01/04/2019	02/01/2036
3138EK6E0	FNMA POOL #0AL3568 VAR 4/1/43			4	1	4,727	102.5840	4,760	4,640	4,718		(35)			2.000	1.807	MON	8	92	01/17/2017	04/01/2043
3138EMV40	FNMA POOL #0AL5134 VAR 4/1/44			4	1	5,083	102.1730	5,028	4,921	5,067		(42)			2.000	1.709	MON	8	143	01/17/2017	04/01/2044
3138X02G2	FNMA POOL #0AU1674 VAR 8/1/43			4	1	3,428	100.8880	3,516	3,485	3,431		11			2.000	2.155	MON	6	83	07/31/2018	08/01/2043
3140EU2J7	FNMA POOL #0BC0776 VAR 3/1/46			4	1	4,059	101.9230	4,091	4,014	4,056		(14)			2.000	1.902	MON	7	105	01/26/2018	03/01/2046
3140FNGZ1	FNMA POOL #0BE2915 3.5% 12/1/46			4	1	91,110	105.6420	92,604	87,658	91,044		(309)			3.500	2.730	MON	256	767	08/23/2019	12/01/2046

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	FOREIGN	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3140J5YE3	FNMA POOL #0BM1608 VAR 12/1/45			4	1	4,879	101.5190	4,939	4,865	4,878		(3)			2.000	1.975	MON	8	122	01/31/2018	12/01/2045
3140J7RJ6	FNMA POOL #0BM3188 VAR 4/1/47			4	1	4,175	102.0020	4,207	4,124	4,171		(15)			2.000	1.895	MON	7	114	01/26/2018	04/01/2047
3140J7WE1	FNMA POOL #0BM3344 VAR 12/1/47			4	1	2,900	101.8140	2,944	2,892	2,899		(3)			2.000	1.977	MON	5	79	02/14/2018	12/01/2047
3140J8HX4	FNMA POOL #0BM3845 VAR 9/1/37			4	1	4,012	104.0440	4,013	3,857	4,005		(58)			2.000	1.499	MON	6	145	01/31/2019	09/01/2037
3140J9CN9	FNMA POOL #0BM4576 2.675% 11/1/47			4	1	4,758	101.4630	4,900	4,829	4,758		15			2.000	2.129	MON	8	129	10/09/2018	11/01/2047
3140JVN57	FNMA POOL #0BO1311 3.5% 8/1/49			4	1	245,081	103.8780	245,309	236,151	244,871		(320)			3.500	2.570	MON	689	2,755	08/27/2019	08/01/2049
302970AG3	FRESB 2019-SB59 CMBS VAR 1/25/29			4	1	69,888	104.0440	72,359	69,547	69,861		(29)			2.000	1.897	MON	201	2,011	02/13/2019	01/25/2029
30309LAG3	FRESB 2019-SB61 MBS VAR 2/25/39			4	1	10,023	102.0290	10,176	9,973	10,021		(2)			2.000	1.946	MON	4	196	04/11/2019	02/25/2039
30298LAB7	FRESB 2019-SB65 CMBS A5H VAR 5/25/39			4	1	10,031	98.9770	9,882	9,984	10,030		(1)			2.000	1.948	MON	4	71	08/15/2019	05/25/2039
2699999 Subtotal - U.S. Special Revenue, Special Assessment - Residential Mortgage-Backed Securities						997,980	XXX	1,022,158	980,861	997,513		(2,014)			XXX	XXX	XXX	2,791	21,426	XXX	XXX
3199999 Subtotal - U.S. Special Revenue, Special Assessment						1,240,212	XXX	1,279,277	1,192,861	1,238,524		(2,901)			XXX	XXX	XXX	5,519	32,482	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
00287YAU3	ABBVIE INC 2.3% 5/14/21			1	2FE	16,845	100.3680	17,063	17,000	16,922		75			2.300	3.488	MN	52	161	11/22/2019	05/14/2021
00287YAT6	ABBVIE INC 2.5% 5/14/20			1	2FE	6,027	100.1500	6,009	6,000	6,000		(13)			2.500	2.256	MN	20	150	11/28/2017	05/14/2020
00287YAP4	ABBVIE INC 3.2% 11/06/22			1	2FE	30,097	102.6120	29,757	29,000	29,514		(190)			3.200	2.418	MN	144	928	10/24/2016	11/06/2022
00912XAX2	AIR LEASE CORP 2.75% 1/15/23			1	2FE	15,109	101.3260	15,199	15,000	15,105		(4)			2.750	2.718	JJ	191	69	11/22/2019	01/15/2023
00912XBE3	AIR LEASE CORP 3.5% 1/15/22				2FE	9,929	102.7700	10,277	10,000	9,955		21			3.500	3.729	JJ	162	290	09/10/2018	01/15/2022
023608AF9	AMEREN CORP 2.7% 11/15/20			1	2FE	7,897	100.5360	8,043	8,000	7,962		42			2.700	3.257	MN	28	216	06/11/2018	11/15/2020
025537AL5	AMERICAN ELECTRIC POWER 3.65% 12/1/21				2FE	10,154	103.1740	10,317	10,000	10,149		(5)			3.650	3.669	JD	31	274	11/22/2019	12/01/2021
025816BS7	AMERICAN EXPRESS CO 3.4% 2/27/23			1	1FE	36,584	103.8360	37,381	36,000	36,482		(102)			3.400	2.907	FA	425	612	05/10/2019	02/27/2023
02665WDC2	AMERICAN HONDA FINANCE 2.05% 1/10/23				1FE	10,005	100.3830	10,038	10,000	10,005		0			2.050	2.002	JJ	63		11/22/2019	01/10/2023
026874DG9	AMERICAN INTERNATIONAL GROUP 3.3% 3/1/21			1	2FE	18,107	101.4550	18,262	18,000	18,092		(15)			3.300	3.183	MS	200	363	11/22/2019	03/01/2021
035242AN6	ANHEUSER-BUSCH INBEV FIN 4.9% 2/1/46			1	2FE	31,371	118.1220	37,799	32,000	31,384		11			4.900	5.033	FA	658	1,568	10/04/2018	02/01/2046
03523TBP2	ANHEUSER-BUSCH INBEV WW 2.5% 7/15/22				2FE	2,975	101.7880	3,054	3,000	2,980		4			2.500	2.775	JJ	35	38	05/24/2019	07/15/2022
00206RCN0	AT&T INC 3.4% 5/15/25			1	2FE	17,425	104.7270	18,851	18,000	17,552		74			3.400	3.919	MN	80	612	04/02/2018	05/15/2025
00206RCZ3	AT&T INC 4.6% 2/15/21			1	2FE	12,301	102.3060	12,277	12,000	12,147		(154)			4.600	2.600	FA	210	276	03/06/2019	02/15/2021
00206RGD8	AT&T INC VAR 6/12/24				2FE	61,673	101.7350	64,093	63,000	61,910		229			2.000	2.411	MJSD	70	2,341	12/14/2018	06/12/2024
053332AM4	AUTOZONE INC 3.7% 4/15/22			1	2FE	10,231	103.1910	10,319	10,000	10,205		(26)			3.700	3.168	AO	79	185	11/22/2019	04/15/2022
06051GHS1	BANK OF AMERICA CORP VAR 3/15/50			1	1FE	34,000	120.5550	40,989	34,000	34,000					2.000	2.000	MS	433	736	03/12/2019	03/15/2050
06051GGP8	BANK OF AMERICA CORP VAR 7/21/21			1	1FE	15,905	100.2060	16,033	16,000	15,948		42			2.000	1.890	JJ	156	142	11/22/2019	07/21/2021
06367WRC9	BANK OF MONTREAL 2.05% 11/1/22		A		1FE	11,993	100.4100	12,049	12,000	11,993		0			2.050	2.085	MN	48		11/22/2019	11/01/2022
05531FBG7	BB&T CORP 3.05% 6/20/22			1	1FE	55,073	102.4990	56,374	55,000	55,056		(17)			3.050	2.996	JD	56	1,267	03/15/2019	06/20/2022
084670BR8	BERKSHIRE HATHAWAY INC 2.75% 3/15/23			1	1FE	43,949	102.5420	46,144	45,000	44,298		219			2.750	3.358	MS	368	1,238	05/04/2018	03/15/2023
10112RAS3	BOSTON PROPERTIES LP 4.125% 5/15/21			1	1FE	10,205	102.3470	10,235	10,000	10,150		(49)			4.125	3.376	MN	54	206	11/22/2019	05/15/2021
11134LAD1	BROADCOM CORP/CAYMA 3% 1/15/22			1	2FE	11,078	101.4790	11,163	11,000	11,070		(8)			3.000	2.839	JJ	153	90	11/22/2019	01/15/2022
136385AW1	CANADIAN NATURAL RESOURCES 2.95% 1/15/23		A	1	2FE	48,720	102.0160	51,008	50,000	49,183		278			2.950	3.630	JJ	684	1,475	04/02/2018	01/15/2023
13645RAX2	CANADIAN PACIFIC RAIL 6.125% 09/15/15		A	1	2FE	26,820	146.8820	32,314	22,000	26,814		(2)			6.125	5.017	MS	374	1,348	10/11/2016	09/15/2115
14040HBP9	CAPITAL ONE FINANCIAL 2.5% 5/12/20			1	2FE	10,983	100.1320	11,015	11,000	10,998		6			2.500	2.555	MN	38	275	05/09/2017	05/12/2020
14040HCA1	CAPITAL ONE FINANCIAL 3.9% 1/29/24			1	2FE	21,603	106.0690	22,274	21,000	21,537		(65)			3.900	3.133	JJ	413	410	05/10/2019	01/29/2024
14913Q3A5	CATERPILLAR FINANCIAL SVC 1.9% 9/6/22				1FE	9,992	100.2020	10,020	10,000	9,992		1			1.900	1.910	MS	61		11/22/2019	09/06/2022
14913Q2N8	CATERPILLAR FINANCIAL SVCS 3.15% 9/7/21				1FE	7,994	102.2190	8,178	8,000	7,996		2			3.150	3.177	MS	81	252	09/04/2018	09/07/2021
172967LG4	CITIGROUP INC 2.75% 4/25/22			1	1FE	19,186	101.6020	19,304	19,000	19,171		(15)			2.750	1.966	AO	97	124	11/22/2019	04/25/2022
172967KN0	CITIGROUP INC 3.4% 5/1/26				1FE	47,127	105.0670	50,432	48,000	47,213		86			3.400	3.693	MN	277	1,632	03/13/2019	05/01/2026
12572QAE5	CME GROUP INC 3% 9/15/22				1FE	16,440	102.9480	16,472	16,000	16,412		(28)			3.000	1.902	MS	142	90	11/22/2019	09/15/2022
00209TAB1	COMCAST CABLE COMM 9.455% 11/15/22				1FE	101,011	120.8520	96,682	80,000	93,449		(4,397)			9.455	3.273	MN	988	7,564	04/02/2018	11/15/2022
20268JAA1	COMMONSPIRIT HEALTH 2.76% 10/1/24			1	2FE	55,000	100.9260	55,509	55,000	55,000					2.760	2.760	AO	550		08/07/2019	10/01/2024
20268JAC7	COMMONSPIRIT HEALTH 4.187% 10/1/49			1	2FE	9,433	99.9820	8,998	9,000	9,431		(2)			4.187	3.911	AO	137		10/08/2019	10/01/2049
20605PAK7	CONCHO RESOURCES INC 4.3% 8/15/28			1	2FE	7,973	109.0400	8,723	8,000	7,976		2			4.300	4.340	FA	131	385	06/14/2018	08/15/2028
219350BL8	CORNING INC 5.85% 11/15/68			1	2FE	23,439	119.3740	23,875	20,000	23,437		(2)			5.850	4.916	MN	153	585	11/08/2019	11/15/2068
126408GV9	CSX CORP 4.25% 6/1/21			1	2FE	11,415	102.6150	11,288	11,000	11,226		(115)			4.250	1.372	JD	40	361	11/22/2019	06/01/2021
126650DC1	CVS HEALTH CORP 3.35% 3/9/21				2FE	10,074	101.6630	10,166	10,000	10,071		(3)			3.350	3.403	MS	105	168	11/22/2019	03/09/2021
126650BP4	CVS PASS-THROUGH TRUST 6.036% 12/10/28				2FE	98,651	111.7200	94,817	84,870	95,690		(1,867)			6.036	4.315	MON	313	5,123	10/18/2016	12/10/2028
24737BAA3	DELTA AIR LINES 2019-1 A 3.204% 10/25/25				1FE	29,600	104.0250	30,167	29,000	29,542		(58)			3.204	2.853	AO	173	573	05/28/2019	10/25/2025
25746UDA4	DOMINION ENERGY INC STEP 8/15/21				2FE	54,013	100.7670	54,414	54,000	54,010		(3)			2.000	1.988	FA	560	321	06/24/2019	08/15/2021
29273RAQ2	ENERGY TRANSFER OPERATING 5.2% 2/1/22			1	2FE	9,470	104.8730	9,439	9,000	9,403		(67)			5.200	2.254	FA	196	104	11/22/2019	02/01/2022
29278NAN3	ENERGY TRANSFER OPERATING LP 5.5% 6/1/27			1	2FE	32,513	112.4260	33,728	30,000	32,327		(185)			5.500	4.239	JD	142	1,650	05/14/2019	06/01/2027
29379VAU7	ENTERPRISE PROD OPERATING 5.7% 2/15/42				2FE	47,960	104.1590	46,872	45,000	46,488		(505)			4.050	2.392	FA	693	1,418	11/22/2019	02/15/2022
29379VBP7	ENTERPRISE PRODUCTS OPER 2.8% 2/15/21				2FE	4,997	100.9540	5,048	5,000	4,999		1			2.800	2.819	FA	53	140	02/01/2018	02/15/2021
30040WAA6	EVERSOURCE ENERGY 2.5% 3/15/21			1	2FE	5,009	100.5870	5,029	5,000	5,003		(3)			2.500	2.428	MS	37	125	01/03/2018	03/15/2021
664397AM8	EVERSOURCE ENERGY 3.15% 01/15/25			1	2FE	49,592	103.1990	49,536	48,000	49,007		(164)			3.150	2.655	JJ	700	1,512	10/13/2016	01/15/2025
30161NAS0	EXELON CORP 5.1% 6/15/45			1	2FE	41,395	120.6090	44,625	37,000	41,340		(55)			5.100	4.327	JD	89	1,887	05/23/2019	06/15/2045
31428XBU9	FEDEX CORP 3.4% 1/14/22				2FE	11,130	102.7160	11,299	11,000	11,127		(4)			3.400	3.441	JJ	174	101	11/22/2019	01/14/2022
31428XBQ8	FEDEX CORP 4.05% 2/15/48			1	2FE	24,802	96.6230	27,054	28,000	24,848		46			4.050	4.819	FA	432	567	02/14/2019	02/15/2048

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	FOREIGN	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
36962G4Y7	GENERAL ELECTRIC CO 4.625% 1/7/21				2FE	81,697	102.2730	82,841	81,000	81,337		(318)			4.625	4.202	JJ	1,821	3,746	11/08/2018	01/07/2021
37045XBS4	GM FINANCIAL CO 3.45% 1/14/22			1	2FE	76,973	102.2380	78,723	77,000	76,967		13			3.450	3.413	JJ	1,240	2,657	04/02/2018	01/14/2022
37045XCU8	GM FINANCIAL CO 3.55% 7/8/22				2FE	20,250	102.9430	20,589	20,000	20,242		(8)			3.550	3.571	JJ	342	89	11/22/2019	07/08/2022
38141EA58	GOLDMAN SACHS GROUP 5.375% 3/15/20				1FE	9,784	100.6780	9,061	9,000	9,055		(263)			5.375	2.383	MS	144	484	02/27/2017	03/15/2020
38141GGS7	GOLDMAN SACHS GROUP 5.75% 1/24/22				1FE	99,393	107.3520	93,396	87,000	92,569		(2,297)			5.750	2.203	JJ	2,195	4,428	11/22/2019	01/24/2022
42824CBE8	HEWLETT PACKARD ENTERPRISE 2.25% 4/1/23			1	2FE	13,993	99.9000	13,986	14,000	13,994		0			2.250	2.255	AO	95		11/22/2019	04/01/2023
404280AK5	HSBC HOLDINGS PLC 5.1% 4/5/21		C		1FE	23,791	103.7160	23,855	23,000	23,592		(198)			5.100	2.121	AO	283	663	11/22/2019	04/05/2021
45687AAM4	INGERSOLL-RAND GLOBAL 2.9% 2/21/21				2FE	11,041	100.9190	11,101	11,000	11,039		(2)			2.900	2.160	FA	116	87	11/22/2019	02/21/2021
460690BM1	INTERPUBLIC GROUP OF COS 3.5% 10/1/20				2FE	2,994	101.0710	3,032	3,000	2,997		2			3.500	3.581	AO	27	108	09/18/2018	10/01/2020
460690BN9	INTERPUBLIC GROUP OF COS 3.75% 10/1/21				2FE	10,188	102.7850	10,279	10,000	10,165		(24)			3.750	3.297	AO	95	193	11/22/2019	10/01/2021
24422ETQ2	JOHN DEERE CAPITAL CORP 2.2% 3/13/20				1FE	9,992	100.0460	10,005	10,000	9,999		3			2.200	2.227	MS	67	220	03/10/2017	03/13/2020
46625HQJ2	JPMORGAN CHASE & CO 2.55% 3/1/21			1	1FE	10,069	100.7740	10,077	10,000	10,060		(9)			2.550	1.643	MS	86		11/22/2019	03/01/2021
46625HJD3	JPMORGAN CHASE & CO 4.5% 1/24/22				1FE	62,400	105.0020	60,901	58,000	59,847		(856)			4.500	2.899	JJ	1,146	2,610	12/01/2016	01/24/2022
48203RAJ3	JUNIPER NETWORKS INC 4.35% 6/15/25			1	2FE	53,204	107.6090	55,957	52,000	53,055		(149)			4.350	3.890	JD	107	2,262	03/18/2019	06/15/2025
48305QAA1	KAISER FOUNDATION HOSPITALS 3.5% 4/1/22				1FE	5,175	103.3520	5,168	5,000	5,171		(4)			3.500	1.935	AO	44		12/11/2019	04/01/2022
485170AV6	KANSAS CITY SOUTHERN 3% 5/15/23			1	2FE	11,255	102.3080	11,254	11,000	11,241		(14)			3.000	2.066	MN	43	90	11/22/2019	05/15/2023
482480AD2	KLA CORP 4.125% 11/1/21			1	2FE	11,380	103.4180	11,376	11,000	11,334		(45)			4.125	1.943	MN	77	124	11/22/2019	11/01/2021
501044DH1	KROGER CO/THE 2.8% 8/1/22			1	2FE	6,877	101.9490	7,136	7,000	6,906		29			2.800	3.346	FA	82	98	02/21/2019	08/01/2022
501044CQ2	KROGER CO/THE 3.4% 4/15/22			1	2FE	13,395	102.8410	13,369	13,000	13,369		(26)			3.400	1.760	AO	95	51	11/22/2019	04/15/2022
501044CY5	KROGER CO/THE 4% 2/1/24			1	2FE	38,849	106.5980	41,573	39,000	38,882		28			4.000	4.092	FA	654	1,560	10/17/2018	02/01/2024
534187BC2	LINCOLN NATIONAL CORP 4.2% 3/15/22				2FE	12,512	104.3180	12,518	12,000	12,442		(70)			4.200	2.759	MS	150	147	11/22/2019	03/15/2022
539830BL2	LOCKHEED MARTIN CORP 4.7% 5/15/46			1	1FE	21,815	127.1570	25,431	20,000	21,752		(37)			4.700	4.145	MN	123	940	04/02/2018	05/15/2046
548661CW5	LOWE'S COS INC 3.12% 4/15/22			1	2FE	12,994	102.4400	13,317	13,000	13,025		31			3.120	2.089	AO	87	250	11/22/2019	04/15/2022
549271AF1	LUBRIZOL CORP/THE 6.5% 10/1/34				1FE	63,735	140.1390	67,267	48,000	62,447		(718)			6.500	3.813	AO	789	3,120	03/01/2018	10/01/2034
571903BC6	MARRIOTT INTERNATIONAL/MD 2.125% 10/3/22				2FE	10,988	100.1920	11,021	11,000	10,989		1			2.125	2.122	AO	58		11/22/2019	10/03/2022
606822AW4	MITSUBISHI UFJ FINAN GR 3.535% 7/26/21		C		1FE	11,117	102.3530	11,259	11,000	11,111		(7)			3.535	2.092	JJ	168	212	11/22/2019	07/26/2021
615369AN5	MOODY'S CORP 3.25% 6/7/21			1	2FE	9,082	101.8520	9,167	9,000	9,079		(3)			3.250	2.076	JD	20	211	11/22/2019	06/07/2021
61746BEA0	MORGAN STANLEY 2.5% 4/21/21				1FE	4,897	100.7580	5,038	5,000	4,955		34			2.500	3.216	AO	25	125	04/04/2018	04/21/2021
61744YAH1	MORGAN STANLEY 2.75% 5/19/22				1FE	16,125	101.8470	16,296	16,000	16,123		(2)			2.750	2.851	MN	52	165	11/22/2019	05/19/2022
61746BDQ6	MORGAN STANLEY 3.875% 04/29/24				1FE	79,838	106.3080	79,731	75,000	77,904		(621)			3.875	2.916	AO	509	2,906	10/07/2016	04/29/2024
55336VBH2	MPLX LP VAR 9/9/22			1	2FE	7,000	100.4000	7,028	7,000	7,000					2.000	2.000	MJSD	9	57	09/04/2019	09/09/2022
65339KAS9	NEXTERA ENERGY CAP HLDG 2.403% 9/1/21				2FE	44,108	100.7210	44,317	44,000	44,088		(20)			2.403	2.281	MS	355	68	08/05/2019	09/01/2021
65339KAQ3	NEXTERA ENERGY CAP HLDG 3.342% 9/1/20				2FE	5,014	100.8750	5,044	5,000	5,005		(7)			3.342	3.198	MS	56	167	08/06/2018	09/01/2020
666807BL5	NORTHROP GRUMMAN CORP 2.08% 10/15/20				2FE	6,910	100.1110	7,008	7,000	6,955		45			2.080	2.902	AO	31	146	03/04/2019	10/15/2020
674599DG7	OCCIDENTAL PETROLEUM CORP 0% 10/10/36	@		1	2FE	29,648	50.2340	29,638	59,000	29,855		208				5.860	MAT			11/14/2019	10/10/2036
674599CP8	OCCIDENTAL PETROLEUM CORP 2.7% 8/15/22				2FE	9,039	101.0400	9,094	9,000	9,038		(1)			2.700	2.732	FA	97		11/22/2019	08/15/2022
70213HAB4	PARTNERS HEALTHCARE SYS 3.443% 7/1/21				1FE	5,054	102.1790	5,109	5,000	5,035		(19)			3.443	2.968	JJ	86	86	02/21/2019	07/01/2021
718549AB4	PHILLIPS 66 PARTNERS LP3.605% 02/15/25			1	2FE	49,802	104.8320	51,368	49,000	49,506		(90)			3.605	3.361	FA	575	1,766	10/11/2016	02/15/2025
69352PAE3	PPL CAPITAL FUNDING INC 3.5% 12/1/22			1	2FE	11,312	103.4920	11,384	11,000	11,284		(29)			3.500	2.172	JD	33	193	11/22/2019	12/01/2022
74432QBZ7	PRUDENTIAL FINANCIAL 3.500% 05/15/24				1FE	40,124	106.4230	40,441	38,000	39,282		(273)			3.500	2.677	MN	174	1,330	10/25/2016	05/15/2024
756109AN4	REALTY INCOME CORP 3.25% 10/15/22			1	1FE	9,100	103.2740	9,295	9,000	9,116		8			3.250	2.095	AO	62	130	11/22/2019	10/15/2022
775109AW1	ROGERS COMMUNICATIONS INC 3% 03/15/23		A	1	2FE	26,808	102.4900	26,647	26,000	26,389		(134)			3.000	2.423	MS	216	780	10/28/2016	03/15/2023
78355HKM0	RYDER SYSTEM INC 2.875% 6/1/22			1	2FE	92,029	101.5390	93,416	92,000	92,035		5			2.875	2.218	JD	228	1,389	11/22/2019	06/01/2022
816851AW9	SEMPRA ENERGY 2.400% 03/15/20			1	2FE	139,617	100.0060	137,008	137,000	137,000		(659)			2.400	1.711	MS	977	3,288	11/04/2016	03/15/2020
44106MAU6	SERVICE PROPERTIES TRUST 4.25% 2/15/21			1	2FE	5,998	101.4390	6,086	6,000	5,999		1			4.250	4.269	FA	97	255	01/10/2019	02/15/2021
828807CZ8	SIMON PROPERTY GROUP LP 4.25% 11/30/46			1	1FE	56,645	114.4160	65,217	57,000	56,664		6			4.250	4.287	MN	209	2,423	11/15/2016	11/30/2046
842587CV7	SOUTHERN CO/THE 3.250% 07/01/26			1	2FE	68,020	104.1890	68,765	66,000	67,432		(161)			3.250	2.854	JJ	1,073	2,145	10/07/2016	07/01/2026
86765BAT6	SUNOCO LOGISTICS PARTNERS 3.9% 7/15/26			1	2FE	27,882	103.8890	29,089	28,000	27,893		11			3.900	3.960	JJ	507	546	03/26/2019	07/15/2026
86765BAR0	SUNOCO LOGISTICS PARTNERS 4.4% 4/1/21			1	2FE	5,148	102.4130	5,121	5,000	5,095		(53)			4.400	1.829	AO	56	110	06/25/2019	04/01/2021
86787EBE6	SUNTRUST BANK/ATLANTA GA 2.8% 5/17/22			1	1FE	32,983	101.9020	33,628	33,000	32,987		3			2.800	2.818	MN	116	462	05/14/2019	05/17/2022
86787EBA4	SUNTRUST BANK/ATLANTA GA VAR 10/26/21			1	1FE	9,065	101.1780	9,106	9,000	9,058		(7)			2.000	0.568	AO	39	141	11/22/2019	10/26/2021
89114QCD8	TORONTO-DOMINION BANK/THE 1.9% 12/1/22				1FE	11,976	100.0960	12,012	12,000	11,977		1			1.900	1.937	JD	20	32	11/22/2019	12/01/2022
913017CG2	UNITED TECHNOLOGIES CORP 1.950% 11/01/20			1	2FE	87,804	100.2180	88,192	88,000	87,926		39			1.950	1.997	MN	291	1,716	10/27/2016	11/01/2021
91324PDM1	UNITEDHEALTH GROUP INC 3.5% 2/15/24				1FE	39,900	105.5730	42,229	40,000	39,919		18			3.500	3.553	FA	533	926	12/13/2018	02/15/2024
927804FU3	VA ELECTRIC, POWER 3.15% 1/15/26			1	1FE	14,534	104.5490	14,637	14,000	14,364		(48)			3.150	2.641	JJ	204	441	10/28/2016	01/15/2026
92277GAK3	VENTAS REALTY LP 3.1% 1/15/23			1	2FE	16,415	102.3610	16,378	16,000	16,393		(21)			3.100	2.058	JJ	230		11/22/2019	01/15/2023
92276MAZ8	VENTAS REALTY/VENTAS CAP 3.25% 8/15/22			1	2FE	11,146	102.6390	11,290	11,000	11,124		(21)			3.250	2.327	FA	136	98	09/16/2019	08/15/2022
92277GAG2	VENTAS REALTY/VENTAS CAP 4.125% 01/15/26			1	2FE	36,530	107.1340	36,426	34,000	35,735		(226)			4.125	3.113	JJ	647	1,403	10/25/2016	01/15/2026
92343VCX0	VERIZON COMMUNICATIONS 4.522 9/15/48				2FE	21,293	119.9950	26,399	22,000	21,312		11			4.522	4.722	MS	296	995	04/02/2018	09/15/2048
929089AD2	VOYA FINANCIAL INC 3.125% 7/15/24			1	2FE	33,663	103.1610	37,138	36,000	34,054		379			3.125	4.454	JJ	522	1,125	12/17/2018	07/15/2024
92939UAB2	WEC ENERGY GROUP INC 3.1% 3/8/22				2FE	11,192	102.1420	11,236	11,000	11,172		(20)			3.100	2.056	MS	108	93	11/22/2019	03/08/2022
92939UAA4	WEC ENERGY GROUP INC 3.375% 6/15/21				2FE	5,998	102.0300	6,122	6,000	5,999		1			3.375	3.387	JD	10	203	06/04/2018	06/15/2021
949746SH5	WELLS FARGO & CO 3.000% 10/23/26				1FE	45,042	102.4900	46,121	45,000	45,030		(4)			3.000	2.989	AO	259	1,350	10/25/2016	10/23/2026
42217KBC9	WELLTOWER INC 4.500% 01/15/24			1	2FE	24,952	107.9980	24,840	23,000	24,122		(235)			4.500	3.030	JJ	480	1,035	10/11/2016	01/15/2024
961214DU4	WESTPAC BANKING CORP 2.65% 1/25/21		C		1FE	15,036	100.6770	15,102	15,000	15,037		(1)			2.650	1.902	JJ	173	265	11/22/2019	01/25/2021

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 B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
98389BAS9	XCEL ENERGY INC 2.4% 3/15/21			1	2FE	6,835	100.4960	7,035	7,000	6,926		59			2.400	3.300	MS	50	168	06/07/2018	03/15/2021
98389BAT7	XCEL ENERGY INC 2.600% 03/15/22			1	2FE	36,990	101.0850	37,401	37,000	36,996		2			2.600	2.606	MS	286	962	11/28/2016	03/15/2022
3299999 Subtotal - Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						3,231,691	XXX	3,301,097	3,153,870	3,199,017		(13,750)			XXX	XXX	XXX	31,525	93,784	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
06054MAB9	BANC OF AMERICA CMBS 2.723% 7/15/49			4	1FM	9,934	100.3830	10,038	10,000	9,936		1			2.730	2.761	MON	13	272	02/28/2018	07/15/2049
08160KAE4	BENCHMARK 2019-B15 CMBS 2.928% 12/15/72			4	1FM	20,599	102.1800	20,436	20,000	20,599		0			2.928	2.819	MON	50		11/25/2019	12/15/2072
17327GAY0	CITIGROUP CMBS C6 A4 4.412% 11/10/51			4	1FM	47,819	113.3130	47,591	42,000	47,812		(7)			4.412	3.675	MON	160		12/02/2019	11/10/2051
17325DAB9	CITIGROUP CMBS P5 A2 2.4% 10/10/49			4	1FM	9,969	100.2610	10,026	10,000	9,971		1			2.400	2.414	MON	15	240	12/14/2017	10/10/2049
12630DAV6	CMBS PA CR14 A2 3.147% 02/10/47			4	1FM	59,488	99.9690	59,236	59,255	59,478		(5)			3.147	3.010	MON	114	1,865	05/02/2018	02/10/2047
12623SAE0	COMM 2012-CCRE5 2.771% 12/10/45			4	1FM	10,000	101.5630	10,156	10,000	10,000					2.771	2.771	MON	17	162	05/10/2019	12/10/2045
12625KAD7	COMM 2013-CCRE8 MRTG A4 3.334% 6/10/46			4	1FM	118,594	103.2720	118,341	114,591	118,344		(735)			3.334	3.153	MON	322	3,489	11/26/2019	06/10/2046
12637UAX7	CSAIL 16-C7 ASB 3.314% 11/15/49			4	1FM	58,710	103.1190	58,778	57,000	58,614		(32)			3.314	3.167	MON	160	1,889	11/10/2016	11/15/2049
12596GAY5	CSAIL 2018-C14 CMBS A3 4.151% 11/15/51			4	1FM	74,611	110.2350	73,857	67,000	74,601		(10)			4.151	3.556	MON	239		12/02/2019	11/15/2051
36192BAY3	GS MTG SECURITIES GC6 A3 3.482% 1/10/45			4	1FM	19,309	101.7830	19,266	18,929	19,309		(1)			3.482	3.363	MON	55		12/10/2019	01/10/2045
36192KAT4	GS MTG SECURITIES GCJ7 A4 3.377% 5/10/45			4	1FM	137,573	101.3940	132,963	131,135	137,123		(937)			3.377	3.106	MON	271	4,271	07/22/2019	05/10/2045
46637WAD5	JP MORGAN CHASE CMBS A4 3.483% 6/15/45			4	1FM	19,722	101.9510	19,663	19,287	19,722		0			3.483	3.351	MON	32		12/03/2019	06/15/2045
46634SAC9	JP MORGAN CHASE CMBS C6 A3 3.507 5/15/45			4	1FM	121,329	102.7720	123,615	120,281	121,288		(188)			3.507	3.457	MON	351	4,733	04/18/2018	05/15/2045
46644FAB7	JPMBB CMBS C28 A2 2.773% 10/15/48			4	1FM	3,888	99.9590	3,885	3,887	3,887		(1)			2.773	2.772	MON	5	37	08/16/2019	10/15/2048
46590JAT4	JPMBB CMBS C32 A2 2.816% 11/15/48			4	1FM	9,340	100.1340	9,412	9,400	9,341		5			2.816	2.848	MON	13	259	01/29/2019	11/15/2048
46644RAX3	JPMBB COMM MBS C29A2 2.921% 5/15/48			4	1FM	68,742	100.0440	69,039	69,009	68,749		70			2.921	2.941	MON	170	2,250	09/25/2018	05/15/2048
90268TAC8	UBS-CITIGROUP CMBS C1A3 3.595% 1/10/45			4	1FM	16,405	101.6520	16,593	16,323	16,403		(2)			3.595	3.565	MON	36	587	12/24/2018	01/10/2045
96221QAC7	WFRBS CMBS C18 A3 3.651% 12/15/46			4	1FM	156,206	100.8790	150,310	149,000	155,833		(153)			3.651	3.391	MON	455	5,440	06/23/2017	12/15/2046
92939LAB2	WFRBS CMBS C25 A2 2.932% 11/15/47			4	1FM	2,677	100.9860	2,640	2,614	2,674		(137)			2.932	2.814	MON	4	77	06/01/2017	11/15/2047
92938JAB8	WFRBS CMBS1 A2 2.927% 3/15/46			4	1FM	88	100.6330	89	88	88					2.927	2.927	MON	0	3	04/23/2018	03/15/2046
3499999 Subtotal - Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						965,004	XXX	955,936	929,799	963,773		(2,130)			XXX	XXX	XXX	2,480	25,573	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
02007MAE0	ALLY AUTO REC TRU 1 A3 2.35% 6/15/22			4	1FE	5,822	100.2130	5,835	5,822	5,822		0			2.350	2.355	MON	6	137	01/23/2018	06/15/2022
02007TAC9	ALLY AUTO REC TRU 4 A3 1.84% 6/17/24			4	1FE	9,998	99.8280	9,983	10,000	9,998		0			1.840	1.847	MON	11		12/04/2019	06/17/2024
02005AGP7	ALLY MASTER OWNER TR 1 A2 2.7% 1/17/23			4	1FE	7,948	100.7090	8,057	8,000	7,961		13			2.700	3.028	MON	9	216	01/03/2019	01/17/2023
023767AA4	AMERICAN AIRLINES 2011-1 5.25% 7/31/22			4	1FE	9,185	102.8440	8,891	8,645	8,937		(169)			5.250	3.863	JJ	190	454	11/14/2017	07/31/2022
02377UAB0	AMERICAN AIRLINES 2013-2 4.95% 7/15/24			4	2FE	184,275	104.2460	176,534	169,344	178,846		(4,540)			4.950	3.584	JJ	3,888	7,768	11/26/2019	07/15/2024
02582JJF8	AMERICAN EXPRESS CREDIT 3.06% 2/15/24			4	1FE	39,994	101.8170	40,727	40,000	39,996		1			3.060	3.066	MON	58	1,224	07/16/2018	02/15/2024
17305EGK5	CITIBANK CREDIT CARD A1 2.49% 1/20/23			4	1FE	49,457	100.6890	50,345	50,000	49,668		141			2.490	2.937	JJ	550	1,245	05/04/2018	01/20/2023
12596EAC8	CNH EQUIP TRUST 2018-B A3 3.19% 11/15/23			4	1FE	42,994	101.5430	43,663	43,000	42,996		1			3.190	3.195	MON	65	1,372	09/18/2018	11/15/2023
12596TAC5	CNH EQUIP TRUST 2019-B A3 2.52% 8/15/24			4	1FE	5,999	100.9600	6,058	6,000	5,999		0			2.520	2.529	MON	7	85	05/14/2019	08/15/2024
21079VAA1	CONTINENTAL AIR 2010-1 CL 4.75% 7/12/22			4	1FE	6,673	102.1400	6,492	6,356	6,531		(116)			4.750	3.644	JJ	143	302	11/29/2017	07/12/2022
210795PZ7	CONTINENTAL AIR 2012-1 4.15% 10/11/25			4	1FE	96,371	105.0740	95,754	91,131	95,004		(884)			4.150	3.335	AO	851	3,782	08/25/2017	10/11/2025
34528DAD5	FORD CREDIT AUTO LS B A3 2.22% 10/15/22			4	1FE	6,999	100.3710	7,026	7,000	6,999		0			2.220	2.226	MON	7	58	07/23/2019	10/15/2022
34528QGS7	FORD CREDIT FLOORPLAN 1 A 2.84% 3/15/24			4	1FE	167,075	101.4630	169,443	167,000	167,070		(5)			2.840	1.746	MON	224	3,201	08/15/2019	03/15/2024
34528QGH1	FORD CREDIT FLOORPLAN 3A1 3.52% 10/15/23			4	1FE	39,991	102.5850	41,034	40,000	39,993		2			3.520	3.530	MON	66	1,408	11/06/2018	10/15/2023
36256XAD4	GM FINANCIAL CONSUMER 1A3 2.97% 11/16/23			4	1FE	91,990	101.3740	93,264	92,000	91,992		2			2.970	2.975	MON	121	2,528	01/08/2019	11/16/2023
36255JAD6	GM FINANCIAL CONSUMER 3.02% 5/15/23			4	1FE	5,973	101.2270	6,074	6,000	5,980		6			3.020	3.220	MON	8	181	10/16/2018	05/16/2023
43813VAD0	HONDA AUTO REC 20 4 A4 1.87% 1/20/26			4	1FE	9,997	99.6270	9,963	10,000	9,997		0			1.870	1.875	MON	6	11	11/19/2019	01/20/2026
47788CAC6	JOHN DEERE OWNER TR 20AA3 2.66% 4/18/22			4	1FE	9,137	100.3770	9,173	9,138	9,138		0			2.660	2.663	MON	9	243	02/21/2018	04/18/2022
89190BAE8	TOYOTA AUTO REC 2 B A4 2.05% 9/15/22			4	1FE	14,996	100.0860	15,013	15,000	14,999		1			2.050	2.065	MON	15	307	05/09/2017	09/15/2020
92348XAA3	VERIZON OWNER TRUST 2018 3.23% 4/20/23			4	1FE	12,000	101.6940	12,203	12,000	12,000		0			3.230	3.231	MON	13	388	10/02/2018	04/20/2023
92347YAA2	VERIZON OWNER TRUST 2019 2.93% 9/20/23			4	1FE	185,289	101.6350	188,025	185,000	185,284		(5)			2.930	1.934	MON	181	3,809	11/22/2019	09/20/2023
98162GAD4	WORLD OMNI AUTO LEA B A3 2.03% 11/15/22			4	1FE	129,979	99.8830	129,848	130,000	129,981		2			2.030	2.035	MON	125	836	08/13/2019	11/15/2022
98162CAD3	WORLD OMNI AUTO LEA B A3 3.19% 12/15/21			4	1FE	6,999	101.1820	7,083	7,000	7,000		0			3.190	3.195	MON	11	223	09/11/2018	12/15/2021
98161VAC4	WORLD OMNI AUTO REC A A3 2.5% 4/17/23			4	1FE	6,888	100.4670	6,922	6,890	6,889		0			2.500	2.510	MON	8	172	01/30/2018	04/17/2023
98162YAD5	WORLD OMNI AUTO REC AA3 3.04% 5/15/24			4	1FE	10,998	101.7770	11,195	11,000	10,999		0			3.040	3.046	MON	16	293	01/23/2019	05/15/2024
98161PAD5	WORLD OMNI AUTO REC BA3 1.3% 02/15/22			4	1FE	21,858	99.7930	21,840	21,886	21,874		19			1.300	1.348	MON	13	285	10/19/2016	02/15/2022
98163EAD8	WORLD OMNI AUTO REC CA3 3.13% 11/15/23			4	1FE	8,999	101.6000	9,144	9,000	8,999		0			3.130	3.134	MON	13	282	07/24/2018	11/15/2023
3599999 Subtotal - Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						1,187,884	XXX	1,189,588	1,167,211	1,180,950		(5,529)			XXX	XXX	XXX	6,615	30,809	XXX	XXX
3899999 Subtotal - Industrial & Miscellaneous (Unaffiliated)						5,384,578	XXX	5,446,621	5,250,880	5,343,740		(21,409)			XXX	XXX	XXX	40,620	150,166	XXX	XXX
7699999 Subtotals - Issuer Obligations						6,621,160	XXX	6,792,916	6,382,870	6,583,339		(17,972)			XXX	XXX	XXX	48,039	149,949	XXX	XXX
7799999 Subtotals - Residential Mortgage-Backed Securities						1,364,210	XXX	1,393,388	1,327,486	1,362,883		(5,618)			XXX	XXX	XXX	4,040	35,507	XXX	XXX
7899999 Subtotals - Commercial Mortgage-Backed Securities						965,004	XXX	955,936	929,799	963,773		(2,130)			XXX	XXX	XXX	2,480	25,573	XXX	XXX
7999999 Subtotals - Other Loan-Backed and Structured Securities						1,503,826	XXX	1,507,956	1,480,525	1,495,408		(5,770)			XXX	XXX	XXX	8,187	39,888	XXX	XXX
8399999 Grand Total - Bonds						10,454,199	XXX	10,650,196	10,120,681	10,405,403		(31,490)			XXX	XXX	XXX	62,747	250,917	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Code	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 (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (15+16-17)	Total Foreign Exchange Change in B./A.C.V.	NAIC Designation and Administrative Symbol	Date Acquired
NONE																				
8999999 Total Preferred Stocks								XXX											XXX	XXX

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation
Industrial and Miscellaneous (Unaffiliated) Publicly Traded																	
90214J101	2U INC			359.000	8,612	23.990	8,612	16,913				(8,331)		(8,331)		04/17/2019	
88579Y101	3M CO			41.000	7,233	176.420	7,233	7,722		233		(562)		(562)		06/19/2017	
002824100	ABBOTT LABS COM			115.000	9,989	86.860	9,989	5,413		131		1,433		1,433		01/05/2017	
00287Y109	ABBVIE INC			90.000	7,969	88.540	7,969	5,664		385		(329)		(329)		12/29/2016	
003654100	ABIOMED INC			17.000	2,900	170.590	2,900	3,393				(493)		(493)		08/01/2019	
00401C108	ACACIA COMMUNICATIONS INC			242.000	16,410	67.810	16,410	8,193				7,214		7,214		01/29/2018	
00404A109	ACADIA HEALTHCARE CO INC			405.000	13,454	33.220	13,454	12,667				3,042		3,042		10/30/2017	
G1151C101	ACCENTURE PLC		C	41.000	8,633	210.570	8,633	5,901		68		2,624		2,624		09/18/2017	
00507V109	ACTIVISION BLIZZARD INC			50.000	2,971	59.420	2,971	2,403		19		643		643		12/29/2016	
00724F101	ADOBE SYSTEMS INC			31.000	10,224	329.810	10,224	4,255				3,033		3,033		06/18/2018	
00737L103	ADTALEM GLOBAL EDUCATION INC			210.000	7,344	34.970	7,344	7,489				(146)		(146)		09/27/2019	
00751Y106	ADVANCE AUTO PARTS INC			10.000	1,602	160.160	1,602	1,700	1	3		27		27		12/29/2016	
007903107	ADVANCED MICRO DEVICES INC			270.000	12,382	45.860	12,382	5,215				6,800		6,800		12/27/2018	
00766T100	AECOM			89.000	3,839	43.130	3,839	3,242				597		597		10/02/2019	
00771V108	AERIE PHARMACEUTICALS INC			336.000	8,121	24.170	8,121	9,604				(1,483)		(1,483)		05/01/2019	
00130H105	AES CORP/VA			70.000	1,393	19.900	1,393	824		38		381		381		12/29/2016	
001055102	AFLAC INC			50.000	2,645	52.900	2,645	1,747		54		367		367		12/29/2016	
00846U101	AGILENT TECHNOLOGIES INC			20.000	1,706	85.310	1,706	915	4	13		357		357		12/29/2016	
008474108	AGNICO EAGLE MINES LTD		A	237.000	14,602	61.610	14,602	9,749		98		5,027		5,027		12/02/2016	
009158106	AIR PRODUCTS & CHEMICALS INC			15.000	3,525	234.990	3,525	2,362	10	69		1,124		1,124		06/19/2017	
00971T101	AKAMAI TECHNOLOGIES INC			10.000	864	86.380	864	480				253		253		08/04/2017	
011659109	ALASKA AIR GROUP INC			102.000	6,911	67.750	6,911	5,924		107		986		986		04/02/2019	
012653101	ALBEMARLE CORP			105.000	7,669	73.040	7,669	8,972	39	185		(423)		(423)		12/02/2016	
015351109	ALEXION PHARMACEUTICALS INC			10.000	1,082	108.150	1,082	1,280				108		108		09/24/2018	
016255101	ALIGN TECHNOLOGY INC			5.000	1,395	279.040	1,395	985				348		348		06/19/2017	
01741R102	ALLEGHENY TECHNOLOGIES INC			1,376.000	28,428	20.660	28,428	23,067				(1,527)		(1,527)		12/02/2016	
G0177J108	ALLERGAN PLC		C	25.000	4,779	191.170	4,779	4,982		59		1,438		1,438		12/29/2016	
018581108	ALLIANCE DATA SYSTEMS CORP			130.000	14,586	112.200	14,586	20,283		204		(2,931)		(2,931)		10/11/2018	
018802108	ALLIANT ENERGY CORP			30.000	1,642	54.720	1,642	1,142		43		374		374		12/29/2016	
020002101	ALLSTATE CORP/THE			20.000	2,249	112.450	2,249	1,490	10	74		596		596		12/29/2016	
02079K305	ALPHABET INC-CL A			19.000	25,448	1,339.390	25,448	17,406				5,380		5,380		09/18/2017	
02079K107	ALPHABET INC-CL C			17.000	22,729	1,337.020	22,729	16,445				5,044		5,044		06/19/2017	
02209S103	ALTRIA GROUP INC			120.000	5,989	49.910	5,989	8,153	101	691		62		62		12/29/2016	
023135106	AMAZON.COM INC			25.000	46,196	1,847.840	46,196	30,832				7,342		7,342		09/18/2017	
023608102	AMEREN CORP			20.000	1,536	76.800	1,536	1,049		62		231		231		12/29/2016	
02376R102	AMERICAN AIRLINES GROUP INC			1,087.000	31,175	28.680	31,175	35,241		310		(1,323)		(1,323)		12/07/2018	
025537101	AMERICAN ELECTRIC POWER CO INC			30.000	2,835	94.510	2,835	2,178		68		426		426		12/29/2016	
025816109	AMERICAN EXPRESS CO			40.000	4,980	124.490	4,980	2,946		64		1,167		1,167		12/29/2016	
026874784	AMERICAN INTERNATIONAL GROUP I			60.000	3,080	51.330	3,080	3,940		131		715		715		12/29/2016	
03027X100	AMERICAN TOWER CORP			29.000	6,665	229.820	6,665	4,708	29	93		1,709		1,709		03/19/2018	
030420103	AMERICAN WATER WORKS CO INC			10.000	1,229	122.850	1,229	1,056		15		172		172		03/18/2019	
03076C106	AMERIPRISE FINANCIAL INC			9.000	1,499	166.580	1,499	987		34		560		560		12/29/2016	
03073E105	AMERISOURCEBERGEN CORP			10.000	850	85.020	850	798		16		106		106		12/29/2016	
031162100	AMGEN INC			38.000	9,161	241.070	9,161	5,777		220		1,763		1,763		12/29/2016	
032095101	AMPHENOL CORP			20.000	2,165	108.230	2,165	1,347	5	34		544		544		12/29/2016	
032654105	ANALOG DEVICES INC			30.000	3,565	118.840	3,565	2,451		65		990		990		12/29/2016	
03662Q105	ANSYS INC			6.000	1,544	257.410	1,544	875				628		628		06/19/2017	
036752103	ANTHEM INC			17.000	5,135	302.030	5,135	2,966		94		642		642		06/18/2018	
G0408V102	AON PLC		C	17.000	3,541	208.290	3,541	2,144		27		925		925		12/29/2016	
037833100	APPLE INC			264.000	77,524	293.650	77,524	32,467		772		34,634		34,634		12/29/2016	
038222105	APPLIED MATERIALS INC			60.000	3,662	61.040	3,662	1,956		50		1,698		1,698		12/29/2016	
G6095L109	APTIV PLC		C	20.000	1,899	94.970	1,899	1,122		14		668		668		12/05/2017	
03837J101	AQUA METALS INC			244.000	184	0.755	184	415				1,513	1,773	(260)		08/01/2017	
039483102	ARCHER-DANIELS-MIDLAND CO			50.000	2,318	46.350	2,318	2,272		70		269		269		12/29/2016	
G0464B107	ARGO GROUP INTERNATIONAL HOLDI		C	83.000	5,457	65.750	5,457	5,371				86		86		12/09/2019	
040413106	ARISTA NETWORKS INC			4.000	814	203.400	814	1,054				(71)		(71)		09/24/2018	
04316A108	ARTISAN PARTNERS ASSET MANAGEM			297.000	9,599	32.320	9,599	8,831		1,007		3,032		3,032		12/28/2016	
04650Y100	AT HOME GROUP INC			424.000	2,332	5.500	2,332	4,015				(1,683)		(1,683)		10/25/2019	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation
00206R102	AT&T INC			463.000	18,094	39.080	18,094	15,403		868		4,483		4,483		09/24/2018	
049560105	ATMOS ENERGY CORP			10.000	1,119	111.860	1,119	1,016		16		102		102		03/18/2019	
052769106	AUTODESK INC			10.000	1,835	183.460	1,835	1,203				549		549		12/24/2018	
053015103	AUTOMATIC DATA PROCESSING INC			30.000	5,115	170.500	5,115	3,104	27	158		1,181		1,181		12/29/2016	
053332102	AUTOZONE INC			2.000	2,383	1,191.310	2,383	1,322				706		706		03/20/2017	
053484101	AVALONBAY COMMUNITIES INC			10.000	2,097	209.700	2,097	2,086	15			11		11		12/23/2019	
05501U106	AZUL SA		C	658.000	28,162	42.800	28,162	10,918				9,942		9,942		08/22/2018	
05722G100	BAKER HUGHES A GE CO			40.000	1,025	25.630	1,025	2,565		29		165		165		07/03/2017	
058498106	BALL CORP			20.000	1,293	64.670	1,293	757		11		374		374		12/29/2016	
060505104	BANK OF AMERICA CORP			540.000	19,019	35.220	19,019	11,829		695		5,713		5,713		12/29/2016	
064058100	BANK OF NEW YORK MELLON CORP/T			60.000	3,020	50.330	3,020	2,831		71		196		196		12/29/2016	
071813109	BAXTER INTERNATIONAL INC			30.000	2,509	83.620	2,509	1,332	7	47		534		534		12/29/2016	
073685109	BEACON ROOFING SUPPLY INC			323.000	10,330	31.980	10,330	13,706				84		84		06/29/2018	
075887109	BECTON DICKINSON AND CO			18.000	4,895	271.970	4,895	3,764		95		795		795		06/19/2017	
08180D106	BENEFITFOCUS INC			603.000	13,230	21.940	13,230	19,018				(10,479)		(10,479)		03/29/2018	
084670702	BERKSHIRE HATHAWAY INC			121.000	27,407	226.500	27,407	22,438				2,444		2,444		09/18/2017	
086516101	BEST BUY CO INC			20.000	1,756	87.800	1,756	855	10	50		697		697		12/29/2016	
09062X103	BIOGEN INC			12.000	3,561	296.730	3,561	3,176				(50)		(50)		12/29/2016	
09247X101	BLACKROCK INC			5.000	2,514	502.700	2,514	2,375		69		549		549		05/09/2017	
05591B109	BMC STOCK HOLDINGS INC			476.000	13,656	28.690	13,656	8,851				6,288		6,288		04/19/2018	
097023105	BOEING CO/THE			34.000	11,076	325.760	11,076	6,041		261		(50)		(50)		12/29/2016	
09857L108	BOOKING HOLDINGS INC			3.000	6,161	2,053.730	6,161	5,150				994		994		02/27/2018	
099724106	BORGWARNER INC			225.000	9,761	43.380	9,761	8,301		108		1,459		1,459		05/10/2019	
101137107	BOSTON SCIENTIFIC CORP			90.000	4,070	45.220	4,070	1,958				889		889		12/29/2016	
10921T101	BRIGHTCOVE INC			1,572.000	13,661	8.690	13,661	11,758				2,594		2,594		12/14/2017	
110122108	BRISTOL-MYERS SQUIBB CO			140.000	8,987	64.190	8,987	8,115		152		1,515		1,515		12/29/2016	
11135F101	BROADCOM INC			25.000	7,901	316.020	7,901	5,265		483		1,514		1,514		06/18/2018	
127387108	CADENCE DESIGN SYSTEMS INC			20.000	1,387	69.360	1,387	876				518		518		12/19/2017	
14040H105	CAPITAL ONE FINANCIAL CORP			30.000	3,087	102.910	3,087	2,614		48		820		820		12/29/2016	
G1890L107	CAPRI HOLDINGS LTD		C	146.000	5,570	38.150	5,570	5,203				366		366		05/29/2019	
14149Y108	CARDINAL HEALTH INC			20.000	1,012	50.580	1,012	1,449	10	38		120		120		12/29/2016	
141619106	CARDIOVASCULAR SYSTEMS INC			383.000	18,610	48.590	18,610	8,970				7,698		7,698		12/02/2016	
14161W105	CARDLYTICS INC			316.000	19,864	62.860	19,864	4,831				16,441		16,441		10/29/2018	
141665109	CAREER EDUCATION CORP			897.000	16,496	18.390	16,496	9,040				6,252		6,252		12/02/2016	
143130102	CARMAX INC			10.000	877	87.670	877	637				249		249		12/29/2016	
143658300	CARNIVAL CORP		C	30.000	1,525	50.830	1,525	1,567		60		46		46		12/29/2016	
144285103	CARPENTER TECHNOLOGY CORP			76.000	3,783	49.780	3,783	2,981		61		1,077		1,077		09/12/2017	
149123101	CATERPILLAR INC			40.000	5,907	147.680	5,907	3,726		151		824		824		12/29/2016	
12503M108	CBOE HOLDINGS INC			10.000	1,200	120.000	1,200	1,055		13		222		222		09/18/2017	
12504L109	CBRE GROUP INC			30.000	1,839	61.290	1,839	937				638		638		12/29/2016	
12514G108	CDW CORP/DE			10.000	1,428	142.840	1,428	1,215		4		213		213		09/23/2019	
15135B101	CENTENE CORP			30.000	1,886	62.870	1,886	1,520				157		157		12/29/2016	
15136A102	CENTENNIAL RESOURCE DEVELOPMEN			1,306.000	6,034	4.620	6,034	17,279				(7,716)		(7,716)		06/15/2018	
156504300	CENTURY COMMUNITIES INC			258.000	7,056	27.350	7,056	5,775				2,515		2,515		09/06/2018	
156700106	CENTURYLINK INC			87.000	1,149	13.210	1,149	1,849		87		(169)		(169)		11/01/2017	
156727109	CERENCE INC			111.000	2,512	22.630	2,512	1,628				884		884		10/02/2019	
156782104	CERNER CORP			20.000	1,468	73.390	1,468	959	4	18		419		419		12/29/2016	
808513105	CHARLES SCHWAB CORP/THE			80.000	3,805	47.560	3,805	3,159		54		482		482		12/29/2016	
16119P108	CHARTER COMMUNICATIONS INC			10.000	4,851	485.080	4,851	3,056				2,001		2,001		03/20/2017	
166764100	CHEVRON CORP			120.000	14,461	120.510	14,461	14,029		547		1,247		1,247		03/20/2017	
169656105	CHIPOTLE MEXICAN GRILL INC			2.000	1,674	837.110	1,674	1,107				514		514		12/29/2016	
H1467J104	CHUBB LTD		C	30.000	4,670	155.660	4,670	3,979	23	156		794		794		12/29/2016	
171340102	CHURCH & DWIGHT CO INC			20.000	1,407	70.340	1,407	896		18		92		92		12/29/2016	
125523100	CIGNA CORP			22.000	4,499	204.490	4,499	3,321		1		321		321		12/21/2018	
172908105	CINTAS CORP			10.000	2,691	269.080	2,691	2,710				(19)		(19)		12/23/2019	
17275R102	CISCO SYSTEMS INC			270.000	12,949	47.960	12,949	8,215		373		1,250		1,250		12/29/2016	
172967424	CITIGROUP INC			150.000	11,984	79.890	11,984	8,845		288		4,175		4,175		12/29/2016	
174610105	CITIZENS FINANCIAL GROUP INC			50.000	2,031	40.610	2,031	1,766		68		544		544		12/29/2016	
189054109	CLOROX CO/THE			10.000	1,535	153.540	1,535	1,556		21		(20)		(20)		06/24/2019	

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes 3	Codes 4	5	6	Fair Value 7	Fair Value 8	9	Dividends 10	Dividends 11	Dividends 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Change in Book/Adjusted Carrying Value 16	17	18
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation
12572Q105	CME GROUP INC			23.000	4,617	200.720	4,617	3,488	58	157		269		269		06/18/2018	
125896100	CMS ENERGY CORP			30.000	1,885	62.840	1,885	1,254		46		396		396		12/29/2016	
191216100	COCA-COLA CO/THE			250.000	13,838	55.350	13,838	10,410		692		2,000		2,000		12/29/2016	
19239V302	COGENT COMMUNICATIONS HOLDINGS			482.000	31,720	65.810	31,720	17,448		1,176		9,929		9,929		12/02/2016	
192446102	COGNIZANT TECHNOLOGY SOLUTIONS			40.000	2,481	62.020	2,481	2,248		32		(58)		(58)		12/29/2016	
194162103	COLGATE-PALMOLIVE CO			60.000	4,130	68.840	4,130	3,948		103		559		559		12/29/2016	
20030N101	COMCAST CORP			290.000	13,041	44.970	13,041	10,182		238		3,167		3,167		12/29/2016	
200340107	COMERICA INC			20.000	1,435	71.750	1,435	1,351	13	66		61		61		12/29/2016	
20451N101	COMPASS MINERALS INTERNATIONAL			122.000	7,437	60.960	7,437	5,031		351		2,374		2,374		12/31/2018	
205887102	CONAGRA BRANDS INC			40.000	1,370	34.240	1,370	1,594		34		515		515		12/29/2016	
20605P101	CONCHO RESOURCES INC			10.000	876	87.570	876	1,470		5		(152)		(152)		09/24/2018	
20825C104	CONOCOPHILLIPS			70.000	4,552	65.030	4,552	3,521		93		188		188		12/29/2016	
209115104	CONSOLIDATED EDISON INC			30.000	2,714	90.470	2,714	2,216		89		420		420		12/29/2016	
21036P108	CONSTELLATION BRANDS INC			11.000	2,087	189.750	2,087	1,971		31		273		273		03/19/2018	
21240E105	CONTROLADORA VUELA CIA DE AVIA		C	2,197.000	22,893	10.420	22,893	15,705				11,139		11,139		11/03/2017	
216648402	COOPER COS INC/THE			98.000	31,486	321.290	31,486	16,374		6		6,472		6,472		12/29/2016	
217204106	COPART INC			10.000	909	90.940	909	743				167		167		06/24/2019	
219350105	CORNING INC			60.000	1,747	29.110	1,747	1,469		82		(66)		(66)		12/29/2016	
22002T108	CORPORATE OFFICE PROPERTIES TR			523.000	15,366	29.380	15,366	13,214	144	575		4,367		4,367		10/30/2018	
22052L104	CORTEVA INC			56.000	1,655	29.560	1,655	1,803		15		(147)		(147)		06/18/2019	
22160K105	COSTCO WHOLESALE CORP			28.000	8,230	293.920	8,230	5,152		66		2,316		2,316		03/19/2018	
22282E102	COVANTA HOLDING CORP			752.000	11,160	14.840	11,160	11,590	188	628		869		869		12/27/2017	
225447101	CREE INC			245.000	11,307	46.150	11,307	6,403				787		787		12/02/2016	
22822V101	CROWN CASTLE INTERNATIONAL COR			30.000	4,265	142.150	4,265	3,120		137		1,006		1,006		06/19/2017	
126408103	CSX CORP			50.000	3,618	72.360	3,618	1,812		48		512		512		12/29/2016	
231021106	CUMMINS INC			11.000	1,969	178.960	1,969	1,501		54		499		499		12/29/2016	
126650100	CVS HEALTH CORP			80.000	5,943	74.290	5,943	6,283		160		702		702		11/29/2018	
232806109	CYPRESS SEMICONDUCTOR CORP			218.000	5,086	23.330	5,086	2,348	24	114		2,313		2,313		12/02/2016	
235825205	DANA INC			1,180.000	21,476	18.200	21,476	17,171		348		4,514		4,514		05/08/2019	
235851102	DANAHER CORP			40.000	6,139	153.480	6,139	4,310	7	20		1,333		1,333		12/29/2016	
237194105	DARDEN RESTAURANTS INC			10.000	1,090	109.010	1,090	738		33		92		92		12/29/2016	
237266101	DARLING INGREDIENTS INC			415.000	11,653	28.080	11,653	7,635				3,571		3,571		10/11/2018	
244199105	DEERE & CO			20.000	3,465	173.260	3,465	2,231	15	61		482		482		12/29/2016	
247361702	DELTA AIR LINES INC			40.000	2,339	58.480	2,339	1,982		60		343		343		12/29/2016	
252131107	DEXCOM INC			146.000	31,936	218.740	31,936	7,792				14,445		14,445		09/28/2017	
25278X109	DIAMONDBACK ENERGY INC			10.000	929	92.860	929	875		7		2		2		12/24/2018	
253868103	DIGITAL REALTY TRUST INC			20.000	2,395	119.740	2,395	2,407	22	71		97		97		09/18/2017	
254709108	DISCOVER FINANCIAL SERVICES			20.000	1,696	84.820	1,696	1,433		34		517		517		12/29/2016	
256677105	DOLLAR GENERAL CORP			20.000	3,120	155.980	3,120	1,886		22		895		895		12/29/2016	
256746108	DOLLAR TREE INC			20.000	1,881	94.050	1,881	1,538				75		75		12/29/2016	
25746U109	DOMINION ENERGY INC			50.000	4,141	82.820	4,141	4,471		146		(330)		(330)		03/18/2019	
260557103	DOW INC			56.000	3,065	54.730	3,065	3,340		118		(276)		(276)		04/02/2019	
23331A109	DR HORTON INC			30.000	1,583	52.750	1,583	827		19		543		543		12/29/2016	
262037104	DRIL-QUIP INC			79.000	3,706	46.910	3,706	4,115				1,334		1,334		08/07/2017	
26441C204	DUKE ENERGY CORP			50.000	4,561	91.210	4,561	4,187		169		211		211		09/18/2017	
26614N102	DUPONT DE NEMOURS INC			46.000	2,953	64.200	2,953	3,915		28		(961)		(961)		06/18/2019	
233377407	DXP ENTERPRISES INC/TX			219.000	8,718	39.810	8,718	7,125				2,621		2,621		11/07/2017	
26969P108	EAGLE MATERIALS INC			71.000	6,437	90.660	6,437	7,058	7	28		2,104		2,104		12/02/2016	
G29183103	EATON CORP PLC		C	30.000	2,842	94.720	2,842	2,022		68		782		782		12/29/2016	
278642103	EBAY INC			60.000	2,167	36.110	2,167	1,796		34		482		482		12/29/2016	
278865100	ECOLAB INC			18.000	3,474	192.990	3,474	2,390	8	57		822		822		12/29/2016	
281020107	EDISON INTERNATIONAL			20.000	1,508	75.410	1,508	1,451	13	31		211		211		12/29/2016	
28176E108	EDWARDS LIFESCIENCES CORP			69.000	16,097	233.290	16,097	6,981				5,317		5,317		12/29/2016	
28470R102	ELDORADO RESORTS INC			317.000	18,906	59.640	18,906	13,991				4,915		4,915		06/28/2019	
285512109	ELECTRONIC ARTS INC			20.000	2,150	107.510	2,150	1,931				572		572		12/29/2016	
532457108	ELI LILLY & CO			50.000	6,572	131.430	6,572	3,682		129		786		786		12/29/2016	
291011104	EMERSON ELECTRIC CO			50.000	3,813	76.260	3,813	2,805		99		826		826		12/29/2016	
292562105	ENCORE WIRE CORP			129.000	7,405	57.400	7,405	5,427		10		931		931		12/02/2016	
29275Y102	ENERSYS			49.000	3,667	74.830	3,667	3,524		9		143		143		12/09/2019	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation
29364G103	ENTERGY CORP			20.000	2,396	119.800	2,396	2,101		37		295		295		03/18/2019	
26875P101	EOG RESOURCES INC			40.000	3,350	83.760	3,350	4,203		41		(138)		(138)		12/29/2016	
294429105	EQUIFAX INC			10.000	1,401	140.120	1,401	1,190		16		470		470		12/29/2016	
29444U700	EQUINIX INC			6.000	3,502	583.700	3,502	2,618		54		1,139		1,139		03/19/2018	
297178105	ESSEX PROPERTY TRUST INC			10.000	3,009	300.860	3,009	2,977	20			32		32		12/23/2019	
518439104	ESTEE LAUDER COS INC/THE			14.000	2,892	206.540	2,892	1,784		25		1,070		1,070		12/29/2016	
B38564108	EURONAV NV		C	1,236.000	15,499	12.540	15,499	10,461		104		6,934		6,934		07/27/2018	
298736109	EURONET WORLDWIDE INC			101.000	15,914	157.560	15,914	7,323				5,573		5,573		12/27/2016	
G3223R108	EVEREST RE GROUP LTD		C	58.000	16,057	276.840	16,057	13,147		334		3,427		3,427		12/02/2016	
30034W106	EVERGY INC			20.000	1,302	65.090	1,302	1,101		39		166		166		06/18/2018	
30040W108	EVERSOURCE ENERGY			20.000	1,701	85.070	1,701	1,106		75		401		401		12/29/2016	
30161N101	EXELON CORP			70.000	3,191	45.590	3,191	2,499		102		34		34		12/29/2016	
30212P303	EXPEDIA GROUP INC			10.000	1,081	108.140	1,081	1,334		3		(253)		(253)		09/23/2019	
30225T102	EXTRA SPACE STORAGE INC			10.000	1,056	105.620	1,056	758		54		151		151		12/29/2016	
30231G102	EXXON MOBIL CORP			250.000	17,445	69.780	17,445	21,445		824		53		53		05/09/2017	
G3323L100	FABRINET		C	132.000	8,559	64.840	8,559	3,291				1,786		1,786		02/02/2018	
30303M102	FACEBOOK INC			151.000	30,993	205.250	30,993	21,483				10,292		10,292		09/18/2017	
311900104	FASTENAL CO			50.000	1,848	36.950	1,848	1,182		44		540		540		12/29/2016	
31428X106	FEDEX CORP			13.000	1,966	151.210	1,966	2,749	8	66		(132)		(132)		03/20/2017	
31620M106	FIDELITY NATIONAL INFORMATION			40.000	5,564	139.090	5,564	5,269		28		294		294		09/23/2019	
316773100	FIFTH THIRD BANCORP			70.000	2,152	30.740	2,152	1,875	17	64		505		505		12/29/2016	
318672706	FIRST BANCORP/PUERTO RICO		C	1,144.000	12,115	10.590	12,115	6,063		144		2,277		2,277		08/09/2017	
337932107	FIRSTENERGY CORP			40.000	1,944	48.600	1,944	1,244		61		442		442		12/29/2016	
337738108	FISERV INC			40.000	4,625	115.630	4,625	4,155				470		470		09/23/2019	
339041105	FLEETCOR TECHNOLOGIES INC			6.000	1,726	287.720	1,726	1,320				612		612		09/24/2018	
Y2573F102	FLEX LTD		C	1,202.000	15,169	12.620	15,169	14,126				5,425		5,425		10/26/2018	
339750101	FLOOR & DECOR HOLDINGS INC			86.000	4,370	50.810	4,370	3,093				1,276		1,276		05/31/2019	
302491303	FMC CORP			299.000	29,846	99.820	29,846	16,171	132	467		10,535		10,535		10/26/2018	
345370860	FORD MOTOR CO			300.000	2,790	9.300	2,790	3,688		180		495		495		12/29/2016	
34959J108	FORTIVE CORP			30.000	2,292	76.390	2,292	1,614		12		262		262		12/29/2016	
35137L105	FOX CORP			40.000	1,483	37.070	1,483	1,662		30		(179)		(179)		03/19/2019	
35671D857	FREEPORT-MCMORAN INC			130.000	1,706	13.120	1,706	1,737		26		365		365		12/29/2016	
H2906T109	GARMIN LTD		C	10.000	976	97.560	976	489		34		342		342		12/29/2016	
366651107	GARTNER INC			10.000	1,541	154.100	1,541	1,140				263		263		05/09/2017	
G37585109	GASLOG LTD		C	955.000	9,349	9.790	9,349	14,220		842		(5,479)		(5,479)		05/04/2017	
369550108	GENERAL DYNAMICS CORP			16.000	2,822	176.350	2,822	2,863		62		287		287		03/19/2018	
369604103	GENERAL ELECTRIC CO			570.000	6,361	11.160	6,361	18,123	6	39		2,046		2,046		12/29/2016	
370334104	GENERAL MILLS INC			40.000	2,142	53.560	2,142	2,409		69		436		436		12/29/2016	
37045V100	GENERAL MOTORS CO			90.000	3,294	36.600	3,294	3,171		137		284		284		12/29/2016	
372460105	GENUINE PARTS CO			10.000	1,062	106.230	1,062	961	8	53		102		102		12/29/2016	
375558103	GILEAD SCIENCES INC			80.000	5,198	64.980	5,198	5,777		359		194		194		12/29/2016	
37951D102	GLOBAL EAGLE ENTERTAINMENT INC			4,443.000	2,222	0.500	2,222	9,275				(5,351)		(5,351)		04/04/2017	
37940X102	GLOBAL PAYMENTS INC			122.000	22,272	182.560	22,272	9,115		27		10,459		10,459		12/29/2016	
38046C109	GOGO INC			1,326.000	8,486	6.400	8,486	7,996				7,962	3,440	4,522		02/09/2018	
G9456A100	GOLAR LNG LTD		C	250.000	3,555	14.220	3,555	5,802		113		(1,885)		(1,885)		08/17/2017	
38141G104	GOLDMAN SACHS GROUP INC/THE			22.000	5,058	229.930	5,058	5,282		174		1,383		1,383		03/20/2017	
387328107	GRANITE CONSTRUCTION INC			362.000	10,017	27.670	10,017	11,479	47	64		(807)		(807)		06/27/2017	
388689101	GRAPHIC PACKAGING HOLDING CO			541.000	9,008	16.650	9,008	6,924	41	180		3,059		3,059		02/17/2017	
39304D102	GREEN DOT CORP			239.000	5,569	23.300	5,569	13,376				(8,197)		(8,197)		03/07/2019	
406216101	HALLIBURTON CO			80.000	1,958	24.470	1,958	4,313		83		(169)		(169)		12/29/2016	
418056107	HASBRO INC			10.000	1,056	105.610	1,056	777		27		244		244		12/29/2016	
40412C101	HCA HOLDINGS INC			20.000	2,956	147.810	2,956	1,476		52		467		467		12/29/2016	
427866108	HERSHEY CO/THE			10.000	1,470	146.980	1,470	1,038		30		398		398		12/24/2018	
42809H107	HESS CORP			20.000	1,336	66.810	1,336	1,251		33		526		526		12/29/2016	
42824C109	HEWLETT PACKARD ENTERPRISE CO			120.000	1,903	15.860	1,903	1,607	14	87		318		318		12/29/2016	
43300A203	HILTON WORLDWIDE HOLDINGS INC			20.000	2,218	110.910	2,218	1,702		12		635		635		06/18/2018	
437076102	HOME DEPOT INC/THE			69.000	15,068	218.380	15,068	10,447		321		2,727		2,727		03/20/2017	
438516106	HONEYWELL INTERNATIONAL INC			46.000	8,142	177.000	8,142	5,962		121		1,620		1,620		12/29/2016	
44107P104	HOST HOTELS & RESORTS INC			100.000	1,855	18.550	1,855	1,871	25	85		188		188		12/29/2016	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation
40434L105	HP INC			110.000	2,261	20.550	2,261	1,645	19	122		10		10		12/29/2016	
444859102	HUMANA INC			9.000	3,299	366.520	3,299	2,051	5	19		720		720		12/29/2016	
447011107	HUNTSMAN CORP			122.000	2,948	24.160	2,948	2,624		20		323		323		10/08/2019	
450828108	IBERIABANK CORP			97.000	7,259	74.830	7,259	7,552	44	167		1,023		1,023		04/03/2018	
45168D104	IDEXX LABORATORIES INC			6.000	1,567	261.130	1,567	1,107				363		363		03/20/2017	
G47567105	IHS MARKIT LTD		C	30.000	2,261	75.350	2,261	1,432				821		821		06/19/2017	
452308109	ILLINOIS TOOL WORKS INC			20.000	3,593	179.630	3,593	2,694	21	81		1,059		1,059		12/29/2016	
452327109	ILLUMINA INC			9.000	2,986	331.740	2,986	1,706				278		278		05/09/2017	
45337C102	INCYTE CORP			10.000	873	87.320	873	1,474				237		237		03/20/2017	
G47791101	INGERSOLL-RAND PLC		C	20.000	2,658	132.920	2,658	1,508		51		834		834		12/29/2016	
45784P101	INSULET CORP			227.000	38,862	171.200	38,862	7,564				20,857		20,857		12/02/2016	
458140100	INTEL CORP			280.000	16,758	59.850	16,758	10,266		353		3,618		3,618		12/29/2016	
45866F104	INTERCONTINENTAL EXCHANGE INC			40.000	3,702	92.550	3,702	2,262		74		689		689		12/29/2016	
458665304	INTERFACE INC			1,125.000	18,664	16.590	18,664	15,200		194		3,576		3,576		12/27/2018	
459200101	INTERNATIONAL BUSINESS MACHINE			53.000	7,104	134.040	7,104	8,319		341		1,080		1,080		03/20/2017	
459506101	INTERNATIONAL FLAVORS & FRAGRA			10.000	1,290	129.020	1,290	1,264	8	44		(53)		(53)		12/24/2018	
460146103	INTERNATIONAL PAPER CO			40.000	1,842	46.050	1,842	2,135		81		228		228		12/29/2016	
460690100	INTERPUBLIC GROUP OF COS INC/T			50.000	1,155	23.100	1,155	1,185		47		124		124		12/29/2016	
461202103	INTUIT INC			17.000	4,453	261.930	4,453	2,752		32		1,040		1,040		06/18/2018	
46120E602	INTUITIVE SURGICAL INC			8.000	4,729	591.150	4,729	2,736				848		848		03/19/2018	
46266C105	IQVIA HOLDINGS INC			10.000	1,545	154.510	1,545	1,559				(14)		(14)		09/23/2019	
46284V101	IRON MOUNTAIN INC			30.000	956	31.870	956	975	19	104		(16)		(16)		12/29/2016	
465741106	ITRON INC			281.000	23,590	83.950	23,590	16,679				10,204		10,204		03/07/2019	
466313103	JABIL CIRCUIT INC			535.000	22,112	41.330	22,112	10,972		171		8,849		8,849		12/02/2016	
469814107	JACOBS ENGINEERING GROUP INC			10.000	898	89.830	898	573		7		314		314		12/29/2016	
47233W109	JEFFERIES FINANCIAL GROUP INC			477.000	10,193	21.370	10,193	10,800		238		1,913		1,913		05/24/2018	
477143101	JETBLUE AIRWAYS CORP			787.000	14,733	18.720	14,733	15,889				1,767		1,767		01/04/2018	
832696405	JM SMUCKER CO/THE			10.000	1,041	104.130	1,041	1,387		35		106		106		03/20/2017	
478160104	JOHNSON & JOHNSON			160.000	23,339	145.870	23,339	19,289		582		2,555		2,555		03/20/2017	
G51502105	JOHNSON CONTROLS INTERNATIONAL		C	60.000	2,443	40.710	2,443	2,491	16	87		664		664		12/29/2016	
46625H100	JPMORGAN CHASE & CO			180.000	25,092	139.400	25,092	15,369		594		7,520		7,520		12/29/2016	
485170302	KANSAS CITY SOUTHERN			10.000	1,532	153.160	1,532	843	4	18		577		577		12/29/2016	
48242W106	KBR INC			1,045.000	31,873	30.500	31,873	17,423	84	361		15,854		15,854		11/20/2018	
487836108	KELLOGG CO			20.000	1,383	69.160	1,383	1,479		45		243		243		12/29/2016	
493267108	KEYCORP			100.000	2,024	20.240	2,024	1,803		71		546		546		12/29/2016	
49338L103	KEYSIGHT TECHNOLOGIES INC			10.000	1,026	102.630	1,026	988				38		38		09/23/2019	
494368103	KIMBERLY-CLARK CORP			20.000	2,751	137.550	2,751	2,463	21	154		472		472		12/29/2016	
49446R109	KIMCO REALTY CORP			60.000	1,243	20.710	1,243	1,492	17	67		364		364		12/29/2016	
49456B101	KINDER MORGAN INC/DE			150.000	3,176	21.170	3,176	3,125		143		869		869		12/29/2016	
497266106	KIRBY CORP			124.000	11,102	89.530	11,102	8,187				2,671		2,671		12/02/2016	
482480100	KLA-TENCOR CORP			10.000	1,782	178.170	1,782	787		31		887		887		12/29/2016	
499049104	KNIGHT-SWIFT TRANSPORTATION HO			376.000	13,476	35.840	13,476	10,960		77		2,998		2,998		12/20/2018	
500754106	KRAFT HEINZ CO/THE			50.000	1,607	32.130	1,607	4,403		80		(546)		(546)		12/29/2016	
50077C106	KRATON CORP			517.000	13,090	25.320	13,090	16,053				1,799		1,799		12/02/2016	
50077B207	KRATOS DEFENSE & SECURITY SOLU			192.000	3,458	18.010	3,458	2,993				464		464		04/01/2019	
501044101	KROGER CO/THE			60.000	1,739	28.990	1,739	2,084		36		89		89		12/29/2016	
502431109	L3HARRIS TECHNOLOGIES INC			14.000	2,770	197.870	2,770	1,692		20		1,078		1,078		07/01/2019	
50540R409	LABORATORY CORP OF AMERICA HOL			8.000	1,353	169.170	1,353	1,395				342		342		12/29/2016	
512807108	LAM RESEARCH CORP			10.000	2,924	292.400	2,924	1,417	12	34		1,562		1,562		12/29/2016	
526057104	LENNAR CORP			30.000	1,674	55.790	1,674	1,272		5		499		499		12/29/2016	
50187T106	LGI HOMES INC			125.000	8,831	70.650	8,831	5,768				3,179		3,179		09/27/2018	
534187109	LINCOLN NATIONAL CORP			30.000	1,770	59.010	1,770	1,976		44		231		231		12/29/2016	
G5494J103	LINDE PLC		C	35.000	7,452	212.900	7,452	5,375		122		1,935		1,935		12/24/2018	
535919500	LIONS GATE ENTERTAINMENT CORP		A	891.000	8,848	9.930	8,848	12,233				(1,720)		(1,720)		05/03/2019	
539830109	LOCKHEED MARTIN CORP			21.000	8,177	389.380	8,177	7,255		96		1,282		1,282		03/19/2018	
548661107	LOWE'S COS INC			50.000	5,988	119.760	5,988	3,576		103		1,370		1,370		12/29/2016	
50212V100	LPL FINANCIAL HOLDINGS INC			222.000	20,480	92.250	20,480	11,832		222		6,920		6,920		10/27/2017	
N53745100	LYONDELLBASELL INDUSTRIES NV		C	20.000	1,890	94.480	1,890	1,674		83		226		226		12/29/2016	
55261F104	M&T BANK CORP			10.000	1,698	169.750	1,698	1,697				0		0		12/23/2019	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation
55405Y100	MACOM TECHNOLOGY SOLUTIONS HOL			651.000	17,317	26.600	17,317	14,711				7,653		7,653		02/05/2018	
55608B105	MACQUARIE INFRASTRUCTURE CORP			175.000	7,497	42.840	7,497	8,073		743		1,099		1,099		11/15/2017	
565849106	MARATHON OIL CORP			90.000	1,222	13.580	1,222	1,576		18		(68)		(68)		12/29/2016	
56585A102	MARATHON PETROLEUM CORP			45.000	2,711	60.250	2,711	2,742		95		56		56		10/01/2018	
57060D108	MARKETAXESS HOLDINGS INC			2.000	758	379.110	758	679		1		79		79		09/23/2019	
571903202	MARRIOTT INTERNATIONAL INC/MD			20.000	3,029	151.430	3,029	1,666		61		857		857		12/29/2016	
571748102	MARSH & MCLENNAN COS INC			40.000	4,456	111.410	4,456	2,712		70		1,266		1,266		12/29/2016	
573284106	MARTIN MARIETTA MATERIALS INC			52.000	14,541	279.640	14,541	11,395		128		5,552		5,552		03/20/2017	
G5876H105	MARVELL TECHNOLOGY GROUP LTD		C	404.000	10,730	26.560	10,730	8,553	24	51		2,501		2,501		03/07/2019	
574599106	MASCO CORP			30.000	1,440	47.990	1,440	957		15		563		563		12/29/2016	
576323109	MASTEC INC			420.000	26,947	64.160	26,947	15,681				9,912		9,912		12/02/2016	
57636Q104	MASTERCARD INC			58.000	17,318	298.590	17,318	8,717		61		5,037		5,037		06/18/2018	
579780206	MCCORMICK & CO INC/MD			10.000	1,697	169.730	1,697	937	6	23		305		305		12/29/2016	
580135101	MCDONALD'S CORP			48.000	9,485	197.610	9,485	6,202		220		892		892		12/29/2016	
58155Q103	MCKESSON CORP			10.000	1,383	138.320	1,383	1,425	4	32		279		279		12/29/2016	
G5960L103	MEDTRONIC PLC		C	80.000	9,076	113.450	9,076	6,009	43	125		1,717		1,717		12/29/2016	
58933Y105	MERCK & CO INC			160.000	14,552	90.950	14,552	9,470	98	638		2,326		2,326		12/29/2016	
589889104	MERIT MEDICAL SYSTEMS INC			105.000	3,278	31.220	3,278	3,573				(295)		(295)		09/03/2019	
59001K100	MERITOR INC			777.000	20,350	26.190	20,350	10,919				7,050		7,050		12/20/2018	
590479135	MESA AIR GROUP INC			909.000	8,126	8.940	8,126	9,269				1,409		1,409		03/12/2019	
59156R108	METLIFE INC			60.000	3,058	50.970	3,058	2,879		104		595		595		12/29/2016	
592688105	METTLER-TOLEDO INTERNATIONAL I			2.000	1,587	793.280	1,587	1,195				455		455		03/19/2018	
552953101	MGM RESORTS INTERNATIONAL			50.000	1,664	33.270	1,664	1,625		26		451		451		09/18/2017	
595017104	MICROCHIP TECHNOLOGY INC			20.000	2,094	104.720	2,094	1,295		29		656		656		12/29/2016	
595112103	MICRON TECHNOLOGY INC			70.000	3,765	53.780	3,765	1,821				1,544		1,544		12/29/2016	
594918104	MICROSOFT CORP			470.000	74,119	157.700	74,119	35,658		828		24,391		24,391		09/24/2018	
55306N104	MKS INSTRUMENTS INC			56.000	6,161	110.010	6,161	4,124		22		2,037		2,037		08/14/2019	
607525102	MODEL N INC			213.000	7,470	35.070	7,470	3,586				4,652		4,652		08/31/2018	
607828100	MODINE MANUFACTURING CO			304.000	2,341	7.700	2,341	4,170				(945)		(945)		12/02/2016	
609207105	MONDELEZ INTERNATIONAL INC			100.000	5,508	55.080	5,508	4,481	29	107		1,505		1,505		12/29/2016	
609839105	MONOLITHIC POWER SYSTEMS INC			185.000	32,934	178.020	32,934	14,138	74	280		11,427		11,427		12/02/2016	
61174X109	MONSTER BEVERAGE CORP			30.000	1,907	63.550	1,907	1,351				430		430		12/29/2016	
615369105	MOODY'S CORP			11.000	2,612	237.410	2,612	1,224		21		1,015		1,015		12/29/2016	
617446448	MORGAN STANLEY			90.000	4,601	51.120	4,601	3,778		117		1,032		1,032		12/29/2016	
620076307	MOTOROLA SOLUTIONS INC			10.000	1,611	161.140	1,611	828	6	40		461		461		12/29/2016	
55345K103	MRC GLOBAL INC			343.000	4,679	13.640	4,679	4,679				2,916	2,433	484		12/02/2016	
55354G100	MSCI INC			6.000	1,549	258.180	1,549	1,026		15		665		665		06/18/2018	
62855J104	MYRIAD GENETICS INC			563.000	15,330	27.230	15,330	12,055				(251)		(251)		12/22/2016	
Y62132108	NAVIGATOR HOLDINGS LTD		C	1,295.000	17,444	13.470	17,444	13,159				4,832		4,832		04/18/2019	
640268108	NEKTAR THERAPEUTICS			110.000	2,374	21.585	2,374	2,004				1,983	3,224	(1,241)		06/25/2018	
64110D104	NETAPP INC			20.000	1,245	62.250	1,245	712		35		52		52		12/29/2016	
64110L106	NETFLIX INC			28.000	9,060	323.570	9,060	5,558				1,257		1,257		03/19/2018	
64131A105	NEURONETICS INC			246.000	1,105	4.490	1,105	2,421				(1,316)		(1,316)		08/28/2019	
651639106	NEWMONT MINING CORP			60.000	2,607	43.450	2,607	2,228		47		379		379		12/29/2016	
65339F101	NEXTERA ENERGY INC			30.000	7,265	242.160	7,265	4,989		126		1,725		1,725		09/18/2017	
654106103	NIKE INC			80.000	8,105	101.310	8,105	4,090	20	123		2,174		2,174		12/29/2016	
G65431101	NOBLE CORP PLC		C	1,455.000	1,775	1.220	1,775	1,848				2,280	3,825	(1,545)		08/15/2018	
655044105	NOBLE ENERGY INC			553.000	13,737	24.840	13,737	12,738		152		999		999		05/06/2019	
655844108	NORFOLK SOUTHERN CORP			19.000	3,688	194.130	3,688	2,052		68		847		847		12/29/2016	
665859104	NORTHERN TRUST CORP			20.000	2,125	106.240	2,125	1,768	14	70		453		453		12/29/2016	
666807102	NORTHROP GRUMMAN CORP			10.000	3,440	343.970	3,440	2,787		98		991		991		03/20/2017	
668771108	NORTONLIFELOCK INC			40.000	1,021	25.520	1,021	965		5		55		55		11/05/2019	
67020Y100	NUANCE COMMUNICATIONS INC			889.000	15,851	17.830	15,851	11,829				5,846		5,846		12/23/2016	
67066G104	NVIDIA CORP			39.000	9,177	235.300	9,177	5,391		23		3,807		3,807		06/19/2017	
674599105	OCCIDENTAL PETROLEUM CORP			61.000	2,514	41.210	2,514	3,249	48	229		(633)		(633)		12/29/2016	
681919106	OMNICOM GROUP INC			20.000	1,620	81.020	1,620	1,717	13	77		156		156		12/29/2016	
682680103	ONEOK INC			30.000	2,270	75.670	2,270	1,695		106		652		652		09/18/2017	
68389X105	ORACLE CORP			140.000	7,417	52.980	7,417	5,437		127		1,096		1,096		12/29/2016	
67103H107	O'REILLY AUTOMOTIVE INC			5.000	2,191	438.260	2,191	1,382				470		470		12/29/2016	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation
693718108	PACCAR INC			30.000	2,373	79.100	2,373	1,935	69	98		659		659		12/29/2016	
695127100	PACIRA BIOSCIENCES INC			349.000	15,810	45.300	15,810	13,550				2,260		2,260		05/31/2019	
697900108	PAN AMERICAN SILVER CORP		A	1,510.000	35,772	23.690	35,772	27,352		159		8,420		8,420		02/01/2019	
697900132	PAN AMERN SILVER CORP		A	12,504.000												02/01/2019	
701094104	PARKER-HANNIFIN CORP			11.000	2,264	205.820	2,264	1,790		37		623		623		12/29/2016	
70450Y103	PAYPAL HOLDINGS INC			70.000	7,572	108.170	7,572	4,427				1,365		1,365		09/24/2018	
69327R101	PDC ENERGY INC			258.000	6,752	26.170	6,752	9,866				(1,478)		(1,478)		10/19/2018	
713448108	PEPSICO INC			80.000	10,934	136.670	10,934	8,819	76	558		1,853		1,853		06/19/2017	
717081103	PFIZER INC			350.000	13,713	39.180	13,713	11,386		504		(1,565)		(1,565)		12/29/2016	
718172109	PHILIP MORRIS INTERNATIONAL IN			100.000	8,509	85.090	8,509	9,557	117	785		1,474		1,474		03/20/2017	
718546104	PHILLIPS 66			30.000	3,342	111.410	3,342	2,977		79		584		584		06/19/2017	
723484101	PINNACLE WEST CAPITAL CORP			10.000	899	89.930	899	876		30		47		47		12/24/2018	
723787107	PIONEER NATURAL RESOURCES CO			13.000	1,968	151.370	1,968	2,376	6	10		258		258		12/29/2016	
72703H101	PLANET FITNESS INC			118.000	8,812	74.680	8,812	2,371				2,485		2,485		03/14/2017	
693475105	PNC FINANCIAL SERVICES GROUP I			30.000	4,789	159.630	4,789	3,471		126		1,282		1,282		12/29/2016	
733174700	POPULAR INC		C	249.000	14,629	58.750	14,629	10,294	75	298		2,871		2,871		12/02/2016	
693506107	PPG INDUSTRIES INC			20.000	2,670	133.490	2,670	2,646				24		24		12/23/2019	
69354N106	PRA GROUP INC			287.000	10,418	36.300	10,418	10,546				2,695		2,695		03/09/2018	
742718109	PROCTER & GAMBLE CO/THE			140.000	17,486	124.900	17,486	12,544		377		4,111		4,111		12/29/2016	
743315103	PROGRESSIVE CORP/THE			40.000	2,896	72.390	2,896	1,421		113		482		482		12/29/2016	
74340W103	PROLOGIS INC			50.000	4,457	89.140	4,457	2,809		157		1,391		1,391		12/29/2016	
744320102	PRUDENTIAL FINANCIAL INC			30.000	2,812	93.740	2,812	3,159		120		366		366		12/29/2016	
74460D109	PUBLIC STORAGE			12.000	2,556	212.960	2,556	2,585		93		73		73		03/19/2018	
N72482123	QIAGEN NV		C	236.000	7,977	33.800	7,977	6,449				(153)		(153)		12/02/2016	
74736K101	QORVO INC			211.000	24,525	116.230	24,525	10,827				11,711		11,711		12/02/2016	
747525103	QUALCOMM INC			70.000	6,176	88.230	6,176	4,608		314		2,192		2,192		12/29/2016	
74834L100	QUEST DIAGNOSTICS INC			10.000	1,068	106.790	1,068	918		21		235		235		12/29/2016	
754730109	RAYMOND JAMES FINANCIAL INC			146.000	13,061	89.460	13,061	10,828	54	199		2,197		2,197		03/20/2017	
755111507	RAYTHEON CO			19.000	4,175	219.740	4,175	2,843		70		1,261		1,261		12/29/2016	
75886F107	REGENERON PHARMACEUTICALS INC			5.000	1,877	375.480	1,877	1,794				67		67		09/18/2017	
7591EP100	REGIONS FINANCIAL CORP			120.000	2,059	17.160	2,059	1,705	19	105		454		454		12/29/2016	
761152107	RESMED INC			10.000	1,550	154.970	1,550	798		15		411		411		09/18/2017	
773903109	ROCKWELL AUTOMATION INC			11.000	2,229	202.670	2,229	1,480		43		574		574		12/29/2016	
775133101	ROGERS CORP			137.000	17,088	124.730	17,088	11,052				2,935		2,935		12/02/2016	
776696106	ROPER TECHNOLOGIES INC			7.000	2,480	354.230	2,480	1,929		12		515		515		05/09/2017	
778296103	ROSS STORES INC			30.000	3,493	116.420	3,493	1,991		48		997		997		12/29/2016	
V7780T103	ROYAL CARIBBEAN CRUISES LTD		C	10.000	1,335	133.510	1,335	829	8	52		357		357		12/29/2016	
78409V104	S&P GLOBAL INC			16.000	4,369	273.050	4,369	1,845		36		1,650		1,650		12/29/2016	
79466L302	SALESFORCE.COM INC			50.000	8,132	162.640	8,132	7,835				497		497		09/24/2018	
800677106	SANGAMO THERAPEUTICS INC			234.000	1,959	8.370	1,959	740				(728)		(728)		12/02/2016	
78410G104	SBA COMMUNICATIONS CORP			8.000	1,928	240.990	1,928	1,289		14		562		562		09/18/2017	
806857108	SCHLUMBERGER LTD		C	100.000	4,020	40.200	4,020	8,356	50	320		412		412		12/29/2016	
G7945M107	SEAGATE TECHNOLOGY PLC		C	20.000	1,190	59.500	1,190	761	13	66		418		418		12/29/2016	
816851109	SEMPRA ENERGY			20.000	3,030	151.480	3,030	3,033	19			(4)		(4)		12/23/2019	
816850101	SEMTECH CORP			370.000	19,573	52.900	19,573	13,424				2,601		2,601		09/07/2017	
81762P102	SERVICENOW INC			10.000	2,823	282.320	2,823	2,854				(30)		(30)		12/23/2019	
824348106	SHERWIN-WILLIAMS CO/THE			6.000	3,501	583.540	3,501	2,133		27		1,140		1,140		03/20/2017	
826919102	SILICON LABORATORIES INC			66.000	7,655	115.980	7,655	4,187				2,453		2,453		12/02/2016	
828806109	SIMON PROPERTY GROUP INC			24.000	3,575	148.960	3,575	4,083		199		(457)		(457)		12/29/2016	
83088M102	SKYWORKS SOLUTIONS INC			10.000	1,209	120.880	1,209	761		16		539		539		12/29/2016	
78454L100	SM ENERGY CO			336.000	3,777	11.240	3,777	3,256		34		2,839	4,264	(1,425)		02/17/2017	
842587107	SOUTHERN CO/THE			70.000	4,459	63.700	4,459	3,449		172		1,385		1,385		12/29/2016	
844741108	SOUTHWEST AIRLINES CO			30.000	1,619	53.980	1,619	1,509	5	20		225		225		12/29/2016	
78467J100	SS&C TECHNOLOGIES HOLDINGS INC			227.000	13,938	61.400	13,938	10,340		65		3,547		3,547		07/30/2019	
854502101	STANLEY BLACK & DECKER INC			10.000	1,657	165.740	1,657	1,151		27		460		460		12/29/2016	
855244109	STARBUCKS CORP			80.000	7,034	87.920	7,034	4,512		119		1,882		1,882		12/29/2016	
857477103	STATE STREET CORP			30.000	2,373	79.100	2,373	2,320	16	58		481		481		12/29/2016	
G8473T100	STERIS PLC		C	78.000	11,889	152.420	11,889	5,079		81		6,810		6,810		03/28/2019	
86183P102	STONERIDGE INC			145.000	4,251	29.320	4,251	4,087				164		164		05/15/2019	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation
863667101	STRYKER CORP			21.000	4,409	209.940	4,409	2,997	12	37		834		834		12/29/2016	
78486Q101	SVB FINANCIAL GROUP			5.000	1,255	251.040	1,255	1,334				306		306		03/19/2018	
87165B103	SYNCHRONY FINANCIAL			50.000	1,801	36.010	1,801	1,801		43		628		628		12/29/2016	
871607107	SYNOPSYS INC			10.000	1,392	139.200	1,392	802				550		550		09/18/2017	
871829107	SYSCO CORP			30.000	2,566	85.540	2,566	1,907		35		526		526		12/29/2016	
74144T108	T ROWE PRICE GROUP INC			20.000	2,437	121.840	2,437	1,512		91		590		590		12/29/2016	
874054109	TAKE-TWO INTERACTIVE SOFTWARE			10.000	1,224	122.430	1,224	1,061				195		195		03/19/2018	
875372203	TANDEM DIABETES CARE INC			166.000	9,895	59.610	9,895	332				3,592		3,592		02/09/2018	
87612E106	TARGET CORP			30.000	3,846	128.210	3,846	2,181		78		1,864		1,864		12/29/2016	
H84989104	TE CONNECTIVITY LTD		C	30.000	2,875	95.840	2,875	2,097		55		606		606		12/29/2016	
G87110105	TECHNIPFMC PLC		C	373.000	7,997	21.440	7,997	8,523		142		221		221		11/20/2018	
879369106	TELEFLEX INC			3.000	1,129	376.440	1,129	937		3		192		192		03/18/2019	
88224Q107	TEXAS CAPITAL BANCSHARES INC			141.000	8,005	56.770	8,005	7,650				417		417		12/06/2018	
882508104	TEXAS INSTRUMENTS INC			60.000	7,697	128.290	7,697	4,451		193		2,027		2,027		12/29/2016	
883203101	TEXTRON INC			20.000	892	44.600	892	969		3		(28)		(28)		12/29/2016	
88338N107	THERAPEUTICSMD INC			4,331.000	10,481	2.420	10,481	13,582				(3,101)		(3,101)		05/15/2019	
883556102	THERMO FISHER SCIENTIFIC INC			25.000	8,122	324.870	8,122	4,307	5	33		2,349		2,349		03/19/2018	
88870P106	TIVO CORP			1,818.000	15,417	8.480	15,417	17,107		618		(1,691)		(1,691)		12/02/2016	
872540109	TJX COS INC/THE			80.000	4,885	61.060	4,885	3,030		71		1,306		1,306		12/29/2016	
893641100	TRANSDIGM GROUP INC			3.000	1,680	560.000	1,680	884	98	90		660		660		03/20/2017	
H8817H100	TRANSOCEAN LTD		C	2,753.000	18,941	6.880	18,941	18,420				1,092		1,092		04/15/2019	
89417E109	TRAVELERS COS INC/THE			20.000	2,739	136.950	2,739	2,731				8		8		12/23/2019	
89531P105	TREX CO INC			229.000	20,583	89.880	20,583	7,786				6,989		6,989		12/02/2016	
G9087Q102	TRONOX HOLDINGS PLC		C	728.000	8,314	11.420	8,314	7,913		98		401		401		03/27/2019	
89832Q109	TRUIST FINANCIAL CORP			98.000	5,519	56.320	5,519	4,396				1,123		1,123		12/09/2019	
901109108	TUTOR PERINI CORP			2,893.000	37,204	12.860	37,204	44,372				(3,133)		(3,133)		07/02/2018	
90184L102	TWITTER INC			50.000	1,603	32.050	1,603	1,919				(144)		(144)		09/24/2018	
902494103	TYSON FOODS INC			20.000	1,821	91.040	1,821	1,495		20		413		413		12/29/2016	
90384S303	ULTA SALON COSMETICS & FRAGRAN			5.000	1,266	253.140	1,266	1,305				42		42		12/29/2016	
90385V107	ULTRA CLEAN HOLDINGS INC			149.000	3,497	23.470	3,497	1,882				1,615		1,615		09/04/2019	
907818108	UNION PACIFIC CORP			44.000	7,955	180.790	7,955	4,584		310		1,873		1,873		12/29/2016	
910047109	UNITED CONTINENTAL HOLDINGS IN			638.000	56,201	88.090	56,201	44,647				2,782		2,782		12/02/2016	
911312106	UNITED PARCEL SERVICE INC			50.000	5,853	117.060	5,853	5,697		182		853		853		12/29/2016	
913017109	UNITED TECHNOLOGIES CORP			55.000	8,237	149.760	8,237	6,264		162		2,380		2,380		12/29/2016	
91324P102	UNITEDHEALTH GROUP INC			61.000	17,933	293.980	17,933	12,260		424		2,275		2,275		06/19/2017	
91347P105	UNIVERSAL DISPLAY CORP			104.000	21,431	206.070	21,431	6,065		48		11,700		11,700		12/02/2016	
913483103	UNIVERSAL ELECTRONICS INC			299.000	15,626	52.260	15,626	14,850				8,067		8,067		12/07/2017	
913903100	UNIVERSAL HEALTH SERVICES INC			10.000	1,435	143.460	1,435	1,144		6		269		269		06/19/2017	
902973304	US BANCORP			100.000	5,929	59.290	5,929	5,127	42	153		1,359		1,359		12/29/2016	
G9402V109	VALARIS PLC		C	1,025.000	6,724	6.560	6,724	10,783				(4,059)		(4,059)		08/05/2019	
91913Y100	VALERO ENERGY CORP			30.000	2,810	93.650	2,810	2,051		108		560		560		12/29/2016	
92276F100	VENTAS INC			30.000	1,732	57.740	1,732	1,853	24	95		(26)		(26)		12/29/2016	
92343E102	VERISIGN INC			10.000	1,927	192.680	1,927	1,929				(2)		(2)		12/23/2019	
92343V104	VERIZON COMMUNICATIONS INC			270.000	16,578	61.400	16,578	14,622		636		1,358		1,358		12/24/2018	
92532F100	VERTEX PHARMACEUTICALS INC			17.000	3,722	218.950	3,722	2,767				875		875		03/19/2018	
918204108	VF CORP			30.000	2,990	99.660	2,990	1,522		58		993		993		12/29/2016	
92556H206	VIACOMCBS INC			30.000	1,259	41.970	1,259	1,940	7			(681)		(681)		12/05/2019	
92826C839	VISA INC			103.000	19,354	187.900	19,354	9,569		96		5,037		5,037		12/29/2016	
928377100	VISTA OUTDOOR INC			703.000	5,258	7.480	5,258	6,808				(1,714)		(1,714)		02/01/2019	
929160109	VULCAN MATERIALS CO			10.000	1,440	143.990	1,440	1,270		12		452		452		12/29/2016	
92927K102	WABCO HOLDINGS INC			41.000	5,556	135.500	5,556	4,191				1,155		1,155		12/02/2016	
929740108	WABTEC CORP			11.000	856	77.800	856	777		3		79		79		03/18/2019	
931427108	WALGREENS BOOTS ALLIANCE INC			50.000	2,948	58.960	2,948	4,176		90		(469)		(469)		12/29/2016	
931142103	WAL-MART STORES INC			90.000	10,696	118.840	10,696	6,540	48	183		2,256		2,256		12/29/2016	
254687106	WALT DISNEY CO/THE			115.000	16,632	144.630	16,632	7,671	101	111		10,853		10,853		03/21/2019	
94106L109	WASTE MANAGEMENT INC			30.000	3,419	113.960	3,419	2,134		62		749		749		12/29/2016	
941848103	WATERS CORP			5.000	1,168	233.650	1,168	673				225		225		12/29/2016	
942622200	WATSCO INC			68.000	12,250	180.150	12,250	10,215		435		2,789		2,789		12/02/2016	
947890109	WEBSTER FINANCIAL CORP			163.000	8,698	53.360	8,698	8,268		249		663		663		08/09/2017	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation
92939U106	WEC ENERGY GROUP INC			20.000	1,845	92.230	1,845	1,173		47		459		459		12/29/2016	
94946T106	WELLCARE HEALTH PLANS INC			3.000	991	330.210	991	919				282		282		09/24/2018	
949746101	WELLS FARGO & CO			260.000	13,988	53.800	13,988	14,191		499		2,007		2,007		12/29/2016	
95040Q104	WELLTOWER INC			30.000	2,453	81.780	2,453	2,163		87		225		225		12/29/2016	
958102105	WESTERN DIGITAL CORP			20.000	1,269	63.470	1,269	1,362		40		530		530		12/29/2016	
96145D105	WESTROCK CO			30.000	1,287	42.910	1,287	1,540		55		155		155		12/29/2016	
962166104	WEYERHAEUSER CO			70.000	2,114	30.200	2,114	2,126		95		584		584		12/29/2016	
969457100	WILLIAMS COS INC/THE			90.000	2,135	23.720	2,135	2,640		190		150		150		12/29/2016	
G96629103	WILLIS TOWERS WATSON PLC		C	10.000	2,019	201.940	2,019	1,448	7	18		393		393		12/29/2016	
97650W108	WINTRUST FINANCIAL CORP			78.000	5,530	70.900	5,530	5,326				204		204		12/09/2019	
084423102	WR BERKLEY CORP			177.000	12,231	69.100	12,231	7,359		309		3,509		3,509		12/02/2016	
384802104	WW GRAINGER INC			4.000	1,354	338.520	1,354	982		23		225		225		03/20/2017	
98389B100	XCEL ENERGY INC			40.000	2,540	63.490	2,540	1,635	16	112		569		569		12/29/2016	
983919101	XILINX INC			20.000	1,955	97.770	1,955	1,735		22		(25)		(25)		12/29/2016	
988498101	YUM! BRANDS INC			20.000	2,015	100.730	2,015	1,276		34		176		176		12/29/2016	
98956P102	ZIMMER BIOMET HOLDINGS INC			10.000	1,497	149.680	1,497	1,034	2	10		460		460		12/29/2016	
98978V103	ZOETIS INC			30.000	3,971	132.350	3,971	1,607		40		1,404		1,404		12/29/2016	
9099999 Subtotal - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					3,451,716	XXX	3,451,716	2,612,281	2,650	45,872		739,256	18,960	720,296		XXX	XXX
9799999 Total Common Stocks					3,451,716	XXX	3,451,716	2,612,281	2,650	45,872		739,256	18,960	720,296		XXX	XXX
9899999 Total Preferred and Common Stocks					3,451,716	XXX	3,451,716	2,612,281	2,650	45,872		739,256	18,960	720,296		XXX	XXX

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
Bonds - U.S. Governments								
912810SJ8	U S TREASURY BOND 2.25% 8/15/49		10/30/2019	DEUTSCHE BK SECS INC, NY (NWSCUS33)	XXX	102,559	102,000	356
912810QA9	U S TREASURY BOND 3.5% 2/15/39		12/30/2019	NOMURA SECS, NEW YORK	XXX	84,990	69,000	553
912810PX0	U S TREASURY BOND 4.5% 5/15/38		05/02/2019	GOLDMAN SACHS & CO, NY	XXX	235,797	187,000	3,959
912828Q37	U S TREASURY NOTE 1.25% 3/31/21		11/21/2019	NOMURA SECS, NEW YORK	XXX	248,662	250,000	453
912828YS3	U S TREASURY NOTE 1.75% 11/15/29		12/30/2019	GOLDMAN SACHS & CO, NY	XXX	16,784	17,000	39
912828XR6	U S TREASURY NOTE 1.75% 5/31/22		11/21/2019	BNP PARIBAS SECS CP/FIXED INCOME, PA	XXX	251,805	251,000	1,787
912828XW5	U S TREASURY NOTE 1.75% 6/30/22		11/21/2019	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	85,387	85,000	506
9128286Z8	U S TREASURY NOTE 1.75% 6/30/24		12/30/2019	CITADEL SECURITIES LLC, CHICAGO	XXX	686,453	684,000	2,575
912828M80	U S TREASURY NOTE 2% 11/30/22		12/30/2019	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	185,151	183,000	1,547
9128286G0	U S TREASURY NOTE 2.375% 2/29/24		07/17/2019	SG AMERICAS SECURITIES LLC, NEW YORK	XXX	43,032	42,000	382
9128285V8	U S TREASURY NOTE 2.5% 1/15/22		05/30/2019	GOLDMAN SACHS & CO, NY	XXX	25,299	25,000	240
912810SD1	U S TREASURY NOTE 3% 8/15/48		07/30/2019	DEUTSCHE BK SECS INC, NY (NWSCUS33)	XXX	272,996	269,000	1,514
912828L65	US TREASURY NOTE 1.375% 9/30/20		09/09/2019	FIFTH THIRD SEC	XXX	672,574	675,000	4,133
36179RGB9	GNMA II POOL #0MA2894 4.5% 6/20/45		02/14/2019	GOLDMAN SACHS & CO, NY	XXX	129,896	123,692	309
0599999 Subtotal - Bonds - U.S. Governments						3,041,385	2,962,692	18,355
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)								
13063A5E0	CALIFORNIA ST 7.5% 4/1/34		01/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	XXX	82,397	60,000	1,413
1799999 Subtotal - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)						82,397	60,000	1,413
Bonds - U.S. Special Revenue, Special Assessment								
59447TUF8	MICHIGAN ST FIN AUTH REV VAR 9/1/49		04/03/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	XXX	10,000	10,000	
650035TD0	NEW YORK ST URBAN DEV CORP 5.77% 3/15/39		02/15/2019	MERRILL LYNCH PIERCE FENNER SMITH INC NY	XXX	69,681	60,000	1,491
3137FPLF0	FHLMC MULTICLASS MTG 4926 BA 3% 5/25/25		10/09/2019	BAIRD, ROBERT W & CO INC, MILWAUKEE	XXX	10,059	10,000	25
3128MJ6V7	FHLMC POOL #G0-8883 4.5% 5/1/49		05/23/2019	BANK OF NEW YORK, NEW YORK	XXX	437,534	418,192	627
31335BBH8	FHLMC POOL #G6-0940 4% 9/1/46		03/05/2019	JPMORGAN SECURITIES INC, NEW YORK	XXX	113,361	110,545	147
35563PKG3	FHLMC SEASONED CR RISK 2MA 3.5% 8/25/58		12/16/2019	BNY MELLON	XXX	26,771	25,946	43
3136APW99	FNMA GTD REMIC P/T 15-58 CA 3% 8/25/41		07/10/2019	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	7,462	7,335	9
3136ASFR2	FNMA GTD REMIC P/T 16-24 LB 2.5% 6/25/42		06/26/2019	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	8,032	8,000	
31403C6L0	FNMA POOL #0745275 5% 2/1/36		01/04/2019	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	202,981	189,591	342
3140FNGZ1	FNMA POOL #0BE2915 3.5% 12/1/46		08/23/2019	JPMORGAN SECURITIES INC, NEW YORK	XXX	97,886	94,177	101
3140J8HX4	FNMA POOL #0BM3845 VAR 9/1/37		01/31/2019	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	5,683	5,464	16
3140JVN57	FNMA POOL #0BO1311 3.5% 8/1/49		08/27/2019	MORGAN STANLEY & CO INC, NY	XXX	248,136	239,095	628
302970AG3	FRESB 2019-SB59 CMBS VAR 1/25/29		02/13/2019	PIERPONT SECURITIES LLC, STAMFORD	XXX	70,343	70,000	175
30309LAG3	FRESB 2019-SB61 MBS VAR 2/25/39		04/11/2019	CREDIT SUISSE, NEW YORK (CSUS)	XXX	10,050	10,000	17
30298LAB7	FRESB 2019-SB65 CMBS A5H VAR 5/25/39		08/15/2019	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	10,047	10,000	13
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment						1,328,025	1,268,346	3,634
Bonds - Industrial and Miscellaneous (Unaffiliated)								
00287YAU3	ABBVIE INC 2.3% 5/14/21		11/22/2019	PERSHING LLC, JERSEY CITY	XXX	10,034	10,000	8
00912XAX2	AIR LEASE CORP 2.75% 1/15/23		11/22/2019	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	15,109	15,000	164
025537AL5	AMERICAN ELECTRIC POWER 3.65% 12/1/21		11/22/2019	GOLDMAN SACHS & CO, NY	XXX	5,157	5,000	89
025816BS7	AMERICAN EXPRESS CO 3.4% 2/27/23		05/10/2019	GOLDMAN SACHS & CO, NY	XXX	36,584	36,000	255
02665WDC2	AMERICAN HONDA FINANCE 2.05% 1/10/23		11/22/2019	GOLDMAN SACHS & CO, NY	XXX	10,005	10,000	22
026874DG9	AMERICAN INTERNATIONAL GROUP 3.3% 3/1/21		11/22/2019	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	7,106	7,000	55
03523TBP2	ANHEUSER-BUSCH INBEV WW 2.5% 7/15/22		05/24/2019	PERSHING LLC, JERSEY CITY	XXX	14,877	15,000	140
00206RCZ3	AT&T INC 4.6% 2/15/21		03/06/2019	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	12,301	12,000	35
053332AM4	AUTOZONE INC 3.7% 4/15/22		11/22/2019	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	10,231	10,000	94
06051GHS1	BANK OF AMERICA CORP VAR 3/15/50		03/12/2019	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	69,000	69,000	
06051GGP8	BANK OF AMERICA CORP VAR 7/21/21		11/22/2019	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	10,018	10,000	82
06367WRC9	BANK OF MONTREAL 2.05% 11/1/22	A	11/22/2019	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	11,993	12,000	10
05531FBG7	BB&T CORP 3.05% 6/20/22		03/15/2019	NATWEST MARKETS SECURITIES INC.,NEW YORK	XXX	125,166	125,000	11
10112RAS3	BOSTON PROPERTIES LP 4.125% 5/15/21		11/22/2019	GOLDMAN SACHS & CO, NY	XXX	5,131	5,000	6

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
11134LAD1	BROADCOM CORP/CAYMA 3% 1/15/22		11/22/2019	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	11,078	11,000	138
14040HCA1	CAPITAL ONE FINANCIAL 3.9% 1/29/24		05/10/2019	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	73,038	71,000	808
14913Q3A5	CATERPILLAR FINANCIAL SVC 1.9% 9/6/22		11/22/2019	BARCLAYS CAPITAL INC, NEW YORK	XXX	9,992	10,000	21
172967LG4	CITIGROUP INC 2.75% 4/25/22		11/22/2019	RBC CAPITAL MARKETS LLC, NEW YORK	XXX	19,186	19,000	55
172967KN0	CITIGROUP INC 3.4% 5/1/26		03/13/2019	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	119,781	122,000	1,544
12572QAE5	CME GROUP INC 3% 9/15/22		11/22/2019	GOLDMAN SACHS & CO, NY	XXX	16,440	16,000	128
20268JAA1	COMMONSPIRIT HEALTH 2.76% 10/1/24		08/07/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	XXX	102,000	102,000	
20268JAC7	COMMONSPIRIT HEALTH 4.187% 10/1/49		10/08/2019	GOLDMAN SACHS & CO, NY	XXX	9,433	9,000	51
219350BL8	CORNING INC 5.85% 11/15/68		11/08/2019	PERSHING LLC, JERSEY CITY	XXX	23,439	20,000	579
126408GV9	CSX CORP 4.25% 6/1/21		11/22/2019	MORGAN STANLEY & CO INC, NY	XXX	5,143	5,000	103
126650DC1	CVS HEALTH CORP 3.35% 3/9/21		11/22/2019	BNP PARIBAS SECS CP/FIXED INCOME, PA	XXX	10,074	10,000	91
24737BAA3	DELTA AIR LINES 2019-1 A 3.204% 10/25/25		05/28/2019	BARCLAYS CAPITAL INC, NEW YORK	XXX	192,909	189,000	1,295
25746UDA4	DOMINION ENERGY INC STEP 8/15/21		06/24/2019	CREDIT SUISSE, NEW YORK (CSUS)	XXX	54,013	54,000	126
29273RAQ2	ENERGY TRANSFER OPERATING 5.2% 2/1/22		11/22/2019	MORGAN STANLEY & CO INC, NY	XXX	9,470	9,000	167
29278NAN3	ENERGY TRANSFER OPERATING LP 5.5% 6/1/27		05/14/2019	JPMORGAN SECURITIES INC, NEW YORK	XXX	54,235	50,000	1,002
29379VAU7	ENTERPRISE PROD OPERATING 4.05% 2/15/22		11/22/2019	MITSUBISHI UFJ SECURITIES, NEW YORK	XXX	15,506	15,000	195
30161NAS0	EXELON CORP 5.1% 6/15/45		05/23/2019	DEUTSCHE BK SECS INC, NY (NWSCUS33)	XXX	46,989	42,000	970
31428XBU9	FEDEX CORP 3.4% 1/14/22		11/22/2019	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	11,130	11,000	62
31428XBQ8	FEDEX CORP 4.05% 2/15/48		02/14/2019	GOLDMAN SACHS & CO, NY	XXX	34,488	39,000	12
37045XCU8	GM FINANCIAL CO 3.55% 7/8/22		11/22/2019	DEUTSCHE BK SECS INC, NY (NWSCUS33)	XXX	20,250	20,000	136
38141GGS7	GOLDMAN SACHS GROUP 5.75% 1/24/22		11/22/2019	JPMORGAN SECURITIES INC, NEW YORK	XXX	10,744	10,000	195
42824CBE8	HEWLETT PACKARD ENTERPRISE 2.25% 4/1/23		11/22/2019	MORGAN STANLEY & CO INC, NY	XXX	13,993	14,000	23
404280AK5	HSBC HOLDINGS PLC 5.1% 4/5/21	C	11/22/2019	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	10,396	10,000	72
45687AAM4	INGERSOLL-RAND GLOBAL 2.9% 2/21/21		11/22/2019	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	11,041	11,000	76
460690BN9	INTERPUBLIC GROUP OF COS 3.75% 10/1/21		11/22/2019	BARCLAYS CAPITAL INC, NEW YORK	XXX	10,188	10,000	116
46625HQJ2	JPMORGAN CHASE & CO 2.55% 3/1/21		11/22/2019	DEUTSCHE BK SECS INC, NY (NWSCUS33)	XXX	10,069	10,000	60
48203RAJ3	JUNIPER NETWORKS INC 4.35% 6/15/25		03/18/2019	STIFEL NICOLAUS	XXX	99,247	97,000	1,113
48305QAA1	KAISER FOUNDATION HOSPITALS 3.5% 4/1/22		12/11/2019	NATIONAL FINL SVCS CORP, NEW YORK	XXX	5,175	5,000	35
485170AV6	KANSAS CITY SOUTHERN 3% 5/15/23		11/22/2019	US BANCORP INVESTMENTS INC, ST PAUL	XXX	11,255	11,000	66
482480AD2	KLA CORP 4.125% 11/1/21		11/22/2019	BARCLAYS CAPITAL INC, NEW YORK	XXX	11,380	11,000	105
501044DH1	KROGER CO/THE 2.8% 8/1/22		02/21/2019	MITSUBISHI UFJ SECURITIES, NEW YORK	XXX	6,877	7,000	13
501044CQ2	KROGER CO/THE 3.4% 4/15/22		11/22/2019	CREDIT SUISSE, NEW YORK (CSUS)	XXX	13,395	13,000	87
534187BC2	LINCOLN NATIONAL CORP 4.2% 3/15/22		11/22/2019	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	12,512	12,000	86
548661CW5	LOWE'S COS INC 3.12% 4/15/22		11/22/2019	JPMORGAN SECURITIES INC, NEW YORK	XXX	12,994	13,000	75
571903BC6	MARRIOTT INTERNATIONAL MD 2.125% 10/3/22		11/22/2019	JPMORGAN SECURITIES INC, NEW YORK	XXX	10,988	11,000	16
606822AW4	MITSUBISHI UFJ FINAN GR 3.535% 7/26/21	C	11/22/2019	GOLDMAN SACHS & CO, NY	XXX	5,117	5,000	59
615369AN5	MOODY'S CORP 3.25% 6/7/21		11/22/2019	GOLDMAN SACHS & CO, NY	XXX	5,088	5,000	76
61744YAH1	MORGAN STANLEY 2.75% 5/19/22		11/22/2019	MORGAN STANLEY & CO INC, NY	XXX	16,125	16,000	86
55336VBH2	MPLX LP VAR 9/9/22		09/04/2019	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	7,000	7,000	
65339KAS9	NEXTERA ENERGY CAP HLDG 2.403% 9/1/21		08/05/2019	GOLDMAN SACHS & CO, NY	XXX	77,189	77,000	
666807BL5	NORTHROP GRUMMAN CORP 2.08% 10/15/20		03/04/2019	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	6,910	7,000	57
674599DG7	OCCIDENTAL PETROLEUM CORP 0% 10/10/36		11/14/2019	MERRILL LYNCH PIERCE FENNER SMITH INC NY	XXX	29,648	59,000	
674599CP8	OCCIDENTAL PETROLEUM CORP 2.7% 8/15/22		11/22/2019	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	9,039	9,000	41
70213HAB4	PARTNERS HEALTHCARE SYS 3.443% 7/1/21		02/21/2019	RAYMOND JAMES/FI,SAINT PETERSBURG	XXX	5,054	5,000	26
69352PAE3	PPL CAPITAL FUNDING INC 3.5% 12/1/22		11/22/2019	BARCLAYS CAPITAL INC, NEW YORK	XXX	11,312	11,000	96
756109AN4	REALTY INCOME CORP 3.25% 10/15/22		11/22/2019	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	5,161	5,000	19
78355HKM0	RYDER SYSTEM INC 2.875% 6/1/22		11/22/2019	GOLDMAN SACHS & CO, NY	XXX	246,939	247,000	73
44106MAU6	SERVICE PROPERTIES TRUST 4.25% 2/15/21		01/10/2019	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	5,998	6,000	106
86765BAT6	SUNOCO LOGISTICS PARTNERS 3.9% 7/15/26		03/26/2019	JPMORGAN SECURITIES INC, NEW YORK	XXX	27,882	28,000	220
86765BAR0	SUNOCO LOGISTICS PARTNERS 4.4% 4/1/21		06/25/2019	GOLDMAN SACHS & CO, NY	XXX	5,148	5,000	53
86787EBE6	SUNTRUST BANK/ATLANTA GA 2.8% 5/17/22		05/14/2019	SUNTRUST ROBINSON HUMPHREY INC, ATLANTA	XXX	120,938	121,000	
86787EBA4	SUNTRUST BANK/ATLANTA GA VAR 10/26/21		11/22/2019	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	5,065	5,000	15
89114QCD8	TORONTO-DOMINION BANK/THE 1.9% 12/1/22		11/22/2019	BK OF NEW YORK MELLON/TORONTO DOMINION	XXX	11,976	12,000	12
92277GAK3	VENTAS REALTY LP 3.1% 1/15/23		11/22/2019	GOLDMAN SACHS & CO, NY	XXX	16,415	16,000	159

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92276MAZ8	VENTAS REALTY/VENTAS CAP 3.25% 8/15/22		09/16/2019	US BANCORP INVESTMENTS INC, ST PAUL	XXX	11,146	11,000	41
92939UAB2	WEC ENERGY GROUP INC 3.1% 3/8/22		11/22/2019	GOLDMAN SACHS & CO, NY	XXX	11,192	11,000	82
961214DU4	WESTPAC BANKING CORP 2.65% 1/25/21	C	11/22/2019	MERRILL LYNCH PIERCE FENNER SMITH INC NY	XXX	5,043	5,000	45
08160KAE4	BENCHMARK 2019-B15 CMBS 2.928% 12/15/72		11/25/2019	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	20,599	20,000	28
17327GAY0	CITIGROUP CMBS C6 A4 4.412% 11/10/51		12/02/2019	DEUTSCHE BK SECS INC, NY (NWSCUS33)	XXX	47,819	42,000	15
12623SAE0	COMM 2012-CCRE5 2.771% 12/10/45		05/10/2019	DEUTSCHE BK SECS INC, NY (NWSCUS33)	XXX	10,000	10,000	10
12625KAD7	COMM 2013-CCRE8 MRTG A4 3.334% 6/10/46		11/26/2019	DEUTSCHE BK SECS INC, NY (NWSCUS33)	XXX	11,250	10,862	28
12596GAY5	CSAIL 2018-C14 CMBS A3 4.151% 11/15/51		12/02/2019	DEUTSCHE BK SECS INC, NY (NWSCUS33)	XXX	74,611	67,000	23
36192BAY3	GS MTG SECURITIES GC6 A3 3.482% 1/10/45		12/10/2019	GOLDMAN SACHS & CO, NY	XXX	19,309	18,929	20
36192KAT4	GS MTG SECURITIES GCJ7 A4 3.377% 5/10/45		07/22/2019	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	8,142	7,996	17
46637WAD5	JP MORGAN CHASE CMBS A4 3.483% 6/15/45		12/03/2019	GOLDMAN SACHS & CO, NY	XXX	19,798	19,361	7
46644FAB7	JPMBB CMBS C28 A2 2.773% 10/15/48		08/16/2019	JPMORGAN SECURITIES INC, NEW YORK	XXX	8,111	8,110	12
46590JAT4	JPMBB CMBS C32 A2 2.816% 11/15/48		01/29/2019	JPMORGAN SECURITIES INC, NEW YORK	XXX	9,936	10,000	23
02007TAC9	ALLY AUTO REC TRU 4 A3 1.84% 6/17/24		12/04/2019	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	9,998	10,000	
02005AGP7	ALLY MASTER OWNER TR 1 A2 2.7% 1/17/23		01/03/2019	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	7,948	8,000	13
02377UAB0	AMERICAN AIRLINES 2013-2 4.95% 7/15/24		11/26/2019	MORGAN STANLEY & CO INC, NY	XXX	13,027	12,415	206
12596TAC5	CNH EQUIP TRUST 2019-B A3 2.52% 8/15/24		05/14/2019	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	5,999	6,000	
34528DAD5	FORD CREDIT AUTO LS B A3 2.22% 10/15/22		07/23/2019	BNP PARIBAS SECS CP/FIXED INCOME, PA	XXX	6,999	7,000	
34528QGS7	FORD CREDIT FLOORPLAN 1 A 2.84% 3/15/24		08/15/2019	BARCLAYS CAPITAL INC, NEW YORK	XXX	167,075	167,000	1
36256XAD4	GM FINANCIAL CONSUMER 1A3 2.97% 11/16/23		01/08/2019	RBC CAPITAL MARKETS LLC, NEW YORK	XXX	167,981	168,000	
43813VAD0	HONDA AUTO REC 20 4 A4 1.87% 1/20/26		11/19/2019	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	9,997	10,000	
92347YAA2	VERIZON OWNER TRUST 2019 2.93% 9/20/23		11/22/2019	DEUTSCHE BK SECS INC, NY (NWSCUS33)	XXX	219,282	219,000	9
98162GAD4	WORLD OMNI AUTO LEA B A3 2.03% 11/15/22		08/13/2019	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	129,979	130,000	
98162YAD5	WORLD OMNI AUTO REC AA3 3.04% 5/15/24		01/23/2019	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	10,998	11,000	
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						3,055,807	3,045,672	12,268
8399997 Subtotal - Bonds - Part 3						7,507,614	7,336,710	35,670
8399998 Summary item from Part 5 for Bonds						3,890,388	3,827,647	26,290
8399999 Subtotal - Bonds						11,398,002	11,164,356	61,960
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								
90214J101	2U INC		07/30/2019	LIQUIDNET INC, NEW YORK	245.000	11,276	XXX	
88579Y101	3M CO		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	1.000	174	XXX	
002824100	ABBOTT LABORATORIES		09/23/2019	INVESTMENT TECH GROUP INC, NEW YORK	20.000	1,684	XXX	
003654100	ABIOMED INC		08/02/2019	ISI GROUP INC, NEW YORK	27.000	5,385	XXX	
G1151C101	ACCENTURE PLC	C	06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	5.000	933	XXX	
00724F101	ADOBE INC		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	3.000	857	XXX	
00737L103	ADTALEM GLOBAL EDUCATION INC		10/30/2019	LIQUIDNET INC, NEW YORK	210.000	7,489	XXX	
007903107	ADVANCED MICRO DEVICES INC		09/23/2019	INVESTMENT TECH GROUP INC, NEW YORK	50.000	1,521	XXX	
00766T100	AECOM		10/02/2019	LIQUIDNET INC, NEW YORK	89.000	3,242	XXX	
00771V108	AERIE PHARMACEUTICALS INC		10/24/2019	LIQUIDNET INC, NEW YORK	353.000	10,368	XXX	
011659109	ALASKA AIR GROUP INC		04/03/2019	LIQUIDNET INC, NEW YORK	131.000	7,608	XXX	
018581108	ALLIANCE DATA SYSTEMS CORP		11/19/2019	LIQUIDNET INC, NEW YORK	80.000	10,013	XXX	
02079K305	ALPHABET INC-CL A		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	2.000	2,304	XXX	
02079K107	ALPHABET INC-CL C		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	1.000	1,115	XXX	
023135106	AMAZON.COM INC		09/23/2019	INVESTMENT TECH GROUP INC, NEW YORK	4.000	7,313	XXX	
02376R102	AMERICAN AIRLINES GROUP INC		10/02/2019	INSTINET CLEARING SER INC, NEW YORK	513.000	14,067	XXX	
025537101	AMERICAN ELECTRIC POWER CO INC		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	10.000	915	XXX	
03027X100	AMERICAN TOWER CORP		09/23/2019	INVESTMENT TECH GROUP INC, NEW YORK	9.000	1,792	XXX	
030420103	AMERICAN WATER WORKS CO INC		03/18/2019	INVESTMENT TECH GROUP INC, NEW YORK	10.000	1,056	XXX	
03662Q105	ANSYS INC		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	1.000	201	XXX	
036752103	ANTHEM INC		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	1.000	290	XXX	
G0408V102	AON PLC	C	06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	3.000	581	XXX	
037833100	APPLE INC		12/23/2019	INVESTMENT TECH GROUP INC, NEW YORK	10.000	2,823	XXX	

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G0464B107	ARGO GROUP INTERNATIONAL HOLDI	C	12/09/2019	GUGGENHEIM CAPITAL MARKETS LLC, NEW YORK	83.000	5,371	XXX	
040413106	ARISTA NETWORKS INC		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	1.000	252	XXX	
04650Y100	AT HOME GROUP INC		11/22/2019	ISI GROUP INC, NEW YORK	424.000	4,015	XXX	
00206R102	AT&T INC		09/23/2019	INVESTMENT TECH GROUP INC, NEW YORK	70.000	2,395	XXX	
049560105	ATMOS ENERGY CORP		03/18/2019	INVESTMENT TECH GROUP INC, NEW YORK	30.000	3,049	XXX	
053484101	AVALONBAY COMMUNITIES INC		12/23/2019	INVESTMENT TECH GROUP INC, NEW YORK	10.000	2,086	XXX	
075887109	BECTON DICKINSON AND CO		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	2.000	496	XXX	
08180D106	BENEFITFOCUS INC		08/23/2019	INSTINET CLEARING SER INC, NEW YORK	392.000	14,062	XXX	
084670702	BERKSHIRE HATHAWAY INC		12/23/2019	INVESTMENT TECH GROUP INC, NEW YORK	24.000	5,157	XXX	
097023105	BOEING CO/THE		09/23/2019	INVESTMENT TECH GROUP INC, NEW YORK	3.000	1,128	XXX	
099724106	BORGWARNER INC		08/07/2019	SEAPORT GROUP SECURITIES, LLC, NEW YORK	227.000	8,377	XXX	
110122108	BRISTOL-MYERS SQUIBB CO		11/21/2019	INVESTMENT TECH GROUP INC, NEW YORK	50.000	2,794	XXX	
11135F101	BROADCOM INC		09/23/2019	INVESTMENT TECH GROUP INC, NEW YORK	1.000	284	XXX	
G1890L107	CAPRI HOLDINGS LTD	C	11/12/2019	INSTINET CLEARING SER INC, NEW YORK	162.000	5,764	XXX	
12514G108	CDW CORP/DE		09/23/2019	INVESTMENT TECH GROUP INC, NEW YORK	40.000	4,860	XXX	
15136A102	CENTENNIAL RESOURCE DEVELOPMEN		05/28/2019	INSTINET CLEARING SER INC, NEW YORK	620.000	6,190	XXX	
156504300	CENTURY COMMUNITIES INC		02/08/2019	STEPHENS INC, LITTLE ROCK	16.000	364	XXX	
156727109	CERENCE INC		10/02/2019	FROM NUANCE COMMUNICATIONS	111.125	1,630	XXX	
166764100	CHEVRON CORP		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	10.000	1,247	XXX	
169656105	CHIPOTLE MEXICAN GRILL INC		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	1.000	728	XXX	
172908105	CINTAS CORP		12/23/2019	INVESTMENT TECH GROUP INC, NEW YORK	10.000	2,710	XXX	
189054109	CLOROX CO/THE		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	10.000	1,556	XXX	
12572Q105	CME GROUP INC		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	2.000	397	XXX	
20451N101	COMPASS MINERALS INTERNATIONAL		01/03/2019	J.P MORGAN SECURITIES INC, NEW YORK	51.000	2,103	XXX	
21036P108	CONSTELLATION BRANDS INC		09/23/2019	INVESTMENT TECH GROUP INC, NEW YORK	1.000	206	XXX	
216648402	COOPER COS INC/THE		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	1.000	328	XXX	
217204106	COPART INC		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	10.000	743	XXX	
22052L104	CORTEVA INC		06/18/2019	CONVERSION	196.000	6,310	XXX	
22160K105	COSTCO WHOLESALE CORP		09/23/2019	INVESTMENT TECH GROUP INC, NEW YORK	4.000	1,024	XXX	
22282E102	COVANTA HOLDING CORP		11/06/2019	CORNERSTONE MACRO LLC, NEW YORK	124.000	1,863	XXX	
225447101	CREE INC		12/30/2019	OPPENHEIMER & CO INC, NEW YORK	12.000	553	XXX	
235825205	DANA INC		08/23/2019	ISI GROUP INC, NEW YORK	640.000	9,602	XXX	
235851102	DANAHER CORP		09/23/2019	INVESTMENT TECH GROUP INC, NEW YORK	20.000	2,744	XXX	
237266101	DARLING INGREDIENTS INC		05/24/2019	COWEN AND CO LLC, NEW YORK	107.000	2,156	XXX	
253868103	DIGITAL REALTY TRUST INC		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	10.000	1,232	XXX	
256677105	DOLLAR GENERAL CORP		03/18/2019	INVESTMENT TECH GROUP INC, NEW YORK	10.000	1,144	XXX	
25746U109	DOMINION ENERGY INC		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	50.700	4,525	XXX	
260557103	DOW INC		04/02/2019	CONVERSION	196.670	11,692	XXX	
26441C204	DUKE ENERGY CORP		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	10.000	897	XXX	
26614N102	DUPONT DE NEMOURS INC		06/18/2019	Mellon Bank	196.000	16,679	XXX	
281020107	EDISON INTERNATIONAL		09/23/2019	INVESTMENT TECH GROUP INC, NEW YORK	10.000	729	XXX	
28176E108	EDWARDS LIFESCIENCES CORP		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	5.000	977	XXX	
28470R102	ELDORADO RESORTS INC		08/23/2019	GUGGENHEIM CAPITAL MARKETS LLC, NEW YORK	340.000	15,045	XXX	
29275Y102	ENERSYS		12/10/2019	LIQUIDNET INC, NEW YORK	49.000	3,524	XXX	
29364G103	ENTERGY CORP		09/23/2019	INVESTMENT TECH GROUP INC, NEW YORK	20.000	2,101	XXX	
29444U700	EQUINIX INC		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	2.000	953	XXX	
297178105	ESSEX PROPERTY TRUST INC		12/23/2019	INVESTMENT TECH GROUP INC, NEW YORK	10.000	2,977	XXX	
30212P303	EXPEDIA GROUP INC		09/23/2019	INVESTMENT TECH GROUP INC, NEW YORK	10.000	1,334	XXX	
30231G102	EXXON MOBIL CORP		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	30.000	2,390	XXX	
30303M102	FACEBOOK INC		09/23/2019	INVESTMENT TECH GROUP INC, NEW YORK	20.000	3,528	XXX	
31620M106	FIDELITY NATIONAL INFORMATION		09/23/2019	INVESTMENT TECH GROUP INC, NEW YORK	80.000	10,539	XXX	
337738108	FISERV INC		09/23/2019	INVESTMENT TECH GROUP INC, NEW YORK	40.000	4,155	XXX	
Y2573F102	FLEX LTD	C	12/03/2019	INSTINET CLEARING SER INC, NEW YORK	153.000	1,762	XXX	
339750101	FLOOR & DECOR HOLDINGS INC		06/06/2019	LIQUIDNET INC, NEW YORK	107.000	3,847	XXX	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
302491303	FMC CORP		05/28/2019	ISI GROUP INC, NEW YORK	14.000	999	XXX	
35137L105	FOX CORP		03/19/2019	CONVERSION	90.000	3,740	XXX	
G37585109	GASLOG LTD	C	08/21/2019	GUGGENHEIM CAPITAL MARKETS LLC, NEW YORK	340.000	4,706	XXX	
369550108	GENERAL DYNAMICS CORP		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	1.000	177	XXX	
370334104	GENERAL MILLS INC		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	10.000	539	XXX	
37951D102	GLOBAL EAGLE ENTERTAINMENT INC		12/31/2019	BTIG LLC, NEW YORK	1,557.000	1,136	XXX	
37940X102	GLOBAL PAYMENTS INC		09/23/2019	MERGER	42.404	3,588	XXX	
387328107	GRANITE CONSTRUCTION INC		10/29/2019	STEPHENS INC, LITTLE ROCK	276.000	7,360	XXX	
388689101	GRAPHIC PACKAGING HOLDING CO		06/13/2019	KEYBANC CAPITAL MARKETS INC, NEW YORK	57.000	799	XXX	
39304D102	GREEN DOT CORP		05/17/2019	LIQUIDNET INC, NEW YORK	232.000	13,209	XXX	
43300A203	HILTON WORLDWIDE HOLDINGS INC		03/18/2019	INVESTMENT TECH GROUP INC, NEW YORK	10.000	866	XXX	
437076102	HOME DEPOT INC/THE		12/23/2019	INVESTMENT TECH GROUP INC, NEW YORK	10.000	2,204	XXX	
438516106	HONEYWELL INTERNATIONAL INC		12/23/2019	INVESTMENT TECH GROUP INC, NEW YORK	10.000	1,766	XXX	
447011107	HUNTSMAN CORP		10/09/2019	LIQUIDNET INC, NEW YORK	122.000	2,624	XXX	
45168D104	IDEXX LABORATORIES INC		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	1.000	274	XXX	
452327109	ILLUMINA INC		09/23/2019	INVESTMENT TECH GROUP INC, NEW YORK	1.000	308	XXX	
458665304	INTERFACE INC		08/23/2019	LIQUIDNET INC, NEW YORK	835.000	10,955	XXX	
461202103	INTUIT INC		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	1.000	263	XXX	
46120E602	INTUITIVE SURGICAL INC		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	1.000	529	XXX	
46266C105	IQVIA HOLDINGS INC		09/23/2019	INVESTMENT TECH GROUP INC, NEW YORK	10.000	1,559	XXX	
465741106	ITRON INC		04/02/2019	LIQUIDNET INC, NEW YORK	75.000	3,645	XXX	
477143101	JETBLUE AIRWAYS CORP		11/22/2019	WOLFE TRAHAN SECURITIES, NEW YORK	112.000	2,125	XXX	
478160104	JOHNSON & JOHNSON		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	10.000	1,427	XXX	
48242W106	KBR INC		04/03/2019	DEUTSCHE BK SECS INC, NY (NWSCUS33)	48.000	884	XXX	
49338L103	KEYSIGHT TECHNOLOGIES INC		09/23/2019	INVESTMENT TECH GROUP INC, NEW YORK	10.000	988	XXX	
497266106	KIRBY CORP		08/12/2019	WELLS FARGO SECURITIES, LLC, NEW YORK	14.000	1,021	XXX	
499049104	KNIGHT-SWIFT TRANSPORTATION HO		08/27/2019	WELLS FARGO SECURITIES, LLC, NEW YORK	141.000	4,586	XXX	
50077B207	KRATOS DEFENSE & SECURITY SOLU		04/15/2019	SEAPORT GROUP SECURITIES, LLC, NEW YORK	197.000	3,072	XXX	
502431109	L3HARRIS TECHNOLOGIES INC		09/23/2019	Mellon Bank	59.000	6,816	XXX	
G5494J103	LINDE PLC		03/18/2019	INVESTMENT TECH GROUP INC, NEW YORK	3.000	523	XXX	
535919500	LIONS GATE ENTERTAINMENT CORP		10/08/2019	LIQUIDNET INC, NEW YORK	742.000	8,350	XXX	
539830109	LOCKHEED MARTIN CORP		12/23/2019	INVESTMENT TECH GROUP INC, NEW YORK	11.000	4,277	XXX	
55261F104	M&T BANK CORP		12/23/2019	INVESTMENT TECH GROUP INC, NEW YORK	10.000	1,697	XXX	
55405Y100	MACOM TECHNOLOGY SOLUTIONS HOL		08/26/2019	ISI GROUP INC, NEW YORK	61.000	1,102	XXX	
57060D108	MARKETAXESS HOLDINGS INC		09/23/2019	INVESTMENT TECH GROUP INC, NEW YORK	10.000	3,394	XXX	
573284106	MARTIN MARIETTA MATERIALS INC		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	1.000	224	XXX	
G5876H105	MARVELL TECHNOLOGY GROUP LTD	C	12/04/2019	RAYMOND JAMES & ASSOC INC, ST PETERSBURG	347.000	7,306	XXX	
57636Q104	MASTERCARD INC		12/23/2019	INVESTMENT TECH GROUP INC, NEW YORK	14.000	3,981	XXX	
580135101	MCDONALD'S CORP		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	4.000	780	XXX	
G5960L103	MEDTRONIC PLC	C	06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	10.000	992	XXX	
589889104	MERIT MEDICAL SYSTEMS INC		09/04/2019	SEAPORT GROUP SECURITIES, LLC, NEW YORK	156.000	5,309	XXX	
59001K100	MERITOR INC		08/23/2019	BERNSTEIN SANFORD C & CO, NEW YORK	94.000	1,750	XXX	
590479135	MESA AIR GROUP INC		09/03/2019	SUNTRUST CAPITAL MARKETS INC, NEW YORK	306.000	2,068	XXX	
594918104	MICROSOFT CORP		12/23/2019	INVESTMENT TECH GROUP INC, NEW YORK	50.000	7,069	XXX	
55306N104	MKS INSTRUMENTS INC		08/15/2019	CREDIT SUISSE, NEW YORK (CSUS)	89.000	6,559	XXX	
615369105	MOODY'S CORP		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	1.000	196	XXX	
62855J104	MYRIAD GENETICS INC		09/24/2019	LIQUIDNET INC, NEW YORK	275.000	7,209	XXX	
Y62132108	NAVIGATOR HOLDINGS LTD	C	08/29/2019	BERNSTEIN SANFORD C & CO, NEW YORK	971.000	9,566	XXX	
64110L106	NETFLIX INC		09/23/2019	INVESTMENT TECH GROUP INC, NEW YORK	4.000	1,379	XXX	
64131A105	NEURONETICS INC		09/05/2019	LIQUIDNET INC, NEW YORK	332.000	3,261	XXX	
651639106	NEWMONT GOLDCORP CORP		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	50.000	1,882	XXX	
65339F101	NEXTERA ENERGY INC		09/23/2019	INVESTMENT TECH GROUP INC, NEW YORK	7.000	1,542	XXX	
G65431101	NOBLE CORP PLC	C	05/23/2019	LIQUIDNET INC, NEW YORK	685.000	1,303	XXX	
655044105	NOBLE ENERGY INC		10/04/2019	LIQUIDNET INC, NEW YORK	791.000	19,032	XXX	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
668771108	NORTONLIFELOCK INC		11/05/2019	EXCHANGE	40.000	965	XXX	
67066G104	NVIDIA CORP		09/23/2019	INVESTMENT TECH GROUP INC, NEW YORK	4.000	697	XXX	
674599105	OCCIDENTAL PETROLEUM CORP		08/09/2019	Mellon Bank	41.000	1,919	XXX	
695127100	PACIRA BIOSCIENCES INC		10/09/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	353.000	13,705	XXX	
697900108	PAN AMERICAN SILVER CORP		02/01/2019	Mellon Bank	2,412.300	43,690	XXX	
697900132	PAN AMERN SILVER CORP		02/01/2019	MERGER	12,504.000		XXX	
70450Y103	PAYPAL HOLDINGS INC		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	10.000	1,161	XXX	
69327R101	PDC ENERGY INC		02/26/2019	OPPENHEIMER & CO INC, NEW YORK	72.000	2,695	XXX	
713448108	PEPSICO INC		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	10.000	1,347	XXX	
718172109	PHILIP MORRIS INTERNATIONAL IN		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	20.000	1,694	XXX	
718546104	PHILLIPS 66		09/23/2019	INVESTMENT TECH GROUP INC, NEW YORK	10.000	1,035	XXX	
693506107	PPG INDUSTRIES INC		12/23/2019	INVESTMENT TECH GROUP INC, NEW YORK	20.000	2,646	XXX	
69354N106	PRA GROUP INC		09/20/2019	SUNTRUST CAPITAL MARKETS INC, NEW YORK	67.000	2,362	XXX	
742718109	PROCTER & GAMBLE CO/THE		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	30.000	3,264	XXX	
74340W103	PROLOGIS INC		03/18/2019	INVESTMENT TECH GROUP INC, NEW YORK	10.000	717	XXX	
74460D109	PUBLIC STORAGE		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	2.000	458	XXX	
75886F107	REGENERON PHARMACEUTICALS INC		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	1.000	317	XXX	
775133101	ROGERS CORP		11/20/2019	LIQUIDNET INC, NEW YORK	19.000	2,464	XXX	
776696106	ROPER TECHNOLOGIES INC		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	1.000	366	XXX	
79466L302	SALESFORCE.COM INC		09/23/2019	INVESTMENT TECH GROUP INC, NEW YORK	40.000	6,265	XXX	
78410G104	SBA COMMUNICATIONS CORP		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	1.000	233	XXX	
816851109	SEMPRA ENERGY		12/23/2019	INVESTMENT TECH GROUP INC, NEW YORK	20.000	3,033	XXX	
81762P102	SERVICENOW INC		12/23/2019	INVESTMENT TECH GROUP INC, NEW YORK	10.000	2,854	XXX	
78467J100	SS&C TECHNOLOGIES HOLDINGS INC		08/05/2019	LIQUIDNET INC, NEW YORK	157.000	7,233	XXX	
G8473T100	STERIS PLC	C	03/28/2019	CONVERSON	125.000	8,139	XXX	
86183P102	STONERIDGE INC		06/04/2019	LIQUIDNET INC, NEW YORK	169.000	4,807	XXX	
863667101	STRYKER CORP		09/23/2019	INVESTMENT TECH GROUP INC, NEW YORK	5.000	1,067	XXX	
871829107	SYSCO CORP		09/23/2019	INVESTMENT TECH GROUP INC, NEW YORK	10.000	787	XXX	
G87110105	TECHNIPFMC PLC	C	10/24/2019	NEEDHAM AND CO LLC, NEW YORK	147.000	3,351	XXX	
879369106	TELEFLEX INC		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	13.000	3,947	XXX	
88224Q107	TEXAS CAPITAL BANCSHARES INC		05/15/2019	INVESTMENT TECH GROUP INC, NEW YORK	70.000	3,961	XXX	
88338N107	THERAPEUTICSMD INC		12/23/2019	LIQUIDNET INC, NEW YORK	4,440.000	14,079	XXX	
883556102	THERMO FISHER SCIENTIFIC INC		09/23/2019	INVESTMENT TECH GROUP INC, NEW YORK	3.000	850	XXX	
H8817H100	TRANSOCEAN LTD	C	11/06/2019	CORNERSTONE MACRO LLC, NEW YORK	2,100.000	13,317	XXX	
89417E109	TRAVELERS COS INC/THE		12/23/2019	INVESTMENT TECH GROUP INC, NEW YORK	20.000	2,731	XXX	
G9087Q102	TRONOX HOLDINGS PLC	C	03/27/2019	CONVERSION	1,163.000	12,641	XXX	
89832Q109	TRUIST FINANCIAL CORP		12/09/2019	MERGER	98.000	4,396	XXX	
901109108	TUTOR PERINI CORP		09/05/2019	LIQUIDNET INC, NEW YORK	1,433.000	17,021	XXX	
90184L102	TWITTER INC		09/23/2019	INVESTMENT TECH GROUP INC, NEW YORK	30.000	1,172	XXX	
902494103	TYSON FOODS INC		09/23/2019	INVESTMENT TECH GROUP INC, NEW YORK	10.000	873	XXX	
90385V107	ULTRA CLEAN HOLDINGS INC		09/04/2019	INVESTMENT TECH GROUP INC, NEW YORK	168.000	2,122	XXX	
911312106	UNITED PARCEL SERVICE INC		03/18/2019	INVESTMENT TECH GROUP INC, NEW YORK	10.000	1,099	XXX	
91324P102	UNITEDHEALTH GROUP INC		12/23/2019	INVESTMENT TECH GROUP INC, NEW YORK	12.000	3,451	XXX	
G9402V109	VALARIS PLC	C	11/06/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	1,427.000	18,690	XXX	
92343E102	VERISIGN INC		12/23/2019	INVESTMENT TECH GROUP INC, NEW YORK	10.000	1,929	XXX	
92343V104	VERIZON COMMUNICATIONS INC		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	20.000	1,165	XXX	
92532F100	VERTEX PHARMACEUTICALS INC		09/23/2019	INVESTMENT TECH GROUP INC, NEW YORK	2.000	362	XXX	
92556H206	VIACOMCBS INC		12/05/2019	MERGER	30.000	1,940	XXX	
92826C839	VISA INC		12/23/2019	INVESTMENT TECH GROUP INC, NEW YORK	14.000	2,574	XXX	
928377100	VISTA OUTDOOR INC		02/14/2019	KEYBANC CAPITAL MARKETS INC, NEW YORK	555.000	5,293	XXX	
929740108	WABTEC CORP		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	30.000	2,133	XXX	
931142103	WALMART INC		03/18/2019	INVESTMENT TECH GROUP INC, NEW YORK	10.000	987	XXX	
254687106	WALT DISNEY CO/THE		09/23/2019	Mellon Bank	136.480	9,190	XXX	
95040Q104	WELLTOWER INC		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	10.000	840	XXX	

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
G96629103	WILLIS TOWERS WATSON PLC	C	06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	4.000	715	X X X	
97650W108	WINTRUST FINANCIAL CORP		12/10/2019	INSTINET CLEARING SER INC, NEW YORK	78.000	5,326	X X X	
983919101	XILINX INC		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	10.000	1,129	X X X	
9099999 Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						721,700	X X X	
9799997 Subtotal - Common Stocks - Part 3						721,700	X X X	
9799998 Summary Item from Part 5 for Common Stocks						114,392	X X X	
9799999 Subtotal - Common Stocks						836,092	X X X	
9899999 Subtotal - Preferred and Common Stocks						836,092	X X X	
9999999 Totals						12,234,094	X X X	61,960

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 (Amortization)/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds - U.S. Governments																				
912810RS9	U S TREASURY BOND 2.5% 5/15/46		09/26/2019	DEUTSCHE BK SECS INC, NY	XXX	737,531	727,000	669,669	671,689		663		663		672,352		65,178	65,178	12,054	05/15/2046
912810RZ3	U S TREASURY BOND 2.75% 11/15/47		09/26/2019	GOLDMAN SACHS & CO, NY	XXX	280,718	249,000	234,550	234,786		229		229		235,015		45,703	45,703	5,936	11/15/2047
912810SA7	U S TREASURY BOND 3% 2/15/48		09/26/2019	MERRILL LYNCH PIERCE FENN	XXX	85,098	72,000	71,597	71,601		6		6		71,607		13,491	13,491	2,412	02/15/2048
912810RM2	U S TREASURY BOND 3% 5/15/45		01/31/2019	HSBC SECS INC, NEW YORK	XXX	6,023	6,000	6,676	6,632		(2)		(2)		6,631		(607)	(607)	39	05/15/2045
912810FT0	U S TREASURY BOND 4.5% 2/15/36		09/26/2019	NOMURA SECS, NEW YORK	XXX	704,520	535,000	680,763	669,327		(2,999)		(2,999)		666,328		38,192	38,192	20,550	02/15/2036
912810PX0	U S TREASURY BOND 4.5% 5/15/38		11/14/2019	MERRILL LYNCH PIERCE FENN	XXX	815,350	580,000	735,871	730,208		(4,323)		(4,323)		725,885		89,465	89,465	22,344	05/15/2038
912828Q37	U S TREASURY NOTE 1.25% 3/31/21		12/10/2019	NOMURA SECS, NEW YORK	XXX	256,224	260,000	253,337	174,246		754		754		255,566		658	658	1,457	03/31/2021
912828N48	U S TREASURY NOTE 1.75% 12/31/20		01/08/2019	JPMORGAN SECURITIES INC,	XXX	34,528	35,000	34,498	34,652		3		3		34,655		(127)	(127)	10	12/31/2020
912828XR6	U S TREASURY NOTE 1.75% 5/31/22		11/22/2019	CITIGROUP GBL MKTS/SALOMO	XXX	20,065	20,000	19,968			4		4		19,972		93	93	170	05/31/2022
912828XW5	U S TREASURY NOTE 1.75% 6/30/22		11/15/2019	NATWEST MARKETS SECURITIE	XXX	9,033	9,000	9,092			(6)		(6)		9,087		(53)	(53)	63	06/30/2022
9128286Z8	U S TREASURY NOTE 1.75% 6/30/24		12/02/2019	DEUTSCHE BK SECS INC, NY	XXX	5,021	5,000	4,979			1		1		4,980		41	41	37	06/30/2024
912828M80	U S TREASURY NOTE 2% 11/30/22		11/22/2019	DEUTSCHE BK SECS INC, NY	XXX	45,503	45,000	45,524			(4)		(4)		45,520		(17)	(17)	438	11/30/2022
9128283F5	U S TREASURY NOTE 2.25% 11/15/27		09/26/2019	DEUTSCHE BK SECS INC, NY	XXX	905,626	896,000	858,366	861,110		1,817		1,817		862,926		42,699	42,699	12,362	11/15/2027
9128286G0	U S TREASURY NOTE 2.375% 2/29/24		12/16/2019	MORGAN STANLEY & CO INC,	XXX	37,001	36,000	36,885			(144)		(144)		36,740		261	261	644	02/29/2024
9128285V8	U S TREASURY NOTE 2.5% 1/15/22		11/26/2019	NOMURA SECS, NEW YORK	XXX	12,222	12,000	12,143			(26)		(26)		12,118		105	105	259	01/15/2022
9128284P2	U S TREASURY NOTE 2.625% 5/15/21		11/12/2019	HSBC SECS INC, NEW YORK	XXX	835,819	832,000	827,193	827,923		455		455		828,378		7,442	7,442	8,168	05/15/2021
9128283W8	U S TREASURY NOTE 2.75% 2/15/28		09/26/2019	CITADEL SECURITIES LLC, C	XXX	282,544	262,000	258,572	258,701		232		232		258,933		23,611	23,611	7,799	02/15/2028
9128285A4	U S TREASURY NOTE 2.75% 9/15/21		08/27/2019	BMO CAPITAL MARKETS CORP,	XXX	113,712	112,000	112,014	112,028		(28)		(28)		111,999		1,713	1,713	2,129	09/15/2021
9128284V9	U S TREASURY NOTE 2.875% 8/15/28		11/25/2019	DEUTSCHE BK SECS INC, NY	XXX	169,919	155,000	153,758	153,785		86		86		153,871		16,048	16,048	5,075	08/15/2028
9128285D8	U S TREASURY NOTE 2.875% 9/30/23		03/07/2019	MORGAN STANLEY & CO INC,	XXX	296,973	292,000	292,183	292,174		(3)		(3)		292,171		4,802	4,802	2,800	09/30/2023
912810SD1	U S TREASURY NOTE 3% 8/15/48		11/08/2019	DEUTSCHE BK SECS INC, NY	XXX	178,911	152,000	145,908	97,224		89		89		146,022		32,888	32,888	4,435	08/15/2048
9128282T6	US TREASURE NOTE 1.25% 8/31/19		09/03/2019	Maturity	XXX	675,000	675,000	674,736	674,912		88		88		675,000				8,438	08/31/2019
36202FTL0	GNMA II POOL #0005055 4.5% 5/20/41		12/20/2019	Redemption	XXX	18,954	18,954	20,020	19,064		(110)		(110)		18,954				498	05/20/2041
3617AGWQ0	GNMA II POOL #0BA4255 3.5% 7/20/47		09/26/2019	Redemption	XXX	527,229	508,926	533,180	532,700		(1,695)		(1,695)		531,005		(3,776)	(3,776)	14,239	07/20/2047
36179RGB9	GNMA II POOL #0MA2894 4.5% 6/20/45		12/20/2019	Redemption	XXX	19,950	19,950	20,950			(102)		(102)		19,950				400	06/20/2045
3620AMTH5	GNMA POOL #0734152 4% 1/15/41		12/16/2019	Redemption	XXX	249,917	238,403	253,005	251,106		(1,555)		(1,555)		249,551		366	366	7,292	01/15/2041
0599999 Subtotal - Bonds - U.S. Governments						7,323,392	6,753,232	6,965,438	6,673,868		(6,569)		(6,569)		6,945,217		378,175	378,175	140,048	XXX
Bonds - All Other Governments																				
83162CVB6	SBA GTD PART 2012-20J 2.18% 10/1/32		09/30/2019	Redemption	XXX	16,182	16,182	15,710	16,133		49		49		16,182				259	10/01/2032
83162CVU4	SBA GTD PART 2013-20I 1 3.62% 9/01/33		09/26/2019	Redemption	XXX	96,382	92,740	98,790	97,529		(991)		(991)		96,538		(156)	(156)	3,521	09/01/2033
83162CYH0	SBA GTD PART 2017-20B 1 2.82% 2/1/37		09/26/2019	Redemption	XXX	172,859	169,048	169,048	169,048						169,048		3,811	3,811	5,637	02/01/2037
83162CUA9	SBA GTD PARTN 2011-20E 3.79% 5/1/31		11/01/2019	Redemption	XXX	1,536	1,536	1,569	1,542		(6)		(6)		1,536				45	05/01/2031
83162CWG4	SBA GTD PARTN 2014-20E 1 3% 5/01/34		09/26/2019	Redemption	XXX	198,839	193,377	201,761	200,607		(984)		(984)		199,623		(785)	(785)	5,226	05/01/2034
83162CXL2	SBA GTD PARTN 2015-20L1 2.82% 12/01/35		12/02/2019	Redemption	XXX	17,515	17,515	18,053	17,555		(40)		(40)		17,515				405	12/01/2035

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 (Amortization)/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
83162CYD9	SBA GTD PARTN 2016-20K 2.57% 11/1/36		11/01/2019	Redemption	XXX	66,714	65,796	62,049	62,363		457		457		62,820		3,894	3,894	1,511	11/01/2036
1099999 Subtotal - Bonds - All Other Governments						570,027	556,194	566,980	564,777		(1,515)		(1,515)		563,262		6,765	6,765	16,604	XXX
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)																				
13063A5E0	CALIFORNIA ST 7.5% 4/1/34		09/25/2019	JPMORGAN SECURITIES INC,	XXX	91,659	60,000	84,394	83,780		(850)		(850)		82,930		8,729	8,729	4,450	04/01/2034
1799999 Subtotal - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)						91,659	60,000	84,394	83,780		(850)		(850)		82,930		8,729	8,729	4,450	XXX
Bonds - U.S. Special Revenue, Special Assessment																				
167560PL9	CHICAGO IL MET WTR RECL 5.72% 12/1/38		09/25/2019	RAYMOND JAMES/FI,SAINT PE	XXX	60,026	45,000	55,544	55,315		(254)		(254)		55,060		4,965	4,965	2,116	12/01/2038
650035TD0	NEW YORK ST URBAN DEV CORP 5.77% 3/15/39		09/25/2019	MORGAN STANLEY & CO INC,	XXX	92,446	75,000	87,219	87,068		(275)		(275)		86,793		5,653	5,653	4,472	03/15/2039
649322AE4	NY & PRESBYTERIAN HOSP 4.763% 08/01/46		09/25/2019	RAYMOND JAMES/FI,SAINT PE	XXX	11,964	10,000	10,283	10,273		(4)		(4)		10,269		1,695	1,695	550	08/01/2046
3132XCRY3	FHLMC POOL #G6-7703 3.5% 4/1/47		09/26/2019	Redemption	XXX	170,857	163,921	161,808	161,819		234		234		162,053		8,804	8,804	4,514	04/01/2047
3132H7D84	FHLMC POOL #U9-9126 3% 11/1/43		12/16/2019	Redemption	XXX	10,424	10,424	10,090	10,400		24		24		10,424				172	11/01/2043
3137FPLF0	FHLMC MULTICLASS MTG 4926 BA 3% 5/25/25		12/26/2019	Redemption	XXX	658	658	662			0		0		658				3	05/25/2025
31326FZB7	FHLMC POOL #2B-1638 VAR 8/1/43		12/16/2019	Redemption	XXX	1,411	1,411	1,442	1,417		(6)		(6)		1,411				21	08/01/2043
3128MJ6V7	FHLMC POOL #G0-8883 4.5% 5/1/49		12/16/2019	Redemption	XXX	290,583	278,329	291,202			(872)		(872)		289,104		1,479	1,479	3,972	05/01/2049
3132J4GA1	FHLMC POOL #G3-0892 5.5% 4/01/30		09/26/2019	CITIGROUP GBL MKTS/SALOMO	XXX	202,887	189,601	213,568	211,070		(3,990)		(3,990)		207,080		(4,193)	(4,193)	7,926	04/01/2030
31335AX52	FHLMC POOL #G6-0700 4.5% 09/01/45		03/14/2019	Redemption	XXX	403,475	384,902	423,994	422,763		(1,610)		(1,610)		421,153		(17,678)	(17,678)	4,884	09/01/2045
31335BBH8	FHLMC POOL #G6-0940 4% 9/1/46		12/16/2019	Redemption	XXX	83,356	78,844	80,852			(241)		(241)		80,461		2,895	2,895	1,680	09/01/2046
3132XCRW7	FHLMC POOL #G6-7701 3% 10/1/46		12/16/2019	Redemption	XXX	13,591	13,591	13,192	13,562		29		29		13,591				235	10/01/2046
3132QUMX8	FHLMC POOL #Q3-7573 4.5% 10/011/29		09/26/2019	Redemption	XXX	90,156	83,891	90,799	85,893		(247)		(247)		85,646		4,510	4,510	2,922	10/01/2039
35563PHF9	FHLMC SEASONED CR RISK 4 3.5% 11/25/57		12/26/2019	Redemption	XXX	273,751	265,301	259,177	259,414		555		555		259,969		13,782	13,782	7,307	11/25/2057
3136AK2A0	FNMA GTD REMIC 14-M10 ASQ2 VAR 9/25/19		03/01/2019	FINAL PAYDOWN	XXX	9,853	9,853	9,977	9,888		(35)		(35)		9,853		0	0	53	09/25/2019
3136APW99	FNMA GTD REMIC P/T 15-58 CA 3% 8/25/41		12/26/2019	Redemption	XXX	691	691	703			(1)		(1)		691				5	08/25/2041
3136ASFR2	FNMA GTD REMIC P/T 16-24 LB 2.5% 6/25/42		12/26/2019	Redemption	XXX	667	667	669			0		0		667				4	06/25/2042
31403C6L0	FNMA POOL #0745275 5% 2/1/36		12/26/2019	BNP PARIBAS SECS CP/FIXED	XXX	160,402	147,125	157,516			(1,335)		(1,335)		155,704		4,699	4,699	5,110	02/01/2036
31419JRF7	FNMA POOL #0AE7685 4.000% 10/01/40		08/22/2019	Redemption	XXX	348,688	328,225	353,765	352,499		(2,104)		(2,104)		350,394		(1,706)	(1,706)	9,260	10/01/2040
3138EK6E0	FNMA POOL #0AL3568 VAR 4/1/43		12/26/2019	Redemption	XXX	2,320	2,320	2,364	2,329		(9)		(9)		2,320				31	04/01/2043
3138EMV40	FNMA POOL #0AL5134 VAR 4/1/44		12/26/2019	Redemption	XXX	1,428	1,428	1,475	1,435		(7)		(7)		1,428				25	04/01/2044
3138ETRP3	FNMA POOL #0AL8593 4% 4/1/36		09/26/2019	Redemption	XXX	146,408	139,076	148,463	148,100		(1,060)		(1,060)		147,040		(632)	(632)	4,347	04/01/2036
3138WFCF1	FNMA POOL #0AS5469 4.000% 07/01/45		09/26/2019	Redemption	XXX	195,166	186,550	201,299	200,930		(2,156)		(2,156)		198,774		(3,608)	(3,608)	5,709	07/01/2045
3138X02G2	FNMA POOL #0AU1674 VAR 8/1/43		12/26/2019	Redemption	XXX	619	619	609	618		1		1		619				9	08/01/2043
3140EU2J7	FNMA POOL #0BC0776 VAR 3/1/46		12/26/2019	Redemption	XXX	1,429	1,429	1,445	1,431		(3)		(3)		1,429				20	03/01/2046
3140FNGZ1	FNMA POOL #0BE2915 3.5% 12/1/46		12/26/2019	Redemption	XXX	6,519	6,519	6,776			(13)		(13)		6,519				42	12/01/2046
3140J5GR4	FNMA POOL #0BM1107 4.5% 8/1/42		09/26/2019	Redemption	XXX	113,123	105,171	112,714	112,552		(939)		(939)		111,612		1,511	1,511	3,690	08/01/2042
3140J5YE3	FNMA POOL #0BM1608 VAR 12/1/45		12/26/2019	Redemption	XXX	1,225	1,225	1,229	1,226		0		0		1,225				18	12/01/2045
3140J7RJ6	FNMA POOL #0BM3188 VAR 4/1/47		12/26/2019	Redemption	XXX	1,373	1,373	1,390	1,375		(3)		(3)		1,373				20	04/01/2047
3140J7WE1	FNMA POOL #0BM3344 VAR 12/1/47		12/26/2019	Redemption	XXX	1,203	1,203	1,206	1,203		(1)		(1)		1,203				19	12/01/2047
3140J74A0	FNMA POOL #0BM3516 4% 10/1/43		09/26/2019	BK OF NEW YORK MELLON/TOR	XXX	136,006	128,140	132,625	132,548		(503)		(503)		132,045		3,961	3,961	4,032	10/01/2043
3140J8HX4	FNMA POOL #0BM3845 VAR 9/1/37		12/26/2019	Redemption	XXX	1,607	1,607	1,671			(13)		(13)		1,607				34	09/01/2037
3140J9CN9	FNMA POOL #0BM4576 2.675% 11/1/47		12/26/2019	Redemption	XXX	1,011	1,011	996	1,010		2		2		1,011				16	11/01/2047
3140JVN57	FNMA POOL #0BO1311 3.5% 8/1/49		12/26/2019	Redemption	XXX	2,944	2,944	3,055			(1)		(1)		2,944				28	08/01/2049
302970AG3	FRESB 2019-SB59 CMBS VAR 1/25/29		12/26/2019	Redemption	XXX	453	453	455							453				7	01/25/2029
30309LAG3	FRESB 2019-SB61 MBS VAR 2/25/39		12/26/2019	Redemption	XXX	27	27	27							27				0	02/25/2039
30298LAB7	FRESB 2019-SB65 CMBS A5H VAR 5/25/39		12/26/2019	Redemption	XXX	16	16	16							16				0	05/25/2039
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment						2,838,759	2,668,544	2,840,275	2,286,135		(14,838)		(14,838)		2,812,623		26,136	26,136	73,255	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
90131HAN5	21ST CENTURY FOX AMERICA 6.9% 3/01/19		03/01/2019	Maturity	XXX	10,000	10,000	11,492	10,076		(76)		(76)		10,000				345	03/01/2019

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					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 (Amortization)/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
00287YAP4	ABBVIE INC 3.2% 11/06/22		09/25/2019	JPMORGAN SECURITIES INC,	XXX	159,703	156,000	161,901	159,789		(810)		(810)		158,979		725	725	4,451	11/06/2022
00912XBA1	AIR LEASE CORP 3.25% 3/1/25		07/20/2019	GOLDMAN SACHS & CO, NY	XXX	150,874	154,000	151,250	151,483		166		166		151,649		(775)	(775)	3,668	03/01/2025
025816BY4	AMERICAN EXPRESS 3.7% 11/5/21		11/26/2019	GOLDMAN SACHS & CO, NY	XXX	8,253	8,000	7,998	7,998		1		1		7,999		254	254	315	11/05/2021
025816BS7	AMERICAN EXPRESS CO 3.4% 2/27/23		09/25/2019	MERRILL LYNCH PIERCE FENN	XXX	190,764	184,000	182,179	182,349		273		273		182,622		8,142	8,142	6,777	02/27/2023
026874DF1	AMERICAN INTERNATIONAL 4.8% 07/10/45		04/17/2019	MORGAN STANLEY & CO INC,	XXX	134,333	133,000	142,325	141,937		(58)		(58)		141,879		(7,547)	(7,547)	5,001	07/10/2045
035242AJ5	ANHEUSER-BUSCH INBEV FIN 2.65% 2/1/21		09/27/2019	CREDIT SUISSE, NEW YORK (	XXX	4,035	4,000	3,953	3,961		14		14		3,975		61	61	123	02/01/2021
035242AN6	ANHEUSER-BUSCH INBEV FIN 4.9% 2/1/46		09/25/2019	WELLS FARGO SECURITIES LL	XXX	170,287	146,000	153,927	153,689		(115)		(115)		153,574		16,713	16,713	8,239	02/01/2046
03523TBP2	ANHEUSER-BUSCH INBEV WW 2.5% 7/15/22		11/12/2019	Call	XXX	12,240	12,000	11,902			13		13		11,915		85	85	483	07/15/2022
035240AD2	ANHEUSER-BUSCH INBEV WW 3.75% 1/15/22		04/25/2019	Call	XXX	2,057	2,000	2,001	2,001		0		0		2,001		(1)	(1)	190	01/15/2022
037833AQ3	APPLE INC 2.100% 5/06/19		05/06/2019	Maturity	XXX	10,000	10,000	10,137	10,015		(15)		(15)		10,000				105	05/06/2019
037833CU2	APPLE INC 2.85% 5/11/24		09/25/2019	MERRILL LYNCH PIERCE FENN	XXX	104,446	101,000	100,904	100,925		10		10		100,935		3,512	3,512	2,527	05/11/2024
00206RCN0	AT&T INC 3.4% 05/15/25		12/19/2019	CITIGROUP GBL MKTS/SALOMO	XXX	252,015	242,000	241,328	241,115		136		136		241,251		10,764	10,764	7,635	05/15/2025
06051GGB9	BANK OF AMERICA CORP 2.151% 11/09/20		11/12/2019	Call	XXX	12,000	12,000	12,000	12,000						12,000				258	11/09/2020
06051GFX2	BANK OF AMERICA CORP 3.500% 04/19/26		03/12/2019	JPMORGAN SECURITIES INC,	XXX	37,887	38,000	38,069	38,002		0		0		38,001		(115)	(115)	536	04/19/2026
06051GDZ9	BANK OF AMERICA CORP 7.625% 06/01/19		06/01/2019	Maturity	XXX	75,000	75,000	85,788	76,760		(1,760)		(1,760)		75,000				2,859	06/01/2019
06051GHS1	BANK OF AMERICA CORP VAR 3/15/50		09/25/2019	GOLDMAN SACHS & CO, NY	XXX	40,870	35,000	35,000							35,000		5,870	5,870	808	03/15/2050
06367T4W7	BANK OF MONTREAL 3.1% 4/13/21	C	09/25/2019	GOLDMAN SACHS & CO, NY	XXX	116,856	115,000	114,865	114,896		33		33		114,929		1,927	1,927	3,407	04/13/2021
059438AH4	BANK ONE CORP 7.625% 10/15/26		08/19/2019	GOLDMAN SACHS & CO, NY	XXX	85,147	65,000	85,580	81,731		(1,191)		(1,191)		80,540		4,606	4,606	4,213	10/15/2026
05531FAX1	BB&T CORP 2.75% 4/1/22		03/15/2019	NATWEST MARKETS SECURITIE	XXX	124,433	125,000	122,208	122,646		149		149		122,795		1,638	1,638	1,604	04/01/2022
05531FBG7	BB&T CORP 3.05% 6/20/22		09/25/2019	MERRILL LYNCH PIERCE FENN	XXX	71,545	70,000	70,093			(14)		(14)		70,079		1,466	1,466	1,121	06/20/2022
084664CK5	BERKSHIRE HATHAWAY FIN 1.3% 8/15/19		08/15/2019	Maturity	XXX	5,000	5,000	4,995	4,999		1		1		5,000				65	08/15/2019
084670BR8	BERKSHIRE HATHAWAY INC 2.75% 3/15/23		09/25/2019	GOLDMAN SACHS & CO, NY	XXX	71,656	70,000	68,365	68,568		237		237		68,806		2,850	2,850	1,989	03/15/2023
10112RAR5	BOSTON PROPERTIES LP 5.625% 11/15/20		09/18/2019	Call	XXX	135,063	130,000	147,342	137,262		(3,278)		(3,278)		133,985		(3,985)	(3,985)	11,218	11/15/2020
136385AW1	CANADIAN NATURAL RESOURCES 2.95% 1/15/23	A	09/25/2019	CITIGROUP GBL MKTS/SALOMO	XXX	71,082	70,000	68,208	68,466		265		265		68,731		2,351	2,351	2,478	01/15/2023
13645RAX2	CANADIAN PACIFIC RAIL 6.125% 09/15/15	A	09/25/2019	MERRILL LYNCH PIERCE FENN	XXX	73,922	50,000	60,956	60,946		(3)		(3)		60,942		12,980	12,980	3,165	09/15/2115
13645RAJ3	CANADIAN PACIFIC RAILWAY 7.25% 5/15/19	C	05/15/2019	Maturity	XXX	5,000	5,000	5,626	5,097		(97)		(97)		5,000				181	05/15/2019
14040HBU8	CAPITAL ONE FINANCIAL 3.2% 1/30/23		07/17/2019	MERRILL LYNCH PIERCE FENN	XXX	120,407	118,000	116,779	116,955		132		132		117,087		3,321	3,321	3,639	01/30/2023
14040HCA1	CAPITAL ONE FINANCIAL 3.9% 1/29/24		09/25/2019	MERRILL LYNCH PIERCE FENN	XXX	52,580	50,000	51,436			(105)		(105)		51,331		1,249	1,249	1,289	01/29/2024
14149YBL1	CARDINAL HEALTH 1.948% 6/14/19		06/14/2019	Maturity	XXX	9,000	9,000	9,000	9,000						9,000				88	06/14/2019
14912L6W6	CATERPILLAR FINANC SVCS 1.9% 3/22/19		03/22/2019	Maturity	XXX	152,000	152,000	151,909	151,990		10		10		152,000				1,444	03/22/2019
151020BC7	CELGENE CORP 2.875% 2/19/21		05/01/2019	STIFEL NICOLAUS	XXX	9,998	10,000	9,962	9,972		4		4		9,976		22	22	201	02/19/2021
172967KS9	CITIGROUP INC 2.050% 06/07/19		06/07/2019	Maturity	XXX	13,000	13,000	13,074	13,013		(13)		(13)		13,000				133	06/07/2019
172967KN0	CITIGROUP INC 3.4% 5/1/26		09/25/2019	RBC CAPITAL MARKETS LLC,	XXX	247,860	239,000	242,204	168,609		(168)		(168)		241,096		6,765	6,765	6,483	05/01/2026
172967MD0	CITIGROUP INC 4.65% 7/23/48		03/13/2019	CITIGROUP GBL MKTS/SALOMO	XXX	70,594	68,000	68,883	68,876		(3)		(3)		68,873		1,721	1,721	2,038	07/23/2048
00209TAB1	COMCAST CABLE COMM 9.455% 11/15/22		09/25/2019	STIFEL NICOLAUS	XXX	122,368	100,000	139,556	126,016		(4,783)		(4,783)		121,233		1,135	1,135	8,194	11/15/2022

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
20268JAA1	COMMONSPIRIT HEALTH 2.76% 10/1/24		09/25/2019	MORGAN STANLEY & CO INC,	XXX	47,415	47,000	47,000							47,000		415	415	130	10/01/2024
20605PAK7	CONCHO RESOURCES INC 4.3% 8/15/28		09/25/2019	MERRILL LYNCH PIERCE FENN	XXX	64,537	60,000	59,796	59,804		12		12		59,815		4,721	4,721	3,189	08/15/2028
126650DA5	CVS HEALTH CORP 3.125% 3/9/20		08/12/2019	TENDER OFFER	XXX	7,041	7,000	7,004	7,003		(1)		(1)		7,001		40	40	204	03/09/2020
126650BP4	CVS PASS-THROUGH TRUST 6.036% 12/10/28		12/10/2019	Redemption	XXX	208,934	188,349	218,931	213,619		(2,949)		(2,949)		210,671		(1,736)	(1,736)	8,722	12/10/2028
24737BAA3	DELTA AIR LINES 2019-1 A 3.204% 10/25/25		09/25/2019	BARCLAYS CAPITAL INC, NEW	XXX	166,389	160,000	163,309			(154)		(154)		163,155		3,234	3,234	2,763	10/25/2025
25389JAH9	DIGITAL REALTY TRUST LP 5.875% 2/1/20		01/14/2019	BNY MELLON	XXX	6,137	6,000	6,230	6,118		(18)		(18)		6,100		37	37	164	02/01/2020
26441CAN5	DUKE ENERGY CORP 3.750% 04/15/24		07/16/2019	MERRILL LYNCH PIERCE FENN	XXX	143,698	137,000	146,298	143,621		(651)		(651)		142,971		727	727	3,852	04/15/2024
26441CAD7	DUKE ENERGY CORP 5.050% 09/15/19		09/15/2019	Maturity	XXX	10,000	10,000	10,999	10,241		(241)		(241)		10,000				505	09/15/2019
29157TAA4	EMORY UNIVERSITY 5.625% 09/01/19		08/28/2019	Call	XXX	243,067	243,000	270,714	249,634		(6,551)		(6,551)		243,083		(83)	(83)	13,622	09/01/2019
29278NAN3	ENERGY TRANSFER OPERATING LP 5.5% 6/1/27		09/25/2019	MERRILL LYNCH PIERCE FENN	XXX	22,591	20,000	21,722			(88)		(88)		21,634		957	957	904	06/01/2027
29379VAU7	ENTERPRISE PROD OPERATING 5.7% 2/15/42		09/25/2019	MERRILL LYNCH PIERCE FENN	XXX	52,193	50,000	54,090	52,479		(570)		(570)		51,909		283	283	2,261	02/15/2022
664397AM8	EVERSOURCE ENERGY 3.15% 01/15/25		09/25/2019	PERSHING LLC, JERSEY CITY	XXX	61,778	60,000	61,990	61,464		(183)		(183)		61,281		497	497	2,268	01/15/2025
30161NAS0	EXELON CORP 5.1% 6/15/45		09/25/2019	MORGAN STANLEY & CO INC,	XXX	6,059	5,000	5,594			(4)		(4)		5,590		469	469	200	06/15/2045
30161MAF0	EXELON GENERATION CO LLC 5.2% 10/01/19		10/01/2019	Maturity	XXX	5,000	5,000	5,494	5,113		(113)		(113)		5,000				260	10/01/2019
30219GAN8	EXPRESS SCRIPTS HOLDING 3.4% 3/01/27		10/04/2019	GOLDMAN SACHS & CO, NY	XXX	126,969	123,000	123,450	123,362		(31)		(31)		123,330		3,639	3,639	4,531	03/01/2027
30219GAF5	EXPRESS SCRIPTS HOLDING 3.9% 2/15/22		10/04/2019	PERSHING LLC, JERSEY CITY	XXX	4,165	4,000	4,028	4,023		(5)		(5)		4,018		147	147	179	02/15/2022
31428XBQ8	FEDEX CORP 4.05% 2/15/48		09/25/2019	WELLS FARGO SECURITIES LL	XXX	10,763	11,000	9,686			13		13		9,699		1,064	1,064	275	02/15/2048
36164QNA2	GE CAPITAL INT FUNDI 4.418% 11/15/35	C	05/02/2019	MERRILL LYNCH PIERCE FENN	XXX	185,744	200,000	222,314	220,463		(308)		(308)		220,155		(34,411)	(34,411)	4,197	11/15/2035
369550BA5	GENERAL DYNAMICS CORP 2.875% 5/11/20		01/31/2019	HSBC SECS INC, NEW YORK	XXX	6,012	6,000	5,979	5,985		1		1		5,986		25	25	40	05/11/2020
36962G4Y7	GENERAL ELECTRIC CO 4.625% 1/7/21		09/25/2019	JPMORGAN SECURITIES INC,	XXX	30,726	30,000	30,250	30,235		(84)		(84)		30,151		575	575	1,696	01/07/2021
37045XBS4	GM FINANCIAL CO 3.45% 1/14/22		09/25/2019	MERRILL LYNCH PIERCE FENN	XXX	67,125	66,000	66,123	66,073		(21)		(21)		66,053		1,072	1,072	2,739	01/14/2022
38141GGS7	GOLDMAN SACHS GROUP 5.75% 1/24/22		09/25/2019	MERRILL LYNCH PIERCE FENN	XXX	150,749	140,000	162,494	153,484		(3,147)		(3,147)		150,336		413	413	9,459	01/24/2022
38141GVT8	GOLDMAN SACHS GROUP INC/THE 2% 4/25/19		04/25/2019	Maturity	XXX	10,000	10,000	9,972	9,997		3		3		10,000				100	04/25/2019
427866AY4	HERSHEY CO/THE 2.9% 5/15/20		01/31/2019	CITIGROUP GBL MKTS/SALOMO	XXX	6,013	6,000	5,996	5,997		0		0		5,997		16	16	38	05/15/2020
46625HKA7	JPMORGAN CHASE & CO 2.25% 1/23/20		12/23/2019	Call	XXX	15,000	15,000	15,017	15,006		(6)		(6)		15,000		0	0	478	01/23/2020
46625HJD3	JPMORGAN CHASE & CO 4.5% 1/24/22		09/25/2019	PERSHING LLC, JERSEY CITY	XXX	42,125	40,000	43,035	41,865		(435)		(435)		41,430		696	696	2,115	01/24/2022
48203RAG9	JUNIPER NETWORKS 4.5% 3/15/24		04/04/2019	MERRILL LYNCH PIERCE FENN	XXX	67,874	65,000	66,880	66,669		(78)		(78)		66,591		1,282	1,282	1,649	03/15/2024
48203RAL8	JUNIPER NETWORKS INC 3.125% 02/26/19		02/26/2019	Maturity	XXX	151,000	151,000	154,310	151,228		(228)		(228)		151,000				2,359	02/26/2019
48203RAJ3	JUNIPER NETWORKS INC 4.35% 6/15/25		09/25/2019	STIFEL NICOLAUS	XXX	47,223	45,000	46,042			(59)		(59)		45,983		1,239	1,239	1,089	06/15/2025
494550BS4	KINDER MORGAN ENERGY 4.150% 02/01/24		03/22/2019	JPMORGAN SECURITIES INC,	XXX	104,501	101,000	104,492	103,623		(125)		(125)		103,498		1,003	1,003	2,736	02/01/2024
501044CY5	KROGER CO/THE 4% 2/1/24		09/25/2019	MORGAN STANLEY & CO INC,	XXX	80,831	76,000	75,706	75,716		38		38		75,753		5,078	5,078	3,513	02/01/2024
539830BL2	LOCKHEED MARTIN CORP 4.7% 5/15/46		09/25/2019	MORGAN STANLEY & CO INC,	XXX	56,641	45,000	49,083	49,024		(62)		(62)		48,963		7,678	7,678	1,833	05/15/2046
549271AF1	LUBRIZOL CORP/THE 6.5% 10/1/34		09/25/2019	MORGAN STANLEY & CO INC,	XXX	85,168	60,000	79,669	78,956		(659)		(659)		78,297		6,871	6,871	3,857	10/01/2034

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										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
581557BM6	MCKESSON CORP 3.65% 11/30/20		11/26/2019	MORGAN STANLEY & CO INC,	XXX	7,116	7,000	6,997	6,997		1		1		6,998		118	118	255	11/30/2020
594918CA0	MICROSOFT CORP 4.25% 2/6/47		09/25/2019	PIERPONT SECURITIES LLC,	XXX	92,488	75,000	74,798	74,805		3		3		74,808		17,680	17,680	3,639	02/06/2047
615369AA3	MOODY'S CORP 5.5% 9/1/20		12/16/2019	Call	XXX	5,123	5,000	5,496	5,279		(160)		(160)		5,120		(120)	(120)	477	09/01/2020
61746BDX1	MORGAN STANLEY 2.450% 02/01/19		02/01/2019	Maturity	XXX	10,000	10,000	9,993	9,999		1		1		10,000				123	02/01/2019
61746BDQ6	MORGAN STANLEY 3.875% 04/29/24		09/25/2019	MERRILL LYNCH PIERCE FENN	XXX	169,930	160,000	170,322	167,520		(975)		(975)		166,546		3,384	3,384	5,649	04/29/2024
61747YDY8	MORGAN STANLEY 4.3% 1/27/45		03/07/2019	MORGAN STANLEY & CO INC,	XXX	68,790	70,000	67,992	68,010		8		8		68,018		772	772	1,873	01/27/2045
63743HER9	NATIONAL RURAL UTIL COOP 2.9% 3/15/21		04/24/2019	MORGAN STANLEY & CO INC,	XXX	8,040	8,000	7,991	7,993		1		1		7,994		46	46	142	03/15/2021
63946BAD2	NBCUNIVERSAL MEDIA LLC 5.15% 4/30/20		09/03/2019	Call	XXX	15,299	15,000	16,073	15,599		(301)		(301)		15,298		(298)	(298)	950	04/30/2020
65339KAS9	NEXTERA ENERGY CAP HLDG 2.403% 9/1/21		09/25/2019	GOLDMAN SACHS & CO, NY	XXX	33,142	33,000	33,081			(5)		(5)		33,076		67	67	108	09/01/2021
65339KAK6	NEXTERA ENERGY CAP HLDG 2.7% 09/15/19		09/15/2019	Maturity	XXX	5,000	5,000	5,083	5,009		(9)		(9)		5,000				135	09/15/2019
68389XBK0	ORACLE CORP 1.9% 9/15/21		11/26/2019	JPMORGAN SECURITIES INC,	XXX	10,008	10,000	9,690	9,753		81		81		9,834		174	174	229	09/15/2021
718549AB4	PHILLIPS 66 PARTNERS LP3.605% 02/15/25		09/25/2019	GOLDMAN SACHS & CO, NY	XXX	93,683	90,000	91,472	91,094		(132)		(132)		90,962		2,721	2,721	3,623	02/15/2025
74432QBZ7	PRUDENTIAL FINANCIAL 3.500% 05/15/24		09/25/2019	MERRILL LYNCH PIERCE FENN	XXX	63,656	60,000	63,353	62,455		(317)		(317)		62,138		1,518	1,518	1,820	05/15/2024
756109AN4	REALTY INCOME CORP 3.25% 10/15/22		09/25/2019	MERRILL LYNCH PIERCE FENN	XXX	231,786	225,000	234,299	230,736		(1,249)		(1,249)		229,487		2,299	2,299	6,947	10/15/2022
775109AW1	ROGERS COMMUNICATIONS INC 3% 03/15/23	A	09/25/2019	MERRILL LYNCH PIERCE FENN	XXX	194,140	190,000	195,905	193,824		(735)		(735)		193,089		1,051	1,051	5,890	03/15/2023
78355HKM0	RYDER SYSTEM INC 2.875% 6/1/22		09/25/2019	US BANCORP INVESTMENTS IN	XXX	157,277	155,000	154,910			8		8		154,918		2,359	2,359	1,547	06/01/2022
78409VAJ3	S&P GLOBAL INC 3.3% 8/14/20		12/26/2019	Call	XXX	5,045	5,000	5,004	5,003		(3)		(3)		5,000		0	0	270	08/14/2020
822582BU5	SHELL INTNL FINANCE BV 1.375% 9/12/19	C	01/31/2019	WELLS FARGO SECURITIES LL	XXX	9,925	10,000	9,859	9,964		4		4		9,968		(44)	(44)	53	09/12/2019
822582BW1	SHELL INTNL FINANCE BV 1.750% 09/12/21	C	09/25/2019	CITIGROUP GBL MKTS/SALOMO	XXX	99,671	100,000	99,344	99,630		99		99		99,730		(59)	(59)	1,823	09/12/2021
828807CQ8	SIMON PROPERTY GROUP LP 2.2% 2/01/19		02/15/2019	Maturity	XXX	10,000	10,000	10,080	10,000						10,000				110	02/01/2019
828807CZ8	SIMON PROPERTY GROUP LP 4.25% 11/30/46		09/25/2019	MERRILL LYNCH PIERCE FENN	XXX	28,497	25,000	24,845	24,850		2		2		24,852		3,645	3,645	877	11/30/2046
842587CQ8	SOUTHERN CO/THE 1.85% 7/01/19		02/25/2019	BARCLAYS CAPITAL INC, NEW	XXX	12,000	12,000	12,062	12,012		(4)		(4)		12,008		(8)	(8)	144	07/01/2019
842587CV7	SOUTHERN CO/THE 3.250% 07/01/26		09/25/2019	US BANCORP INVESTMENTS IN	XXX	123,316	120,000	123,673	122,895		(279)		(279)		122,616		700	700	4,832	07/01/2026
86765BAL3	SUNOCO LOGISTICS PARTNERS 3.45% 01/15/23		09/25/2019	PERSHING LLC, JERSEY CITY	XXX	86,562	85,000	86,065	85,683		(136)		(136)		85,546		1,016	1,016	3,519	01/15/2023
86787EBE6	SUNTRUST BANK/ATLANTA GA 2.8% 5/17/22		09/25/2019	PERSHING LLC, JERSEY CITY	XXX	89,320	88,000	87,955			5		5		87,960		1,360	1,360	890	05/17/2022
887317AT2	TIME WARNER INC 2.100% 06/01/19		06/01/2019	Maturity	XXX	8,000	8,000	8,000	8,000		0		0		8,000				84	06/01/2019
913017CG2	UNITED TECHNOLOGIES CORP 1.950% 11/01/20		09/25/2019	MERRILL LYNCH PIERCE FENN	XXX	49,883	50,000	49,889	49,935		16		16		49,952		(69)	(69)	883	11/01/2021
91324PDM1	UNITEDHEALTH GROUP INC 3.5% 2/15/24		09/25/2019	PERSHING LLC, JERSEY CITY	XXX	103,060	98,000	97,756	97,758		32		32		97,790		5,270	5,270	2,668	02/15/2024
927804FU3	VA ELECTRIC, POWER 3.15% 1/15/26		09/25/2019	US BANCORP INVESTMENTS IN	XXX	177,751	171,000	178,746	177,016		(588)		(588)		176,428		1,323	1,323	6,464	01/15/2026
92277GAG2	VENTAS REALTY/VENTAS CAP 4.125% 01/15/26		09/25/2019	MERRILL LYNCH PIERCE FENN	XXX	86,198	80,000	85,840	84,690		(481)		(481)		84,208		1,990	1,990	3,960	01/15/2026
92343VCX0	VERIZON COMM INC 4.522% 09/15/48		09/25/2019	CITIGROUP GBL MKTS/SALOMO	XXX	58,240	50,000	52,158	52,081		(26)		(26)		52,055		6,184	6,184	2,336	09/15/2048
92343VAX2	VERIZON COMM INC 4.6% 4/1/21		04/24/2019	WELLS FARGO SECURITIES LL	XXX	11,396	11,000	11,748	11,488		(68)		(68)		11,421		(25)	(25)	288	04/01/2021

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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 (Amortization)/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
929089AD2	VOYA FINANCIAL INC 3.125% 7/15/24		09/25/2019	PERSHING LLC, JERSEY CITY	XXX	103,023	100,000	93,409	93,443		781		781		94,224		8,799	8,799	3,750	07/15/2024
931142EJ8	WALMART INC		04/22/2019	DEUTSCHE BK SECS INC, NY	XXX	6,061	6,000	6,000	6,000		0		0		6,000		61	61	63	06/23/2021
94974BGR5	WELLS FARGO & CO 2.55 12/7/20		11/26/2019	MORGAN STANLEY & CO INC,	XXX	11,070	11,000	11,110	11,063		(29)		(29)		11,033		37	37	274	12/07/2020
949746SH5	WELLS FARGO & CO 3.000% 10/23/26		09/25/2019	MERRILL LYNCH PIERCE FENN	XXX	40,850	40,000	40,038	40,030		(3)		(3)		40,028		823	823	1,113	10/23/2026
42217KBC9	WELLTOWER INC 4.500% 01/15/24		09/25/2019	CREDIT AGRICOLE USA, NEW	XXX	222,686	207,000	224,572	219,206		(1,875)		(1,875)		217,331		5,355	5,355	11,178	01/15/2024
98389BAT7	XCEL ENERGY INC 2.600% 03/15/22		09/25/2019	PERSHING LLC, JERSEY CITY	XXX	156,364	155,000	154,958	154,975		7		7		154,982		1,382	1,382	4,164	03/15/2022
06650AAC1	BANK 2017-BNK8 3.314% 11/15/50		09/26/2019	CITIGROUP GBL MKTS/SALOMO	XXX	230,284	219,000	225,556	225,427		(87)		(87)		225,339		4,944	4,944	5,967	11/15/2050
17291EAX9	CITIGROUP CMBS P6 AAB 3.512% 12/10/49		09/26/2019	GOLDMAN SACHS & CO, NY	XXX	185,049	175,000	180,246	180,063		(69)		(69)		179,994		5,055	5,055	5,053	12/10/2049
12630DAV6	CMBS PA CR14 A2 3.147% 02/10/47		12/12/2019	Redemption	XXX	265	265	266	265						265				6	02/10/2047
12625KAD7	COMM 2013-CCRE8 MRTG A4 3.334% 6/10/46		11/13/2019	Redemption	XXX	73,839	72,423	74,946	74,174		(236)		(236)		73,938		(99)	(99)	1,884	06/10/2046
12595VAD9	COMM 2018-COR3 A3 4.228% 5/10/51		04/30/2019	JPMORGAN SECURITIES INC,	XXX	109,152	102,000	105,054	105,027		(15)		(15)		105,012		4,140	4,140	1,809	05/10/2051
12637UAX7	CSAIL 16-C7 ASB 3.314% 11/15/49		09/26/2019	BMO CAPITAL MARKETS CORP,	XXX	217,219	210,000	216,299	216,063		(87)		(87)		215,977		1,242	1,242	5,723	11/15/2049
36192KAT4	GS MTG SECURITIES GCJ7 A4 3.377% 5/10/45		09/26/2019	CITIGROUP GBL MKTS/SALOMO	XXX	238,385	235,261	247,281	245,923		(1,609)		(1,609)		244,314		(5,929)	(5,929)	5,673	05/10/2045
46637WAD5	JP MORGAN CHASE CMBS A4 3.483% 6/15/45		12/16/2019	FACTOR ADJUSTMENT	XXX	0	74	76							76		(76)	(76)	0	06/15/2045
46634SAC9	JP MORGAN CHASE CMBS C6 A3 3.507 5/15/45		10/18/2019	Redemption	XXX	62,325	61,382	61,917	61,745		(76)		(76)		61,668		657	657	1,537	05/15/2045
46644FAB7	JPMBB CMBS C28 A2 2.773% 10/15/48		12/17/2019	Redemption	XXX	4,222	4,222	4,223			(1)		(1)		4,222				19	10/15/2048
46590JAT4	JPMBB CMBS C32 A2 2.816% 11/15/48		12/17/2019	Redemption	XXX	600	600	597			0		0		600				14	11/15/2048
46644RAX3	JPMBB COMM MBS C29A2 2.921% 5/15/48		12/17/2019	Redemption	XXX	19,677	19,677	19,601	19,666		11		11		19,677				290	05/15/2048
61763UAX0	MORGAN STANLEY BNK C17 A3 3.53% 8/15/47		07/12/2019	UBS SECURITIES LLC/CMO, N	XXX	286,433	281,000	292,579	292,289		(129)		(129)		292,159		(5,726)	(5,726)	6,200	08/15/2047
61763UAV4	MORGAN STANLEY CMBS 3.119% 8/15/47		12/15/2019	FRACTIONS	XXX	9,783	9,783	9,795	9,795		(12)		(12)		9,783		0	0	116	08/15/2047
96221QAC7	WFRBS CMBS C18 A3 3.651% 12/15/46		09/26/2019	WELLS FARGO SECURITIES LL	XXX	86,914	86,000	90,159	90,032		(65)		(65)		89,967		(3,054)	(3,054)	2,582	12/15/2046
92939LAB2	WFRBS CMBS C25 A2 2.932% 11/15/47		12/17/2019	Redemption	XXX	163,386	163,386	167,337	167,069		(3,684)		(3,684)		163,386				3,567	11/15/2047
92938JAB8	WFRBS CMBS1 A2 2.927% 3/15/46		10/18/2019	Redemption	XXX	148	148	148	148						148				4	03/15/2046
02007MAE0	ALLY AUTO REC TRU 1 A3 2.35% 6/15/22		12/16/2019	Redemption	XXX	2,178	2,178	2,177	2,178		0		0		2,178				44	06/15/2022
023767AA4	AMERICAN AIRLINES 2011-1 5.25% 7/31/22		07/31/2019	Redemption	XXX	1,736	1,736	1,844	1,752		(17)		(17)		1,736				68	07/31/2022
02377UAB0	AMERICAN AIRLINES 2013-2 4.95% 7/15/24		07/15/2019	Redemption	XXX	53,653	53,653	58,549	54,557		(904)		(904)		53,653				1,437	07/15/2024
02582JJF8	AMERICAN EXPRESS CREDIT 3.06% 2/15/24		09/25/2019	BARCLAYS CAPITAL INC, NEW	XXX	193,830	190,000	189,971	189,973		4		4		189,977		3,853	3,853	4,554	02/15/2024
14041NFG1	CAPITAL ONE MULTI-ASSET A5 1.66% 6/17/24		09/25/2019	BARCLAYS CAPITAL INC, NEW	XXX	236,959	238,000	228,899	229,917		1,049		1,049		230,966		5,993	5,993	3,095	06/17/2024
17305EGK5	CITIBANK CREDIT CARD A1 2.49% 1/20/23		09/25/2019	CITIGROUP GBL MKTS/SALOMO	XXX	201,406	200,000	197,828	198,108		469		469		198,577		2,830	2,830	5,907	01/20/2023
12592YAD6	CNH EQUIP TRUST 2015-BA3 1.37% 7/15/20		01/15/2019	Call	XXX	436	436	436	436						436		0	0	1	07/15/2020
12596EAC8	CNH EQUIP TRUST 2018-B A3 3.19% 11/15/23		09/25/2019	BNP PARIBAS SECS CP/FIXED	XXX	142,231	140,000	139,981	139,982		3		3		139,985		2,246	2,246	3,498	11/15/2023
21079VAA1	CONTINENTAL AIR 2010-1 CL 4.75% 7/12/22		07/12/2019	Redemption	XXX	1,733	1,733	1,819	1,747		(14)		(14)		1,733				47	07/12/2022
210795PZ7	CONTINENTAL AIR 2012-1 4.15% 10/11/25		10/11/2019	Redemption	XXX	6,595	6,595	6,975	6,634		(38)		(38)		6,595				205	10/11/2025
34530VAE9	FORD CR AUTO OWN TR BA4 1.58% 8/15/20		05/15/2019	Call	XXX	2,977	2,977	2,986	2,981		(4)		(4)		2,977		0	0	11	08/15/2020
34528QEN0	FORD CREDIT FLOOR 1A1 1.76% 2/15/21		02/15/2019	Call	XXX	170,000	170,000	171,335	170,651		(69)		(69)		170,583		(583)	(583)	499	02/15/2021
34528QFD1	FORD CREDIT FLOOR 5A 11.95% 11/15/21		11/15/2019	Call	XXX	13,000	13,000	12,997	12,998		0		0		12,999		1	1	232	11/15/2021
34528QEU4	FORD CREDIT FLOORPLAN 3A1 1.7% 7/15/21		07/15/2019	Call	XXX	15,000	15,000	14,997	14,999		0		0		14,999		1	1	136	07/15/2021
34528QGH1	FORD CREDIT FLOORPLAN 3A1 3.52% 10/15/23		09/25/2019	JPMORGAN SECURITIES INC,	XXX	56,465	55,000	54,988	54,988		2		2		54,990		1,475	1,475	1,517	10/15/2023
36253WAD9	GM FINANCIAL AUTO L1A3 2.06% 5/20/20		08/20/2019	Redemption	XXX	10,389	10,389	10,389	10,389		0		0		10,389		0	0	85	05/20/2020

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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 (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
36256XAD4	GM FINANCIAL CONSUMER 1A3 2.97% 11/16/23		09/25/2019	MITSUBISHI UFJ SECURITIES	XXX	77,000	76,000	75,992			1		1		75,993		1,008	1,008	1,593	11/16/2023
47788MAC4	JOHN DEERE OWNER 20AA3 1.36% 4/15/20		05/15/2019	Redemption	XXX	1,823	1,823	1,823	1,823		0		0		1,823		0	0	5	04/15/2020
47788CAC6	JOHN DEERE OWNER TR 20AA3 2.66% 4/18/22		12/16/2019	Redemption	XXX	1,862	1,862	1,862	1,862		0		0		1,862				47	04/18/2022
58768MAC5	MERCEDES-BENZ AUTO BA3 1.35% 8/15/19		01/15/2019	Call	XXX	6,579	6,579	6,579	6,579						6,579				7	08/15/2019
65477WAD8	NISSAN AUTO REC 2 B A4 1.66% 3/15/21		02/15/2019	Redemption	XXX	2,384	2,384	2,393	2,389		(2)		(2)		2,387		(3)	(3)	5	03/15/2021
65478AAE3	NISSAN AUTO REC 2 C A4 1.670% 02/15/22		09/25/2019	Redemption	XXX	259,760	260,000	261,249	260,749		(438)		(438)		260,311		(552)	(552)	3,092	02/15/2022
84858WAA4	SPIRIT AIRLINES PASS THRU 3.375% 8/15/31		09/25/2019	BARCLAYS CAPITAL INC, NEW	XXX	93,861	91,252	91,252	91,252						91,252		2,609	2,609	3,374	08/15/2031
90932PAA6	UNITED AIRLINES 2014-1 CL A 4% 10/11/27		09/25/2019	BAIRD, ROBERT W & CO INC,	XXX	165,580	156,278	166,375	164,628		(876)		(876)		163,752		1,828	1,828	5,910	10/11/2027
92348XAA3	VERIZON OWNER TRUST 2018 3.23% 4/20/23		09/25/2019	WELLS FARGO SECURITIES LL	XXX	213,921	210,000	209,997	209,997		1		1		209,997		3,924	3,924	5,219	04/20/2023
92347YAA2	VERIZON OWNER TRUST 2019 2.93% 9/20/23		09/25/2019	BK OF NEW YORK MELLON/TOR	XXX	34,595	34,000	33,993			1		1		33,994		601	601	537	09/20/2023
98161FAD7	WORLD OMNI AUTO LEA AA3 1.45% 8/15/19		02/15/2019	Redemption	XXX	2,855	2,855	2,855	2,855		0		0		2,855		0	0	5	08/15/2019
98161VAC4	WORLD OMNI AUTO REC A A3 2.5% 4/17/23		12/16/2019	Redemption	XXX	110	110	110	110						110				3	04/17/2023
98161JAE7	WORLD OMNI AUTO REC AA4 1.75% 4/15/21		03/15/2019	Redemption	XXX	112,894	112,894	113,860	113,395		(146)		(146)		113,249		(355)	(355)	452	04/15/2021
98161PAD5	WORLD OMNI AUTO REC BA3 1.3% 02/15/22		12/16/2019	Redemption	XXX	40,005	40,005	39,953	39,988		17		17		40,005				268	02/15/2022
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						11,699,634	11,275,310	11,678,003	10,632,344		(41,095)		(41,095)		11,516,517		177,223	177,223	344,642	XXX
8399997 Subtotal - Bonds - Part 4						22,523,471	21,313,279	22,135,090	20,240,903		(64,866)		(64,866)		21,920,548		597,028	597,028	578,998	XXX
8399998 Summary Item from Part 5 for Bonds						3,953,904	3,827,647	3,890,388			(4,120)		(4,120)		3,886,267		67,061	67,061	56,053	XXX
8399999 Subtotal - Bonds						26,477,374	25,140,926	26,025,478	20,240,903		(68,987)		(68,987)		25,806,815		664,089	664,089	635,052	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																				
90214J101	2U INC		09/25/2019	MORGAN STANLEY & CO INC,	214.000	3,445	XXX	8,468	10,640	(2,172)			(2,172)		8,468		(5,023)	(5,023)		XXX
88579Y101	3M CO		09/24/2019	INVESTMENT TECH GROUP INC	110.000	18,159	XXX	19,667	20,959	(1,292)			(1,292)		19,667		(1,509)	(1,509)	475	XXX
002824100	ABBOTT LABORATORIES		09/24/2019	INVESTMENT TECH GROUP INC	340.000	28,172	XXX	13,010	24,592	(11,582)			(11,582)		13,010		15,161	15,161	326	XXX
00287Y109	ABBVIE INC		09/24/2019	INVESTMENT TECH GROUP INC	300.000	21,819	XXX	18,880	27,657	(8,777)			(8,777)		18,880		2,939	2,939	963	XXX
003654100	ABIOMED INC		09/24/2019	INVESTMENT TECH GROUP INC	22.000	4,049	XXX	7,259	3,900	1,367			1,367		7,259		(3,210)	(3,210)		XXX
00401C108	ACACIA COMMUNICATIONS INC		09/25/2019	MORGAN STANLEY & CO INC,	144.000	9,218	XXX	5,457	5,472	(15)			(15)		5,457		3,760	3,760		XXX
00404A109	ACADIA HEALTHCARE CO INC		09/25/2019	MORGAN STANLEY & CO INC,	242.000	7,755	XXX	8,917	6,222	2,696			2,696		8,917		(1,162)	(1,162)		XXX
G1151C101	ACCENTURE PLC	C	09/24/2019	INVESTMENT TECH GROUP INC	126.000	24,088	XXX	14,745	17,767	(3,023)			(3,023)		14,745		9,344	9,344	147	XXX
00507V109	ACTIVISION BLIZZARD INC		09/24/2019	INVESTMENT TECH GROUP INC	140.000	7,565	XXX	5,121	6,520	(1,399)			(1,399)		5,121		2,444	2,444	52	XXX
00724F101	ADOBE SYSTEMS INC		09/24/2019	INVESTMENT TECH GROUP INC	97.000	26,595	XXX	10,066	21,945	(11,880)			(11,880)		10,066		16,530	16,530		XXX
00751Y106	ADVANCE AUTO PARTS INC		09/24/2019	INVESTMENT TECH GROUP INC	10.000	1,598	XXX	1,700	1,575	126			126		1,700		(102)	(102)	2	XXX
007903107	ADVANCED MICRO DEVICES INC		09/24/2019	INVESTMENT TECH GROUP INC	320.000	9,425	XXX	4,670	5,907	(1,237)			(1,237)		4,670		4,755	4,755		XXX
00771V108	AERIE PHARMACEUTICALS INC		09/25/2019	MORGAN STANLEY & CO INC,	17.000	376	XXX	764							764		(388)	(388)		XXX
00130H105	AES CORP/VA		09/24/2019	INVESTMENT TECH GROUP INC	100.000	1,613	XXX	1,178	1,446	(269)			(269)		1,178		436	436	41	XXX
008252108	AFFILIATED MANAGERS GROUP INC		09/24/2019	INVESTMENT TECH GROUP INC	13.000	1,086	XXX	1,942	1,267	675			675		1,942		(856)	(856)	12	XXX

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
001055102	AFLAC INC		09/24/2019	INVESTMENT TECH GROUP INC	150.000	7,897	XXX	5,242	6,834	(1,592)			(1,592)		5,242		2,654	2,654	122	XXX
00846U101	AGILENT TECHNOLOGIES INC		09/24/2019	INVESTMENT TECH GROUP INC	60.000	4,581	XXX	2,746	4,048	(1,302)			(1,302)		2,746		1,835	1,835	30	XXX
008474108	AGNICO EAGLE MINES LTD		09/25/2019	MORGAN STANLEY & CO INC,	142.000	8,300	XXX	5,841	5,737	104			104		5,841		2,459	2,459	40	XXX
009158106	AIR PRODUCTS & CHEMICALS INC		09/24/2019	INVESTMENT TECH GROUP INC	45.000	9,962	XXX	6,509	7,202	(693)			(693)		6,509		3,453	3,453	154	XXX
00971T101	AKAMAI TECHNOLOGIES INC		09/24/2019	INVESTMENT TECH GROUP INC	30.000	2,661	XXX	1,440	1,832	(392)			(392)		1,440		1,221	1,221		XXX
011659109	ALASKA AIR GROUP INC		09/24/2019	INVESTMENT TECH GROUP INC	59.000	3,827	XXX	4,336	1,826	826			826		4,336		(509)	(509)	52	XXX
012653101	ALBEMARLE CORP		09/24/2019	INVESTMENT TECH GROUP INC	93.000	6,313	XXX	7,878	7,168	710			710		7,878		(1,565)	(1,565)	100	XXX
015271109	ALEXANDRIA REAL ESTATE EQUITIE		09/24/2019	INVESTMENT TECH GROUP INC	30.000	4,614	XXX	3,557	3,457	100			100		3,557		1,057	1,057	88	XXX
015351109	ALEXION PHARMACEUTICALS INC		09/24/2019	INVESTMENT TECH GROUP INC	50.000	5,095	XXX	6,133	4,868	1,265			1,265		6,133		(1,038)	(1,038)		XXX
016255101	ALIGN TECHNOLOGY INC		09/24/2019	INVESTMENT TECH GROUP INC	14.000	2,581	XXX	2,106	2,932	(826)			(826)		2,106		475	475		XXX
01741R102	ALLEGHENY TECHNOLOGIES INC		09/25/2019	MORGAN STANLEY & CO INC,	822.000	16,556	XXX	13,759	17,895	(4,136)			(4,136)		13,759		2,798	2,798		XXX
G0176J109	ALLEGION PLC	C	09/24/2019	INVESTMENT TECH GROUP INC	20.000	2,036	XXX	1,290	1,594	(305)			(305)		1,290		746	746	13	XXX
G0177J108	ALLERGAN PLC	C	09/24/2019	INVESTMENT TECH GROUP INC	60.000	10,034	XXX	12,363	8,020	4,344			4,344		12,363		(2,329)	(2,329)	107	XXX
018581108	ALLIANCE DATA SYSTEMS CORP		09/24/2019	INVESTMENT TECH GROUP INC	70.000	8,926	XXX	15,329	10,506	4,824			4,824		15,329		(6,403)	(6,403)	125	XXX
018802108	ALLIANT ENERGY CORP		09/24/2019	INVESTMENT TECH GROUP INC	40.000	2,169	XXX	1,522	1,690	(168)			(168)		1,522		646	646	43	XXX
020002101	ALLSTATE CORP/THE		09/24/2019	INVESTMENT TECH GROUP INC	70.000	7,564	XXX	5,214	5,784	(570)			(570)		5,214		2,350	2,350	102	XXX
02079K305	ALPHABET INC-CL A		09/24/2019	INVESTMENT TECH GROUP INC	60.000	73,172	XXX	47,997	62,698	(14,700)			(14,700)		47,997		25,175	25,175		XXX
02079K107	ALPHABET INC-CL C		09/23/2019	INVESTMENT TECH GROUP INC	64.000	78,030	XXX	49,969	66,279	(16,310)			(16,310)		49,969		28,061	28,061		XXX
02209S103	ALTRIA GROUP INC		09/24/2019	INVESTMENT TECH GROUP INC	360.000	14,787	XXX	24,458	17,780	6,678			6,678		24,458		(9,671)	(9,671)	864	XXX
023135106	AMAZON.COM INC		09/24/2019	INVESTMENT TECH GROUP INC	85.000	148,789	XXX	64,852	127,667	(62,816)			(62,816)		64,852		83,937	83,937		XXX
023608102	AMEREN CORP		09/24/2019	INVESTMENT TECH GROUP INC	50.000	3,977	XXX	2,623	3,262	(638)			(638)		2,623		1,354	1,354	48	XXX
02376R102	AMERICAN AIRLINES GROUP INC		09/24/2019	INVESTMENT TECH GROUP INC	641.000	17,604	XXX	27,823	20,583	7,241			7,241		27,823		(10,219)	(10,219)	181	XXX
025537101	AMERICAN ELECTRIC POWER CO INC		09/24/2019	INVESTMENT TECH GROUP INC	100.000	9,476	XXX	6,318	7,474	(1,156)			(1,156)		6,318		3,158	3,158	201	XXX
025816109	AMERICAN EXPRESS CO		09/24/2019	INVESTMENT TECH GROUP INC	140.000	16,582	XXX	10,311	13,345	(3,034)			(3,034)		10,311		6,272	6,272	164	XXX
026874784	AMERICAN INTERNATIONAL GROUP I		09/24/2019	INVESTMENT TECH GROUP INC	170.000	9,710	XXX	11,164	6,700	4,464			4,464		11,164		(1,454)	(1,454)	109	XXX
03027X100	AMERICAN TOWER CORP		09/24/2019	INVESTMENT TECH GROUP INC	90.000	20,337	XXX	9,601	14,237	(4,637)			(4,637)		9,601		10,737	10,737	238	XXX
030420103	AMERICAN WATER WORKS CO INC		09/24/2019	INVESTMENT TECH GROUP INC	40.000	4,999	XXX	2,900	3,631	(731)			(731)		2,900		2,099	2,099	58	XXX
03076C106	AMERIPRISE FINANCIAL INC		09/24/2019	INVESTMENT TECH GROUP INC	30.000	4,337	XXX	3,290	3,131	159			159		3,290		1,048	1,048	85	XXX

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
03073E105	AMERISOURCEBERGEN CORP		09/24/2019	INVESTMENT TECH GROUP INC	30.000	2,498	XXX	2,393	2,232	161			161		2,393		105	105	36	XXX
031100100	AMETEK INC		09/24/2019	INVESTMENT TECH GROUP INC	60.000	5,410	XXX	2,912	4,062	(1,151)			(1,151)		2,912		2,498	2,498	25	XXX
031162100	AMGEN INC		09/23/2019	INVESTMENT TECH GROUP INC	129.000	25,462	XXX	19,144	25,112	(5,969)			(5,969)		19,144		6,319	6,319	561	XXX
03168L105	AMNEAL PHARMACEUTICALS INC		09/06/2019	INSTINET CLEARING SER INC	496.000	1,466	XXX	9,444	6,711	2,733			2,733		9,444		(7,977)	(7,977)		XXX
032095101	AMPHENOL CORP		09/24/2019	INVESTMENT TECH GROUP INC	60.000	5,632	XXX	4,040	4,861	(821)			(821)		4,040		1,592	1,592	41	XXX
032511107	ANADARKO PETROLEUM CORP		08/09/2019	CASH AND STOCK MERGER	140.000	8,263	XXX	9,756	6,138	3,619			3,619		9,756		(1,493)	(1,493)	84	XXX
032654105	ANALOG DEVICES INC		09/24/2019	INVESTMENT TECH GROUP INC	60.000	6,685	XXX	4,410	5,150	(740)			(740)		4,410		2,275	2,275	97	XXX
03662Q105	ANSYS INC		09/24/2019	INVESTMENT TECH GROUP INC	16.000	3,435	XXX	1,988	2,287	(299)			(299)		1,988		1,447	1,447		XXX
036752103	ANTHEM INC		09/24/2019	INVESTMENT TECH GROUP INC	51.000	12,666	XXX	7,380	13,394	(6,014)			(6,014)		7,380		5,285	5,285	81	XXX
831865209	AO SMITH CORP		09/24/2019	INVESTMENT TECH GROUP INC	20.000	950	XXX	1,170	854	316			316		1,170		(220)	(220)	13	XXX
G0408V102	AON PLC	C	09/24/2019	INVESTMENT TECH GROUP INC	46.000	8,867	XXX	5,138	6,687	(1,549)			(1,549)		5,138		3,729	3,729	59	XXX
037411105	APACHE CORP		09/24/2019	INVESTMENT TECH GROUP INC	90.000	2,279	XXX	5,744	2,363	3,381			3,381		5,744		(3,465)	(3,465)	68	XXX
03748R101	APARTMENT INVESTMENT & MANAGEM		02/15/2019	CONVERSION	48.450	2,264	XXX	2,239	2,194	45			45		2,239		24	24		XXX
037833100	APPLE INC		09/23/2019	INVESTMENT TECH GROUP INC	918.000	200,916	XXX	107,137	144,805	(37,668)			(37,668)		107,137		93,779	93,779	2,068	XXX
038222105	APPLIED MATERIALS INC		09/24/2019	INVESTMENT TECH GROUP INC	210.000	10,799	XXX	6,845	6,875	(30)			(30)		6,845		3,954	3,954	130	XXX
G6095L109	APTIV PLC	C	09/24/2019	INVESTMENT TECH GROUP INC	50.000	4,354	XXX	2,804	3,079	(274)			(274)		2,804		1,549	1,549	26	XXX
03837J101	AQUA METALS INC		12/30/2019	MORGAN STANLEY & CO INC,	669.000	840	XXX	4,583	1,218	3,365			3,365		1,872		(1,032)	(1,032)		XXX
039483102	ARCHER-DANIELS-MIDLAND CO		09/24/2019	INVESTMENT TECH GROUP INC	90.000	3,593	XXX	4,090	3,687	403			403		4,090		(497)	(497)	95	XXX
03965L100	ARCONIC INC		09/24/2019	INVESTMENT TECH GROUP INC	110.000	2,940	XXX	2,069	1,855	215			215		2,069		870	870	11	XXX
040413106	ARISTA NETWORKS INC		09/24/2019	INVESTMENT TECH GROUP INC	10.000	2,377	XXX	2,672	2,107	565			565		2,672		(296)	(296)		XXX
363576109	ARTHUR J GALLAGHER & CO		09/24/2019	INVESTMENT TECH GROUP INC	50.000	4,446	XXX	2,594	3,685	(1,091)			(1,091)		2,594		1,852	1,852	65	XXX
04316A108	ARTISAN PARTNERS ASSET MANAGEM		09/25/2019	MORGAN STANLEY & CO INC,	204.000	5,804	XXX	6,169	4,510	1,658			1,658		6,169		(365)	(365)	543	XXX
04621X108	ASSURANT INC		09/24/2019	INVESTMENT TECH GROUP INC	10.000	1,270	XXX	931	894	37			37		931		339	339	18	XXX
00206R102	AT&T INC		09/24/2019	INVESTMENT TECH GROUP INC	1,390.000	52,147	XXX	59,485	39,671	19,814			19,814		59,485		(7,338)	(7,338)	2,127	XXX
049560105	ATMOS ENERGY CORP		09/24/2019	INVESTMENT TECH GROUP INC	20.000	2,289	XXX	2,032							2,032		257	257	21	XXX
052769106	AUTODESK INC		09/24/2019	INVESTMENT TECH GROUP INC	50.000	7,470	XXX	4,133	6,431	(2,297)			(2,297)		4,133		3,337	3,337		XXX
053015103	AUTOMATIC DATA PROCESSING INC		09/24/2019	INVESTMENT TECH GROUP INC	80.000	12,839	XXX	8,277	10,490	(2,212)			(2,212)		8,277		4,562	4,562	190	XXX
053332102	AUTOZONE INC		09/24/2019	INVESTMENT TECH GROUP INC	5.000	5,445	XXX	4,006	4,192	(185)			(185)		4,006		1,439	1,439		XXX
053484101	AVALONBAY COMMUNITIES INC		09/24/2019	INVESTMENT TECH GROUP INC	39.000	8,264	XXX	6,935	6,788	147			147		6,935		1,328	1,328	176	XXX

SCHEDULE D - PART 4

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

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										11	12	13	14	15						
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053611109	AVERY DENNISON CORP		09/24/2019	INVESTMENT TECH GROUP INC	20.000	2,258	XXX	1,414	1,797	(383)			(383)		1,414		844	844	34	XXX
05501U106	AZUL SA	C	09/25/2019	MORGAN STANLEY & CO INC,	393.000	13,328	XXX	7,164	10,882	(3,718)			(3,718)		7,164		6,164	6,164		XXX
05722G100	BAKER HUGHES A GE CO		09/24/2019	INVESTMENT TECH GROUP INC	70.000	1,640	XXX	4,489	1,505	2,984			2,984		4,489		(2,850)	(2,850)	38	XXX
058498106	BALL CORP		09/24/2019	INVESTMENT TECH GROUP INC	70.000	5,275	XXX	2,649	3,219	(570)			(570)		2,649		2,626	2,626	28	XXX
060505104	BANK OF AMERICA CORP		09/23/2019	INVESTMENT TECH GROUP INC	1,880.000	54,487	XXX	41,181	46,323	(5,142)			(5,142)		41,181		13,306	13,306	564	XXX
064058100	BANK OF NEW YORK MELLON CORP/T		09/24/2019	INVESTMENT TECH GROUP INC	200.000	9,255	XXX	9,437	9,414	23			23		9,437		(182)	(182)	174	XXX
071813109	BAXTER INTERNATIONAL INC		09/24/2019	INVESTMENT TECH GROUP INC	100.000	8,647	XXX	4,440	6,582	(2,142)			(2,142)		4,440		4,207	4,207	60	XXX
054937107	BB&T CORP		12/09/2019	INVESTMENT TECH GROUP INC	200.000	10,075	XXX	9,335	8,664	671			671		9,335		740	740	279	XXX
073685109	BEACON ROOFING SUPPLY INC		09/25/2019	MORGAN STANLEY & CO INC,	193.000	6,445	XXX	8,802	6,122	2,680			2,680		8,802		(2,357)	(2,357)		XXX
075887109	BECTON DICKINSON AND CO		09/24/2019	INVESTMENT TECH GROUP INC	54.000	13,544	XXX	8,972	12,167	(3,195)			(3,195)		8,972		4,572	4,572	82	XXX
08180D106	BENEFITFOCUS INC		09/25/2019	MORGAN STANLEY & CO INC,	360.000	8,770	XXX	9,389	16,459	(7,071)			(7,071)		9,389		(618)	(618)		XXX
084670702	BERKSHIRE HATHAWAY INC		09/24/2019	INVESTMENT TECH GROUP INC	404.000	83,675	XXX	65,973	82,489	(16,515)			(16,515)		65,973		17,701	17,701		XXX
08579W103	BERRY PLASTICS GROUP INC		06/05/2019	BAIRD, ROBERT W & CO INC,	494.000	24,936	XXX	24,053	23,480	573			573		24,053		883	883		XXX
086516101	BEST BUY CO INC		09/24/2019	INVESTMENT TECH GROUP INC	40.000	2,702	XXX	1,710	2,118	(408)			(408)		1,710		991	991	40	XXX
09062X103	BIOGEN INC		09/24/2019	INVESTMENT TECH GROUP INC	41.000	9,723	XXX	10,853	12,338	(1,485)			(1,485)		10,853		(1,130)	(1,130)		XXX
09247X101	BLACKROCK INC		09/24/2019	INVESTMENT TECH GROUP INC	27.000	11,965	XXX	10,294	10,606	(312)			(312)		10,294		1,670	1,670	264	XXX
05591B109	BMC STOCK HOLDINGS INC		09/25/2019	INSTINET CLEARING SER INC	461.000	11,269	XXX	8,586	7,136	1,449			1,449		8,586		2,683	2,683		XXX
097023105	BOEING CO/THE		09/24/2019	INVESTMENT TECH GROUP INC	107.000	40,473	XXX	16,626	34,508	(17,881)			(17,881)		16,626		23,847	23,847	660	XXX
09857L108	BOOKING HOLDINGS INC		09/23/2019	INVESTMENT TECH GROUP INC	9.000	18,028	XXX	13,455	15,502	(2,047)			(2,047)		13,455		4,573	4,573		XXX
099724106	BORGWARNER INC		09/24/2019	INVESTMENT TECH GROUP INC	52.000	1,878	XXX	2,054	1,737	240			240		2,054		(175)	(175)	26	XXX
101121101	BOSTON PROPERTIES INC		09/24/2019	INVESTMENT TECH GROUP INC	40.000	5,187	XXX	4,953	4,502	451			451		4,953		235	235	114	XXX
101137107	BOSTON SCIENTIFIC CORP		09/24/2019	INVESTMENT TECH GROUP INC	270.000	11,411	XXX	5,874	9,542	(3,668)			(3,668)		5,874		5,538	5,538		XXX
10921T101	BRIGHTCOVE INC		09/25/2019	MORGAN STANLEY & CO INC,	939.000	9,628	XXX	7,470	6,611	859			859		7,470		2,158	2,158		XXX
10922N103	BRIGHTHOUSE FINANCIAL INC		06/24/2019	INVESTMENT TECH GROUP INC	27.000	1,034	XXX	1,653	823	830			830		1,653		(619)	(619)		XXX
110122108	BRISTOL-MYERS SQUIBB CO		09/24/2019	INVESTMENT TECH GROUP INC	320.000	16,012	XXX	18,918	16,634	2,284			2,284		18,918		(2,906)	(2,906)	394	XXX
11135F101	BROADCOM INC		09/24/2019	INVESTMENT TECH GROUP INC	86.000	24,360	XXX	15,854	21,868	(6,014)			(6,014)		15,854		8,506	8,506	425	XXX
11133T103	BROADRIDGE FINANCIAL SOLUTIONS		09/24/2019	INVESTMENT TECH GROUP INC	30.000	3,776	XXX	3,450	2,888	562			562		3,450		326	326	60	XXX
115637209	BROWN-FORMAN CORP		09/24/2019	INVESTMENT TECH GROUP INC	65.000	4,093	XXX	2,348	3,093	(745)			(745)		2,348		1,745	1,745	43	XXX

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CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
127097103	CABOT OIL & GAS CORP		09/24/2019	INVESTMENT TECH GROUP INC	120.000	2,155	XXX	2,725	2,682	43			43		2,725		(571)	(571)	30	XXX
127387108	CADENCE DESIGN SYSTEMS INC		09/24/2019	INVESTMENT TECH GROUP INC	50.000	3,276	XXX	1,992	2,174	(182)			(182)		1,992		1,284	1,284		XXX
134429109	CAMPBELL SOUP CO		09/24/2019	INVESTMENT TECH GROUP INC	50.000	2,317	XXX	3,048	1,650	1,398			1,398		3,048		(731)	(731)	53	XXX
14040H105	CAPITAL ONE FINANCIAL CORP		09/24/2019	INVESTMENT TECH GROUP INC	90.000	8,235	XXX	7,842	6,803	1,039			1,039		7,842		393	393	108	XXX
G1890L107	CAPRI HOLDINGS LTD	C	09/24/2019	INVESTMENT TECH GROUP INC	16.000	529	XXX	560							560		(31)	(31)		XXX
14149Y108	CARDINAL HEALTH INC		09/24/2019	INVESTMENT TECH GROUP INC	60.000	2,823	XXX	4,347	2,676	1,671			1,671		4,347		(1,525)	(1,525)	86	XXX
141619106	CARDIOVASCULAR SYSTEMS INC		09/25/2019	MORGAN STANLEY & CO INC,	229.000	11,066	XXX	5,363	6,524	(1,161)			(1,161)		5,363		5,703	5,703		XXX
14161W105	CARDLYTICS INC		11/07/2019	INVESTMENT TECH GROUP INC	443.000	15,219	XXX	8,677	4,798	3,879			3,879		8,677		6,542	6,542		XXX
141665109	CAREER EDUCATION CORP		09/25/2019	CREDIT SUISSE, NEW YORK (	727.000	12,740	XXX	7,327	8,302	(975)			(975)		7,327		5,413	5,413		XXX
143130102	CARMAX INC		09/24/2019	INVESTMENT TECH GROUP INC	30.000	2,608	XXX	1,912	1,882	30			30		1,912		695	695		XXX
143658300	CARNIVAL CORP	C	09/24/2019	INVESTMENT TECH GROUP INC	70.000	3,338	XXX	3,656	3,451	205			205		3,656		(318)	(318)	105	XXX
144285103	CARPENTER TECHNOLOGY CORP		09/25/2019	MORGAN STANLEY & CO INC,	46.000	2,370	XXX	1,585	1,638	(53)			(53)		1,585		785	785	28	XXX
144577103	CARRIZO OIL & GAS INC		03/26/2019	KEYBANC CAPITAL MARKETS I	401.000	4,586	XXX	5,959	4,527	1,431			1,431		5,959		(1,373)	(1,373)		XXX
149123101	CATERPILLAR INC		09/24/2019	INVESTMENT TECH GROUP INC	110.000	13,905	XXX	10,247	13,978	(3,731)			(3,731)		10,247		3,658	3,658	303	XXX
12503M108	CBOE HOLDINGS INC		09/24/2019	INVESTMENT TECH GROUP INC	20.000	2,356	XXX	1,615	1,957	(342)			(342)		1,615		741	741	20	XXX
12504L109	CBRE GROUP INC		09/24/2019	INVESTMENT TECH GROUP INC	50.000	2,628	XXX	1,561	2,002	(441)			(441)		1,561		1,067	1,067		XXX
124857202	CBS CORP		12/02/2019	MERGER	90.000	4,398	XXX	5,821	3,935	1,886			1,886		5,821		(1,423)	(1,423)	65	XXX
12514G108	CDW CORP/DE		09/24/2019	INVESTMENT TECH GROUP INC	30.000	3,554	XXX	3,645							3,645		(91)	(91)		XXX
150870103	CELANESE CORP		09/24/2019	INVESTMENT TECH GROUP INC	30.000	3,643	XXX	2,577	2,699	(122)			(122)		2,577		1,066	1,066	53	XXX
151020104	CELGENE CORP		11/21/2019	INVESTMENT TECH GROUP INC	190.000	16,813	XXX	22,404	12,177	10,227			10,227		22,404		(5,591)	(5,591)		XXX
15135B101	CENTENE CORP		09/24/2019	INVESTMENT TECH GROUP INC	70.000	3,206	XXX	1,999	4,036	(2,036)			(2,036)		1,999		1,207	1,207		XXX
15136A102	CENTENNIAL RESOURCE DEVELOPMEN		09/25/2019	MORGAN STANLEY & CO INC,	780.000	3,487	XXX	13,144	8,596	4,548			4,548		13,144		(9,657)	(9,657)		XXX
15189T107	CENTERPOINT ENERGY INC		09/24/2019	INVESTMENT TECH GROUP INC	130.000	3,973	XXX	3,214	3,670	(456)			(456)		3,214		760	760	112	XXX
156504300	CENTURY COMMUNITIES INC		09/25/2019	MORGAN STANLEY & CO INC,	154.000	4,614	XXX	4,459	2,658	1,801			1,801		4,459		155	155		XXX
156700106	CENTURYLINK INC		09/24/2019	INVESTMENT TECH GROUP INC	170.000	2,172	XXX	3,891	2,576	1,316			1,316		3,891		(1,720)	(1,720)	128	XXX
156727109	CERENCE INC		10/09/2019	FRACTIONS	0.125		XXX	2							2		(2)	(2)		XXX
156782104	CERNER CORP		09/24/2019	INVESTMENT TECH GROUP INC	60.000	4,095	XXX	2,876	3,146	(271)			(271)		2,876		1,219	1,219	11	XXX
125269100	CF INDUSTRIES HOLDINGS INC		09/24/2019	INVESTMENT TECH GROUP INC	60.000	2,927	XXX	1,894	2,611	(717)			(717)		1,894		1,033	1,033	54	XXX
12541W209	CH ROBINSON WORLDWIDE INC		09/24/2019	INVESTMENT TECH GROUP INC	30.000	2,505	XXX	2,211	2,523	(312)			(312)		2,211		294	294	45	XXX

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808513105	CHARLES SCHWAB CORP/THE		09/24/2019	INVESTMENT TECH GROUP INC	220.000	9,232	XXX	8,687	9,137	(450)			(450)		8,687		545	545	112	XXX
16119P108	CHARTER COMMUNICATIONS INC		09/23/2019	INVESTMENT TECH GROUP INC	38.000	15,941	XXX	11,070	10,829	241			241		11,070		4,871	4,871		XXX
166764100	CHEVRON CORP		09/24/2019	INVESTMENT TECH GROUP INC	380.000	47,039	XXX	44,664	41,340	3,324			3,324		44,664		2,375	2,375	1,357	XXX
169656105	CHIPOTLE MEXICAN GRILL INC		09/24/2019	INVESTMENT TECH GROUP INC	5.000	4,153	XXX	1,893	2,159	(266)			(266)		1,893		2,260	2,260		XXX
H1467J104	CHUBB LTD	C	09/24/2019	INVESTMENT TECH GROUP INC	90.000	14,325	XXX	11,889	11,626	262			262		11,889		2,437	2,437	199	XXX
171340102	CHURCH & DWIGHT CO INC		09/24/2019	INVESTMENT TECH GROUP INC	40.000	2,966	XXX	1,793	2,630	(838)			(838)		1,793		1,174	1,174	27	XXX
125523100	CIGNA CORP		09/24/2019	INVESTMENT TECH GROUP INC	110.000	17,626	XXX	17,585	20,891	(3,306)			(3,306)		17,585		41	41	4	XXX
171798101	CIMAREX ENERGY CO		09/24/2019	INVESTMENT TECH GROUP INC	20.000	973	XXX	2,719	1,233	1,486			1,486		2,719		(1,747)	(1,747)	12	XXX
172062101	CINCINNATI FINANCIAL CORP		09/24/2019	INVESTMENT TECH GROUP INC	40.000	4,587	XXX	3,043	3,097	(54)			(54)		3,043		1,545	1,545	88	XXX
172908105	CINTAS CORP		09/24/2019	INVESTMENT TECH GROUP INC	23.000	5,832	XXX	2,885	3,864	(979)			(979)		2,885		2,947	2,947		XXX
17275R102	CISCO SYSTEMS INC		09/24/2019	INVESTMENT TECH GROUP INC	950.000	47,181	XXX	28,905	41,164	(12,259)			(12,259)		28,905		18,276	18,276	965	XXX
172967424	CITIGROUP INC		09/23/2019	INVESTMENT TECH GROUP INC	490.000	33,353	XXX	28,893	25,509	3,384			3,384		28,893		4,460	4,460	691	XXX
174610105	CITIZENS FINANCIAL GROUP INC		09/24/2019	INVESTMENT TECH GROUP INC	80.000	2,828	XXX	2,826	2,378	448			448		2,826		1	1	80	XXX
177376100	CITRIX SYSTEMS INC		09/24/2019	INVESTMENT TECH GROUP INC	30.000	2,850	XXX	2,159	3,074	(915)			(915)		2,159		691	691	32	XXX
189054109	CLOROX CO/THE		09/24/2019	INVESTMENT TECH GROUP INC	30.000	4,544	XXX	3,664	4,624	(960)			(960)		3,664		880	880	89	XXX
18914U100	CLOUDERA INC		06/06/2019	OPPENHEIMER & CO INC, NEW	537.000	2,818	XXX	7,912	5,939	1,973			1,973		7,912		(5,094)	(5,094)		XXX
12572Q105	CME GROUP INC		09/24/2019	INVESTMENT TECH GROUP INC	71.000	15,169	XXX	8,193	13,357	(5,163)			(5,163)		8,193		6,976	6,976	230	XXX
125896100	CMS ENERGY CORP		09/24/2019	INVESTMENT TECH GROUP INC	50.000	3,208	XXX	2,089	2,483	(393)			(393)		2,089		1,118	1,118	57	XXX
191216100	COCA-COLA CO/THE		09/24/2019	INVESTMENT TECH GROUP INC	730.000	39,604	XXX	30,398	34,566	(4,167)			(4,167)		30,398		9,206	9,206	584	XXX
192108504	COEUR MINING INC		05/03/2019	LIQUIDNET INC, NEW YORK	751.000	2,498	XXX	7,688	3,357	4,331			4,331		7,688		(5,190)	(5,190)		XXX
19239V302	COGENT COMMUNICATIONS HOLDINGS		09/25/2019	MORGAN STANLEY & CO INC,	288.000	15,972	XXX	10,425	13,020	(2,595)			(2,595)		10,425		5,547	5,547	518	XXX
192446102	COGNIZANT TECHNOLOGY SOLUTIONS		09/24/2019	INVESTMENT TECH GROUP INC	110.000	6,603	XXX	6,183	6,983	(800)			(800)		6,183		420	420	66	XXX
194162103	COLGATE-PALMOLIVE CO		09/24/2019	INVESTMENT TECH GROUP INC	160.000	11,643	XXX	10,529	9,523	1,006			1,006		10,529		1,114	1,114	205	XXX
20030N101	COMCAST CORP		09/24/2019	INVESTMENT TECH GROUP INC	880.000	40,295	XXX	30,898	29,964	934			934		30,898		9,397	9,397	537	XXX
200340107	COMERICA INC		09/24/2019	INVESTMENT TECH GROUP INC	20.000	1,294	XXX	1,351	1,374	(23)			(23)		1,351		(57)	(57)	39	XXX
20451N101	COMPASS MINERALS INTERNATIONAL		09/25/2019	MORGAN STANLEY & CO INC,	73.000	4,040	XXX	2,928	3,043	(116)			(116)		2,928		1,112	1,112	158	XXX
205887102	CONAGRA BRANDS INC		09/24/2019	INVESTMENT TECH GROUP INC	70.000	2,056	XXX	2,789	1,495	1,294			1,294		2,789		(733)	(733)	45	XXX
20605P101	CONCHO RESOURCES INC		09/24/2019	INVESTMENT TECH GROUP INC	40.000	2,852	XXX	5,398	4,112	1,286			1,286		5,398		(2,546)	(2,546)	15	XXX

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
20825C104	CONOCOPHILLIPS		09/24/2019	INVESTMENT TECH GROUP INC	220.000	12,950	XXX	11,066	13,717	(2,651)			(2,651)		11,066		1,885	1,885	201	XXX
209115104	CONSOLIDATED EDISON INC		09/24/2019	INVESTMENT TECH GROUP INC	50.000	4,685	XXX	3,694	3,823	(129)			(129)		3,694		991	991	111	XXX
21036P108	CONSTELLATION BRANDS INC		09/24/2019	INVESTMENT TECH GROUP INC	34.000	6,963	XXX	5,221	5,468	(247)			(247)		5,221		1,742	1,742	76	XXX
21240E105	CONTROLADORA VUELA CIA DE AVIA	C	09/25/2019	MORGAN STANLEY & CO INC,	1,313.000	13,074	XXX	9,795	7,025	2,770			2,770		5,878		7,196	7,196		XXX
216648402	COOPER COS INC/THE		09/24/2019	JEFFERIES & CO INC, NEW Y	101.000	29,957	XXX	16,347	25,705	(9,358)			(9,358)		16,347		13,610	13,610	5	XXX
217204106	COPART INC		09/24/2019	INVESTMENT TECH GROUP INC	40.000	3,280	XXX	2,089	1,911	178			178		2,089		1,191	1,191		XXX
219350105	CORNING INC		09/24/2019	INVESTMENT TECH GROUP INC	170.000	4,709	XXX	4,161	5,136	(975)			(975)		4,161		548	548	68	XXX
22002T108	CORPORATE OFFICE PROPERTIES TR		09/25/2019	MORGAN STANLEY & CO INC,	313.000	9,211	XXX	8,194	6,582	1,612			1,612		8,194		1,017	1,017	258	XXX
22052L104	CORTEVA INC		09/24/2019	INVESTMENT TECH GROUP INC	140.000	3,966	XXX	4,507							4,507		(541)	(541)	18	XXX
22160K105	COSTCO WHOLESALE CORP		09/24/2019	INVESTMENT TECH GROUP INC	89.000	25,661	XXX	14,347	18,130	(3,783)			(3,783)		14,347		11,314	11,314	166	XXX
222070203	COTY INC		09/24/2019	INVESTMENT TECH GROUP INC	130.000	1,357	XXX	2,361	853	1,508			1,508		2,361		(1,005)	(1,005)	49	XXX
22282E102	COVANTA HOLDING CORP		09/25/2019	MORGAN STANLEY & CO INC,	375.000	6,592	XXX	5,668	5,033	635			635		5,668		925	925	281	XXX
225447101	CREE INC		09/25/2019	MORGAN STANLEY & CO INC,	140.000	6,934	XXX	3,515	5,989	(2,474)			(2,474)		3,515		3,419	3,419		XXX
22822V101	CROWN CASTLE INTERNATIONAL COR		09/24/2019	INVESTMENT TECH GROUP INC	80.000	11,419	XXX	6,979	8,690	(1,711)			(1,711)		6,979		4,440	4,440	270	XXX
126408103	CSX CORP		09/24/2019	INVESTMENT TECH GROUP INC	170.000	11,697	XXX	6,162	10,562	(4,400)			(4,400)		6,162		5,535	5,535	122	XXX
231021106	CUMMINS INC		09/24/2019	INVESTMENT TECH GROUP INC	30.000	4,825	XXX	4,095	4,009	86			86		4,095		730	730	108	XXX
126650100	CVS HEALTH CORP		09/24/2019	INVESTMENT TECH GROUP INC	250.000	15,763	XXX	19,806	16,380	3,426			3,426		19,806		(4,043)	(4,043)	375	XXX
232806109	CYPRESS SEMICONDUCTOR CORP		09/25/2019	KEYBANC CAPITAL MARKETS I	561.000	9,420	XXX	6,042	7,136	(1,094)			(1,094)		6,042		3,378	3,378	93	XXX
235825205	DANA INC		09/25/2019	MORGAN STANLEY & CO INC,	705.000	10,039	XXX	13,075	9,609	3,466			3,466		13,075		(3,036)	(3,036)	205	XXX
235851102	DANAHER CORP		09/24/2019	INVESTMENT TECH GROUP INC	130.000	18,757	XXX	10,183	13,406	(3,223)			(3,223)		10,183		8,575	8,575	65	XXX
237194105	DARDEN RESTAURANTS INC		09/24/2019	INVESTMENT TECH GROUP INC	20.000	2,366	XXX	1,477	1,997	(521)			(521)		1,477		890	890	48	XXX
237266101	DARLING INGREDIENTS INC		09/25/2019	MORGAN STANLEY & CO INC,	248.000	4,826	XXX	3,278	4,772	(1,494)			(1,494)		3,278		1,548	1,548		XXX
23918K108	DAVITA INC		09/24/2019	INVESTMENT TECH GROUP INC	40.000	2,301	XXX	2,578	2,058	519			519		2,578		(276)	(276)		XXX
244199105	DEERE & CO		09/24/2019	INVESTMENT TECH GROUP INC	60.000	9,938	XXX	6,212	8,950	(2,738)			(2,738)		6,212		3,727	3,727	137	XXX
247361702	DELTA AIR LINES INC		09/24/2019	INVESTMENT TECH GROUP INC	120.000	6,947	XXX	5,945	5,988	(43)			(43)		5,945		1,002	1,002	132	XXX
24906P109	DENTSPLY SIRONA INC		09/24/2019	INVESTMENT TECH GROUP INC	60.000	3,185	XXX	3,511	2,233	1,278			1,278		3,511		(326)	(326)	16	XXX
25179M103	DEVON ENERGY CORP		12/23/2019	INVESTMENT TECH GROUP INC	130.000	3,250	XXX	5,942	2,930	3,012			3,012		5,942		(2,692)	(2,692)	37	XXX
252131107	DEXCOM INC		09/03/2019	INSTINET CLEARING SER INC	111.000	16,773	XXX	7,115	13,298	(6,183)			(6,183)		7,115		9,658	9,658		XXX

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

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CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
25278X109	DIAMONDBACK ENERGY INC		09/24/2019	INVESTMENT TECH GROUP INC	30.000	2,845	XXX	2,626	2,781	(155)			(155)		2,626		218	218	15	XXX
253868103	DIGITAL REALTY TRUST INC		09/24/2019	INVESTMENT TECH GROUP INC	40.000	5,110	XXX	4,132	4,262	(130)			(130)		4,132		978	978	152	XXX
25456K101	DIPLOMAT PHARMACY INC		10/17/2019	LIQUIDNET INC, NEW YORK	1,004.000	5,395	XXX	14,920	13,514	1,406			1,406		14,920		(9,526)	(9,526)		XXX
254709108	DISCOVER FINANCIAL SERVICES		09/24/2019	INVESTMENT TECH GROUP INC	70.000	5,758	XXX	5,017	4,129	888			888		5,017		741	741	87	XXX
25470F104	DISCOVERY COMMUNICATIONS INC		09/24/2019	INVESTMENT TECH GROUP INC	30.000	787	XXX	833	742	91			91		833		(46)	(46)		XXX
25470F302	DISCOVERY INC		09/24/2019	INVESTMENT TECH GROUP INC	91.000	2,213	XXX	2,328	2,100	227			227		2,328		(115)	(115)		XXX
25470M109	DISH NETWORK CORP		09/24/2019	INVESTMENT TECH GROUP INC	60.000	2,072	XXX	3,787	1,498	2,289			2,289		3,787		(1,715)	(1,715)		XXX
256677105	DOLLAR GENERAL CORP		09/24/2019	INVESTMENT TECH GROUP INC	50.000	7,906	XXX	3,710	5,404	(1,694)			(1,694)		3,710		4,195	4,195	47	XXX
256746108	DOLLAR TREE INC		09/24/2019	INVESTMENT TECH GROUP INC	40.000	4,517	XXX	3,077	3,613	(536)			(536)		3,077		1,441	1,441		XXX
25746U109	DOMINION RESOURCES INC/VA		09/24/2019	FRACTIONS	160.070	12,970	XXX	12,432	11,434	945			945		12,432		538	538	441	XXX
260003108	DOVER CORP		09/24/2019	INVESTMENT TECH GROUP INC	40.000	3,955	XXX	2,395	2,838	(443)			(443)		2,395		1,560	1,560	58	XXX
260557103	DOW INC		09/24/2019	INVESTMENT TECH GROUP INC	140.000	6,476	XXX	8,351							8,351		(1,875)	(1,875)	196	XXX
26078J100	DOWDUPONT INC		06/18/2019	CONVERSION	590.000	34,691	XXX	34,757	31,553	3,204			3,204		34,757		(66)	(66)	307	XXX
23331A109	DR HORTON INC		09/24/2019	INVESTMENT TECH GROUP INC	60.000	3,130	XXX	1,654	2,080	(426)			(426)		1,654		1,476	1,476	27	XXX
262037104	DRIL-QUIP INC		09/25/2019	MORGAN STANLEY & CO INC,	48.000	2,539	XXX	2,768	1,441	1,327			1,327		2,768		(229)	(229)		XXX
233331107	DTE ENERGY CO		09/24/2019	INVESTMENT TECH GROUP INC	50.000	6,689	XXX	5,162	5,515	(353)			(353)		5,162		1,527	1,527	189	XXX
26441C204	DUKE ENERGY CORP		09/24/2019	INVESTMENT TECH GROUP INC	140.000	13,527	XXX	10,911	12,082	(1,171)			(1,171)		10,911		2,616	2,616	392	XXX
26614N102	DUPONT DE NEMOURS INC		09/24/2019	INVESTMENT TECH GROUP INC	150.000	10,595	XXX	12,765							12,765		(2,170)	(2,170)	45	XXX
23355L106	DXC TECHNOLOGY CO		09/24/2019	INVESTMENT TECH GROUP INC	72.000	2,229	XXX	4,775	3,828	947			947		4,775		(2,546)	(2,546)	58	XXX
233377407	DXP ENTERPRISES INC/TX		09/25/2019	MORGAN STANLEY & CO INC,	131.000	4,791	XXX	4,570	3,647	923			923		4,570		221	221		XXX
269246401	E*TRADE FINANCIAL CORP		09/24/2019	INVESTMENT TECH GROUP INC	70.000	3,080	XXX	2,406	3,072	(665)			(665)		2,406		674	674	29	XXX
26969P108	EAGLE MATERIALS INC		09/25/2019	MORGAN STANLEY & CO INC,	43.000	3,846	XXX	4,274	2,624	1,650			1,650		4,274		(429)	(429)	13	XXX
277432100	EASTMAN CHEMICAL CO		09/24/2019	INVESTMENT TECH GROUP INC	30.000	2,136	XXX	2,264	2,193	71			71		2,264		(128)	(128)	74	XXX
G29183103	EATON CORP PLC	C	09/24/2019	INVESTMENT TECH GROUP INC	80.000	6,603	XXX	5,391	5,493	(101)			(101)		5,391		1,211	1,211	136	XXX
278642103	EBAY INC		09/24/2019	INVESTMENT TECH GROUP INC	180.000	7,145	XXX	5,387	5,053	334			334		5,387		1,759	1,759	76	XXX
278865100	ECOLAB INC		09/24/2019	INVESTMENT TECH GROUP INC	52.000	10,168	XXX	6,120	7,662	(1,542)			(1,542)		6,120		4,048	4,048	72	XXX
281020107	EDISON INTERNATIONAL		09/24/2019	INVESTMENT TECH GROUP INC	70.000	5,269	XXX	5,052	3,974	1,078			1,078		5,052		218	218	129	XXX
28176E108	EDWARDS LIFESCIENCES CORP		10/04/2019	LIQUIDNET INC, NEW YORK	165.000	35,870	XXX	13,930	25,273	(11,343)			(11,343)		13,930		21,940	21,940		XXX
28470R102	ELDORADO RESORTS INC		09/25/2019	MORGAN STANLEY & CO INC,	23.000	929	XXX	1,054							1,054		(124)	(124)		XXX

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285512109	ELECTRONIC ARTS INC		09/24/2019	INVESTMENT TECH GROUP INC	60.000	5,845	XXX	4,817	4,735	82			82		4,817		1,029	1,029		XXX
532457108	ELI LILLY & CO		09/24/2019	INVESTMENT TECH GROUP INC	190.000	21,509	XXX	13,993	21,987	(7,994)			(7,994)		13,993		7,516	7,516	368	XXX
28849P100	ELLIE MAE INC		04/17/2019	NON-BROKER TRADE	225.000	22,275	XXX	17,838	14,137	3,701			3,701		17,838		4,437	4,437		XXX
291011104	EMERSON ELECTRIC CO		09/24/2019	INVESTMENT TECH GROUP INC	110.000	7,072	XXX	6,170	6,573	(402)			(402)		6,170		902	902	162	XXX
292562105	ENCORE WIRE CORP		09/25/2019	MORGAN STANLEY & CO INC,	77.000	4,356	XXX	3,239	3,864	(625)			(625)		3,239		1,117	1,117	5	XXX
G3157S106	ENSCO PLC	C	04/11/2019	MERGER	433.750	10,026	XXX	10,811	6,177	4,634			4,634		10,811		(785)	(785)	17	XXX
29364G103	ENTERGY CORP		09/24/2019	INVESTMENT TECH GROUP INC	40.000	4,685	XXX	2,922	3,443	(521)			(521)		2,922		1,763	1,763	109	XXX
26875P101	EOG RESOURCES INC		09/24/2019	INVESTMENT TECH GROUP INC	110.000	8,613	XXX	11,070	9,593	1,476			1,476		11,070		(2,456)	(2,456)	80	XXX
294429105	EQUIFAX INC		09/24/2019	INVESTMENT TECH GROUP INC	20.000	2,831	XXX	2,381	1,863	518			518		2,381		450	450	23	XXX
29444U700	EQUINIX INC		09/24/2019	INVESTMENT TECH GROUP INC	17.000	9,748	XXX	6,253	5,994	259			259		6,253		3,495	3,495	124	XXX
29476L107	EQUITY RESIDENTIAL		09/24/2019	INVESTMENT TECH GROUP INC	90.000	7,715	XXX	5,740	5,941	(201)			(201)		5,740		1,975	1,975	151	XXX
297178105	ESSEX PROPERTY TRUST INC		09/24/2019	INVESTMENT TECH GROUP INC	19.000	6,200	XXX	4,409	4,659	(250)			(250)		4,409		1,791	1,791	109	XXX
518439104	ESTEE LAUDER COS INC/THE		09/24/2019	INVESTMENT TECH GROUP INC	46.000	9,008	XXX	3,551	5,985	(2,434)			(2,434)		3,551		5,457	5,457	59	XXX
B38564108	EURONAV NV	C	09/25/2019	MORGAN STANLEY & CO INC,	739.000	6,215	XXX	5,982	5,121	861			861		5,982		233	233	31	XXX
298736109	EURONET WORLDWIDE INC		09/25/2019	MORGAN STANLEY & CO INC,	60.000	8,692	XXX	4,395	6,143	(1,748)			(1,748)		4,395		4,297	4,297		XXX
G3223R108	EVEREST RE GROUP LTD	C	09/24/2019	INVESTMENT TECH GROUP INC	46.000	12,157	XXX	9,666	10,017	(351)			(351)		9,666		2,491	2,491	193	XXX
30034W106	EVERGY INC		09/24/2019	INVESTMENT TECH GROUP INC	30.000	2,006	XXX	1,583	1,703	(120)			(120)		1,583		422	422	43	XXX
30040W108	EVERSOURCE ENERGY		09/24/2019	INVESTMENT TECH GROUP INC	60.000	5,085	XXX	3,317	3,902	(586)			(586)		3,317		1,768	1,768	64	XXX
30161N101	EXELON CORP		09/24/2019	INVESTMENT TECH GROUP INC	180.000	8,787	XXX	6,426	8,118	(1,692)			(1,692)		6,426		2,361	2,361	196	XXX
30212P303	EXPEDIA INC		09/24/2019	INVESTMENT TECH GROUP INC	30.000	3,965	XXX	3,399	3,380	20			20		3,399		565	565	29	XXX
302130109	EXPEDITORS INTERNATIONAL OF WA		09/24/2019	INVESTMENT TECH GROUP INC	50.000	3,600	XXX	2,648	3,405	(756)			(756)		2,648		952	952	25	XXX
30225T102	EXTRA SPACE STORAGE INC		09/24/2019	INVESTMENT TECH GROUP INC	20.000	2,323	XXX	1,517	1,810	(293)			(293)		1,517		807	807	35	XXX
30231G102	EXXON MOBIL CORP		09/24/2019	INVESTMENT TECH GROUP INC	860.000	61,211	XXX	77,715	58,643	19,072			19,072		77,715		(16,504)	(16,504)	2,202	XXX
315616102	F5 NETWORKS INC		09/24/2019	INVESTMENT TECH GROUP INC	16.000	2,208	XXX	2,529	2,592	(63)			(63)		2,529		(321)	(321)		XXX
G3323L100	FABRINET	C	09/25/2019	MORGAN STANLEY & CO INC,	79.000	4,173	XXX	1,978	4,053	(2,076)			(2,076)		1,978		2,196	2,196		XXX
30303M102	FACEBOOK INC		09/24/2019	INVESTMENT TECH GROUP INC	484.000	87,997	XXX	56,423	63,448	(7,025)			(7,025)		56,423		31,574	31,574		XXX
311900104	FASTENAL CO		09/24/2019	INVESTMENT TECH GROUP INC	90.000	2,859	XXX	2,127	2,353	(226)			(226)		2,127		731	731	59	XXX
313747206	FEDERAL REALTY INVESTMENT TRUS		09/24/2019	INVESTMENT TECH GROUP INC	20.000	2,696	XXX	2,804	2,361	443			443		2,804		(107)	(107)	82	XXX
31428X106	FEDEX CORP		09/24/2019	INVESTMENT TECH GROUP INC	50.000	7,189	XXX	9,351	8,067	1,284			1,284		9,351		(2,162)	(2,162)	98	XXX

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
G33856108	FERROGLOBE PLC	C	11/01/2019	BERNSTEIN SANFORD C & CO,	3,381.000	2,688	XXX	27,623	5,376	22,247			22,247		5,376		(2,688)	(2,688)		XXX
31620M106	FIDELITY NATIONAL INFORMATION		09/24/2019	INVESTMENT TECH GROUP INC	120.000	15,914	XXX	11,428	8,204	(2,045)			(2,045)		11,428		4,486	4,486	70	XXX
316773100	FIFTH THIRD BANCORP		09/24/2019	INVESTMENT TECH GROUP INC	130.000	3,577	XXX	3,482	3,059	423			423		3,482		95	95	88	XXX
318672706	FIRST BANCORP/PUERTO RICO	C	09/25/2019	MORGAN STANLEY & CO INC,	684.000	6,821	XXX	3,896	5,882	(1,986)			(1,986)		3,896		2,925	2,925	55	XXX
320517105	FIRST HORIZON NATIONAL CORP		12/09/2019	BMO CAPITAL MARKETS CORP,	799.000	12,883	XXX	15,164	10,515	4,649			4,649		15,164		(2,281)	(2,281)	431	XXX
337932107	FIRSTENERGY CORP		09/24/2019	INVESTMENT TECH GROUP INC	80.000	3,881	XXX	2,488	3,004	(516)			(516)		2,488		1,393	1,393	91	XXX
337738108	FISERV INC		09/24/2019	INVESTMENT TECH GROUP INC	110.000	11,507	XXX	5,897	8,084	(2,187)			(2,187)		5,897		5,609	5,609		XXX
339041105	FLEETCOR TECHNOLOGIES INC		09/24/2019	INVESTMENT TECH GROUP INC	17.000	4,867	XXX	3,741	3,157	584			584		3,741		1,126	1,126		XXX
Y2573F102	FLEX LTD	C	09/25/2019	MORGAN STANLEY & CO INC,	627.000	6,533	XXX	8,226	4,771	3,455			3,455		4,798		1,736	1,736		XXX
302445101	FLIR SYSTEMS INC		09/24/2019	INVESTMENT TECH GROUP INC	40.000	2,137	XXX	1,455	1,742	(287)			(287)		1,455		683	683	20	XXX
339750101	FLOOR & DECOR HOLDINGS INC		09/25/2019	MORGAN STANLEY & CO INC,	21.000	1,085	XXX	754							754		331	331		XXX
34354P105	FLOWSERVE CORP		09/24/2019	INVESTMENT TECH GROUP INC	30.000	1,396	XXX	1,438	1,141	297			297		1,438		(42)	(42)	23	XXX
343412102	FLUOR CORP		06/24/2019	INVESTMENT TECH GROUP INC	40.000	1,277	XXX	2,108	1,288	820			820		2,108		(831)	(831)	17	XXX
302491303	FMC CORP		09/24/2019	INVESTMENT TECH GROUP INC	208.000	22,001	XXX	14,033	18,150	(4,117)			(4,117)		14,033		7,969	7,969	250	XXX
344849104	FOOT LOCKER INC		09/23/2019	INVESTMENT TECH GROUP INC	30.000	1,197	XXX	2,129	1,596	533			533		2,129		(932)	(932)	33	XXX
345370860	FORD MOTOR CO		09/24/2019	INVESTMENT TECH GROUP INC	780.000	7,078	XXX	9,588	5,967	3,621			3,621		9,588		(2,510)	(2,510)	351	XXX
34960W106	FORTERRA INC		08/01/2019	LIQUIDNET INC, NEW YORK	2,278.000	11,192	XXX	11,842	8,565	3,276			3,276		11,842		(649)	(649)		XXX
34959E109	FORTINET INC		09/24/2019	INVESTMENT TECH GROUP INC	30.000	2,362	XXX	1,979	2,113	(134)			(134)		1,979		383	383		XXX
34959J108	FORTIVE CORP		09/24/2019	INVESTMENT TECH GROUP INC	50.000	3,348	XXX	2,690	3,383	(693)			(693)		2,690		658	658	7	XXX
34964C106	FORTUNE BRANDS HOME & SECURITY		09/24/2019	INVESTMENT TECH GROUP INC	40.000	2,145	XXX	2,160	1,520	641			641		2,160		(15)	(15)	26	XXX
35137L105	FOX CORP		09/24/2019	INVESTMENT TECH GROUP INC	50.000	1,588	XXX	2,078							2,078		(490)	(490)	12	XXX
354613101	FRANKLIN RESOURCES INC		09/24/2019	INVESTMENT TECH GROUP INC	90.000	2,558	XXX	3,543	2,669	874			874		3,543		(985)	(985)	70	XXX
35671D857	FREEPORT-MCMORAN INC		09/24/2019	INVESTMENT TECH GROUP INC	220.000	2,197	XXX	2,940	2,268	672			672		2,940		(744)	(744)	33	XXX
364760108	GAP INC/THE		09/24/2019	INVESTMENT TECH GROUP INC	60.000	1,030	XXX	1,360	1,546	(186)			(186)		1,360		(329)	(329)	44	XXX
H2906T109	GARMIN LTD	C	09/24/2019	INVESTMENT TECH GROUP INC	20.000	1,679	XXX	979	1,266	(288)			(288)		979		701	701	22	XXX
366651107	GARTNER INC		09/24/2019	INVESTMENT TECH GROUP INC	10.000	1,428	XXX	1,140	1,278	(138)			(138)		1,140		288	288		XXX
G37585109	GASLOG LTD	C	09/25/2019	MORGAN STANLEY & CO INC,	571.000	7,516	XXX	8,702	9,399	(696)			(696)		8,702		(1,186)	(1,186)	246	XXX
369550108	GENERAL DYNAMICS CORP		09/24/2019	INVESTMENT TECH GROUP INC	55.000	10,232	XXX	9,501	8,647	855			855		9,501		731	731	163	XXX

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
369604103	GENERAL ELECTRIC CO		09/24/2019	CASH IN LIEU OF FRACTIONS	1,660.000	14,999	XXX	52,780	12,566	40,213			40,213		52,780		(37,780)	(37,780)	50	XXX
370334104	GENERAL MILLS INC		09/24/2019	INVESTMENT TECH GROUP INC	110.000	5,953	XXX	6,859	4,283	2,576			2,576		6,859		(907)	(907)	162	XXX
37045V100	GENERAL MOTORS CO		09/24/2019	INVESTMENT TECH GROUP INC	230.000	8,453	XXX	8,104	7,694	411			411		8,104		349	349	262	XXX
372460105	GENUINE PARTS CO		09/24/2019	INVESTMENT TECH GROUP INC	30.000	2,895	XXX	2,884	2,881	3			3		2,884		12	12	67	XXX
375558103	GILEAD SCIENCES INC		09/24/2019	INVESTMENT TECH GROUP INC	250.000	16,171	XXX	18,054	15,638	2,416			2,416		18,054		(1,883)	(1,883)	315	XXX
37951D102	GLOBAL EAGLE ENTERTAINMENT INC		09/25/2019	MORGAN STANLEY & CO INC,	2,032.000	1,708	XXX	5,730	4,531	1,199			1,199		4,163		(2,454)	(2,454)		XXX
37940X102	GLOBAL PAYMENTS INC		10/01/2019	FRACTIONS	120.404	19,148	XXX	8,190	12,376	(4,210)			(4,210)		8,190		10,958	10,958	2	XXX
38046C109	GOGO INC		09/25/2019	MORGAN STANLEY & CO INC,	792.000	5,156	XXX	7,286	2,368	4,918			4,918		7,286		(2,130)	(2,130)		XXX
G9456A100	GOLAR LNG LTD	C	09/25/2019	MORGAN STANLEY & CO INC,	149.000	2,016	XXX	3,248	3,242	6			6		3,248		(1,232)	(1,232)	67	XXX
38141G104	GOLDMAN SACHS GROUP INC/THE		09/24/2019	INVESTMENT TECH GROUP INC	66.000	13,760	XXX	15,645	11,025	4,620			4,620		15,645		(1,885)	(1,885)	109	XXX
382550101	GOODYEAR TIRE & RUBBER CO/THE		03/18/2019	INVESTMENT TECH GROUP INC	60.000	1,073	XXX	1,867	1,225	643			643		1,867		(795)	(795)	10	XXX
387328107	GRANITE CONSTRUCTION INC		09/25/2019	MORGAN STANLEY & CO INC,	166.000	5,362	XXX	9,456	6,686	2,769			2,769		9,456		(4,093)	(4,093)	63	XXX
388689101	GRAPHIC PACKAGING HOLDING CO		10/22/2019	J.P MORGAN SECURITIES INC	502.000	7,227	XXX	6,299	5,341	958			958		6,299		928	928	120	XXX
39304D102	GREEN DOT CORP		09/25/2019	MORGAN STANLEY & CO INC,	143.000	3,786	XXX	3,414	11,371	(7,957)			(7,957)		3,414		372	372		XXX
395259104	GREENHILL & CO INC		10/23/2019	LIQUIDNET INC, NEW YORK	522.000	8,397	XXX	12,705	12,737	(32)			(32)		12,705		(4,308)	(4,308)	68	XXX
093671105	H&R BLOCK INC		09/24/2019	INVESTMENT TECH GROUP INC	60.000	1,419	XXX	1,398	1,522	(125)			(125)		1,398		21	21	61	XXX
406216101	HALLIBURTON CO		09/24/2019	INVESTMENT TECH GROUP INC	140.000	2,739	XXX	7,548	3,721	3,827			3,827		7,548		(4,809)	(4,809)	50	XXX
410345102	HANESBRANDS INC		09/24/2019	INVESTMENT TECH GROUP INC	100.000	1,481	XXX	2,147	1,253	894			894		2,147		(665)	(665)	45	XXX
412822108	HARLEY-DAVIDSON INC		09/24/2019	INVESTMENT TECH GROUP INC	40.000	1,370	XXX	2,322	1,365	957			957		2,322		(952)	(952)	45	XXX
413875105	HARRIS CORP		07/01/2019	MERGER	30.000	3,181	XXX	3,089	4,040	(951)			(951)		3,089		92	92	41	XXX
416515104	HARTFORD FINANCIAL SERVICES GR		09/24/2019	INVESTMENT TECH GROUP INC	90.000	5,453	XXX	4,284	4,001	284			284		4,284		1,169	1,169	108	XXX
418056107	HASBRO INC		09/24/2019	INVESTMENT TECH GROUP INC	20.000	2,344	XXX	1,555	1,625	(70)			(70)		1,555		789	789	40	XXX
419879101	HAWAIIAN HOLDINGS INC		08/12/2019	WELLS FARGO SECURITIES, L	141.000	3,555	XXX	7,220	3,724	3,496			3,496		7,220		(3,665)	(3,665)	34	XXX
40412C101	HCA HOLDINGS INC		09/24/2019	INVESTMENT TECH GROUP INC	50.000	6,091	XXX	3,689	6,223	(2,533)			(2,533)		3,689		2,402	2,402	40	XXX
40414L109	HCP INC		09/24/2019	INVESTMENT TECH GROUP INC	140.000	4,919	XXX	4,120	3,910	210			210		4,120		799	799	155	XXX
423452101	HELMERICH & PAYNE INC		09/24/2019	INVESTMENT TECH GROUP INC	30.000	1,221	XXX	2,333	1,438	895			895		2,333		(1,112)	(1,112)	64	XXX
806407102	HENRY SCHEIN INC		09/24/2019	LIQUIDATING DIVIDEND	42.000	3,283	XXX	3,190	3,298	(108)			(108)		3,190		93	93		XXX
427866108	HERSHEY CO/THE		09/24/2019	INVESTMENT TECH GROUP INC	30.000	4,676	XXX	3,116	3,215	(99)			(99)		3,116		1,560	1,560	67	XXX
42809H107	HESS CORP		09/24/2019	INVESTMENT TECH GROUP INC	50.000	3,189	XXX	3,129	2,025	1,104			1,104		3,129		61	61	25	XXX
42824C109	HEWLETT PACKARD ENTERPRISE CO		09/24/2019	INVESTMENT TECH GROUP INC	290.000	4,134	XXX	3,884	3,831	53			53		3,884		250	250	98	XXX

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										11	12	13	14	15						
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43300A203	HILTON WORLDWIDE HOLDINGS INC		09/24/2019	INVESTMENT TECH GROUP INC	50.000	4,621	XXX	3,333	3,590	(257)			(257)		3,333		1,288	1,288	21	XXX
436106108	HOLLYFRONTIER CORP		09/24/2019	INVESTMENT TECH GROUP INC	40.000	2,094	XXX	3,023	2,045	978			978		3,023		(929)	(929)	40	XXX
436440101	HOLOGIC INC		09/24/2019	INVESTMENT TECH GROUP INC	70.000	3,501	XXX	2,815	2,877	(62)			(62)		2,815		686	686		XXX
437076102	HOME DEPOT INC/THE		09/24/2019	INVESTMENT TECH GROUP INC	233.000	52,751	XXX	31,399	40,034	(8,635)			(8,635)		31,399		21,351	21,351	951	XXX
438516106	HONEYWELL INTERNATIONAL INC		09/24/2019	INVESTMENT TECH GROUP INC	154.000	25,571	XXX	17,150	20,346	(3,197)			(3,197)		17,150		8,421	8,421	379	XXX
440452100	HORMEL FOODS CORP		09/24/2019	INVESTMENT TECH GROUP INC	70.000	3,000	XXX	2,469	2,988	(519)			(519)		2,469		532	532	44	XXX
44107P104	HOST HOTELS & RESORTS INC		09/24/2019	INVESTMENT TECH GROUP INC	120.000	2,045	XXX	2,245	2,000	244			244		2,245		(200)	(200)	78	XXX
40434L105	HP INC		09/24/2019	INVESTMENT TECH GROUP INC	320.000	5,839	XXX	4,786	6,547	(1,762)			(1,762)		4,786		1,054	1,054	154	XXX
444859102	HUMANA INC		09/24/2019	INVESTMENT TECH GROUP INC	27.000	7,434	XXX	5,484	7,735	(2,251)			(2,251)		5,484		1,950	1,950	43	XXX
446150104	HUNTINGTON BANCSHARES INC/OH		09/24/2019	INVESTMENT TECH GROUP INC	290.000	4,122	XXX	3,796	3,457	339			339		3,796		327	327	165	XXX
446413106	HUNTINGTON INGALLS INDUSTRIES		09/24/2019	INVESTMENT TECH GROUP INC	11.000	2,357	XXX	2,796	2,093	702			702		2,796		(439)	(439)	28	XXX
450828108	IBERIABANK CORP		09/25/2019	MORGAN STANLEY & CO INC,	58.000	4,387	XXX	4,515	3,728	787			787		4,515		(128)	(128)	74	XXX
45168D104	IDEXX LABORATORIES INC		09/24/2019	INVESTMENT TECH GROUP INC	17.000	4,655	XXX	2,580	3,162	(583)			(583)		2,580		2,075	2,075		XXX
G47567105	IHS MARKIT LTD	C	09/24/2019	INVESTMENT TECH GROUP INC	60.000	3,960	XXX	2,863	2,878	(15)			(15)		2,863		1,097	1,097		XXX
452308109	ILLINOIS TOOL WORKS INC		09/24/2019	INVESTMENT TECH GROUP INC	60.000	9,156	XXX	7,334	7,601	(267)			(267)		7,334		1,822	1,822	180	XXX
452327109	ILLUMINA INC		09/24/2019	INVESTMENT TECH GROUP INC	30.000	8,905	XXX	3,857	8,998	(5,141)			(5,141)		3,857		5,048	5,048		XXX
45337C102	INCYTE CORP		09/24/2019	INVESTMENT TECH GROUP INC	30.000	2,304	XXX	4,422	1,908	2,514			2,514		4,422		(2,118)	(2,118)		XXX
G47791101	INGERSOLL-RAND PLC	C	09/24/2019	INVESTMENT TECH GROUP INC	40.000	4,916	XXX	3,016	3,649	(633)			(633)		3,016		1,901	1,901	34	XXX
45774N108	INNOPHOS HOLDINGS INC		01/04/2019	LIQUIDNET INC, NEW YORK	135.000	3,419	XXX	3,312	3,312						3,312		108	108		XXX
45772F107	INPHI CORP		11/01/2019	ISI GROUP INC, NEW YORK	378.000	24,036	XXX	11,075	12,153	(1,078)			(1,078)		11,075		12,961	12,961		XXX
45784P101	INSULET CORP		11/05/2019	INSTINET CLEARING SER INC	430.000	65,420	XXX	14,328	34,108	(19,780)			(19,780)		14,328		51,092	51,092		XXX
458118106	INTEGRATED DEVICE TECHNOLOGY I		04/01/2019	NON-BROKER TRADE	559.000	27,391	XXX	12,585	27,072	(14,488)			(14,488)		12,585		14,806	14,806		XXX
458140100	INTEL CORP		09/24/2019	INVESTMENT TECH GROUP INC	890.000	44,457	XXX	32,632	41,768	(9,136)			(9,136)		32,632		11,826	11,826	841	XXX
45866F104	INTERCONTINENTAL EXCHANGE INC		09/24/2019	INVESTMENT TECH GROUP INC	110.000	10,231	XXX	6,220	8,286	(2,066)			(2,066)		6,220		4,011	4,011	61	XXX
458665304	INTERFACE INC		09/25/2019	MORGAN STANLEY & CO INC,	673.000	8,830	XXX	11,250	9,590	1,660			1,660		11,250		(2,420)	(2,420)	121	XXX
459200101	INTERNATIONAL BUSINESS MACHINE		09/24/2019	INVESTMENT TECH GROUP INC	180.000	25,580	XXX	29,984	20,461	9,523			9,523		29,984		(4,404)	(4,404)	866	XXX
459506101	INTERNATIONAL FLAVORS & FRAGRA		09/24/2019	INVESTMENT TECH GROUP INC	20.000	2,428	XXX	2,378	2,685	(307)			(307)		2,378		50	50	44	XXX
460146103	INTERNATIONAL PAPER CO		09/24/2019	INVESTMENT TECH GROUP INC	70.000	2,842	XXX	3,737	2,825	912			912		3,737		(895)	(895)	105	XXX
460690100	INTERPUBLIC GROUP OF COS INC/T		09/24/2019	INVESTMENT TECH GROUP INC	60.000	1,277	XXX	1,422	1,238	184			184		1,422		(145)	(145)	42	XXX

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
461202103	INTUIT INC		09/24/2019	INVESTMENT TECH GROUP INC	51.000	13,577	XXX	5,869	10,039	(4,171)			(4,171)		5,869		7,708	7,708	72	XXX
46120E602	INTUITIVE SURGICAL INC		09/24/2019	INVESTMENT TECH GROUP INC	23.000	12,260	XXX	4,886	11,015	(6,129)			(6,129)		4,886		7,374	7,374		XXX
G491BT108	INVESCO LTD	C	09/24/2019	INVESTMENT TECH GROUP INC	110.000	1,843	XXX	3,313	1,841	1,472			1,472		3,313		(1,470)	(1,470)	101	XXX
44980X109	IPG PHOTONICS CORP		09/24/2019	INVESTMENT TECH GROUP INC	9.000	1,178	XXX	2,211	1,020	1,191			1,191		2,211		(1,033)	(1,033)		XXX
46266C105	IQVIA HOLDINGS INC		09/24/2019	INVESTMENT TECH GROUP INC	40.000	6,229	XXX	3,807	4,647	(840)			(840)		3,807		2,422	2,422		XXX
46284V101	IRON MOUNTAIN INC		09/24/2019	INVESTMENT TECH GROUP INC	50.000	1,560	XXX	1,625	1,621	5			5		1,625		(66)	(66)	92	XXX
465741106	ITRON INC		09/25/2019	MORGAN STANLEY & CO INC,	168.000	12,460	XXX	10,630	7,945	2,686			2,686		10,630		1,830	1,830		XXX
466313103	JABIL CIRCUIT INC		09/25/2019	INSTINET CLEARING SER INC	409.000	13,605	XXX	8,388	10,139	(1,751)			(1,751)		8,388		5,217	5,217	84	XXX
426281101	JACK HENRY & ASSOCIATES INC		09/24/2019	INVESTMENT TECH GROUP INC	20.000	2,939	XXX	2,443	2,530	(88)			(88)		2,443		496	496	24	XXX
469814107	JACOBS ENGINEERING GROUP INC		09/24/2019	INVESTMENT TECH GROUP INC	20.000	1,808	XXX	1,146	1,169	(24)			(24)		1,146		662	662	10	XXX
445658107	JB HUNT TRANSPORT SERVICES INC		09/24/2019	INVESTMENT TECH GROUP INC	20.000	2,245	XXX	1,949	1,861	88			88		1,949		296	296	16	XXX
47233W109	JEFFERIES FINANCIAL GROUP INC		10/18/2019	INVESTMENT TECH GROUP INC	385.000	7,707	XXX	8,717	6,684	2,034			2,034		8,717		(1,011)	(1,011)	144	XXX
477143101	JETBLUE AIRWAYS CORP		09/25/2019	MORGAN STANLEY & CO INC,	404.000	6,857	XXX	8,490	6,488	2,001			2,001		8,490		(1,632)	(1,632)		XXX
832696405	JM SMUCKER CO/THE		09/24/2019	INVESTMENT TECH GROUP INC	20.000	2,153	XXX	2,579	1,870	709			709		2,579		(426)	(426)	52	XXX
478160104	JOHNSON & JOHNSON		09/24/2019	INVESTMENT TECH GROUP INC	540.000	71,235	XXX	62,544	69,687	(7,143)			(7,143)		62,544		8,690	8,690	1,512	XXX
G51502105	JOHNSON CONTROLS INTERNATIONAL	C	09/24/2019	INVESTMENT TECH GROUP INC	180.000	7,851	XXX	7,473	5,337	2,136			2,136		7,473		379	379	112	XXX
46625H100	JPMORGAN CHASE & CO		09/24/2019	INVESTMENT TECH GROUP INC	680.000	80,126	XXX	58,062	66,382	(8,319)			(8,319)		58,062		22,064	22,064	1,632	XXX
48203R104	JUNIPER NETWORKS INC		09/24/2019	INVESTMENT TECH GROUP INC	100.000	2,420	XXX	2,829	2,691	138			138		2,829		(408)	(408)	57	XXX
485170302	KANSAS CITY SOUTHERN		09/24/2019	INVESTMENT TECH GROUP INC	10.000	1,329	XXX	843	955	(111)			(111)		843		486	486	11	XXX
48242W106	KBR INC		09/25/2019	MORGAN STANLEY & CO INC,	625.000	15,698	XXX	9,625	9,488	137			137		9,625		6,074	6,074	138	XXX
487836108	KELLOGG CO		09/24/2019	INVESTMENT TECH GROUP INC	40.000	2,547	XXX	2,957	2,280	677			677		2,957		(410)	(410)	68	XXX
493267108	KEYCORP		09/24/2019	INVESTMENT TECH GROUP INC	210.000	3,705	XXX	3,786	3,104	683			683		3,786		(81)	(81)	110	XXX
49338L103	KEYSIGHT TECHNOLOGIES INC		09/24/2019	INVESTMENT TECH GROUP INC	40.000	3,963	XXX	2,260	2,483	(223)			(223)		2,260		1,702	1,702		XXX
494368103	KIMBERLY-CLARK CORP		09/24/2019	INVESTMENT TECH GROUP INC	70.000	9,682	XXX	8,042	7,976	66			66		8,042		1,640	1,640	214	XXX
49446R109	KIMCO REALTY CORP		09/24/2019	INVESTMENT TECH GROUP INC	70.000	1,416	XXX	1,741	1,026	715			715		1,741		(324)	(324)	59	XXX
49456B101	KINDER MORGAN INC/DE		09/24/2019	INVESTMENT TECH GROUP INC	380.000	7,788	XXX	7,917	5,844	2,073			2,073		7,917		(129)	(129)	266	XXX
497266106	KIRBY CORP		09/25/2019	MORGAN STANLEY & CO INC,	74.000	6,011	XXX	4,821	4,985	(164)			(164)		4,821		1,190	1,190		XXX
482480100	KLA-TENCOR CORP		09/24/2019	INVESTMENT TECH GROUP INC	30.000	4,726	XXX	2,362	2,685	(323)			(323)		2,362		2,364	2,364	68	XXX

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

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										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
499049104	KNIGHT-SWIFT TRANSPORTATION HO		09/25/2019	MORGAN STANLEY & CO INC,	225.000	7,857	XXX	7,842	5,641	2,202			2,202		7,842		14	14	40	XXX
500255104	KOHL'S CORP		09/24/2019	INVESTMENT TECH GROUP INC	40.000	1,954	XXX	1,988	2,654	(665)			(665)		1,988		(34)	(34)	80	XXX
500754106	KRAFT HEINZ CO/THE		09/24/2019	INVESTMENT TECH GROUP INC	100.000	2,783	XXX	8,807	4,304	4,503			4,503		8,807		(6,023)	(6,023)	120	XXX
50077C106	KRATON CORP		09/25/2019	CORNERSTONE MACRO LLC, NE	427.000	13,803	XXX	13,259	9,326	3,933			3,933		13,259		544	544		XXX
50077B207	KRATOS DEFENSE & SECURITY SOLU		09/25/2019	MORGAN STANLEY & CO INC,	5.000	91	XXX	79							79		13	13		XXX
501044101	KROGER CO/THE		09/24/2019	INVESTMENT TECH GROUP INC	170.000	4,388	XXX	5,905	4,675	1,230			1,230		5,905		(1,517)	(1,517)	75	XXX
501797104	L BRANDS INC		09/24/2019	INVESTMENT TECH GROUP INC	60.000	1,101	XXX	3,971	1,540	2,430			2,430		3,971		(2,869)	(2,869)	54	XXX
502413107	L3 TECHNOLOGIES INC		07/03/2019	MERGER	20.000	3,134	XXX	3,091	3,473	(382)			(382)		3,091		42	42	34	XXX
502431109	L3HARRIS TECHNOLOGIES INC		09/24/2019	INVESTMENT TECH GROUP INC	45.000	9,597	XXX	5,124							5,124		4,473	4,473	34	XXX
50540R409	LABORATORY CORP OF AMERICA HOL		09/24/2019	INVESTMENT TECH GROUP INC	19.000	3,238	XXX	2,430	2,401	29			29		2,430		808	808		XXX
512807108	LAM RESEARCH CORP		09/24/2019	INVESTMENT TECH GROUP INC	30.000	7,099	XXX	3,201	4,085	(884)			(884)		3,201		3,898	3,898	66	XXX
513272104	LAMB WESTON HOLDINGS INC		09/24/2019	INVESTMENT TECH GROUP INC	40.000	2,976	XXX	2,867	2,942	(75)			(75)		2,867		109	109	24	XXX
524660107	LEGGETT & PLATT INC		09/24/2019	INVESTMENT TECH GROUP INC	40.000	1,630	XXX	1,987	1,434	553			553		1,987		(357)	(357)	62	XXX
526057104	LENNAR CORP		09/24/2019	INVESTMENT TECH GROUP INC	40.000	2,215	XXX	1,695	1,566	129			129		1,695		520	520	5	XXX
50187T106	LGI HOMES INC		09/25/2019	MORGAN STANLEY & CO INC,	75.000	6,046	XXX	3,731	3,392	340			340		3,731		2,315	2,315		XXX
534187109	LINCOLN NATIONAL CORP		09/24/2019	INVESTMENT TECH GROUP INC	20.000	1,199	XXX	1,317	1,026	291			291		1,317		(118)	(118)	22	XXX
G5494J103	LINDE PLC	C	09/24/2019	INVESTMENT TECH GROUP INC	108.000	20,682	XXX	13,989	16,852	(2,863)			(2,863)		13,989		6,693	6,693	282	XXX
535919500	LIONS GATE ENTERTAINMENT CORP	C	09/25/2019	MORGAN STANLEY & CO INC,	513.000	4,699	XXX	12,592	7,633	4,958			4,958		12,592		(7,893)	(7,893)		XXX
501889208	LKQ CORP		09/24/2019	INVESTMENT TECH GROUP INC	80.000	2,531	XXX	2,470	1,898	572			572		2,470		61	61		XXX
539830109	LOCKHEED MARTIN CORP		09/24/2019	INVESTMENT TECH GROUP INC	55.000	21,417	XXX	13,746	14,401	(655)			(655)		13,746		7,672	7,672	361	XXX
540424108	LOEWS CORP		09/24/2019	INVESTMENT TECH GROUP INC	70.000	3,616	XXX	3,295	3,186	109			109		3,295		321	321	13	XXX
548661107	LOWE'S COS INC		09/24/2019	INVESTMENT TECH GROUP INC	160.000	17,670	XXX	11,443	14,778	(3,334)			(3,334)		11,443		6,227	6,227	242	XXX
50212V100	LPL FINANCIAL HOLDINGS INC		09/25/2019	MORGAN STANLEY & CO INC,	132.000	10,912	XXX	5,417	8,063	(2,645)			(2,645)		5,417		5,495	5,495	99	XXX
N53745100	LYONDELLBASELL INDUSTRIES NV	C	09/24/2019	INVESTMENT TECH GROUP INC	60.000	5,160	XXX	5,150	4,990	161			161		5,150		9	9	186	XXX
55261F104	M&T BANK CORP		09/24/2019	INVESTMENT TECH GROUP INC	36.000	5,587	XXX	5,661	5,153	509			509		5,661		(74)	(74)	108	XXX
554382101	MACERICH CO/THE		09/24/2019	INVESTMENT TECH GROUP INC	30.000	954	XXX	2,090	1,298	792			792		2,090		(1,137)	(1,137)	68	XXX
55405Y100	MACOM TECHNOLOGY SOLUTIONS HOL		09/25/2019	J.P MORGAN SECURITIES INC	691.000	13,594	XXX	27,197	10,026	17,171			17,171		27,197		(13,603)	(13,603)		XXX
55608B105	MACQUARIE INFRASTRUCTURE CORP		09/25/2019	RAYMOND JAMES & ASSOC INC	402.000	15,998	XXX	18,544	14,697	3,847			3,847		13,022		2,976	2,976	485	XXX
55616P104	MACY'S INC		09/24/2019	INVESTMENT TECH GROUP INC	80.000	1,213	XXX	2,878	2,382	495			495		2,878		(1,664)	(1,664)	121	XXX

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565849106	MARATHON OIL CORP		09/24/2019	INVESTMENT TECH GROUP INC	140.000	1,711	XXX	2,452	2,008	445			445		2,452		(741)	(741)	21	XXX
56585A102	MARATHON PETROLEUM CORP		09/24/2019	INVESTMENT TECH GROUP INC	140.000	7,741	XXX	7,243	8,261	(1,018)			(1,018)		7,243		498	498	223	XXX
57060D108	MARKETAXESS HOLDINGS INC		09/24/2019	INVESTMENT TECH GROUP INC	8.000	2,690	XXX	2,716							2,716		(26)	(26)		XXX
571903202	MARRIOTT INTERNATIONAL INC/MD		09/24/2019	INVESTMENT TECH GROUP INC	50.000	6,173	XXX	4,166	5,428	(1,262)			(1,262)		4,166		2,007	2,007	45	XXX
571748102	MARSH & MCLENNAN COS INC		09/24/2019	INVESTMENT TECH GROUP INC	90.000	9,057	XXX	6,102	7,178	(1,076)			(1,076)		6,102		2,955	2,955	116	XXX
573284106	MARTIN MARIETTA MATERIALS INC		09/24/2019	INVESTMENT TECH GROUP INC	40.000	10,687	XXX	8,921	6,875	2,046			2,046		8,921		1,766	1,766	38	XXX
G5876H105	MARVELL TECHNOLOGY GROUP LTD	C	09/25/2019	MORGAN STANLEY & CO INC,	159.000	3,887	XXX	3,477	2,574	903			903		3,477		410	410	29	XXX
574599106	MASCO CORP		09/24/2019	INVESTMENT TECH GROUP INC	50.000	2,024	XXX	1,595	1,462	133			133		1,595		429	429	18	XXX
576323109	MASTEC INC		10/25/2019	STIFEL NICOLAUS	334.000	21,441	XXX	12,470	13,547	(1,077)			(1,077)		12,470		8,971	8,971		XXX
57636Q104	MASTERCARD INC		09/24/2019	INVESTMENT TECH GROUP INC	188.000	51,093	XXX	19,492	35,466	(15,974)			(15,974)		19,492		31,601	31,601	186	XXX
577081102	MATTEL INC		06/24/2019	INVESTMENT TECH GROUP INC	100.000	1,084	XXX	2,755	999	1,756			1,756		2,755		(1,671)	(1,671)		XXX
57772K101	MAXIM INTEGRATED PRODUCTS INC		09/24/2019	INSTINET CLEARING SER INC	363.000	21,510	XXX	14,234	18,459	(4,224)			(4,224)		14,234		7,276	7,276	323	XXX
579780206	MCCORMICK & CO INC/MD		09/24/2019	INVESTMENT TECH GROUP INC	20.000	3,201	XXX	1,875	2,785	(910)			(910)		1,875		1,327	1,327	34	XXX
580135101	MCDONALD'S CORP		09/24/2019	INVESTMENT TECH GROUP INC	153.000	32,572	XXX	18,852	27,168	(8,317)			(8,317)		18,852		13,721	13,721	532	XXX
58155Q103	MCKESSON CORP		09/24/2019	INVESTMENT TECH GROUP INC	40.000	5,644	XXX	5,699	4,419	1,281			1,281		5,699		(55)	(55)	47	XXX
G5960L103	MEDTRONIC PLC	C	09/24/2019	INVESTMENT TECH GROUP INC	270.000	29,886	XXX	19,352	24,559	(5,207)			(5,207)		19,352		10,535	10,535	333	XXX
58933Y105	MERCK & CO INC		09/24/2019	INVESTMENT TECH GROUP INC	520.000	43,676	XXX	30,776	39,733	(8,957)			(8,957)		30,776		12,899	12,899	858	XXX
589889104	MERIT MEDICAL SYSTEMS INC		09/25/2019	MORGAN STANLEY & CO INC,	51.000	1,607	XXX	1,736							1,736		(128)	(128)		XXX
59001K100	MERITOR INC		09/25/2019	MORGAN STANLEY & CO INC,	464.000	8,397	XXX	5,845	7,846	(2,001)			(2,001)		5,845		2,552	2,552		XXX
590479135	MESA AIR GROUP INC		09/25/2019	MORGAN STANLEY & CO INC,	543.000	3,906	XXX	6,503	4,187	2,317			2,317		6,503		(2,597)	(2,597)		XXX
59156R108	METLIFE INC		09/24/2019	INVESTMENT TECH GROUP INC	200.000	9,471	XXX	9,597	8,212	1,385			1,385		9,597		(126)	(126)	260	XXX
592688105	METTLER-TOLEDO INTERNATIONAL I		09/24/2019	INVESTMENT TECH GROUP INC	5.000	3,478	XXX	2,164	2,828	(664)			(664)		2,164		1,315	1,315		XXX
552953101	MGM RESORTS INTERNATIONAL		09/24/2019	INVESTMENT TECH GROUP INC	80.000	2,270	XXX	2,600	1,941	659			659		2,600		(330)	(330)	31	XXX
G60754101	MICHAEL KORS HOLDINGS LTD	C	01/02/2019	MERGER	40.000	1,713	XXX	1,713	1,517	196			196		1,713					XXX
595017104	MICROCHIP TECHNOLOGY INC		09/24/2019	INVESTMENT TECH GROUP INC	40.000	3,639	XXX	2,589	2,877	(288)			(288)		2,589		1,050	1,050	44	XXX
595112103	MICRON TECHNOLOGY INC		09/24/2019	INVESTMENT TECH GROUP INC	220.000	10,713	XXX	4,903	6,981	(2,077)			(2,077)		4,903		5,810	5,810		XXX
594918104	MICROSOFT CORP		09/24/2019	INVESTMENT TECH GROUP INC	1,560.000	215,110	XXX	98,225	158,449	(60,224)			(60,224)		98,225		116,885	116,885	2,153	XXX
59522J103	MID-AMERICA APARTMENT COMMUNIT		09/24/2019	INVESTMENT TECH GROUP INC	30.000	3,895	XXX	2,913	2,871	42			42		2,913		982	982	86	XXX
55306N104	MKS INSTRUMENTS INC		09/25/2019	MORGAN STANLEY & CO INC,	33.000	3,080	XXX	2,435							2,435		646	646	7	XXX

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607525102	MODEL N INC		09/25/2019	MORGAN STANLEY & CO INC,	127.000	3,513	XXX	2,142	1,680	462			462		2,142		1,370	1,370		XXX
607828100	MODINE MANUFACTURING CO		09/25/2019	MORGAN STANLEY & CO INC,	182.000	2,003	XXX	2,497	1,967	529			529		2,497		(493)	(493)		XXX
608190104	MOHAWK INDUSTRIES INC		09/24/2019	INVESTMENT TECH GROUP INC	16.000	1,940	XXX	3,308	1,871	1,437			1,437		3,308		(1,368)	(1,368)		XXX
60871R209	MOLSON COORS BREWING CO		09/24/2019	INVESTMENT TECH GROUP INC	40.000	2,228	XXX	3,915	2,246	1,668			1,668		3,915		(1,687)	(1,687)	56	XXX
609207105	MONDELEZ INTERNATIONAL INC		09/24/2019	INVESTMENT TECH GROUP INC	280.000	15,463	XXX	12,548	11,208	1,339			1,339		12,548		2,915	2,915	218	XXX
609839105	MONOLITHIC POWER SYSTEMS INC		10/09/2019	MORGAN STANLEY & CO INC,	138.000	21,164	XXX	10,546	16,043	(5,497)			(5,497)		10,546		10,618	10,618	145	XXX
61174X109	MONSTER BEVERAGE CORP		09/24/2019	INVESTMENT TECH GROUP INC	70.000	4,110	XXX	3,153	3,445	(292)			(292)		3,153		957	957		XXX
615369105	MOODY'S CORP		09/24/2019	INVESTMENT TECH GROUP INC	31.000	6,584	XXX	2,936	4,341	(1,405)			(1,405)		2,936		3,648	3,648	47	XXX
617446448	MORGAN STANLEY		09/24/2019	INVESTMENT TECH GROUP INC	260.000	11,095	XXX	10,913	10,309	604			604		10,913		182	182	247	XXX
61945C103	MOSAIC CO/THE		09/24/2019	INVESTMENT TECH GROUP INC	90.000	1,799	XXX	2,618	2,629	(11)			(11)		2,618		(819)	(819)	11	XXX
620076307	MOTOROLA SOLUTIONS INC		09/24/2019	INVESTMENT TECH GROUP INC	30.000	5,103	XXX	2,485	3,451	(966)			(966)		2,485		2,618	2,618	51	XXX
55345K103	MRC GLOBAL INC		09/25/2019	MORGAN STANLEY & CO INC,	205.000	2,552	XXX	4,250	2,507	1,743			1,743		4,250		(1,698)	(1,698)		XXX
55354G100	MSCI INC		09/24/2019	INVESTMENT TECH GROUP INC	16.000	3,632	XXX	2,736	2,359	377			377		2,736		896	896	29	XXX
N59465109	MYLAN NV	C	09/24/2019	INVESTMENT TECH GROUP INC	130.000	2,597	XXX	4,888	3,562	1,326			1,326		4,888		(2,291)	(2,291)		XXX
62855J104	MYRIAD GENETICS INC		09/25/2019	MORGAN STANLEY & CO INC,	336.000	9,867	XXX	5,616	9,768	(4,152)			(4,152)		5,616		4,251	4,251		XXX
631103108	NASDAQ INC		09/24/2019	INVESTMENT TECH GROUP INC	30.000	3,034	XXX	2,018	2,447	(429)			(429)		2,018		1,016	1,016	41	XXX
637071101	NATIONAL OILWELL VARCO INC		09/24/2019	INVESTMENT TECH GROUP INC	100.000	2,144	XXX	3,782	2,570	1,212			1,212		3,782		(1,637)	(1,637)	15	XXX
Y62132108	NAVIGATOR HOLDINGS LTD	C	09/25/2019	MORGAN STANLEY & CO INC,	774.000	8,466	XXX	8,205	7,276	930			930		8,205		261	261		XXX
640268108	NEKTAR THERAPEUTICS		09/24/2019	INVESTMENT TECH GROUP INC	105.000	1,960	XXX	7,772	3,451	4,320			4,320		7,772		(5,812)	(5,812)		XXX
64110D104	NETAPP INC		09/24/2019	INVESTMENT TECH GROUP INC	50.000	2,656	XXX	1,780	2,984	(1,203)			(1,203)		1,780		876	876	64	XXX
64110L106	NETFLIX INC		09/24/2019	INVESTMENT TECH GROUP INC	88.000	22,398	XXX	10,975	23,554	(12,579)			(12,579)		10,975		11,423	11,423		XXX
64131A105	NEURONETICS INC		09/25/2019	MORGAN STANLEY & CO INC,	147.000	1,355	XXX	1,878	1,180	(143)			(143)		1,878		(523)	(523)		XXX
651229106	NEWELL BRANDS INC		09/24/2019	INVESTMENT TECH GROUP INC	120.000	2,140	XXX	5,418	2,231	3,187			3,187		5,418		(3,278)	(3,278)	83	XXX
651290108	NEWFIELD EXPLORATION CO		02/14/2019	MERGER	50.000	2,059	XXX	2,059	733	1,326			1,326		2,059				3	XXX
651639106	NEWMONT MINING CORP		09/24/2019	INVESTMENT TECH GROUP INC	130.000	5,214	XXX	4,500	4,505	(5)			(5)		4,500		714	714	151	XXX
65249B109	NEWS CORP		09/24/2019	INVESTMENT TECH GROUP INC	110.000	1,512	XXX	1,278	1,249	29			29		1,278		234	234	22	XXX
65339F101	NEXTERA ENERGY INC		09/24/2019	INVESTMENT TECH GROUP INC	107.000	24,419	XXX	12,817	18,599	(5,782)			(5,782)		12,817		11,602	11,602	401	XXX
G6518L108	NIELSEN HOLDINGS PLC	C	09/24/2019	INVESTMENT TECH GROUP INC	90.000	1,989	XXX	3,787	2,100	1,687			1,687		3,787		(1,798)	(1,798)	95	XXX
654106103	NIKE INC		09/24/2019	INVESTMENT TECH GROUP INC	240.000	20,905	XXX	12,270	17,794	(5,524)			(5,524)		12,270		8,635	8,635	158	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
65473P105	NISOURCE INC		09/24/2019	INVESTMENT TECH GROUP INC	80.000	2,402	XXX	1,775	2,028	(253)			(253)		1,775		627	627	48	XXX
G65431101	NOBLE CORP PLC	C	09/25/2019	MORGAN STANLEY & CO INC,	870.000	1,375	XXX	5,136	2,279	2,856			2,856		5,136		(3,761)	(3,761)		XXX
655044105	NOBLE ENERGY INC		09/24/2019	INVESTMENT TECH GROUP INC	368.000	8,398	XXX	11,273	2,439	2,540			2,540		11,273		(2,875)	(2,875)	93	XXX
655664100	NORDSTROM INC		09/24/2019	INVESTMENT TECH GROUP INC	30.000	951	XXX	1,443	1,398	45			45		1,443		(492)	(492)	33	XXX
655844108	NORFOLK SOUTHERN CORP		09/24/2019	INVESTMENT TECH GROUP INC	51.000	9,354	XXX	5,507	7,627	(2,120)			(2,120)		5,507		3,848	3,848	136	XXX
665859104	NORTHERN TRUST CORP		09/24/2019	INVESTMENT TECH GROUP INC	30.000	2,829	XXX	2,652	2,508	145			145		2,652		176	176	53	XXX
666807102	NORTHROP GRUMMAN CORP		09/24/2019	INVESTMENT TECH GROUP INC	35.000	12,910	XXX	8,139	8,572	(432)			(432)		8,139		4,771	4,771	88	XXX
G66721104	NORWEGIAN CRUISE LINE HOLDINGS	C	09/24/2019	INVESTMENT TECH GROUP INC	50.000	2,662	XXX	2,781	2,120	662			662		2,781		(119)	(119)		XXX
629377508	NRG ENERGY INC		09/24/2019	INVESTMENT TECH GROUP INC	80.000	3,165	XXX	999	3,168	(2,169)			(2,169)		999		2,166	2,166	7	XXX
67020Y100	NUANCE COMMUNICATIONS INC		10/10/2019	LIQUIDATING DIVIDEND	532.000	10,209	XXX	10,147	8,795	1,352			1,352		10,147		62	62		XXX
670346105	NUCOR CORP		09/24/2019	INVESTMENT TECH GROUP INC	80.000	4,068	XXX	4,840	4,145	695			695		4,840		(772)	(772)	96	XXX
67059N108	NUTANIX INC		08/22/2019	CITIGROUP GLOBAL MARKETS,	135.000	2,671	XXX	4,885	5,615	(729)			(729)		4,885		(2,214)	(2,214)		XXX
67066G104	NVIDIA CORP		09/24/2019	INVESTMENT TECH GROUP INC	120.000	20,751	XXX	12,740	16,020	(3,280)			(3,280)		12,740		8,011	8,011	58	XXX
674599105	OCCIDENTAL PETROLEUM CORP		09/24/2019	INVESTMENT TECH GROUP INC	170.000	7,724	XXX	12,139	10,435	1,704			1,704		12,139		(4,415)	(4,415)	398	XXX
681919106	OMNICOM GROUP INC		09/24/2019	INVESTMENT TECH GROUP INC	40.000	3,139	XXX	3,433	2,930	504			504		3,433		(295)	(295)	76	XXX
682680103	ONEOK INC		09/24/2019	INVESTMENT TECH GROUP INC	70.000	5,164	XXX	4,005	3,777	229			229		4,005		1,159	1,159	183	XXX
68389X105	ORACLE CORP		09/23/2019	INVESTMENT TECH GROUP INC	600.000	32,308	XXX	23,301	27,090	(3,789)			(3,789)		23,301		9,007	9,007	388	XXX
67103H107	O'REILLY AUTOMOTIVE INC		09/24/2019	INVESTMENT TECH GROUP INC	16.000	6,306	XXX	4,508	5,509	(1,002)			(1,002)		4,508		1,798	1,798		XXX
693718108	PACCAR INC		09/24/2019	INVESTMENT TECH GROUP INC	60.000	4,101	XXX	3,871	3,428	442			442		3,871		231	231	178	XXX
69404D108	PACIFIC BIOSCIENCES OF CALIFOR		06/18/2019	COWEN AND CO LLC, NEW YOR	950.000	6,063	XXX	2,945	7,030	(4,085)			(4,085)		2,945		3,118	3,118		XXX
695127100	PACIRA PHARMACEUTICALS INC/DE		09/25/2019	MORGAN STANLEY & CO INC,	4.000	163	XXX	155							155		8	8		XXX
695156109	PACKAGING CORP OF AMERICA		09/24/2019	INVESTMENT TECH GROUP INC	20.000	2,066	XXX	2,341	1,669	672			672		2,341		(275)	(275)	63	XXX
697900108	PAN AMERICAN SILVER CORP		09/25/2019	MORGAN STANLEY & CO INC,	902.000	15,336	XXX	16,339							16,339		(1,003)	(1,003)	71	XXX
701094104	PARKER-HANNIFIN CORP		09/24/2019	INVESTMENT TECH GROUP INC	22.000	3,929	XXX	3,079	3,281	(202)			(202)		3,079		850	850	55	XXX
704326107	PAYCHEX INC		09/24/2019	INVESTMENT TECH GROUP INC	80.000	6,570	XXX	4,911	5,212	(301)			(301)		4,911		1,659	1,659	144	XXX
70450Y103	PAYPAL HOLDINGS INC		09/24/2019	INVESTMENT TECH GROUP INC	240.000	24,880	XXX	9,582	20,182	(10,600)			(10,600)		9,582		15,298	15,298		XXX
69327R101	PDC ENERGY INC		09/25/2019	MORGAN STANLEY & CO INC,	154.000	4,591	XXX	7,545	4,583	2,962			2,962		7,545		(2,954)	(2,954)		XXX
G7S00T104	PENTAIR PLC	C	09/24/2019	INVESTMENT TECH GROUP INC	40.000	1,476	XXX	1,513	1,511	2			2		1,513		(38)	(38)	22	XXX
713448108	PEPSICO INC		09/24/2019	INVESTMENT TECH GROUP INC	290.000	39,304	XXX	30,417	32,039	(1,622)			(1,622)		30,417		8,887	8,887	807	XXX

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
714046109	PERKINELMER INC		09/24/2019	INVESTMENT TECH GROUP INC	30.000	2,531	XXX	1,568	2,357	(788)			(788)		1,568		963	963	6	XXX
G97822103	PERRIGO CO PLC	C	09/24/2019	INVESTMENT TECH GROUP INC	30.000	1,619	XXX	1,569	1,163	406			406		1,569		50	50	15	XXX
717081103	PFIZER INC		09/24/2019	INVESTMENT TECH GROUP INC	1,160.000	42,068	XXX	37,736	50,634	(12,898)			(12,898)		37,736		4,332	4,332	1,253	XXX
69331C108	PG&E CORP		01/17/2019	INVESTMENT TECH GROUP INC	130.000	926	XXX	7,924	3,088	4,837			4,837		7,924		(6,999)	(6,999)		XXX
718172109	PHILIP MORRIS INTERNATIONAL IN		09/24/2019	INVESTMENT TECH GROUP INC	310.000	22,200	XXX	28,460	20,696	7,764			7,764		28,460		(6,259)	(6,259)	1,052	XXX
718546104	PHILLIPS 66		09/24/2019	INVESTMENT TECH GROUP INC	90.000	9,324	XXX	7,792	7,754	38			38		7,792		1,533	1,533	234	XXX
723484101	PINNACLE WEST CAPITAL CORP		09/24/2019	INVESTMENT TECH GROUP INC	20.000	1,964	XXX	1,751	1,704	47			47		1,751		213	213	44	XXX
723787107	PIONEER NATURAL RESOURCES CO		09/24/2019	INVESTMENT TECH GROUP INC	30.000	3,946	XXX	5,446	3,946	1,500			1,500		5,446		(1,500)	(1,500)	10	XXX
72703H101	PLANET FITNESS INC		09/25/2019	RBC CAPITAL MARKETS LLC,	174.000	10,845	XXX	3,551	9,330	(5,779)			(5,779)		3,551		7,294	7,294		XXX
72766Q105	PLATFORM SPECIALTY PRODUCTS CO		02/01/2019	MERGER	1,304.000	13,666	XXX	13,346	13,470	(125)			(125)		13,346		320	320		XXX
693475105	PNC FINANCIAL SERVICES GROUP I		09/24/2019	INVESTMENT TECH GROUP INC	80.000	11,253	XXX	9,256	9,353	(97)			(97)		9,256		1,997	1,997	244	XXX
733174700	POPULAR INC	C	09/25/2019	MORGAN STANLEY & CO INC,	149.000	8,083	XXX	6,160	7,036	(876)			(876)		6,160		1,923	1,923	114	XXX
693506107	PPG INDUSTRIES INC		09/24/2019	INVESTMENT TECH GROUP INC	60.000	6,994	XXX	5,690	6,134	(444)			(444)		5,690		1,304	1,304	88	XXX
69351T106	PPL CORP		09/24/2019	INVESTMENT TECH GROUP INC	190.000	6,003	XXX	6,507	5,383	1,124			1,124		6,507		(504)	(504)	313	XXX
69354N106	PRA GROUP INC		09/25/2019	MORGAN STANLEY & CO INC,	172.000	6,042	XXX	6,059	4,192	1,867			1,867		6,059		(17)	(17)		XXX
74251V102	PRINCIPAL FINANCIAL GROUP INC		09/24/2019	INVESTMENT TECH GROUP INC	70.000	3,964	XXX	4,041	3,092	950			950		4,041		(78)	(78)	114	XXX
742718109	PROCTER & GAMBLE CO/THE		09/24/2019	INVESTMENT TECH GROUP INC	520.000	64,615	XXX	43,872	47,798	(3,927)			(3,927)		43,872		20,743	20,743	1,149	XXX
743315103	PROGRESSIVE CORP/THE		09/24/2019	INVESTMENT TECH GROUP INC	110.000	8,412	XXX	3,907	6,636	(2,730)			(2,730)		3,907		4,505	4,505	299	XXX
74340W103	PROLOGIS INC		09/24/2019	INVESTMENT TECH GROUP INC	100.000	8,442	XXX	5,229	5,872	(643)			(643)		5,229		3,213	3,213	102	XXX
744320102	PRUDENTIAL FINANCIAL INC		09/24/2019	INVESTMENT TECH GROUP INC	70.000	6,244	XXX	7,263	5,709	1,554			1,554		7,263		(1,019)	(1,019)	210	XXX
744573106	PUBLIC SERVICE ENTERPRISE GROU		09/24/2019	INVESTMENT TECH GROUP INC	130.000	8,110	XXX	5,721	6,767	(1,045)			(1,045)		5,721		2,389	2,389	183	XXX
74460D109	PUBLIC STORAGE		09/24/2019	INVESTMENT TECH GROUP INC	30.000	7,414	XXX	6,634	6,072	561			561		6,634		780	780	177	XXX
745867101	PULTEGROUP INC		09/24/2019	INVESTMENT TECH GROUP INC	80.000	2,887	XXX	1,485	2,079	(594)			(594)		1,485		1,402	1,402	35	XXX
693656100	PVH CORP		09/24/2019	INVESTMENT TECH GROUP INC	20.000	1,706	XXX	1,815	1,859	(44)			(44)		1,815		(109)	(109)	2	XXX
N72482123	QIAGEN NV	C	12/26/2019	MORGAN STANLEY & CO INC,	216.000	6,970	XXX	5,892	7,441	(1,549)			(1,549)		5,892		1,078	1,078		XXX
74736K101	QORVO INC		12/03/2019	INVESTMENT TECH GROUP INC	420.000	32,915	XXX	21,290	25,507	(4,217)			(4,217)		21,290		11,626	11,626		XXX
747525103	QUALCOMM INC		12/23/2019	INVESTMENT TECH GROUP INC	300.000	21,989	XXX	19,747	17,073	2,674			2,674		19,747		2,242	2,242	374	XXX
74762E102	QUANTA SERVICES INC		09/24/2019	INVESTMENT TECH GROUP INC	40.000	1,506	XXX	1,381	1,204	177			177		1,381		125	125	5	XXX
74834L100	QUEST DIAGNOSTICS INC		09/24/2019	INVESTMENT TECH GROUP INC	20.000	2,130	XXX	1,836	1,665	171			171		1,836		294	294	32	XXX

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
74837P108	QUICKLOGIC CORP		04/01/2019	LIQUIDNET INC, NEW YORK	4,286.000	3,659	XXX	3,118	3,146	(28)			(28)		3,118		542	542		XXX
751212101	RALPH LAUREN CORP		09/24/2019	INVESTMENT TECH GROUP INC	10.000	924	XXX	908	1,035	(127)			(127)		908		16	16	19	XXX
754730109	RAYMOND JAMES FINANCIAL INC		09/24/2019	INVESTMENT TECH GROUP INC	117.000	9,842	XXX	8,536	8,706	(170)			(170)		8,536		1,306	1,306	119	XXX
755111507	RAYTHEON CO		09/24/2019	INVESTMENT TECH GROUP INC	54.000	10,589	XXX	7,723	8,281	(558)			(558)		7,723		2,866	2,866	149	XXX
756109104	REALTY INCOME CORP		09/24/2019	INVESTMENT TECH GROUP INC	70.000	5,320	XXX	3,976	4,413	(436)			(436)		3,976		1,343	1,343	142	XXX
756577102	RED HAT INC		07/09/2019	NON-BROKER TRADE	46.000	8,740	XXX	3,851	8,079	(4,229)			(4,229)		3,851		4,889	4,889		XXX
758849103	REGENCY CENTERS CORP		09/24/2019	INVESTMENT TECH GROUP INC	40.000	2,709	XXX	2,680	2,347	333			333		2,680		29	29	70	XXX
75886F107	REGENERON PHARMACEUTICALS INC		09/24/2019	INVESTMENT TECH GROUP INC	16.000	4,654	XXX	6,006	5,976	30			30		6,006		(1,352)	(1,352)		XXX
7591EP100	REGIONS FINANCIAL CORP		09/24/2019	INVESTMENT TECH GROUP INC	230.000	3,649	XXX	3,268	3,077	191			191		3,268		381	381	97	XXX
760759100	REPUBLIC SERVICES INC		09/24/2019	INVESTMENT TECH GROUP INC	60.000	5,226	XXX	3,429	4,325	(897)			(897)		3,429		1,797	1,797	68	XXX
76118Y104	RESIDEO TECHNOLOGIES INC		03/18/2019	INVESTMENT TECH GROUP INC	1.000	20	XXX	21	21	0			0		21		0	0		XXX
761152107	RESMED INC		09/24/2019	INVESTMENT TECH GROUP INC	30.000	4,080	XXX	2,393	3,416	(1,023)			(1,023)		2,393		1,687	1,687	34	XXX
770323103	ROBERT HALF INTERNATIONAL INC		09/24/2019	INVESTMENT TECH GROUP INC	30.000	1,629	XXX	1,463	1,716	(253)			(253)		1,463		166	166	28	XXX
773903109	ROCKWELL AUTOMATION INC		09/24/2019	INVESTMENT TECH GROUP INC	20.000	3,255	XXX	2,691	3,010	(318)			(318)		2,691		564	564	58	XXX
775133101	ROGERS CORP		09/25/2019	INVESTMENT TECH GROUP INC	138.000	22,130	XXX	10,043	13,670	(3,627)			(3,627)		10,043		12,087	12,087		XXX
776696106	ROPER TECHNOLOGIES INC		09/24/2019	INVESTMENT TECH GROUP INC	21.000	7,546	XXX	3,851	5,597	(1,746)			(1,746)		3,851		3,695	3,695	29	XXX
778296103	ROSS STORES INC		09/24/2019	INVESTMENT TECH GROUP INC	70.000	7,541	XXX	4,647	5,824	(1,177)			(1,177)		4,647		2,895	2,895	36	XXX
V7780T103	ROYAL CARIBBEAN CRUISES LTD	C	09/24/2019	INVESTMENT TECH GROUP INC	30.000	3,259	XXX	2,487	2,934	(447)			(447)		2,487		772	772	63	XXX
78409V104	S&P GLOBAL INC		09/24/2019	INVESTMENT TECH GROUP INC	48.000	12,109	XXX	5,241	8,157	(2,916)			(2,916)		5,241		6,868	6,868	82	XXX
79466L302	SALESFORCE.COM INC		09/24/2019	INVESTMENT TECH GROUP INC	180.000	27,394	XXX	13,364	24,655	(11,290)			(11,290)		13,364		14,030	14,030		XXX
800677106	SANGAMO THERAPEUTICS INC		09/25/2019	MORGAN STANLEY & CO INC,	140.000	1,394	XXX	443	1,607	(1,165)			(1,165)		443		952	952		XXX
78410G104	SBA COMMUNICATIONS CORP		09/24/2019	INVESTMENT TECH GROUP INC	23.000	5,898	XXX	3,471	3,723	(253)			(253)		3,471		2,427	2,427		XXX
80589M102	SCANA CORP		01/02/2019	MERGER	30.000	2,201	XXX	2,201	1,433	768			768		2,201				4	XXX
806857108	SCHLUMBERGER LTD	C	09/24/2019	INVESTMENT TECH GROUP INC	240.000	8,540	XXX	20,176	8,659	11,516			11,516		20,176		(11,635)	(11,635)	360	XXX
G7945M107	SEAGATE TECHNOLOGY PLC	C	09/24/2019	INVESTMENT TECH GROUP INC	50.000	2,601	XXX	1,903	1,930	(27)			(27)		1,903		698	698	76	XXX
81211K100	SEALED AIR CORP		09/24/2019	INVESTMENT TECH GROUP INC	40.000	1,651	XXX	1,818	1,394	424			424		1,818		(167)	(167)	19	XXX
816851109	SEMPRA ENERGY		09/24/2019	INVESTMENT TECH GROUP INC	70.000	10,087	XXX	7,189	7,573	(384)			(384)		7,189		2,898	2,898	198	XXX
816850101	SEMTECH CORP		09/25/2019	MORGAN STANLEY & CO INC,	221.000	10,208	XXX	6,886	10,137	(3,252)			(3,252)		6,886		3,323	3,323		XXX
824348106	SHERWIN-WILLIAMS CO/THE		09/24/2019	INVESTMENT TECH GROUP INC	16.000	8,667	XXX	4,326	6,295	(1,970)			(1,970)		4,326		4,341	4,341	54	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
826919102	SILICON LABORATORIES INC		09/25/2019	MORGAN STANLEY & CO INC,	40.000	4,465	XXX	2,537	3,152	(615)			(615)		2,537		1,928	1,928		XXX
828806109	SIMON PROPERTY GROUP INC		09/24/2019	INVESTMENT TECH GROUP INC	60.000	9,226	XXX	10,575	10,079	495			495		10,575		(1,349)	(1,349)	372	XXX
83088M102	SKYWORKS SOLUTIONS INC		09/24/2019	INVESTMENT TECH GROUP INC	305.000	19,611	XXX	22,509	20,441	2,068			2,068		22,509		(2,897)	(2,897)	36	XXX
78440X101	SL GREEN REALTY CORP		09/24/2019	INVESTMENT TECH GROUP INC	20.000	1,613	XXX	2,113	1,582	531			531		2,113		(500)	(500)	51	XXX
78454L100	SM ENERGY CO		09/25/2019	MORGAN STANLEY & CO INC,	201.000	2,146	XXX	6,248	3,111	3,137			3,137		6,248		(4,103)	(4,103)	10	XXX
833034101	SNAP-ON INC		09/24/2019	INVESTMENT TECH GROUP INC	18.000	2,764	XXX	2,966	2,615	351			351		2,966		(202)	(202)	51	XXX
842587107	SOUTHERN CO/THE		09/24/2019	INVESTMENT TECH GROUP INC	190.000	11,804	XXX	9,362	8,345	1,017			1,017		9,362		2,442	2,442	350	XXX
844741108	SOUTHWEST AIRLINES CO		09/24/2019	INVESTMENT TECH GROUP INC	110.000	5,999	XXX	5,533	5,113	421			421		5,533		465	465	75	XXX
78467J100	SS&C TECHNOLOGIES HOLDINGS INC		09/25/2019	MORGAN STANLEY & CO INC,	136.000	6,748	XXX	5,757	6,135	(378)			(378)		5,757		992	992	41	XXX
854502101	STANLEY BLACK & DECKER INC		09/24/2019	INVESTMENT TECH GROUP INC	30.000	4,164	XXX	3,453	3,592	(139)			(139)		3,453		711	711	60	XXX
855244109	STARBUCKS CORP		09/23/2019	INVESTMENT TECH GROUP INC	270.000	24,330	XXX	15,229	17,388	(2,159)			(2,159)		15,229		9,101	9,101	292	XXX
857477103	STATE STREET CORP		09/24/2019	INVESTMENT TECH GROUP INC	60.000	3,546	XXX	4,640	3,784	856			856		4,640		(1,094)	(1,094)	85	XXX
G84720104	STERIS PLC	C	03/28/2019	CONVERSION	125.000	8,139	XXX	8,139	13,356	(5,217)			(5,217)		8,139		0	0	43	XXX
G8473T100	STERIS PLC	C	09/25/2019	MORGAN STANLEY & CO INC,	47.000	6,813	XXX	3,060							3,060		3,753	3,753	13	XXX
86183P102	STONERIDGE INC		09/25/2019	MORGAN STANLEY & CO INC,	24.000	718	XXX	719							719		(2)	(2)		XXX
863667101	STRYKER CORP		09/24/2019	INVESTMENT TECH GROUP INC	64.000	13,957	XXX	7,720	10,032	(2,312)			(2,312)		7,720		6,238	6,238	100	XXX
867914103	SUNTRUST BANKS INC		12/09/2019	INVESTMENT TECH GROUP INC	120.000	7,716	XXX	6,541	6,053	488			488		6,541		1,175	1,175	204	XXX
78486Q101	SVB FINANCIAL GROUP		09/24/2019	INVESTMENT TECH GROUP INC	8.000	1,678	XXX	2,135	1,519	615			615		2,135		(457)	(457)		XXX
871503108	SYMANTEC CORP		11/05/2019	INVESTMENT TECH GROUP INC	160.000	3,788	XXX	3,862	3,023	839			839		3,862		(73)	(73)	36	XXX
87165B103	SYNCHRONY FINANCIAL		09/24/2019	INVESTMENT TECH GROUP INC	130.000	4,380	XXX	4,683	3,050	1,633			1,633		4,683		(303)	(303)	83	XXX
871607107	SYNOPSYS INC		09/24/2019	INVESTMENT TECH GROUP INC	30.000	4,097	XXX	2,146	2,527	(381)			(381)		2,146		1,951	1,951		XXX
871829107	SYSCO CORP		09/24/2019	INVESTMENT TECH GROUP INC	100.000	7,889	XXX	5,602	6,266	(664)			(664)		5,602		2,287	2,287	117	XXX
74144T108	T ROWE PRICE GROUP INC		09/24/2019	INVESTMENT TECH GROUP INC	40.000	4,590	XXX	3,023	3,693	(669)			(669)		3,023		1,566	1,566	61	XXX
873868103	TAHOE RESOURCES INC	C	02/26/2019	MERGER	12,504.000	43,696	XXX	50,842	45,640	5,202			5,202		50,842		(7,145)	(7,145)		XXX
87403A107	TAILORED BRANDS INC		11/22/2019	LIQUIDNET INC, NEW YORK	904.000	4,307	XXX	15,267	12,331	2,936			2,936		15,267		(10,959)	(10,959)	447	XXX
874054109	TAKE-TWO INTERACTIVE SOFTWARE		09/24/2019	INVESTMENT TECH GROUP INC	20.000	2,500	XXX	2,121	2,059	62			62		2,121		379	379		XXX
875372203	TANDEM DIABETES CARE INC		10/15/2019	BARCLAYS CAPITAL LE, NEW	963.000	54,708	XXX	1,926	36,565	(34,639)			(34,639)		1,926		52,782	52,782		XXX
876030107	TAPESTRY INC		09/24/2019	INVESTMENT TECH GROUP INC	70.000	1,755	XXX	2,445	2,363	83			83		2,445		(691)	(691)	71	XXX
87612E106	TARGET CORP		09/24/2019	INVESTMENT TECH GROUP INC	110.000	11,852	XXX	7,999	7,270	729			729		7,999		3,853	3,853	213	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
H84989104	TE CONNECTIVITY LTD	C	09/24/2019	INVESTMENT TECH GROUP INC	60.000	5,505	XXX	4,194	4,538	(343)			(343)		4,194		1,310	1,310	82	XXX
G87110105	TECHNIPFMC PLC	C	09/24/2019	INVESTMENT TECH GROUP INC	295.000	7,059	XXX	8,797	5,776	3,021			3,021		8,797		(1,738)	(1,738)	110	XXX
879369106	TELEFLEX INC		09/24/2019	INVESTMENT TECH GROUP INC	10.000	3,445	XXX	3,010							3,010		435	435	7	XXX
881569107	TESARO INC		01/22/2019	NON-BROKER TRADE	380.000	28,500	XXX	17,360	28,215	(10,855)			(10,855)		17,360		11,140	11,140		XXX
88224Q107	TEXAS CAPITAL BANCSHARES INC		09/25/2019	MORGAN STANLEY & CO INC,	84.000	4,669	XXX	4,994	4,292	703			703		4,994		(325)	(325)		XXX
882508104	TEXAS INSTRUMENTS INC		09/24/2019	INVESTMENT TECH GROUP INC	190.000	24,001	XXX	14,095	17,955	(3,860)			(3,860)		14,095		9,906	9,906	439	XXX
883203101	TEXTRON INC		09/24/2019	INVESTMENT TECH GROUP INC	50.000	2,522	XXX	2,421	2,300	122			122		2,421		100	100	3	XXX
88338N107	THERAPEUTICSMD INC		09/25/2019	MORGAN STANLEY & CO INC,	109.000	433	XXX	497							497		(64)	(64)		XXX
883556102	THERMO FISHER SCIENTIFIC INC		09/24/2019	INVESTMENT TECH GROUP INC	81.000	23,213	XXX	11,466	18,127	(6,661)			(6,661)		11,466		11,747	11,747	44	XXX
886547108	TIFFANY & CO		09/24/2019	INVESTMENT TECH GROUP INC	30.000	2,724	XXX	2,903	2,415	488			488		2,903		(179)	(179)	68	XXX
88870P106	TIVO CORP		09/25/2019	MORGAN STANLEY & CO INC,	1,086.000	8,702	XXX	10,219	10,219						10,219		(1,518)	(1,518)	369	XXX
872540109	TJX COS INC/THE		09/24/2019	INVESTMENT TECH GROUP INC	240.000	13,278	XXX	9,091	10,738	(1,647)			(1,647)		9,091		4,187	4,187	157	XXX
891906109	TOTAL SYSTEM SERVICES INC		09/18/2019	MERGER	40.000	2,040	XXX	1,975	3,252	(1,277)			(1,277)		1,975		65	65	16	XXX
892356106	TRACTOR SUPPLY CO		09/24/2019	INVESTMENT TECH GROUP INC	30.000	2,746	XXX	2,273	2,503	(230)			(230)		2,273		473	473	30	XXX
893641100	TRANSDIGM GROUP INC		09/24/2019	INVESTMENT TECH GROUP INC	10.000	5,268	XXX	2,503	3,401	(898)			(898)		2,503		2,765	2,765	300	XXX
H8817H100	TRANSOCEAN LTD	C	09/25/2019	MORGAN STANLEY & CO INC,	1,494.000	7,851	XXX	16,384	10,368	6,016			6,016		16,384		(8,534)	(8,534)		XXX
89417E109	TRAVELERS COS INC/THE		09/24/2019	INVESTMENT TECH GROUP INC	70.000	10,286	XXX	8,573	8,383	191			191		8,573		1,713	1,713	169	XXX
89531P105	TREX CO INC		10/22/2019	MORGAN STANLEY & CO INC,	169.000	14,928	XXX	5,746	10,032	(4,286)			(4,286)		5,746		9,182	9,182		XXX
896945201	TRIPADVISOR INC		09/24/2019	INVESTMENT TECH GROUP INC	30.000	1,139	XXX	1,404	1,618	(215)			(215)		1,404		(264)	(264)		XXX
G9087Q102	TRONOX HOLDINGS PLC	C	09/25/2019	MORGAN STANLEY & CO INC,	435.000	3,799	XXX	4,728							4,728		(929)	(929)	39	XXX
Q9235V101	TRONOX LTD	C	03/27/2019	CONVERSION	1,163.000	12,641	XXX	12,641	9,048	3,593			3,593		12,641		0	0	52	XXX
901109108	TUTOR PERINI CORP		09/25/2019	MORGAN STANLEY & CO INC,	1,729.000	23,648	XXX	42,552	27,612	14,940			14,940		42,552		(18,904)	(18,904)		XXX
90130A200	TWENTY-FIRST CENTURY FOX INC		03/19/2019	CONVERSION	110.000	3,102	XXX	3,029	5,256	(2,227)			(2,227)		3,029		73	73		XXX
90130A101	TWENTY-FIRST CENTURY FOX INC		03/19/2019	CONVERSION	270.000	7,644	XXX	7,644	12,992	(5,348)			(5,348)		7,644		0	0		XXX
90184L102	TWITTER INC		09/24/2019	INVESTMENT TECH GROUP INC	150.000	6,220	XXX	6,892	4,311	2,581			2,581		6,892		(672)	(672)		XXX
902494103	TYSON FOODS INC		09/24/2019	INVESTMENT TECH GROUP INC	60.000	5,179	XXX	3,732	3,204	528			528		3,732		1,447	1,447	68	XXX
902653104	UDR INC		09/24/2019	INVESTMENT TECH GROUP INC	80.000	3,860	XXX	2,872	3,170	(298)			(298)		2,872		989	989	81	XXX
90384S303	ULTA SALON COSMETICS & FRAGRAN		09/24/2019	INVESTMENT TECH GROUP INC	10.000	2,392	XXX	2,563	2,448	114			114		2,563		(171)	(171)		XXX
90385V107	ULTRA CLEAN HOLDINGS INC		09/25/2019	MORGAN STANLEY & CO INC,	19.000	275	XXX	240							240		35	35		XXX
904311107	UNDER ARMOUR INC		09/24/2019	INVESTMENT TECH GROUP INC	70.000	1,354	XXX	2,053	1,237	817			817		2,053		(699)	(699)		XXX
907818108	UNION PACIFIC CORP		09/24/2019	INVESTMENT TECH GROUP INC	156.000	25,816	XXX	16,251	21,564	(5,313)			(5,313)		16,251		9,565	9,565	273	XXX

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
910047109	UNITED CONTINENTAL HOLDINGS IN		09/24/2019	INVESTMENT TECH GROUP INC	409.000	36,448	XXX	28,334	34,246	(5,911)			(5,911)		28,334		8,114	8,114		XXX
911312106	UNITED PARCEL SERVICE INC		09/24/2019	INVESTMENT TECH GROUP INC	130.000	15,372	XXX	14,945	12,679	2,267			2,267		14,945		426	426	374	XXX
911363109	UNITED RENTALS INC		09/24/2019	INVESTMENT TECH GROUP INC	21.000	2,626	XXX	2,227	2,153	74			74		2,227		399	399		XXX
913017109	UNITED TECHNOLOGIES CORP		09/24/2019	INVESTMENT TECH GROUP INC	150.000	20,334	XXX	16,532	15,972	560			560		16,532		3,802	3,802	331	XXX
91324P102	UNITEDHEALTH GROUP INC		09/24/2019	INVESTMENT TECH GROUP INC	199.000	44,612	XXX	31,942	49,575	(17,633)			(17,633)		31,942		12,671	12,671	392	XXX
91347P105	UNIVERSAL DISPLAY CORP		09/06/2019	BAIRD, ROBERT W & CO INC,	127.000	24,331	XXX	6,850	11,883	(5,033)			(5,033)		6,850		17,481	17,481	25	XXX
913483103	UNIVERSAL ELECTRONICS INC		09/25/2019	MORGAN STANLEY & CO INC,	179.000	9,188	XXX	11,115	4,525	6,590			6,590		11,115		(1,927)	(1,927)		XXX
913903100	UNIVERSAL HEALTH SERVICES INC		09/24/2019	INVESTMENT TECH GROUP INC	10.000	1,484	XXX	1,068	1,166	(98)			(98)		1,068		416	416	4	XXX
91529Y106	UNUM GROUP		09/24/2019	INVESTMENT TECH GROUP INC	60.000	1,764	XXX	2,628	1,763	865			865		2,628		(863)	(863)	48	XXX
902973304	US BANCORP		09/24/2019	INVESTMENT TECH GROUP INC	300.000	16,614	XXX	15,380	13,710	1,670			1,670		15,380		1,234	1,234	333	XXX
G9402V109	VALARIS PLC	C	09/25/2019	MORGAN STANLEY & CO INC,	402.000	2,358	XXX	7,907							7,907		(5,549)	(5,549)		XXX
91913Y100	VALERO ENERGY CORP		09/24/2019	INVESTMENT TECH GROUP INC	80.000	6,663	XXX	5,469	5,998	(528)			(528)		5,469		1,194	1,194	216	XXX
92220P105	VARIAN MEDICAL SYSTEMS INC		09/24/2019	INVESTMENT TECH GROUP INC	20.000	2,335	XXX	1,597	2,266	(669)			(669)		1,597		737	737		XXX
922417100	VEECO INSTRUMENTS INC		09/09/2019	LIQUIDNET INC, NEW YORK	937.000	10,624	XXX	9,604	6,943	2,661			2,661		6,943		3,680	3,680		XXX
92276F100	VENTAS INC		09/24/2019	INVESTMENT TECH GROUP INC	60.000	4,358	XXX	3,705	3,515	190			190		3,705		653	653	143	XXX
92343E102	VERISIGN INC		09/24/2019	INVESTMENT TECH GROUP INC	30.000	5,621	XXX	3,109	4,449	(1,340)			(1,340)		3,109		2,512	2,512		XXX
92345Y106	VERISK ANALYTICS INC		09/24/2019	INVESTMENT TECH GROUP INC	40.000	6,321	XXX	3,273	4,362	(1,089)			(1,089)		3,273		3,048	3,048	30	XXX
92343V104	VERIZON COMMUNICATIONS INC		09/24/2019	INVESTMENT TECH GROUP INC	800.000	48,538	XXX	43,072	44,976	(1,904)			(1,904)		43,072		5,466	5,466	1,446	XXX
92532F100	VERTEX PHARMACEUTICALS INC		09/24/2019	INVESTMENT TECH GROUP INC	50.000	8,619	XXX	3,713	8,286	(4,573)			(4,573)		3,713		4,906	4,906		XXX
918204108	VF CORP		09/24/2019	FRACTIONS	50.000	4,573	XXX	2,774	3,711	(937)			(937)		2,774		1,799	1,799	73	XXX
92553P201	VIACOM INC		09/24/2019	INVESTMENT TECH GROUP INC	90.000	2,194	XXX	3,182	2,313	869			869		3,182		(989)	(989)	72	XXX
92826C839	VISA INC		09/24/2019	INVESTMENT TECH GROUP INC	361.000	63,082	XXX	28,372	47,630	(19,258)			(19,258)		28,372		34,710	34,710	271	XXX
928377100	VISTA OUTDOOR INC		09/06/2019	LIQUIDNET INC, NEW YORK	1,645.000	11,332	XXX	25,808	18,671	7,137			7,137		25,808		(14,475)	(14,475)		XXX
929042109	VORNADO REALTY TRUST		09/24/2019	INVESTMENT TECH GROUP INC	40.000	2,485	XXX	3,345	2,481	863			863		3,345		(860)	(860)	79	XXX
929160109	VULCAN MATERIALS CO		09/24/2019	INVESTMENT TECH GROUP INC	20.000	3,003	XXX	2,540	1,976	564			564		2,540		463	463	19	XXX
92927K102	WABCO HOLDINGS INC		09/25/2019	MORGAN STANLEY & CO INC,	24.000	3,218	XXX	2,453	2,576	(123)			(123)		2,453		764	764		XXX
929740108	WABTEC CORP		09/24/2019	INVESTMENT TECH GROUP INC	19.000	1,368	XXX	1,356							1,356		12	12	5	XXX
931427108	WALGREENS BOOTS ALLIANCE INC		09/24/2019	INVESTMENT TECH GROUP INC	160.000	8,564	XXX	13,362	10,933	2,429			2,429		13,362		(4,798)	(4,798)	214	XXX
931142103	WAL-MART STORES INC		09/24/2019	INVESTMENT TECH GROUP INC	280.000	33,247	XXX	19,433	26,082	(6,649)			(6,649)		19,433		13,813	13,813	587	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
254687106	WALT DISNEY CO/THE		06/24/2019	NON-BROKER TRADE	404.428	53,273	XXX	41,045	51,407	(13,773)			(13,773)		41,045		12,227	12,227	632	XXX
94106L109	WASTE MANAGEMENT INC		09/24/2019	INVESTMENT TECH GROUP INC	70.000	8,070	XXX	4,980	6,229	(1,249)			(1,249)		4,980		3,090	3,090	108	XXX
941848103	WATERS CORP		09/24/2019	INVESTMENT TECH GROUP INC	15.000	3,327	XXX	2,019	2,830	(811)			(811)		2,019		1,308	1,308		XXX
942622200	WATSCO INC		09/25/2019	MORGAN STANLEY & CO INC,	41.000	6,780	XXX	6,159	5,705	454			454		6,159		621	621	197	XXX
947890109	WEBSTER FINANCIAL CORP		09/25/2019	MORGAN STANLEY & CO INC,	97.000	4,622	XXX	4,961	4,781	180			180		4,961		(339)	(339)	110	XXX
92939U106	WEC ENERGY GROUP INC		09/24/2019	INVESTMENT TECH GROUP INC	60.000	5,709	XXX	3,520	4,156	(636)			(636)		3,520		2,190	2,190	106	XXX
94946T106	WELLCARE HEALTH PLANS INC		09/24/2019	INVESTMENT TECH GROUP INC	10.000	2,678	XXX	3,063	2,361	703			703		3,063		(386)	(386)		XXX
949746101	WELLS FARGO & CO		09/24/2019	INVESTMENT TECH GROUP INC	840.000	41,004	XXX	45,847	38,707	7,139			7,139		45,847		(4,842)	(4,842)	1,184	XXX
95040Q104	WELLTOWER INC		09/24/2019	INVESTMENT TECH GROUP INC	70.000	6,236	XXX	4,630	4,859	(229)			(229)		4,630		1,606	1,606	183	XXX
958102105	WESTERN DIGITAL CORP		09/24/2019	INVESTMENT TECH GROUP INC	50.000	2,997	XXX	3,404	1,849	1,556			1,556		3,404		(408)	(408)	75	XXX
959802109	WESTERN UNION CO/THE		09/24/2019	INVESTMENT TECH GROUP INC	150.000	3,292	XXX	3,274	2,559	715			715		3,274		17	17	90	XXX
96145D105	WESTROCK CO		09/24/2019	INVESTMENT TECH GROUP INC	40.000	1,437	XXX	2,053	1,510	543			543		2,053		(617)	(617)	55	XXX
962166104	WEYERHAEUSER CO		09/24/2019	INVESTMENT TECH GROUP INC	130.000	3,592	XXX	3,947	2,842	1,106			1,106		3,947		(355)	(355)	133	XXX
963320106	WHIRLPOOL CORP		09/24/2019	INVESTMENT TECH GROUP INC	20.000	2,987	XXX	3,669	2,137	1,532			1,532		3,669		(682)	(682)	71	XXX
969457100	WILLIAMS COS INC/THE		09/24/2019	INVESTMENT TECH GROUP INC	140.000	3,387	XXX	4,337	3,087	1,250			1,250		4,337		(950)	(950)	106	XXX
G96629103	WILLIS TOWERS WATSON PLC	C	09/24/2019	INVESTMENT TECH GROUP INC	24.000	4,732	XXX	2,929	3,645	(715)			(715)		2,929		1,802	1,802	36	XXX
084423102	WR BERKLEY CORP		10/24/2019	MORGAN STANLEY & CO INC,	129.000	9,293	XXX	5,363	6,356	(993)			(993)		5,363		3,930	3,930	94	XXX
384802104	WW GRAINGER INC		09/24/2019	INVESTMENT TECH GROUP INC	9.000	2,577	XXX	2,093	2,541	(448)			(448)		2,093		484	484	38	XXX
983134107	WYNN RESORTS LTD		09/24/2019	INVESTMENT TECH GROUP INC	21.000	2,332	XXX	1,914	2,077	(163)			(163)		1,914		417	417	58	XXX
98389B100	XCEL ENERGY INC		09/24/2019	INVESTMENT TECH GROUP INC	120.000	7,871	XXX	4,906	5,912	(1,006)			(1,006)		4,906		2,965	2,965	143	XXX
984121608	XEROX CORP		08/01/2019	MERGER	47.000	1,152	XXX	1,152	929	223			223		1,152				35	XXX
983919101	XILINX INC		09/24/2019	INVESTMENT TECH GROUP INC	50.000	4,820	XXX	3,027	4,259	(1,231)			(1,231)		3,027		1,793	1,793	55	XXX
98419M100	XYLEM INC/NY		09/24/2019	INVESTMENT TECH GROUP INC	50.000	3,855	XXX	2,489	3,336	(847)			(847)		2,489		1,367	1,367	36	XXX
988498101	YUM! BRANDS INC		09/24/2019	INVESTMENT TECH GROUP INC	60.000	6,762	XXX	3,827	5,515	(1,688)			(1,688)		3,827		2,935	2,935	76	XXX
98956P102	ZIMMER BIOMET HOLDINGS INC		09/24/2019	INVESTMENT TECH GROUP INC	40.000	5,617	XXX	4,136	4,149	(13)			(13)		4,136		1,481	1,481	29	XXX
989701107	ZIONS BANCORPORATION		09/24/2019	INVESTMENT TECH GROUP INC	50.000	2,185	XXX	2,137	2,037	100			100		2,137		47	47	47	XXX
98978V103	ZOETIS INC		09/24/2019	INVESTMENT TECH GROUP INC	90.000	11,268	XXX	4,821	7,699	(2,878)			(2,878)		4,821		6,448	6,448	44	XXX
9099999 Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						6,637,226	XXX	5,262,383	5,574,155	(418,031)			(418,031)		5,220,328		1,416,897	1,416,897	79,118	XXX
Common Stocks - Mutual Funds																				
411511306	HARBOR INTERNATIONAL-INST		09/23/2019	NON-BROKER TRADE	32,328.826	1,226,556	XXX	1,585,110	1,090,451	462,345			462,345		1,585,110		(358,555)	(358,555)		XXX
411511801	HARBOR INTL GROWTH-INST		09/23/2019	NON-BROKER TRADE	84,248.921	1,309,228	XXX	1,031,333	1,098,606	(67,273)			(67,273)		1,031,333		277,895	277,895		XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
9499999 Subtotal - Common Stocks - Mutual Funds						2,535,784	XXX	2,616,443	2,189,057	395,072			395,072		2,616,443		(80,659)	(80,659)		XXX
9799997 Subtotal - Common Stocks - Part 4						9,173,009	XXX	7,878,826	7,763,212	(22,959)			(22,959)		7,836,772		1,336,238	1,336,238	79,118	XXX
9799998 Summary Item from Part 5 for Common Stocks						108,413	XXX	114,392							114,392		(5,978)	(5,978)	393	XXX
9799999 Subtotal - Common Stocks						9,281,423	XXX	7,993,217	7,763,212	(22,959)			(22,959)		7,951,163		1,330,260	1,330,260	79,512	XXX
9899999 Subtotal - Preferred and Common Stocks						9,281,423	XXX	7,993,217	7,763,212	(22,959)			(22,959)		7,951,163		1,330,260	1,330,260	79,512	XXX
9999999 Totals						35,758,797	XXX	34,018,695	28,004,115	(22,959)	(68,987)		(91,945)		33,757,979		1,994,348	1,994,348	714,563	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 12+ 13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - U.S. Governments																				
912828XW5	U S TREASURY NOTE 1.75% 6/30/22		09/27/2019	CITIGROUP GBL MKTS/SALOMON, NEW YORK	11/15/2019	NATWEST MARKETS SECURITIE	37,000	37,290	37,137	37,266		(24)		(24)			(130)	(130)	260	121
9128286G0	U S TREASURY NOTE 2.375% 2/29/24		07/09/2019	MORGAN STANLEY & CO INC, NY	09/26/2019	BK OF NEW YORK MELLON/TOR	956,000	966,862	983,266	965,836		(1,026)		(1,026)			17,430	17,430	9,861	5,567
9128285V8	U S TREASURY NOTE 2.5% 1/15/22		01/30/2019	RBC CAPITAL MARKETS LLC, NEW YORK	11/22/2019	NOMURA SECS, NEW YORK	81,000	81,172	82,468	81,134		(38)		(38)			1,334	1,334	1,744	200
9128286B1	U S TREASURY NOTE 2.625% 2/15/29		04/30/2019	RBC CAPITAL MARKETS LLC, NEW YORK	12/02/2019	NOMURA SECS, NEW YORK	130,000	134,538	139,180	134,417		(120)		(120)			4,763	4,763	2,093	652
9128285A4	U S TREASURY NOTE 2.75% 9/15/21		08/22/2019	CITADEL SECURITIES LLC, CHICAGO	09/26/2019	DEUTSCHE BK SECS INC, NY	387,000	395,823	396,210	394,557		(1,267)		(1,267)			1,653	1,653	5,196	4,629
9128285L0	U S TREASURY NOTE 2.875% 11/15/21		04/24/2019	MORGAN STANLEY & CO INC, NY	11/12/2019	GOLDMAN SACHS & CO, NY	73,000	73,947	74,886	73,755		(192)		(192)			1,131	1,131	1,973	839
9128285D8	U S TREASURY NOTE 2.875% 9/30/23		03/22/2019	NOMURA SECS, NEW YORK	08/07/2019	HSBC SECS INC, NEW YORK	884,000	900,282	909,030	899,596		(686)		(686)			9,434	9,434	15,393	10,946
3622A22A9	GNMA POOL #0784369 4% 8/15/45		05/14/2019	NOMURA SECS, NEW YORK	09/26/2019	Redemption	46,208	48,764	48,422	48,592		(172)		(172)			(170)	(170)	729	103
0599999 Subtotal - Bonds - U.S. Governments							2,594,208	2,638,680	2,670,599	2,635,154		(3,526)		(3,526)			35,446	35,446	37,251	23,057
Bonds - All Other Governments																				
83162CB36	SBA GTD PARTN CTFS 2019-20C 3.2% 3/1/39		03/07/2019	CREDIT SUISSE, NEW YORK (CSUS)	09/25/2019	MERRILL LYNCH PIERCE FENN	95,000	95,000	99,666	95,000							4,666	4,666	1,633	
1099999 Subtotal - Bonds - All Other Governments							95,000	95,000	99,666	95,000							4,666	4,666	1,633	
Bonds - U.S. Special Revenue, Special Assessment																				
3132AEJ98	FHLMC POOL #ZT-2088 4.5% 6/1/49		07/11/2019	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	09/26/2019	Redemption	42,135	44,150	44,243	44,054		(96)		(96)			189	189	443	74
35563PJF7	FHLMC SEASONED CR RISK TR 3.5% 07/25/58		03/07/2019	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	09/26/2019	Redemption	120,000	120,689	124,118	120,637		(52)		(52)			3,481	3,481	2,669	490
35563PKG3	FHLMC SEASONED CREDIT RISK 2 MA 8/25/58		05/08/2019	CITIGROUP GBL MKTS/SALOMON, NEW YORK	09/26/2019	Redemption	75,000	76,149	77,846	76,095		(55)		(55)			1,751	1,751	1,257	321
3138ESAU2	FNMA POOL #0AL9918 3.5% 2/1/47		07/12/2019	JPMORGAN SECURITIES INC, NEW YORK	09/26/2019	PERSHING LLC, JERSEY CITY	65,939	67,999	68,098	67,980		(20)		(20)			119	119	358	77
3140J8RT2	FNMA POOL #0BM4097 4.5% 7/1/47		04/09/2019	GOLDMAN SACHS & CO, NY	09/26/2019	MORGAN STANLEY & CO INC,	72,532	76,635	78,830	76,380		(255)		(255)			2,450	2,450	1,291	109
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment							375,606	385,622	393,134	385,145		(477)		(477)			7,990	7,990	6,018	1,070
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
025816BS7	AMERICAN EXPRESS CO 3.4% 2/27/23		05/07/2019	HSBC SECS INC, NEW YORK	09/25/2019	MERRILL LYNCH PIERCE FENN	16,000	16,258	16,588	16,234		(24)		(24)			354	354	317	109
02665WDC2	AMERICAN HONDA FINANCE 2.05% 1/10/23		09/05/2019	MIZUHO SECURITIES USA/FIXED, NEW YORK	09/25/2019	GOLDMAN SACHS & CO, NY	90,000	89,967	89,699	89,967		0		0			(268)	(268)	87	
035240AD2	ANHEUSER-BUSCH INBEV WW 3.75% 1/15/22		01/04/2019	JPMORGAN SECURITIES INC, NEW YORK	04/25/2019	Call	4,000	4,003	4,113	4,003		0		0			(3)	(3)	155	72

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
126650DC1	CVS HEALTH CORP 3.35% 3/9/21		01/03/2019	BNP PARIBAS SECS CP/FIXED INCOME, PA	08/15/2019	TENDER OFFER	3,000	2,996	2,977	2,997		1		1			(20)	(20)	96	33
30161NAS0	EXELON CORP 5.1% 6/15/45		01/31/2019	MITSUBISHI UFJ SECURITIES, NEW YORK	09/25/2019	MORGAN STANLEY & CO INC,	65,000	69,095	78,770	69,046		(49)		(49)			9,725	9,725	2,597	451
30219GAF5	EXPRESS SCRIPTS HOLDING 3.9% 2/15/22		05/24/2019	MERRILL LYNCH PIERCE FENNER SMITH INC NY	10/04/2019	PERSHING LLC, JERSEY CITY	15,000	15,359	15,620	15,315		(44)		(44)			305	305	377	169
31428XBQ8	FEDEX CORP 4.05% 2/15/48		02/12/2019	CREDIT SUISSE, NEW YORK (CSUS)	09/25/2019	WELLS FARGO SECURITIES LL	39,000	34,452	38,160	34,498		45		45			3,663	3,663	1,764	783
40414LAP4	HCP INC 4% 12/1/22		06/19/2019	PERSHING LLC, JERSEY CITY	11/21/2019	NON-BROKER TRADE	10,000	10,388	10,345	10,364		(23)		(23)			(247)	(247)	329	22
24422EUT4	JOHN DEERE CAPITAL CORP 2.95% 4/1/22		03/04/2019	HSBC SECS INC, NEW YORK	04/24/2019	PERSHING LLC, JERSEY CITY	4,000	3,998	4,034	3,998		0		0			36	36	16	
69371RP75	PACCAR FINANCIAL CORP 2.85% 3/1/22		02/22/2019	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	04/24/2019	PIERPONT SECURITIES LLC,	6,000	5,995	6,033	5,995		0		0			38	38	26	
78355HKM0	RYDER SYSTEM INC 2.875% 6/1/22		05/15/2019	MIZUHO SECURITIES USA/FIXED, NEW YORK	09/25/2019	US BANCORP INVESTMENTS IN	5,000	4,997	5,073	4,997		0		0			76	76	50	
828807CK1	SIMON PROPERTY GROUP LP 3.375% 3/15/22		07/19/2019	WELLS FARGO SECURITIES LLC, CHARLOTTE	10/07/2019	Call	6,000	6,154	6,234	6,142		(12)		(12)			(142)	(142)	347	72
92276MAX3	VENTAS REALTY LP/VENTAS CAP 4.25% 3/1/22		02/26/2019	WELLS FARGO SECURITIES LLC, CHARLOTTE	08/13/2019	Redemption	6,000	6,163	6,328	6,138		(25)		(25)			189	189	248	125
08162FAB9	BENCHMARK 2019-B12 CMBS 3.001% 8/15/52		07/19/2019	CITIGROUP GBL MKTS/SALOMON, NEW YORK	09/26/2019	DEUTSCHE BK SECS INC, NY	240,000	247,199	248,269	247,181		(18)		(18)			1,088	1,088	1,120	140
61761AAZ1	MORGAN STANLEY BANK C5A4 3.176% 8/15/45		07/02/2019	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	09/26/2019	MORGAN STANLEY & CO INC,	68,000	69,655	69,488	69,645		(9)		(9)			(158)	(158)	516	24
02376AAA7	AMERICAN AIRLINES 2017-2 3.35% 4/15/31		05/07/2019	BARCLAYS CAPITAL INC, NEW YORK	09/25/2019	BARCLAYS CAPITAL INC, NEW	72,833	71,426	74,664	71,462		37		37			3,202	3,202	1,098	163
36256UAD0	GM FINANCIAL AUTO L1A3 2.98% 12/20/21		02/13/2019	WELLS FARGO SECURITIES LLC, CHARLOTTE	09/25/2019	BK OF NEW YORK MELLON/TOR	107,000	106,983	108,003	106,987		3		3			1,017	1,017	1,913	
92347YAA2	VERIZON OWNER TRUST 2019 2.93% 9/20/23		03/05/2019	CITIGROUP GBL MKTS/SALOMON, NEW YORK	09/25/2019	BK OF NEW YORK MELLON/TOR	6,000	5,999	6,105	5,999		0		0			106	106	95	
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							762,833	771,086	790,504	770,969		(117)		(117)			18,959	18,959	11,151	2,163
8399998 Subtotal - Bonds							3,827,647	3,890,388	3,953,904	3,886,267		(4,120)		(4,120)			67,061	67,061	56,053	26,290
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																				
00771V108	AERIE PHARMACEUTICALS INC		03/29/2019	BARCLAYS CAPITAL LE, NEW YORK	09/25/2019	MORGAN STANLEY & CO INC,	109.000	5,172	2,409	5,172							(2,763)	(2,763)		
011659109	ALASKA AIR GROUP INC		03/29/2019	JEFFERIES & CO INC, NEW YORK	09/24/2019	INVESTMENT TECH GROUP INC	32.000	1,784	2,075	1,784							291	291	22	
G0250X107	AMCOR PLC	C	06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	12/23/2019	INVESTMENT TECH GROUP INC	50.000	549	545	549							(4)	(4)	12	
03168L105	AMNEAL PHARMACEUTICALS INC		01/10/2019	BERNSTEIN SANFORD C & CO, NEW YORK	09/06/2019	INSTINET CLEARING SER INC	239.000	3,257	707	3,257							(2,550)	(2,550)		

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	FOREIGN	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 12+ 13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
03748R754	APARTMENT INVESTMENT & MANAGEM		02/21/2019	CONVERSION	09/24/2019	INVESTMENT TECH GROUP INC	49.000	2,267	2,517	2,267							250	250	135	
053484101	AVALONBAY COMMUNITIES INC		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	09/24/2019	INVESTMENT TECH GROUP INC	4.000	834	848	834							14	14	6	
099724106	BORGWARNER INC		05/08/2019	INVESTMENT TECH GROUP INC, NEW YORK	09/24/2019	INVESTMENT TECH GROUP INC	133.000	5,238	4,804	5,238							(434)	(434)	45	
110122157	BRISTOL-MYERS SQUIBB CO		11/21/2019	MERGER	12/16/2019	INVESTMENT TECH GROUP INC	40.000	92	106	92							14	14		
G1890L107	CAPRI HOLDINGS LTD	C	05/29/2019	MORGAN STANLEY & CO INC, NY	09/24/2019	INVESTMENT TECH GROUP INC	77.000	3,009	2,545	3,009							(464)	(464)		
22304C100	COVETRUS INC		02/07/2019	MERGER	03/18/2019	INVESTMENT TECH GROUP INC	16.800	704	595	704							(109)	(109)		
28470R102	ELDORADO RESORTS INC		06/28/2019	INVESTMENT TECH GROUP INC, NEW YORK	09/25/2019	MORGAN STANLEY & CO INC,	167.000	7,607	6,749	7,607							(858)	(858)		
28618M106	ELEMENT SOLUTIONS INC		02/01/2019	MERGER	01/30/2019	LIQUIDNET INC, NEW YORK	683.000	6,862	7,529	6,862							666	666		
292505104	ENCANA CORP		02/14/2019	MERGER	03/18/2019	INVESTMENT TECH GROUP INC	133.000	846	977	846							131	131	2	
G3157S106	ENSCO PLC	C	04/04/2019	JEFFERIES & CO INC, NEW YORK	04/11/2019	MERGER	105.750	1,659	2,452	1,659							793	793		
G3166L100	ENSCO ROWAN PLC	C	05/01/2019	LIQUIDNET INC, NEW YORK	07/31/2019	MERGER	792.000	15,591	15,578	15,591							(13)	(13)		
297178105	ESSEX PROPERTY TRUST INC		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	09/24/2019	INVESTMENT TECH GROUP INC	2.000	600	653	600							53	53	4	
33616C100	FIRST REPUBLIC BANK/CA		03/18/2019	INVESTMENT TECH GROUP INC, NEW YORK	09/24/2019	INVESTMENT TECH GROUP INC	30.000	3,136	2,840	3,136							(295)	(295)	11	
339750101	FLOOR & DECOR HOLDINGS INC		05/29/2019	BMO CAPITAL MARKETS CORP, NEW YORK	09/25/2019	MORGAN STANLEY & CO INC,	30.000	1,077	1,551	1,077							473	473		
35137L204	FOX CORP		03/19/2019	Mellon Bank	09/24/2019	INVESTMENT TECH GROUP INC	36.000	1,518	1,140	1,518							(378)	(378)	17	
419879101	HAWAIIAN HOLDINGS INC		04/02/2019	LIQUIDNET INC, NEW YORK	08/12/2019	WELLS FARGO SECURITIES, L	37.000	1,003	933	1,003							(70)	(70)	10	
45167R104	IDEX CORP		09/23/2019	INVESTMENT TECH GROUP INC, NEW YORK	09/24/2019	INVESTMENT TECH GROUP INC	20.000	3,286	3,264	3,286							(22)	(22)		
46121H109	INTRICON CORP		04/10/2019	LIQUIDNET INC, NEW YORK	08/07/2019	STIFEL NICOLAUS	215.000	5,397	3,913	5,397							(1,484)	(1,484)		
50050N103	KONTOOR BRANDS INC		05/23/2019	CONVERSION	09/23/2019	INVESTMENT TECH GROUP INC	11.429	237	311	237							74	74	1	
50077B207	KRATOS DEFENSE & SECURITY SOLU		03/29/2019	SEAPORT GROUP SECURITIES, LLC, NEW YORK	09/25/2019	MORGAN STANLEY & CO INC,	110.000	1,719	2,012	1,719							293	293		
502413107	L3 TECHNOLOGIES INC		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	07/03/2019	MERGER	1.000	257	157	257							(101)	(101)		
413875105	L3HARRIS TECHNOLOGIES INC		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	07/01/2019	MERGER	1.000	198	106	198							(92)	(92)		
525327102	LEIDOS HOLDINGS INC		09/23/2019	INVESTMENT TECH GROUP INC, NEW YORK	09/24/2019	INVESTMENT TECH GROUP INC	30.000	2,569	2,579	2,569							10	10		

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	FOREIGN	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 12+ 13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
53814L108	LIVENT CORP		03/04/2019	CONVERSION	03/18/2019	INVESTMENT TECH GROUP INC	461.000	3,833	5,695	3,833							1,862	1,862		
584021109	MEDALLIA INC		07/19/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	07/23/2019	INVESTMENT TECH GROUP INC	44.000	924	1,631	924							707	707		
589889104	MERIT MEDICAL SYSTEMS INC		08/26/2019	SEAPORT GROUP SECURITIES, LLC, NEW YORK	09/25/2019	MORGAN STANLEY & CO INC,	12.000	408	378	408							(30)	(30)		
655044105	NOBLE ENERGY INC		05/01/2019	LIQUIDNET INC, NEW YORK	09/24/2019	INVESTMENT TECH GROUP INC	61.000	1,613	1,392	1,613							(221)	(221)	13	
695127100	PACIRA PHARMACEUTICALS INC/DE		01/24/2019	UBS SECURITIES LLC, STAMFORD	09/25/2019	MORGAN STANLEY & CO INC,	191.000	7,605	7,772	7,605							167	167		
756577102	RED HAT INC		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	07/09/2019	NON-BROKER TRADE	1.000	188	190	188							2	2		
816851109	SEMPRA ENERGY		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	09/24/2019	INVESTMENT TECH GROUP INC	10.000	1,411	1,441	1,411							30	30	87	
84790A105	SPECTRUM BRANDS HOLDINGS INC		09/27/2019	SPIN-OFF	11/07/2019	FRACTIONS	11.925	596	589	596							(8)	(8)		
86183P102	STONERIDGE INC		04/02/2019	BERNSTEIN SANFORD C & CO, NEW YORK	09/25/2019	MORGAN STANLEY & CO INC,	63.000	1,818	1,884	1,818							67	67		
87403A107	TAILORED BRANDS INC		05/03/2019	JMP SECURITIES, SAN FRANCISCO	11/22/2019	LIQUIDNET INC, NEW YORK	82.000	672	398	672							(274)	(274)	26	
88338N107	THERAPEUTICSMD INC		03/29/2019	JEFFERIES & CO INC, NEW YORK	09/25/2019	MORGAN STANLEY & CO INC,	1,952.000	10,007	7,761	10,007							(2,246)	(2,246)		
872590104	T-MOBILE US INC		09/23/2019	INVESTMENT TECH GROUP INC, NEW YORK	09/24/2019	INVESTMENT TECH GROUP INC	70.000	5,598	5,569	5,598							(29)	(29)		
90385V107	ULTRA CLEAN HOLDINGS INC		08/30/2019	CREDIT SUISSE, NEW YORK (CSUS)	09/25/2019	MORGAN STANLEY & CO INC,	70.000	833	1,011	833							178	178		
929740108	WABTEC CORP		02/26/2019	DISTRIBUTION	09/24/2019	INVESTMENT TECH GROUP INC	11.000	840	792	840							(48)	(48)	3	
96208T104	WEX INC		01/04/2019	INSTINET CLEARING SER INC, NEW YORK	04/30/2019	LIQUIDNET INC, NEW YORK	3.000	421	628	421							208	208		
98421M106	XEROX HOLDINGS CORP		08/01/2019	Mellon Bank	09/24/2019	INVESTMENT TECH GROUP INC	47.000	1,157	1,389	1,157							232	232		
9099999 Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								114,392	108,413	114,392							(5,978)	(5,978)	393	
9799998 Subtotal - Common Stocks								114,392	108,413	114,392							(5,978)	(5,978)	393	
9899999 Subtotal - Preferred and Common Stocks								114,392	108,413	114,392							(5,978)	(5,978)	393	
9999999 Totals								4,004,779	4,062,317	4,000,659		(4,120)		(4,120)			61,083	61,083	56,447	26,290

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1 CUSIP Identification	2 Description Name of Subsidiary, Controlled or Affiliated Company	3 Foreign	4 NAIC Company Code	5 ID Number	6 NAIC Valuation Method	7 Do Insurer's Assets Include Intangible Assets connected with Holding of Such Company's Stock?	8 Total Amount of Such Intangible Assets	9 Book/Adjusted Carrying Value	10 Nonadmitted Amount	Stock of Such Company Owned by Insurer on Statement Date 11 Number of Shares	12 % of Outstanding
NONE											
1999999 Total - Preferred and Common Stocks										XXX	XXX

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

SCHEDULE D - PART 6 - SECTION 2

1 CUSIP Identification	2 Name of Lower-Tier Company	3 Name of Company Listed in Section 1 Which Controls Lower-Tier Company	4 Total Amount of Intangible Assets Included in Amount Shown in Column 8, Section 1	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date 5 Number of Shares	6 % of Outstanding
NONE					
0399999 Total - Preferred and Common Stocks				XXX	XXX

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 (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Par Value	Actual Cost	Amount Due and Accrued 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
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations																			
CAPITAL ONE FINANCIAL CORP 2.5% 5/12/20			11/22/2019	GOLDMAN SACHS & CO, NY	05/12/2020	5,008		(2)			5,000	5,010	17		2.500	2.055	MN		5
3299999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						5,008		(2)			5,000	5,010	17		XXX	XXX	XXX		5
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						5,008		(2)			5,000	5,010	17		XXX	XXX	XXX		5
7699999 Subtotal - Bonds - Issuer Obligations						5,008		(2)			5,000	5,010	17		XXX	XXX	XXX		5
8399999 Total Bonds						5,008		(2)			5,000	5,010	17		XXX	XXX	XXX		5
9199999 Total Short-Term Investments						5,008		(2)			XXX	5,010	17		XXX	XXX	XXX		5

E18 Schedule DB - Part A Sn 1 Opt/Cap/Floors/Collars/Swaps/Forwards Open . . . . NONE

E19 Schedule DB - Part A Sn 2 Opt/Cap/Floors/Collars/Swaps/Forwards Term. . . . NONE

E20 Schedule DB - Part B Sn 1 Futures Contracts Open . . . . NONE

E21 Schedule DB - Part B Sn 2 Futures Contracts Terminated . . . . NONE

E22 Schedule DB - Part D Sn 1 Counterparty Exposure for Derivative Instruments . NONE

E23 Schedule DB - Part D Sn 2 - Collateral Pledged By Reporting Entity . . . . NONE

E23 Schedule DB - Part D Sn 2 - Collateral Pledged To Reporting Entity . . . . NONE

E24 Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees . . . . NONE

E25 Schedule DL - Part 1 - Securities Lending Collateral Assets . . . . NONE

E26 Schedule DL - Part 2 - Securities Lending Collateral Assets . . . . NONE

SCHEDULE E - PART 1 - CASH

1 Depository			2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
open depositories								
Huntington Bank	Maumee, OH						31,611,757	X X X
Huntington Bank	Maumee, OH						198,261	X X X
Huntington Bank	Maumee, OH						(491,118)	X X X
Bank of America	Wilmington, DE						1,463,933	X X X
0199998 Deposits in ....0 depositories that do not exceed the allowable limit in any one depository (See Instructions) - open depositories				X X X			8	X X X
0199999 Totals - Open Depositories				X X X			32,782,841	X X X
0299998 Deposits in ....0 depositories that do not exceed the allowable limit in any one depository (See Instructions) - suspended depositories				X X X				X X X
0299999 Totals - Suspended Depositories				X X X				X X X
0399999 Total Cash On Deposit				X X X			32,782,841	X X X
0499999 Cash in Company's Office				X X X	X X X	X X X		X X X
0599999 Total Cash				X X X			32,782,841	X X X

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

1. January	28,407,466	4. April	27,021,707	7. July	33,236,930	10. October	32,041,365
2. February	26,578,403	5. May	28,606,204	8. August	29,039,649	11. November	33,300,892
3. March	29,458,733	6. June	29,773,033	9. September	29,773,033	12. December	32,782,841

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year
Exempt Money Market Mutual Funds - as Identified by SVO								
09248U718	BLACKROCK LIQ T FUND INSTL SHARES		12/31/2019	2.000	X X X	143,930	223	16,293
60934N104	FEDERATED GOVT OBLIGATIONS FUND		12/02/2019	0.500	X X X	986	0	1,180
8599999 Subtotal - Exempt Money Market Mutual Funds - as Identified by SVO						144,915	223	17,473
8899999 Total Cash Equivalents						144,915	223	17,473

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)	B	Statutory Deposit	673,278	673,630		
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				
59. TOTAL	XXX	XXX	673,278	673,630		
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX				
5899. TOTALS (Lines 5801 through 5803 plus 5898) (Line 58 above)	XXX	XXX				

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