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ANNUAL STATEMENT

For the Year Ending DECEMBER 31, 2019

OF THE CONDITION AND AFFAIRS OF THE

Paramount Advantage

NAIC Group Code	1212 (Current Period), 1212 (Prior Period)	NAIC Company Code 12353	Employer's ID Number 20-3376102

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

Incorporated/Organized 08/10/2005 Commenced Business 12/01/2005

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 P.O. Box 928 (Street and Number or P.O. Box), Toledo, OH, US 43697-0928 (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
Lori Ann Johnston Mrs.	President
Jeffrey Craig Kuhn Mr.	Secretary
Steven Michael Cavanaugh Mr.	Treasurer #
James Frederick White, Jr. Mr.	Chairman

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

Lori Ann Johnston Mrs.
Lynn Eric Olman Mr.
Andrea Marie Gibbons Ms.
John Paul Imm M.D.
Douglas J Welch Mr.
Joseph Alphonse Assenmacher M.D. #
Tammy Lou Claus Ms. #
Patrice Akilah McClellan PhD. #
Vincent Mature Davis Mr.
Richard Arthur Wasserman Mr.
Traci Nicole Watkins M.D.
Lynn Azar Isaac Mr.
Mark Duane Wagoner 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	Jeffrey 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	66,328,195	25.570	66,328,195		66,328,195	25.570
1.02 All other governments						
1.03 U.S. states, territories and possessions, etc. guaranteed						
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	15,898,898	6.129	15,898,898		15,898,898	6.129
1.06 Industrial and miscellaneous	99,705,646	38.437	99,705,646		99,705,646	38.437
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	181,932,739	70.136	181,932,739		181,932,739	70.136
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)	15,828,953	6.102	15,828,953		15,828,953	6.102
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	3,969,275	1.530	3,969,275		3,969,275	1.530
3.06 Unit investment trusts						
3.07 Closed-end funds						
3.08 Total common stocks	19,798,228	7.632	19,798,228		19,798,228	7.632
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)	42,992,168	16.574	42,992,168		42,992,168	16.574
6.02 Cash equivalents (Schedule E, Part 2)	2,230,820	0.860	2,230,820		2,230,820	0.860
6.03 Short-term investments (Schedule DA)	12,433,322	4.793	12,433,322		12,433,322	4.793
6.04 Total Cash, cash equivalents and short-term investments	57,656,310	22.227	57,656,310		57,656,310	22.227
7. Contract loans						
8. Derivatives (Schedule DB)						
9. Other invested assets (Schedule BA)						
10. Receivables for securities	11,621	0.004	11,621		11,621	0.004
11. Securities Lending (Schedule DL, Part 1)				XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)						
13. Total invested assets	259,398,898	100.000	259,398,898		259,398,898	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		204,319,558
2.	Cost of bonds and stocks acquired, Part 3, Column 7		243,860,729
3.	Accrual of Discount		98,241
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	3,729,894	
	4.4 Part 4, Column 11	(313,762)	3,416,132
5.	TOTAL gain (loss) on disposals, Part 4, Column 19		3,310,118
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		252,651,902
7.	Deduct amortization of premium		637,212
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	1,295	
	9.4 Part 4, Column 13		1,295
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Notes 5Q, Line 5Q(2)		16,598
11.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9 + 10)		201,730,967
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		201,730,967

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	66,328,195	66,824,867	66,418,763	65,133,654
Governments	2.	Canada				
(Including all obligations guaranteed	3.	Other Countries				
by governments)	4.	TOTALS	66,328,195	66,824,867	66,418,763	65,133,654
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	TOTALS				
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	TOTALS				
U.S. Special revenue and special assessment obligations and all non-guaranteed obligations of agencies and authorities of governments and their political subdivisions	7.	TOTALS	15,898,898	16,095,603	15,960,693	15,499,521
Industrial and Miscellaneous,	8.	United States	90,875,935	91,599,301	91,141,603	89,406,118
SVO Identified Funds, Unaffiliated Bank Loans and	9.	Canada	2,183,661	2,188,904	2,189,541	2,169,000
Hybrid Securities (unaffiliated)	10.	Other Countries	6,646,051	6,658,446	6,656,935	6,563,000
	11.	TOTALS	99,705,646	100,446,650	99,988,079	98,138,118
Parent, Subsidiaries and Affiliates	12.	TOTALS				
	13.	TOTAL Bonds	181,932,739	183,367,120	182,367,535	178,771,293
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	18,700,843	18,700,843	14,455,326	
Industrial and Miscellaneous (unaffiliated)	21.	Canada	112,026	112,026	91,459	
	22.	Other Countries	985,359	985,359	877,874	
	23.	TOTALS	19,798,228	19,798,228	15,424,659	
Parent, Subsidiaries and Affiliates	24.	TOTALS				
	25.	TOTAL Common Stocks	19,798,228	19,798,228	15,424,659	
	26.	TOTAL Stocks	19,798,228	19,798,228	15,424,659	
	27.	TOTAL Bonds and Stocks	201,730,967	203,165,348	197,792,194	

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	15,838,086	55,367,225	2,328,137	3,243,067	1,651,498	XXX	78,428,013	40.35	57,632,906	34.34	78,428,013	
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	15,838,086	55,367,225	2,328,137	3,243,067	1,651,498	XXX	78,428,013	40.35	57,632,906	34.34	78,428,013	
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						XXX						
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						XXX						
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	1,743,860	3,682,034	2,743,548	5,393,823	1,022,872	XXX	14,586,136	7.50	15,297,746	9.11	14,586,136	
5.2 NAIC 2		1,312,761				XXX	1,312,761	0.68	403,259	0.24	1,312,761	
5.3 NAIC 3						XXX						
5.4 NAIC 4						XXX						
5.5 NAIC 5						XXX						
5.6 NAIC 6						XXX						
5.7 TOTALS	1,743,860	4,994,795	2,743,548	5,393,823	1,022,872	XXX	15,898,898	8.18	15,701,006	9.35	15,898,898	

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	5,049,817	36,013,124	1,727,323	2,411,488	15,174,789	XXX	60,376,542	31.06	60,725,498	36.18	60,376,542	
6.2 NAIC 2	1,989,309	32,971,249	2,910,297	641,389	1,150,364	XXX	39,662,608	20.41	33,791,577	20.13	39,662,608	
6.3 NAIC 3						XXX						
6.4 NAIC 4						XXX						
6.5 NAIC 5						XXX						
6.6 NAIC 6						XXX						
6.7 TOTALS	7,039,126	68,984,373	4,637,620	3,052,877	16,325,153	XXX	100,039,150	51.47	94,517,075	56.31	100,039,150	
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) 22,631,764	95,062,383	6,799,008	11,048,377	17,849,160		153,390,692	78.92	XXX	XXX	153,390,692	
11.2 NAIC 2	(d) 1,989,309	34,284,010	2,910,297	641,389	1,150,364		40,975,369	21.08	XXX	XXX	40,975,369	
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	24,621,073	129,346,393	9,709,304	11,689,766	18,999,524		(b) 194,366,061	100.00	XXX	XXX	194,366,061	
11.8 Line 11.7 as a % of Column 7	12.67	66.55	5.00	6.01	9.78		100.00	XXX	XXX	XXX	100.00	
12. Total Bonds Prior Year												
12.1 NAIC 1	17,275,352	65,754,876	16,112,837	13,212,573	21,300,513		XXX	XXX	133,656,151	79.63	133,656,151	
12.2 NAIC 2	4,175,162	15,670,237	9,831,450	1,372,663	3,145,324		XXX	XXX	34,194,836	20.37	34,194,836	
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	21,450,514	81,425,113	25,944,287	14,585,236	24,445,837		XXX	XXX	(b) 167,850,987	100.00	167,850,987	
12.8 Line 12.7 as a % of Col. 9	12.78	48.51	15.46	8.69	14.56		XXX	XXX	100.00	XXX	100.00	
13. Total Publicly Traded Bonds												
13.1 NAIC 1	22,631,764	95,062,383	6,799,008	11,048,377	17,849,160		153,390,692	78.92	133,656,151	79.63	153,390,692	XXX
13.2 NAIC 2	1,989,309	34,284,010	2,910,297	641,389	1,150,364		40,975,369	21.08	34,194,836	20.37	40,975,369	XXX
13.3 NAIC 3												XXX
13.4 NAIC 4												XXX
13.5 NAIC 5												XXX
13.6 NAIC 6												XXX
13.7 TOTALS	24,621,073	129,346,393	9,709,304	11,689,766	18,999,524		194,366,061	100.00	167,850,987	100.00	194,366,061	XXX
13.8 Line 13.7 as a % of Col. 7	12.67	66.55	5.00	6.01	9.78		100.00	XXX	XXX	XXX	100.00	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	12.67	66.55	5.00	6.01	9.78		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 $......12,433,322; 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	15,497,782	54,254,341	1,232,320	2,430,177	1,639,864	XXX	75,054,484	38.62	49,332,588	29.39	75,054,484	
1.02 Residential Mortgage-Backed Securities	218,559	589,294	349,588	202,437	11,634	XXX	1,371,511	0.71	4,401,946	2.62	1,371,511	
1.03 Commercial Mortgage-Backed Securities						XXX						
1.04 Other Loan-Backed and Structured Securities	121,745	523,591	746,229	610,453		XXX	2,002,018	1.03	3,898,373	2.32	2,002,018	
1.05 TOTALS	15,838,086	55,367,225	2,328,137	3,243,067	1,651,498	XXX	78,428,013	40.35	57,632,906	34.34	78,428,013	
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						XXX						
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						XXX						
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	411,600	1,312,212		952,551	120,000	XXX	2,796,363	1.44	2,696,072	1.61	2,796,363	
5.02 Residential Mortgage-Backed Securities	1,332,260	3,682,583	2,743,548	4,441,271	902,872	XXX	13,102,535	6.74	13,004,934	7.75	13,102,535	
5.03 Commercial Mortgage-Backed Securities						XXX						
5.04 Other Loan-Backed and Structured Securities						XXX						
5.05 TOTALS	1,743,860	4,994,795	2,743,548	5,393,823	1,022,872	XXX	15,898,898	8.18	15,701,006	9.35	15,898,898	
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	2,967,710	55,656,421	3,835,549	973,356	1,903,077	XXX	65,336,112	33.61	63,348,575	37.74	65,336,112	
6.02 Residential Mortgage-Backed Securities						XXX						
6.03 Commercial Mortgage-Backed Securities				1,082,000	14,085,881	XXX	15,167,881	7.80	12,986,317	7.74	15,167,881	
6.04 Other Loan-Backed and Structured Securities	4,071,417	13,327,952	802,071	997,521	336,196	XXX	19,535,157	10.05	18,182,183	10.83	19,535,157	
6.05 TOTALS	7,039,126	68,984,373	4,637,620	3,052,877	16,325,153	XXX	100,039,150	51.47	94,517,075	56.31	100,039,150	
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	18,877,092	111,222,974	5,067,869	4,356,084	3,662,941	XXX	143,186,959	73.67	XXX	XXX	143,186,959	
11.02 Residential Mortgage-Backed Securities	1,550,819	4,271,877	3,093,135	4,643,708	914,507	XXX	14,474,046	7.45	XXX	XXX	14,474,046	
11.03 Commercial Mortgage-Backed Securities				1,082,000	14,085,881	XXX	15,167,881	7.80	XXX	XXX	15,167,881	
11.04 Other Loan-Backed and Structured Securities	4,193,162	13,851,543	1,548,301	1,607,974	336,196	XXX	21,537,175	11.08	XXX	XXX	21,537,175	
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	24,621,073	129,346,393	9,709,304	11,689,766	18,999,524		194,366,061	100.00	XXX	XXX	194,366,061	
11.09 Line 11.08 as a % of Col. 7	12.67	66.55	5.00	6.01	9.78		100.00	XXX	XXX	XXX	100.00	
12. Total Bonds Prior Year												
12.01 Issuer Obligations	15,099,004	65,416,694	16,535,307	8,944,717	9,381,512	XXX	XXX	XXX	115,377,235	68.74	115,377,235	
12.02 Residential Mortgage-Backed Securities	2,361,295	5,699,857	4,694,743	3,295,343	1,355,642	XXX	XXX	XXX	17,406,879	10.37	17,406,879	
12.03 Commercial Mortgage-Backed Securities			353,026		12,633,291	XXX	XXX	XXX	12,986,317	7.74	12,986,317	
12.04 Other Loan-Backed and Structured Securities	3,990,215	10,308,562	4,361,212	2,345,175	1,075,392	XXX	XXX	XXX	22,080,556	13.15	22,080,556	
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	21,450,514	81,425,113	25,944,287	14,585,235	24,445,837		XXX	XXX	167,850,987	100.00	167,850,987	
12.09 Line 12.08 as a % of Col. 9	12.78	48.51	15.46	8.69	14.56		XXX	XXX	100.00	XXX	100.00	
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations	18,877,092	111,222,974	5,067,869	4,356,084	3,662,941	XXX	143,186,959	73.67	115,377,235	68.74	143,186,959	XXX
13.02 Residential Mortgage-Backed Securities	1,550,819	4,271,877	3,093,135	4,643,708	914,507	XXX	14,474,046	7.45	17,406,879	10.37	14,474,046	XXX
13.03 Commercial Mortgage-Backed Securities				1,082,000	14,085,881	XXX	15,167,881	7.80	12,986,317	7.74	15,167,881	XXX
13.04 Other Loan-Backed and Structured Securities	4,193,162	13,851,543	1,548,301	1,607,974	336,196	XXX	21,537,175	11.08	22,080,556	13.15	21,537,175	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	24,621,073	129,346,393	9,709,304	11,689,766	18,999,524		194,366,061	100.00	167,850,987	100.00	194,366,061	XXX
13.09 Line 13.08 as a % of Col. 7	12.67	66.55	5.00	6.01	9.78		100.00	XXX	XXX	XXX	100.00	XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11	12.67	66.55	5.00	6.01	9.78		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	17,912,194	17,912,194			
3.	Accrual of discount	25,864	25,864			
4.	Unrealized valuation increase (decrease)					
5.	TOTAL gain (loss) on disposals	(12,751)	(12,751)			
6.	Deduct consideration received on disposals	5,490,958	5,490,958			
7.	Deduct amortization of premium	1,027	1,027			
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)	12,433,322	12,433,322			
11.	Deduct total nonadmitted amounts					
12.	Statement value at end of current period (Line 10 minus Line 11)	12,433,322	12,433,322			

(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	12,554,100	12,554,100		
2.	Cost of cash equivalents acquired	16,120,829	16,120,829		
3.	Accrual of discount	55,376	55,376		
4.	Unrealized valuation increase (decrease)				
5.	TOTAL gain (loss) on disposals	(19,174)	(19,174)		
6.	Deduct consideration received on disposals	26,480,311	26,480,311		
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)	2,230,820	2,230,820		
11.	Deduct total nonadmitted amounts				
12.	Statement value at end of current period (Lines 10 minus 11)	2,230,820	2,230,820		

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

E01 Schedule A - Part 1 Real Estate Owned . . . . NONE

E02 Schedule A - Part 2 Real Estate Acquired . . . . NONE

E03 Schedule A - Part 3 Real Estate Disposed . . . . NONE

E04 Schedule B Part 1 - Mortgage Loans Owned . . . . NONE

E05 Schedule B Part 2 - Mortgage Loans Acquired . . . . NONE

E06 Schedule B Part 3 - Mortgage Loans Disposed . . . . NONE

E07 Schedule BA Part 1 - Long-Term Invested Assets Owned . . . . NONE

E08 Schedule BA Part 2 - Long-Term Invested Assets Acquired . . . . NONE

E09 Schedule BA Part 3 - Long-Term Invested Assets Disposed . . . . NONE

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	257,747	97.2810	250,012	257,000	257,730		(17)			2.250	2.272	FA	2,190		12/30/2019	08/15/2049
912810QA9	U S TREASURY BOND 3.5% 2/15/39				1	296,366	120.0350	291,685	243,000	296,102		(264)			3.500	2.073	FA	3,220		12/30/2019	02/15/2039
912810PX0	U S TREASURY BOND 4.5% 5/15/38				1	2,156,442	135.3160	2,316,610	1,712,000	2,134,076		(14,992)			4.500	3.119	MN	9,947	60,092	06/14/2019	05/15/2038
912828XR6	U S TREASURY NOTE 1.75% 5/31/22				1	8,307,255	100.3910	8,310,367	8,278,000	8,305,899		(1,355)			1.750	1.497	MN	12,677	12,058	12/13/2019	05/31/2022
912828XW5	U S TREASURY NOTE 1.75% 6/30/22				1	10,071,283	100.4140	10,077,549	10,036,000	10,065,489		(5,794)			1.750	1.629	JD	483	87,815	12/13/2019	06/30/2022
9128286Z8	U S TREASURY NOTE 1.75% 6/30/24				1	2,679,902	100.3160	2,676,431	2,668,000	2,679,526		(375)			1.750	1.569	JD	255	20,676	12/30/2019	06/30/2024
9128283S7	U S TREASURY NOTE 2% 1/31/20	SD			1	3,372,375	100.0270	3,400,918	3,400,000	3,397,964		23,975			2.000	2.721	JJ	28,457	68,000	12/05/2018	01/31/2020
912828M80	U S TREASURY NOTE 2% 11/30/22				1	13,924,799	101.1290	13,951,757	13,796,000	13,921,218		(3,580)			2.000	1.680	MN	24,257		12/16/2019	11/30/2022
9128286G0	U S TREASURY NOTE 2.375% 2/29/24				1	543,087	102.8520	546,144	531,000	541,641		(1,447)			2.375	1.874	FA	4,301	6,306	07/16/2019	02/29/2024
9128285V8	U S TREASURY NOTE 2.5% 1/15/22				1	5,108,652	101.8090	5,087,396	4,997,000	5,088,464		(20,187)			2.500	1.585	JJ	57,710		10/02/2019	01/15/2022
9128286B1	U S TREASURY NOTE 2.625% 2/15/29				1	730,501	106.0550	740,264	698,000	728,855		(1,646)			2.625	2.090	FA	6,921	9,161	06/14/2019	02/15/2029
9128285A4	U S TREASURY NOTE 2.75% 9/15/21				1	4,066,500	101.9180	4,069,586	3,993,000	4,062,584		(3,916)			2.750	1.784	MS	32,580		12/16/2019	09/15/2021
9128285L0	U S TREASURY NOTE 2.875% 11/15/21				1	9,603,128	102.3590	9,606,392	9,385,000	9,589,518		(13,610)			2.875	1.688	MN	34,839		12/13/2019	11/15/2021
9128284V9	U S TREASURY NOTE 2.875% 8/15/28				1	502,935	107.8520	546,810	507,000	503,465		410			2.875	3.189	FA	5,506	12,334	03/12/2019	08/15/2028
912810SD1	U S TREASURY NOTE 3% 8/15/48				1	1,382,148	112.9100	1,541,222	1,365,000	1,382,134		(80)			3.000	3.182	FA	15,468	24,510	07/30/2019	08/15/2048
0199999 Subtotal - U.S. Governments - Issuer Obligations						63,003,118	XXX	63,413,142	61,866,000	62,954,665		(42,878)			XXX	XXX	XXX	238,811	300,952	XXX	XXX
U.S. Governments - Residential Mortgage-Backed Securities																					
36179RGB9	GNMA II POOL #0MA2894 4.5% 6/20/45			4	1	239,578	107.1230	244,385	228,135	239,314		(2,239)			4.500	3.419	MON	860	8,555	02/14/2019	06/20/2045
36179RZV4	GNMA II POOL #0MA3456 4.5% 2/20/46			4	1	180,719	106.7310	186,953	175,163	180,629		(1,251)			4.500	3.805	MON	657	7,882	10/17/2018	02/20/2046
3620AMTH5	GNMA POOL #0734152 4% 1/15/41			4	1	516,754	106.4920	518,541	486,929	514,947		(5,396)			4.000	2.787	MON	1,623	21,236	05/04/2017	01/15/2041
3622AAAE4	GNMA POOL #0784605 4.5% 1/15/42			4	1	109,403	108.7310	114,500	105,306	109,295		(701)			4.500	3.681	MON	224	4,739	10/24/2018	01/15/2042
36182UZ83	GNMA POOL #0AJ0767 3.5% 8/15/45			4	1	327,953	106.6580	333,479	312,662	327,326		(1,985)			3.500	2.478	MON	912	10,943	08/02/2017	08/15/2045
0299999 Subtotal - U.S. Governments - Residential Mortgage-Backed Securities						1,374,406	XXX	1,397,858	1,308,195	1,371,511		(11,574)			XXX	XXX	XXX	4,276	53,355	XXX	XXX
U.S. Governments - Other Loan-Backed and Structured Securities																					
83162CVB6	SBA GTD PART 2012-20J 2.18% 10/1/32			4	1	371,476	99.8540	368,715	369,255	371,448		(28)			2.180	2.082	MON	2,012		11/26/2019	10/01/2032
83162CVU4	SBA GTD PART 2013-20I 1 3.62% 9/01/33			4	1	418,990	104.7830	412,145	393,332	405,744		(3,107)			3.620	3.144	FA	5,000	14,932	11/10/2016	09/01/2033
83162CVX8	SBA GTD PART 2013-20K 1 3.38% 11/01/33			4	1	435,253	104.0170	426,043	409,589	421,921		(3,356)			3.380	2.923	MN	2,384	14,562	10/12/2016	11/01/2033
83162CUA9	SBA GTD PARTN 2011-20E 3.79% 5/1/31			4	1	269,573	103.5500	273,397	264,024	268,790		(1,445)			3.790	3.456	MN	1,696	10,261	06/25/2018	05/01/2031
83162CWG4	SBA GTD PARTN 2014-20E 1 3% 5/01/34			4	1	545,947	101.9700	533,567	523,259	534,115		(2,560)			3.000	2.696	MN	2,704	16,308	10/12/2016	05/01/2034
0499999 Subtotal - U.S. Governments - Other Loan-Backed and Structured Securities						2,041,239	XXX	2,013,867	1,959,459	2,002,018		(10,496)			XXX	XXX	XXX	13,796	56,064	XXX	XXX
0599999 Subtotal - U.S. Governments						66,418,763	XXX	66,824,867	65,133,654	66,328,195		(64,948)			XXX	XXX	XXX	256,882	410,371	XXX	XXX
U.S. Special Revenue, Special Assessment - Issuer Obligations																					
167560PL9	CHICAGO IL MET WTR RECL 5.72% 12/1/38				1FE	418,154	130.8320	451,370	345,000	414,915		(2,397)			5.720	4.013	JD	1,699	19,734	10/19/2018	12/01/2038
59447TXA6	MICHIGAN ST FIN AUTH REVENUE VAR 9/1/49			1	1FE	120,000	100.0490	120,059	120,000	120,000					2.000	2.000	MS	277		11/05/2019	09/01/2049
645913AY0	NEW JERSEY ST ECON DEV AUTH 0% 2/15/20	@			1FE	401,398	99.7990	419,156	420,000	411,051		7,791				1.941	MAT			10/03/2018	02/15/2020
6461366N6	NEW JERSEY ST TRANSPRTN 2.384% 6/15/22				2FE	851,879	100.3800	853,230	850,000	851,854		(24)			2.384	2.292	JD	784		12/17/2019	06/15/2022
6461366P1	NEW JERSEY ST TRANSPRTN 2.551% 6/15/23				2FE	460,915	100.3000	461,380	460,000	460,907		(8)			2.551	2.491	JD	454		12/17/2019	06/15/2023
650035TD0	NEW YORK ST URBAN DEV CORP 5.77% 3/15/39				1FE	540,900	121.2750	563,929	465,000	537,636		(2,330)			5.770	4.532	MS	7,975	26,831	08/02/2018	03/15/2039
2599999 Subtotal - U.S. Special Revenue, Special Assessment - Issuer Obligations						2,793,247	XXX	2,869,124	2,660,000	2,796,363		3,031			XXX	XXX	XXX	11,189	46,565	XXX	XXX
U.S. Special Revenue, Special Assessment - Residential Mortgage-Backed Securities																					
3137FPLF0	FHLMC MULTICLASS MTG 4926 BA 3% 5/25/25			4	1	422,869	100.6210	422,984	420,373	423,004		(97)			3.000	2.692	MON	1,052	2,807	10/09/2019	05/25/2025
31326KX69	FHLMC POOL #2B-5201 VAR 3/1/46			4	1	145,713	101.4020	146,293	144,270	145,616		(672)			2.000	1.906	MON	650	3,945	02/01/2018	03/01/2046
312944Y54	FHLMC POOL #A9-6132 4.5% 1/01/41			4	1	484,452	108.6770	478,625	440,411	481,526		(8,071)			4.500	2.406	MON	1,652	19,818	10/18/2016	01/01/2041
3128MJ6V7	FHLMC POOL #G0-8883 4.5% 5/1/49			4	1	40,220	105.2690	40,467	38,442	40,168		(389)			4.500	3.148	MON	144	865	05/23/2019	05/01/2049
3132J4GA1	FHLMC POOL #G3-0892 5.5% 4/01/30			4	1	535,270	107.8350	512,434	475,202	525,828		(14,809)			5.500	2.180	MON	2,178	26,136	10/13/2016	04/01/2030
3132XCRW7	FHLMC POOL #G6-7701 3% 10/1/46			4	1	340,685	103.0070	361,550	350,996	341,036		1,448			3.000	3.529	MON	877	10,530	08/17/2018	10/01/2046
3132DMDG7	FHLMC POOL #SD-0103 3.5% 12/1/48			4	1	117,343	103.0560	117,943	114,446	117,283		(265)			3.500	2.866	MON	334	668	10/18/2019	12/01/2048
3131XHQH2	FHLMC POOL #ZL-2256 4.5% 10/1/41			4	1	449,109	108.6130	454,916	418,841	448,304		(1,604)			4.500	2.904	MON	1,571	7,853	06/17/2019	10/01/2041
35563PKG3	FHLMC SEASONED CR RISK 2 MA 8/25/58			4	1	92,202	103.9340	94,383	90,810	92,181		(121)			3.500	3.398	MON	265	2,054	05/08/2019	08/25/2058
35563PHF9	FHLMC SEASONED CR RISK 4 3.5% 11/25/57			4	1	550,502	103.6360	584,000	563,510	550,802		1,830			3.500	3.660	MON	1,650	20,724	11/08/2018	11/25/2057
3136ASFR2	FNMA GTD REMIC P/T 16-24 LB 2.5% 6/25/42			4	1	309,767	100.9360	311,426	308,538	309,747		(125)			2.500	2.431	MON	650	3,214	06/26/2019	06/25/2042
3138EKSN6	FNMA POOL #0AL3224 VAR 3/1/43			4	1	938,954	101.7300	932,754	916,892	938,770		(707)			2.000	1.731	MON	2,190	2,071	11/01/2019	03/01/2043
3138EMPY1	FNMA POOL #0AL4938 VAR 1/1/42			4	1	221,401	103.5590	219,967	212,407	221,228		(1,517)			2.500	2.041	MON	730	3,882	06/25/2019	01/01/2042
3138EMV40	FNMA POOL #0AL5134 VAR 4/1/44			4	1	315,979	102.1730	312,589	305,940	310,803		(1,407)			2.000	1.837	MON	740	8,886	01/17/2017	04/01/2043
3138EPZE7	FNMA POOL #0AL7040 VAR 10/1/43			4	1	2,344,882	100.7560	2,346,659	2,329,052	2,344,853		(29)			2.000	1.930	MON	4,540		12/18/2019	10/01/2043
3138EP2K9	FNMA POOL #0AL7077 4% 7/1/35			4	1	390,669	107.6840	395,070	366,879	373,502		(1,548)			4.000	3.554	MON	1,223	15,954	11/30/2017	07/01/2035
3138ETRP3	FNMA POOL #0AL8593 4% 4/1/36			4	1	389,403	107.6810	392,799	364,780	371,739		(1,302)			4.000	3.540	MON	1,216	14,606	12/06/2017	04/01/2036
3138WE6B0	FNMA POOL #0AS5365 3.5% 7/1/45			4	1	215,522	105.3580	218,599	207,482	215,334		(854)			3.500	2.734	MON	605	3,026	07/05/2019	07/01/2045
3138X02G2	FNMA POOL #0AU1674 VAR 8/1/43			4	1	218,615	100.8880	224,235	222,262	218,751		645			2.000	2.158	MON	370	5,308	07/31/2018	08/01/2043

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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
3140F7P60	FNMA POOL #0BD0444 3.5% 6/1/46			4	1	70,480	106.0110	71,929	67,851	70,420		(219)			3.500	2.741	MON	198	989	07/05/2019	06/01/2046
3140FG7K9	FNMA POOL #0BD8997 3.5% 11/1/46			4	1	126,484	106.0550	129,139	121,766	126,378		(358)			3.500	2.744	MON	355	1,776	07/05/2019	11/01/2046
3140J5RF8	FNMA POOL #0BM1385 VAR 7/1/47			4	1	137,834	101.6070	139,678	137,469	137,819		(138)			2.000	1.977	MON	302	3,610	01/30/2018	07/01/2047
3140J5XX2	FNMA POOL #0BM1593 3.5% 11/1/35			4	1	327,050	104.7290	326,614	311,866	316,437		(810)			3.500	3.139	MON	910	10,925	08/30/2017	11/01/2035
3140J7UL7	FNMA POOL #0BM3286 4.5% 11/1/47			4	1	161,659	105.4850	163,550	155,045	161,410		(1,959)			4.500	3.202	MON	581	6,961	06/26/2018	11/01/2047
3140J8HX4	FNMA POOL #0BM3845 VAR 9/1/37			4	1	247,011	104.0440	247,115	237,511	246,589		(3,603)			2.000	1.500	MON	850	8,935	01/31/2019	09/01/2037
3140J9CN9	FNMA POOL #0BM4576 2.675% 11/1/47			4	1	302,907	101.4630	311,969	307,471	303,090		963			2.675	2.805	MON	685	8,221	10/09/2018	11/01/2047
3140J9X30	FNMA POOL #0BM5197 4.5% 7/1/46			4	1	105,994	107.4940	109,096	101,490	105,863		(1,039)			4.500	3.550	MON	381	4,299	02/13/2019	07/01/2046
3140JAXM5	FNMA POOL #0BM6083 VAR 9/1/45			4	1	1,904,518	101.5570	1,898,136	1,869,036	1,904,461		(57)			2.000	1.828	MON	4,390		12/20/2019	09/01/2045
3140X4MQ6	FNMA POOL #0FM1266 5% 7/1/49			4	1	208,958	108.6780	209,270	192,560	208,700		(258)			5.000	2.269	MON	802		11/22/2019	07/01/2049
30309LAG3	FRESB 2019-SB61 MBS VAR 2/25/39			4	1	338,774	102.0290	343,943	337,104	338,726		(52)			2.000	1.970	MON	830	6,630	04/11/2019	02/25/2039
30298BAE3	FRESB 2019-SB63 MORTG SB63 VAR 2/25/39			4	1	180,546	101.2660	181,984	179,709	180,527		(21)			2.000	1.972	MON	400	2,291	06/12/2019	02/25/2039
30298LAB7	FRESB 2019-SB65 CMBS A5H VAR 5/25/39			4	1	270,838	98.9770	266,804	269,562	270,819		(21)			2.000	1.971	MON	500	1,914	08/15/2019	05/25/2039
30312BAA3	FRESB 2019-SB66 MORTG SB66 VAR 6/25/39			4	1	260,836	100.0030	259,557	259,550	260,821		(17)			2.000	1.970	MON	505	1,505	09/11/2019	06/25/2039
2699999 Subtotal - U.S. Special Revenue, Special Assessment - Residential Mortgage-Backed Securities						13,167,446	XXX	13,226,479	12,839,521	13,102,535		(37,183)			XXX	XXX	XXX	34,327	210,404	XXX	XXX
3199999 Subtotal - U.S. Special Revenue, Special Assessment						15,960,693	XXX	16,095,603	15,499,521	15,898,898		(34,152)			XXX	XXX	XXX	45,516	256,968	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
00287YAU3	ABBVIE INC 2.3% 5/14/21			1	2FE	369,744	100.3680	381,398	380,000	374,016		4,192			2.300	3.488	MN	1,165	8,740	12/20/2018	05/14/2021
00287YBE8	ABBVIE INC 3.375% 11/14/21				2FE	638,253	102.5820	636,008	620,000	636,278		(1,975)			3.375	1.938	MN	2,790	10,463	10/03/2019	11/14/2021
00912XAX2	AIR LEASE CORP 2.75% 1/15/23			1	2FE	544,200	101.3260	547,160	540,000	544,136		(64)			2.750	2.276	JJ	6,889	2,613	12/17/2019	01/15/2023
00912XBE3	AIR LEASE CORP 3.5% 1/15/22				2FE	607,670	102.7700	609,426	593,000	606,385		(1,339)			3.500	3.729	JJ	7,123	2,694	10/03/2019	01/15/2022
025537AL5	AMERICAN ELECTRIC POWER 3.65% 12/1/21				2FE	766,906	103.1740	776,900	753,000	766,843		(68)			3.650	1.997	MON	2,275	11,090	12/20/2019	12/01/2021
025816BS7	AMERICAN EXPRESS CO 3.4% 2/27/23			1	1FE	252,897	103.8360	260,628	251,000	252,827		(212)			3.400	2.272	FA	2,963	6,834	06/19/2019	02/27/2023
02665WDC2	AMERICAN HONDA FINANCE 2.05% 1/10/23				1FE	671,094	100.3830	671,562	669,000	670,964		(129)			2.050	2.078	JJ	4,237		10/03/2019	01/10/2023
026874DG9	AMERICAN INTERNATIONAL GROUP 3.3% 3/1/21			1	2FE	633,592	101.4550	633,079	624,000	631,975		(1,647)			3.300	1.170	MS	6,921	1,782	12/16/2019	03/01/2021
03522AAJ9	ANHEUSER-BUSCH COS LLC 4.9% 2/1/46			1	2FE	183,664	118.6120	214,688	181,000	183,632		(32)			4.900	4.801	FA	3,720	4,435	05/14/2019	02/01/2046
00206RGD8	AT&T INC VAR 6/12/24				2FE	519,553	101.7350	538,178	529,000	521,300		1,686			2.000	2.410	MJSD	907	18,481	06/14/2019	06/12/2024
053332AM4	AUTOZONE INC 3.7% 4/15/22			1	2FE	306,812	103.1910	312,669	303,000	305,778		(1,033)			3.700	3.168	AO	2,398	11,211	03/04/2019	04/15/2022
05523UAK6	BAE SYSTEMS HLDGS 144A 3.8% 10/07/24				2FE	97,337	105.7430	99,398	94,000	96,153		(411)			3.800	3.348	AO	843	3,572	02/09/2017	10/07/2024
05523UAP5	BAE SYSTEMS HLDGS 144A 3.85% 12/15/25			1	2FE	164,953	106.1530	168,783	159,000	164,507		(446)			3.850	3.154	JD	289	3,061	06/17/2019	12/15/2025
06051GHS1	BANK OF AMERICA CORP VAR 3/15/50			1	1FE	204,000	120.5550	245,932	204,000	204,000					2.000	2.000	MS	2,605	4,417	03/12/2019	03/15/2050
06051GGP8	BANK OF AMERICA CORP VAR 7/21/21			1	1FE	1,821,058	100.2060	1,827,757	1,824,000	1,823,326		2,187			2.000	1.882	JJ	19,208	8,386	12/19/2019	07/21/2021
07274NAA1	BAYER US FINANCE II LLC 3.5% 6/25/21			1	2FE	609,961	101.8240	608,908	598,000	608,092		(1,870)			3.500	1.785	JD	407	10,465	12/16/2019	06/25/2021
084659AP6	BERKSHIRE HATHAWAY ENERGY 3.8% 7/15/48			1	1FE	168,028	107.6320	182,974	170,000	168,048		20			3.800	3.867	JJ	2,997	3,230	06/14/2019	07/15/2048
09256BAE7	BLACKSTONE HOLDINGS FINAN 6.25% 8/15/42				1FE	73,999	135.7220	81,433	60,000	73,815		(184)			6.250	4.601	FA	1,427	1,875	06/17/2019	08/15/2042
11134LAD1	BROADCOM CORP/CAYMA 3% 1/15/22			1	2FE	612,201	101.4790	612,933	604,000	611,666		(535)			3.000	2.196	JJ	8,355		12/16/2019	01/15/2022
11135FAD3	BROADCOM INC 3.625% 10/15/24			1	2FE	184,930	103.9890	195,499	188,000	185,289		359			3.625	3.959	AO	1,458	3,597	04/12/2019	10/15/2024
1360698A2	CANADIAN IMPERIAL BANK VAR 7/22/23			1	1FE	1,040,410	101.0910	1,041,237	1,030,000	1,039,997		(413)			2.000	1.961	JJ	10,930		12/18/2019	07/22/2023
14040HBU8	CAPITAL ONE FINANCIAL 3.2% 1/30/23			1	2FE	296,647	102.8190	305,372	297,000	296,775		68			3.200	3.226	JJ	3,986	9,504	01/25/2018	01/30/2023
14042RNW7	CAPITAL ONE NA 2.15% 9/6/22			1	2FE	1,972,609	100.1700	1,973,349	1,970,000	1,972,262		(347)			2.150	1.933	MS	13,638		12/18/2019	09/06/2022
14913Q3A5	CATERPILLAR FINANCIAL SVC 1.9% 9/6/22				1FE	692,096	100.2020	691,394	690,000	691,935		(161)			1.900	1.722	MS	4,195		10/03/2019	09/06/2022
125523CA6	CIGNA CORP 144A 3.4% 3/1/27			1	2FE	255,956	103.9400	257,771	248,000	255,719		(237)			3.400	2.883	MS	2,811		10/10/2019	03/01/2027
125523BQ2	CIGNA CORP 144A 3.9% 2/15/22				2FE	1,249,662	103.5700	1,250,090	1,207,000	1,248,424		(1,238)			3.900	2.224	FA	17,787		12/17/2019	02/15/2022
172967LG4	CITIGROUP INC 2.75% 4/25/22			1	1FE	1,246,448	101.6020	1,246,657	1,227,000	1,245,505		(943)			2.750	2.546	AO	6,262	5,184	12/18/2019	04/25/2022
172967KN0	CITIGROUP INC 3.4% 5/1/26				1FE	407,217	105.0670	421,319	401,000	405,502		(1,003)			3.400	3.040	MN	2,310	17,884	06/18/2019	05/01/2026
17308CC46	CITIGROUP INC VAR 11/4/22			1	1FE	560,000	100.3110	561,742	560,000	560,000					2.000	2.000	MN	1,804		10/28/2019	11/04/2022
00209TAB1	COMCAST CABLE COMM 9.455% 11/15/22				1FE	354,222	120.8520	332,343	275,000	324,053		(16,142)			9.455	2.933	MN	3,395	26,001	02/07/2018	11/15/2022
20030NAX9	COMCAST CORP 6.400% 05/15/38				1FE	59,091	140.9640	60,615	43,000	57,461		(534)			6.400	3.833	MN	359	2,752	10/21/2016	05/15/2038
20268JAA1	COMMONSPIRIT HEALTH 2.76% 10/1/24			1	2FE	210,000	100.9260	211,945	210,000	210,000					2.760	2.760	AO	2,109		08/07/2019	10/01/2024
20605PAK7	CONCHO RESOURCES INC 4.3% 8/15/28			1	2FE	271,075	109.0400	296,589	272,000	271,181		72			4.300	4.340	FA	4,451	13,093	06/14/2018	08/15/2028
74977RDE1	COOPERATIEVE RABOBANK UA 3.875% 9/26/23				1FE	260,938	105.7390	264,348	250,000	259,637		(1,301)			3.875	2.781	MS	2,583	4,844	06/14/2019	09/26/2023
224044BW6	COX COMMUNICATIONS INC 3.25% 12/15/22				2FE	255,595	102.8710	257,178	250,000	254,804		(791)			3.250	2.571	JD	384	4,063	06/25/2019	12/15/2022
126408GV9	CSX CORP 4.25% 6/1/21			1	2FE	224,733	102.6150	220,622	215,000	218,847		(3,211)			4.250	2.266	JD	787	9,138	01/24/2018	06/01/2021
126650DC1	CVS HEALTH CORP 3.35% 3/9/21				2FE	291,651	101.6630	290,756	286,000	290,491		(1,160)			3.350	2.006	MS	3,007		10/03/2019	03/09/2021
126650BQ2	CVS PASS-THROUGH TRUST 6.943% 1/10/30				2FE	181,574	117.1570	181,110	154,587	179,720		(2,707)			6.943	4.888	MON	656	5,371	06/24/2019	01/10/2030
126650BS8	CVS PASS-THROUGH TRUST 7.507% 01/10/32				2FE	320,166	123.6730	310,902	251,391	309,843		(7,060)			7.507	4.939	MON	1,153	20,219	10/12/2016	01/10/2032
233851DU5	DAIMLER FINANCE NORTH AME 2.55% 8/15/22				1FE	1,679,758	100.7520	1,680,543	1,668,000	1,679,222		(536)			2.550	2.410	FA	16,147		12/17/2019	08/15/2022
25389JAU0	DIGITAL REALTY TRUST LP 3.6% 7/1/29			1	2FE	242,352	104.0960	251,912	242,000	242,335		(17)			3.600	3.620	JJ	4,767		06/25/2019	07/01/2029
25470DAF6	DISCOVERY COMMUNICATIONS 3.3% 5/15/22				2FE	768,968	102.5870	769,403	750,000	768,698		(270)			3.300	2.218	MN	3,225		12/17/2019	05/15/2022
25746UDA4	DOMINION ENERGY INC STEP 8/15/21				2FE	736,460	100.7670	737,614	732,000	736,358		(101)			2.000	1.547	FA	7,531	786	12/16/2019	08/15/2021
278062AC8	EATON CORP 2.75% 11/2/22				2FE	763,635	102.0400	765,300	750,000	763,469		(166)			2.750	2.094	MN	3,432		12/16/2019	11/02/2022
281020AK3	EDISON INTERNATIONAL 2.125% 4/15/20				2FE	320,811	100.0580	321,186	321,000	320,957		54			2.125	2.142	AO	1,459	6,821	03/22/2017	04/15/2020
29273RAQ2	ENERGY TRANSFER OPERATING 5.2% 2/1/22			1	2FE	1,207,934	104.8730	1,204,991	1,149,000	1,204,611		(3,323)			5.200	2.145	FA	24,603		12/17/2019	02/01/2022

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book Adjusted Carrying Value 12	Change in Book Adjusted Carrying Value 13	Change in Book Adjusted Carrying Value 14	Change in Book Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	FOREIGN	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
29379VBP7	ENTERPRISE PRODUCTS OPER 2.8% 2/15/21				2FE	454,070	100.9540	454,293	450,000	453,408		(680)			2.800	1.858	FA	4,778	3,360	10/03/2019	02/15/2021
30040WAA6	EVERSOURCE ENERGY 2.5% 3/15/21			1	2FE	502,790	100.5870	502,935	500,000	502,715		(75)			2.500	1.723	MS	3,715		12/20/2019	03/15/2021
31428XBU9	FEDEX CORP 3.4% 1/14/22				2FE	530,203	102.7160	531,042	517,000	528,903		(1,300)			3.400	3.441	JJ	8,167	1,463	10/03/2019	01/14/2022
31428XBQ8	FEDEX CORP 4.05% 2/15/48			1	2FE	205,939	96.6230	225,132	233,000	206,327		388			4.050	4.781	FA	3,591	7,047	02/14/2019	02/15/2048
336158AK6	FIRST REPUBLIC BANK/CA 2.5% 6/6/22			1	1FE	1,010,760	100.9860	1,009,860	1,000,000	1,009,820		(940)			2.500	2.085	JD	1,806	7,500	12/16/2019	06/06/2022
36962G4Y7	GENERAL ELECTRIC CO 4.625% 1/7/21				2FE	305,606	102.2730	309,887	303,000	304,262		(1,190)			4.625	4.202	JJ	6,812	14,014	11/08/2018	01/07/2021
37045XBS4	GM FINANCIAL CO 3.45% 1/14/22			1	2FE	246,728	102.2380	251,505	246,000	246,331		(203)			3.450	3.402	JJ	3,961	8,487	02/07/2018	01/14/2022
37045XCU8	GM FINANCIAL CO 3.55% 7/8/22				2FE	751,022	102.9430	760,749	739,000	750,065		(957)			3.550	2.567	JJ	12,637	2,387	10/03/2019	07/08/2022
38141EA58	GOLDMAN SACHS GROUP 5.375% 3/15/20				1FE	505,483	100.6780	468,153	465,000	467,826		(13,602)			5.375	2.383	MS	7,429	24,994	02/27/2017	03/15/2020
38141GGS7	GOLDMAN SACHS GROUP 5.75% 1/24/22				1FE	2,066,874	107.3520	2,050,423	1,910,000	2,027,434		(22,716)			5.750	2.493	JJ	47,897	47,294	12/17/2019	01/24/2022
404280AV1	HSBC HOLDINGS PLC 3.4% 3/8/21		C		1FE	1,505,807	101.5890	1,503,517	1,480,000	1,501,339		(3,277)			3.400	2.769	MS	15,894	7,310	12/17/2019	03/08/2021
44891AAY3	HYUNDAI CAPITAL AMERICA 3.95% 2/1/22				2FE	309,792	102.8330	318,782	310,000	309,844		52			3.950	3.971	FA	5,136	6,157	01/28/2019	02/01/2022
44932HAK9	IBM CREDIT LLC 3.45% 11/30/20				1FE	511,534	101.5440	513,813	506,000	510,574		(965)			3.450	1.895	MN	1,503	11,765	10/10/2019	11/30/2020
45687AAM4	INGERSOLL-RAND GLOBAL HLDG 2.9% 2/21/21				2FE	505,190	100.9190	504,595	500,000	505,190					2.900	1.974	FA	5,235		12/26/2019	02/21/2021
460690BM1	INTERPUBLIC GROUP OF COS 3.5% 10/1/20				2FE	51,900	101.0710	52,557	52,000	51,949		39			3.500	3.581	AO	460	1,871	09/18/2018	10/01/2020
24422ETZ2	JOHN DEERE CAPITAL 2.35% 1/8/21				1FE	229,880	100.5400	231,242	230,000	229,958		40			2.350	2.368	JJ	2,612	5,405	01/03/2018	01/08/2021
46625HJD3	JPMORGAN CHASE & CO 4.5% 1/24/22				1FE	328,715	105.0020	321,306	306,000	315,927		(4,427)			4.500	2.464	JJ	6,044	13,320	06/18/2019	01/24/2022
46647PAS5	JPMORGAN CHASE & CO VAR 6/28/22			1	1FE	1,816,308	102.1660	1,818,555	1,780,000	1,814,330		(1,978)			2.000	0.546	JD	2,263	20,030	12/19/2019	06/18/2022
48203RAJ3	JUNIPER NETWORKS INC 4.35% 6/15/25			1	2FE	161,659	107.6090	170,022	158,000	161,272		(387)			4.350	3.883	JD	325	6,873	03/18/2019	06/15/2025
485170AV6	KANSAS CITY SOUTHERN 3% 5/15/23			1	2FE	525,195	102.3080	521,771	510,000	524,149		(1,046)			3.000	1.941	MN	1,996	5,134	10/03/2019	05/15/2023
49271VAE0	KEURIG DR PEPPER INC 3.551% 5/25/21				2FE	765,480	102.1360	766,020	750,000	765,125		(355)			3.551	2.079	MN	2,731		12/17/2019	05/25/2021
48250AAA1	KKR GROUP FINANCE 144A 5.125% 6/01/44			1	1FE	234,984	118.4420	278,339	235,000	234,985		0			5.125	5.125	JD	1,037	12,044	10/11/2016	06/01/2044
501044DE8	KROGER CO/THE 2.65% 10/15/26			1	2FE	122,066	100.6830	128,874	128,000	122,452		386			2.650	3.370	AO	726	1,696	06/14/2019	10/15/2026
501044CQ2	KROGER CO/THE 3.4% 4/15/22			1	2FE	874,659	102.8410	874,149	850,000	874,659					3.400	1.749	AO	6,101		12/27/2019	04/15/2022
53079EBE3	LIBERTY MUTUAL GROUP INC 4.25% 6/15/23				2FE	659,362	106.2700	659,937	621,000	658,275		(561)			4.250	2.411	JD	1,241	893	12/18/2019	06/15/2023
53079EBG8	LIBERTY MUTUAL GROUP INC 4.569% 2/1/29				2FE	159,148	111.7550	168,750	151,000	158,729		(419)			4.569	3.518	FA	2,894	3,507	06/18/2019	02/01/2029
53079EAW4	LIBERTY MUTUAL GROUP INC 4.95% 5/1/22				2FE	590,581	106.0780	588,733	555,000	588,051		(2,530)			4.950	3.208	MN	4,650	9,405	12/05/2019	05/01/2022
53944VAP4	LLOYDS BANK PLC 3.3% 5/7/21		C		1FE	906,690	101.6310	904,516	890,000	905,286		(1,707)			3.300	1.971	MN	4,485	11,880	12/20/2019	05/07/2021
539830BL2	LOCKHEED MARTIN CORP 4.7% 5/15/46			1	1FE	128,744	127.1570	139,873	110,000	128,521		(223)			4.700	3.685	MN	675	2,585	06/14/2019	05/15/2046
548661CW5	LOWE'S COS INC 3.12% 4/15/22			1	2FE	583,329	102.4400	590,054	576,000	583,083		(246)			3.120	3.632	AO	3,844	7,628	10/10/2019	04/15/2022
549271AF1	LUBRIZOL CORP/THE 6.5% 10/1/34				1FE	280,168	140.1390	295,693	211,000	274,506		(3,157)			6.500	3.813	AO	3,467	13,715	03/01/2018	10/01/2034
55608PBC7	MACQUARIE BANK LTD 2.1% 10/17/22		C		1FE	630,406	100.3140	631,978	630,000	630,416		10			2.100	2.114	AO	2,742		12/26/2019	10/17/2022
581557BM6	MCKESSON CORP 3.65% 11/30/20				2FE	535,972	101.3970	537,404	530,000	534,926		(1,050)			3.650	2.079	MN	1,666	12,958	10/11/2019	11/30/2020
606822BL7	MITSUBISHI UFJ FINAN GR 2.623% 7/18/22		C		1FE	612,119	101.3670	613,270	605,000	612,031		(88)			2.623	2.153	JJ	7,209		12/18/2019	07/18/2022
606822AW4	MITSUBISHI UFJ FINAN GR 3.535% 7/26/21		C		1FE	894,556	102.3530	892,518	872,000	891,274		(3,282)			3.535	2.000	JJ	13,308		10/03/2019	07/26/2021
615369AN5	MOODY'S CORP 3.25% 6/7/21			1	2FE	206,690	101.8520	210,834	207,000	206,848		102			3.250	3.303	JD	467	6,728	06/01/2018	06/07/2021
615369AB1	MOODY'S CORP 4.5% 9/1/22			1	2FE	585,332	105.7470	581,609	550,000	582,099		(3,233)			4.500	1.743	MS	8,319		10/09/2019	09/01/2022
61744YAH1	MORGAN STANLEY 2.75% 5/19/22				1FE	1,757,595	101.8470	1,761,953	1,730,000	1,756,386		(1,209)			2.750	2.168	MN	5,675	8,663	12/18/2019	05/19/2022
61761J3R8	MORGAN STANLEY 3.125% 7/27/26				1FE	274,400	103.2540	295,306	286,000	275,515		1,116			3.125	3.760	JJ	3,848	4,469	03/07/2019	07/27/2026
61746BDQ6	MORGAN STANLEY 3.875% 04/29/24				1FE	148,873	106.3080	148,831	140,000	145,329		(1,139)			3.875	2.932	AO	949	4,636	10/11/2016	04/29/2024
61747WAF6	MORGAN STANLEY 5.75% 1/25/21				1FE	618,968	103.8570	613,795	591,000	611,757		(7,108)			5.750	3.579	JJ	14,767	9,833	10/03/2019	01/25/2021
55336VBH2	MPLX LP VAR 9/9/22			1	2FE	379,974	100.4000	380,516	379,000	379,844		(130)			2.000	1.626	MJSD	727	3,068	10/03/2019	09/09/2022
63307CAG6	NATIONAL BANK OF CANADA 2.15% 10/7/22				1FE	459,972	99.9780	459,899	460,000	459,974		2			2.150	2.152	AO	2,335		10/02/2019	10/07/2022
65339KAS9	NEXTERA ENERGY CAP HLDG 2.403% 9/1/21				2FE	128,314	100.7210	128,923	128,000	128,255		(59)			2.403	2.281	MS	1,034	197	08/05/2019	09/01/2021
65339KBF6	NEXTERA ENERGY CAP HLDG 2.9% 4/1/22				2FE	794,526	102.0610	796,076	780,000	793,701		(825)			2.900	2.079	AO	5,701	1,426	12/17/2019	04/01/2022
655844BJ6	NORFOLK SOUTHERN CORP 3% 4/1/22			1	2FE	337,574	102.0820	336,871	330,000	336,731		(842)			3.000	1.810	AO	2,503		10/09/2019	04/01/2022
655844BV9	NORFOLK SOUTHERN CORP 4.05% 8/15/52			1	2FE	168,851	110.0930	182,754	166,000	168,790		(73)			4.050	3.991	FA	2,558	5,913	06/14/2019	08/15/2052
666807BL5	NORTHROP GRUMMAN CORP 2.08% 10/15/20				2FE	518,480	100.1110	520,577	520,000	519,397		918			2.080	2.902	AO	2,313	7,072	10/09/2019	10/15/2020
649322AE4	NY & PRESBYTERIAN HOSP 4.763% 08/01/46				1FE	101,802	116.2180	115,056	99,000	101,650		(50)			4.763	4.588	FA	1,978	4,715	10/28/2016	08/01/2046
674599DG7	OCCIDENTAL PETROLEUM CORP 0% 10/1/36			1	2FE	151,253	50.2340	151,204	301,000	151,991		738				4.116	AO			11/14/2019	10/10/2036
695114CT3	PACIFICORP 4.125% 1/15/49			1	1FE	133,700	114.3630	153,246	134,000	133,707		5			4.125	4.138	JJ	2,564	5,558	07/10/2018	01/15/2049
70466WAA7	PEACHTREE CORNERS FUNDING 3.976% 2/15/25				2FE	271,515	105.7290	294,984	279,000	273,113		1,470			3.976	4.450	FA	4,222	11,093	05/18/2018	02/15/2025
709599BB9	PENSKE TRUCK LEASING CO 3.9% 2/1/24			1	2FE	180,631	105.0680	190,173	181,000	180,735		67			3.900	3.944	FA	2,961	7,059	05/07/2018	02/01/2024
718549AB4	PHILLIPS 66 PARTNERS LP3.605% 02/15/25			1	2FE	239,861	104.8320	247,404	236,000	238,398		(668)			3.605	3.366	FA	3,238	8,508	10/11/2016	02/15/2025
69353RFH6	PNC BANK NA 2.5% 1/22/21			1	1FE	760,097	100.5960	759,500	755,000	758,725		(1,372)			2.500	1.642	JJ	8,338		10/10/2019	01/22/2021
69352PAE3	PPL CAPITAL FUNDING INC 3.5% 12/1/22			1	2FE	456,463	103.4920	455,365	440,000	454,858		(1,605)			3.500	1.952	JD	1,326	7,700	10/03/2019	12/01/2022
69352PAD5	PPL CAPITAL FUNDING INC 4.2% 6/15/22			1	2FE	469,328	104.3650	469,643	450,000	469,180		(148)			4.200	2.401	JD	890		12/20/2019	06/15/2022
74432QBZ7	PRUDENTIAL FINANCIAL 3.500% 05/15/24				1FE	165,775	106.4230	167,084	157,000	162,297		(1,128)			3.500	2.677	MN	717	5,495	10/25/2016	05/15/2024
756109AN4	REALTY INCOME CORP 3.25% 10/15/22			1	1FE	387,384	103.2740	388,310	376,000	386,598		(890)			3.250	1.691	AO	2,614	7,020	10/03/2019	10/15/2022
775109AW1	ROGERS COMMUNICATIONS INC 3% 03/15/23		A	1	2FE	349,536	102.4900	347,441	339,000	344,041		(1,782)			3.000	2.429	MS	3,023	10,170	10/28/2016	03/15/2023
78355HKL2	RYDER SYSTEM INC 3.65% 3/18/24			1	2FE	166,176	104.7790	167,646	160,000	165,472		(704)			3.650	2.676	MS	1,687	3,261	06/14/2019	03/18/2024
806851AK7	SCHLUMBERGER HOLDINGS COR 3.9% 5/17/28			1	2FE	124,691	106.5400	132,110	124,000	124,654		(37)			3.900	3.634	MN	605	2,902	06/14/2019	05/17/2028
816851AW9	SEMPRA ENERGY 2.400% 03/15/20			1	2FE	232,355	100.0060	228,014	228,000	228,526		(571)			2.400	1.937	MS	1,626	5,472	11/04/2016	03/15/2020
44106MAU6	SERVICE PROPERTIES TRUST 4.25% 2/15/21			1	2FE	455,562	101.4390	456,476	450,000	454,060		(1,502)			4.250	2.235	FA	7,278	5,100	10/03/2019	02/15/2021
83051GAM0	SKANDINAVISKA ENSKILDA BA 2.2% 12/12/22		C		1FE	1,251,888	100.1920	1,252,400	1,250,000	1,251,867		(20)			2.200	2.147	JD	1,522		12/17/2019	12/12/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	FOREIGN	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
842587CV7	SOUTHERN CO/THE 3.250% 07/01/26			1	2FE	393,563	104.1890	398,002	382,000	389,921		(1,193)			3.250	2.871	JJ	6,208	12,415	10/11/2016	07/01/2026
86765BAL3	SUNOCO LOGISTICS PARTNERS 3.45% 01/15/23			1	2FE	268,320	101.7100	269,532	265,000	266,551		(577)			3.450	3.208	JJ	4,241	9,143	10/26/2016	01/15/2023
86765BAT6	SUNOCO LOGISTICS PARTNERS 3.9% 7/15/26			1	2FE	74,684	103.8890	77,917	75,000	74,713		29			3.900	3.960	JJ	1,357	1,463	03/26/2019	07/15/2026
86765BAR0	SUNOCO LOGISTICS PARTNERS 4.4% 4/1/21			1	2FE	216,224	102.4130	215,067	210,000	214,000		(2,224)			4.400	1.829	AO	2,336	4,620	06/25/2019	04/01/2021
86787EBA4	SUNTRUST BANK/ATLANTA GA VAR 10/26/21			1	1FE	309,404	101.1780	308,593	305,000	308,588		(816)			2.000	0.521	AO	1,940	5,376	10/10/2019	10/26/2021
89114QCD8	TORONTO-DOMINION BANK/THE 1.9% 12/1/22				1FE	339,623	100.0960	340,326	340,000	339,649		26			1.900	1.937	JD	556	915	10/07/2019	12/01/2022
90351DAF4	UBS GROUP FUNDING SWITZER 4.125% 4/15/26		C		1FE	245,281	108.7580	250,143	230,000	244,235		(1,047)			4.125	3.036	AO	2,029	4,744	06/24/2019	04/15/2026
913017CG2	UNITED TECHNOLOGIES CORP 1.950% 11/01/20			1	2FE	345,228	100.2180	346,754	346,000	345,708		155			1.950	1.997	MN	1,143	7,576	10/27/2016	11/01/2021
92276MAZ8	VENTAS REALTY/VENTAS CAP 3.25% 8/15/22			1	2FE	791,849	102.6390	791,347	771,000	790,691		(1,158)			3.250	2.988	FA	9,302	666	12/18/2019	08/15/2022
92277GAG2	VENTAS REALTY/VENTAS CAP 4.125% 01/15/26			1	2FE	157,658	107.1340	157,487	147,000	154,456		(775)			4.125	3.116	JJ	2,800	6,064	10/11/2016	01/15/2026
92343VCK8	VERIZON COMMUNICATIONS 4.862% 08/21/46				2FE	301,162	124.1400	340,144	274,000	299,601		(509)			4.862	4.271	FA	4,848	13,322	10/11/2016	08/21/2046
928668AT9	VOLKSWAGEN GROUP AMERI 4.625% 11/13/25				2FE	278,906	110.7160	306,683	277,000	278,681		(225)			4.625	4.506	MN	1,744	12,814	01/30/2019	11/13/2025
928668AZ5	VOLKSWAGEN GROUP OF AMERI 2.7% 9/26/22				2FE	1,152,356	101.1430	1,153,030	1,140,000	1,151,593		(763)			2.700	2.309	MS	8,204		12/16/2019	09/26/2022
928668AP7	VOLKSWAGEN GROUP OF AMERI 4% 11/12/21				2FE	364,602	103.4280	378,546	366,000	365,111		574			4.000	4.137	MN	2,033	14,599	11/07/2018	11/12/2021
92939UAB2	WEC ENERGY GROUP INC 3.1% 3/8/22				2FE	310,649	102.1420	308,469	302,000	309,584		(1,065)			3.100	1.921	MS	2,965		10/03/2019	03/08/2022
92939UAA4	WEC ENERGY GROUP INC 3.375% 6/15/21				2FE	331,864	102.0300	338,740	332,000	331,922		38			3.375	3.387	JD	529	11,205	06/04/2018	06/15/2021
42217KBC9	WELLTOWER INC 4.500% 01/15/24			1	2FE	320,043	107.9980	318,594	295,000	308,768		(3,627)			4.500	3.097	JJ	6,158	13,275	10/11/2016	01/15/2024
961214DU4	WESTPAC BANKING CORP 2.65% 1/25/21		C		1FE	610,189	100.6770	610,103	606,000	609,604		(607)			2.650	1.963	JJ	6,976	2,730	10/21/2019	01/25/2021
98389BAT7	XCEL ENERGY INC 2.600% 03/15/22			1	2FE	353,904	101.0850	357,841	354,000	353,963		22			2.600	2.606	MS	2,736	9,204	11/28/2016	03/15/2022
3299999 Subtotal - Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						65,247,646	XXX	65,763,166	63,944,978	65,002,616		(143,835)			XXX	XXX	XXX	585,675	779,506	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
08162FAB9	BENCHMARK 2019-B12 CMBS 3.001% 8/15/52			4	1FM	411,998	102.7100	410,840	400,000	411,911		(87)			3.001	2.861	MON	1,000	4,001	07/19/2019	08/15/2052
08160KAE4	BENCHMARK 2019-B15 CMBS 2.928% 12/15/72			4	1FM	107,116	102.1800	106,267	104,000	107,115		(1)			2.928	2.819	MON	258		11/25/2019	12/15/2072
056054AA7	BX COMMERCIAL MORTGA XL VAR 10/15/36			4	1FM	1,082,000	100.0800	1,082,866	1,082,000	1,082,000					2.000	2.000	MON	1,360	4,295	10/09/2019	10/15/2036
17328HBB6	CITIGROUP CMBS GC43 A2 2.982% 11/10/52			4	1FM	235,868	102.4880	234,698	229,000	235,852		(16)			2.982	2.842	MON	417	569	10/29/2019	11/10/2052
17325DAB9	CITIGROUP CMBS P5 A2 2.4% 10/10/49			4	1FM	1,304,596	100.2610	1,306,401	1,303,000	1,304,625		15			2.400	2.414	MON	2,519	5,760	12/20/2019	10/10/2049
12630DAV6	CMBS PA CR14 A2 3.147% 02/10/47			4	1FM	186,027	99.9690	181,075	181,131	185,705		(127)			3.147	3.011	MON	348	5,700	11/21/2016	02/10/2047
126192AD5	COMM 2012-LC4 CMBS 3.288% 12/10/44			4	1FM	600,351	101.5850	598,000	588,670	600,298		(117)			3.288	3.173	MON	1,613	3,382	10/24/2019	12/10/2044
36192BAY3	GS MTG SECURITIES GC6 A3 3.482% 1/10/45			4	1FM	684,926	101.7830	680,394	668,475	684,826		(123)			3.482	3.338	MON	1,940	4,949	10/02/2019	01/10/2045
36192KAT4	GS MTG SECURITIES GCJ7 A4 3.377% 5/10/45			4	1FM	830,223	101.3940	822,914	811,601	829,318		(2,663)			3.377	3.106	MON	2,285	21,000	09/23/2019	05/10/2045
46638UAC0	JPMORGAN CHASE CMBS C8A3 2.829% 10/15/45			4	1FM	1,957,199	101.4940	1,954,221	1,925,454	1,957,127		(85)			2.829	2.714	MON	4,221	2,243	12/17/2019	10/15/2045
61763MAF7	MORGAN STANLEY BANK C16A5 3.892% 6/15/47			4	1FM	477,626	105.8040	472,944	447,000	477,296		(331)			3.892	3.507	MON	1,450	8,699	06/25/2019	06/15/2047
61761AAZ1	MORGAN STANLEY BANK C5A4 3.176% 8/15/45			4	1FM	104,482	102.1300	104,173	102,000	104,452		(31)			3.176	3.041	MON	153	1,350	07/02/2019	08/15/2045
61762DAW1	MORGAN STANLEY BNK C9A4 3.102% 5/15/46			4	1FM	323,657	102.4800	334,085	326,000	323,708		52			3.102	3.141	MON	843	9,270	01/18/2019	05/15/2046
90269GAC5	UBS CMBS C1 A3 3.4% 5/10/45			4	1FM	2,069,354	102.0010	2,064,709	2,024,204	2,069,317		(36)			3.400	3.271	MON	5,808		12/17/2019	05/10/2045
90349DAD4	UBS-BARCLAYS CMBS C3 A4 3.091% 8/10/49			4	1FM	275,451	101.9890	278,870	273,432	275,375		(54)			3.091	3.054	MON	710	9,194	01/26/2018	08/10/2049
90349GBF1	UBS-BARCLAYS CMBS C6 A4 3.244% 4/10/46			4	1FM	137,099	102.8780	136,828	133,000	137,095		(4)			3.244	3.073	MON	364		12/13/2019	04/10/2046
90268TAC8	UBS-CITIGROUP CMBS C1A3 3.595% 1/10/45			4	1FM	223,930	101.6520	226,496	222,815	223,903		(28)			3.595	3.566	MON	670	8,401	12/24/2018	01/10/2045
94987MAB7	WF CMBS C1 A2 144A 4.393% 11/15/43			4	1FM	287,609	100.5990	274,555	272,920	286,898		(2,236)			4.393	4.039	MON	1,008	12,975	11/17/2017	11/15/2043
92937FAD3	WFRBS CMBS C12A4 3.198% 3/15/48			4	1FM	1,181,939	102.7700	1,181,855	1,150,000	1,181,926		(13)			3.198	3.051	MON	3,128		12/20/2019	03/15/2048
96221QAC7	WFRBS CMBS C18 A3 3.651% 12/15/46			4	1FM	579,743	100.8790	557,861	553,000	578,380		(567)			3.651	3.391	MON	1,682	20,190	06/23/2017	12/15/2046
92935JBC8	WFRBS CMBS C2 A4 144A VAR 2/15/44			4	1FM	661,102	101.9280	607,135	595,651	654,752		(3,878)			2.000	1.509	MON	2,410	29,550	10/12/2016	02/15/2044
92936CAJ8	WFRBS CMBS C44 A4 VAR 6/15/44			4	1FM	385,563	102.7190	378,006	368,000	384,672		(560)			2.000	1.765	MON	1,573	18,693	05/09/2018	06/15/2044
92936JBB9	WFRBS CMBS C5 A4 3.667% 11/15/44			4	1FM	379,192	101.8110	376,701	370,000	379,144		(56)			3.667	3.518	MON	1,130	2,781	10/10/2019	11/15/2044
92936TAB8	WFRBS CMBS C7 A2 3.431% 6/15/45			4	1FM	692,268	102.5370	690,074	673,000	692,185		(95)			3.431	3.260	MON	1,090	4,706	10/25/2019	06/15/2045
3499999 Subtotal - Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						15,179,318	XXX	15,061,966	14,804,353	15,167,881		(11,041)			XXX	XXX	XXX	37,980	177,708	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
02005AGP7	ALLY MASTER OWNER TR 1 A2 2.7% 1/17/23			4	1FE	485,848	100.7090	492,467	489,000	486,613		765			2.700	3.028	MON	550	13,203	01/03/2019	01/17/2023
02005AGU6	ALLY MASTER OWNER TR 2A 3.29% 5/15/23			4	1FE	211,206	101.7580	213,692	210,000	210,958		(248)			3.290	3.012	MON	326	5,758	02/13/2019	05/15/2023
02377UAB0	AMERICAN AIRLINES 2013-2 4.95% 7/15/24			4	2FE	1,961,260	104.2460	1,937,733	1,858,808	1,942,052		(18,027)			4.950	3.837	JJ	42,608	39,897	12/16/2019	07/15/2024
00217EAB4	ARI FLEET LEASE TRUST 2.55% 10/15/26			4	1FE	173,291	100.1020	174,162	173,984	173,723		609			2.550	2.604	MON	210	4,437	08/29/2018	10/15/2026
04365UAC8	ASCENTIUM EQUIP 1A A2 2.84% 6/10/22			4	1FE	763,919	100.5140	763,906	760,000	763,919					2.840	2.415	MON	1,319		12/30/2019	06/10/2022
14043TAH9	CAPITAL ONE PRIME AUTO 2A4 1.96% 2/18/25			4	1FE	355,901	99.6560	354,775	356,000	355,907		6			1.960	1.970	MON	271	1,686	09/10/2019	02/18/2025
12509KAB2	CCG RECEIVABLES TRUST 3.09% 12/15/25			4	1FE	224,312	100.8090	226,153	224,339	224,317		13			3.090	3.093	MON	327	6,932	08/21/2018	12/15/2025
17305EGB5	CITIBANK CREDIT CARD A3 1.92% 4/7/22			4	1FE	889,744	99.9950	889,956	890,000	889,893		56			1.920	1.930	AO	4,035	17,088	04/04/2017	04/07/2022
12594DAD0	CNH EQUIP TR 2016-BA3 1.63% 8/15/21			4	1FE	148,308	99.9530	147,515	147,585	147,709		(307)			1.630	1.635	MON	114	2,399	10/14/2016	08/15/2021
21079VAA1	CONTINENTAL AIR 2010-1 CL 4.75% 7/12/22			4	1FE	272,014	102.1400	265,301	259,743	266,967		(4,366)			4.750	3.731	JJ	5,823	10,869	10/08/2019	07/12/2022
210795PZ7	CONTINENTAL AIR 2012-1 4.15% 10/11/25			4	1FE	212,130	105.0740	215,090	204,704	210,265		(1,265)			4.150	3.335	AO	1,911	8,495	10/12/2018	10/11/2025
233046AE1	DB MASTER FINANCE 1A A2I 3.629% 11/20/47			1	2FE	208,164	101.3120	210,486	207,760	208,014		(132)			3.629	3.629	FMAN	880	7,540	01/10/2018	11/20/2047
23342AAD8	DLL 2018-1 LLC 1 A4 144A 3.27% 4/17/26			4	1FE	616,905	102.0990	623,825	611,000	616,716		(209)			3.270	2.454	MON	832	13,849	09/24/2019	04/17/2026
25755TAL4	DOMINO'S PIZZA 1AA2 3.668% 10/25/49			1	2FE	84,000	100.0170	84,014	84,000	84,000					3.668	3.668	JAJO	368		11/06/2019	10/25/2049
34528QGS7	FORD CREDIT FLOORPLAN 1 A 2.84% 3/15/24			4	1FE	354,949	101.4630	360,194	355,000	354,956		7			2.840	2.846	MON	476	6,889	04/02/2019	03/15/2024
34528QGH1	FORD CREDIT FLOORPLAN 3A1 3.52% 10/15/23			4	1FE	356,920	102.5850	366,228	357,000	356,938		14			3.520	3.530	MON	593	11,900	11/06/2018	10/15/2023

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
36256GAD1	GM FINANCIAL AUTO L3A3 3.18% 6/21/21			4	1FE	348,972	100.4950	350,728	349,000	348,985		10			3.180	3.183	MON	339	11,098	09/18/2018	06/21/2021
36256XAD4	GM FINANCIAL CONSUMER 1A3 2.97% 11/16/23			4	1FE	663,927	101.3740	673,123	664,000	663,941		14			2.970	2.975	MON	876	18,242	01/08/2019	11/16/2023
36255JAD6	GM FINANCIAL CONSUMER 3.02% 5/15/23			4	1FE	343,450	101.2270	349,233	345,000	343,845		331			3.020	3.220	MON	463	10,419	10/16/2018	05/16/2023
43814WAC9	HONDA AUTO REC 20 1 A3 2.83% 3/20/23			4	1FE	1,218,422	101.5330	1,218,396	1,200,000	1,218,211		(211)			2.830	1.896	MON	1,321		12/20/2019	03/20/2023
44891JAC2	HYUNDAI AUTO REC B A3 1.94% 2/15/24			4	1FE	1,379,936	100.0680	1,380,938	1,380,000	1,379,939		3			1.940	1.942	MON	1,264	2,900	10/29/2019	02/15/2024
46185JAA6	INVITATION HOMES 2 SFR1 A VAR 3/17/37			4	1FE	471,039	99.1580	467,073	471,039	471,039					2.000	2.000	MON	393	14,277	01/26/2018	03/17/2037
47788EAC2	JOHN DEERE OWNER TR 20B 3.08% 11/15/22			4	1FE	528,960	101.0270	534,433	529,000	528,973		9			3.080	3.084	MON	769	16,293	07/18/2018	11/15/2022
65341KBK1	NEXTGEAR FLOORPLAN 2A A2 2.07% 10/15/24			4	1FE	755,825	99.3410	751,018	756,000	755,833		9			2.070	2.080	MON	739	2,565	10/08/2019	10/15/2024
65341KAX4	NEXTGEAR FLOORPLAN 2A A2 2.56% 10/17/22			4	1FE	285,757	100.3650	286,040	285,000	285,757					2.560	2.366	MON	324		12/26/2019	10/17/2022
65479JAD5	NISSAN AUTO REC 2 C A3 1.93% 7/15/24			4	1FE	506,973	100.0400	507,203	507,000	506,974		1			1.930	1.932	MON	462	1,413	10/16/2019	07/15/2024
654740AN9	NISSAN MOTOR ACCEPTANCE 2.55% 3/8/21			4	2FE	645,684	100.2470	651,606	650,000	648,823		1,776			2.550	2.296	MON	5,231	7,650	12/16/2019	03/08/2021
74333BAA6	PROGRESS RESIDENTI SFR1A3.422% 8/17/35			4	1FE	219,993	101.4410	223,170	220,000	219,993		0			3.422	3.422	MON	630	5,667	02/14/2019	08/17/2035
74331AAA0	PROGRESS RESIDENTI SFR4A2.687% 11/17/36			4	1FE	159,996	99.6840	159,494	160,000	159,996		0			2.687	2.687	MON	360	693	09/18/2019	11/17/2036
86213CAB1	STORE MASTER FUND 1A A2 4.17% 4/20/45			1	1FE	488,007	101.7010	484,720	476,613	487,238		(332)			4.170	3.853	MON	662	19,875	11/03/2016	04/20/2045
90932PAA6	UNITED AIRLINES 2014-1 CL A 4% 10/11/27			4	1FE	254,052	106.3130	256,288	241,069	252,148		(1,447)			4.000	3.343	AO	2,170	6,639	06/14/2019	10/11/2027
92348XAA3	VERIZON OWNER TRUST 2018 3.23% 4/20/23			4	1FE	561,991	101.6940	571,520	562,000	561,993		2			3.230	3.231	MON	605	18,153	10/02/2018	04/20/2023
92348AAA3	VERIZON OWNER TRUST 2019 1.94% 4/22/24			4	1FE	1,293,229	99.9060	1,293,783	1,295,000	1,293,246		17			1.940	2.009	MON	837		12/20/2019	04/22/2024
92349GAA9	VERIZON OWNER TRUST 2019 2.33% 12/20/23			4	1FE	187,987	100.7180	189,350	188,000	187,988		2			2.330	2.333	MON	146	2,288	06/04/2019	12/20/2023
92347YAA2	VERIZON OWNER TRUST 2019 2.93% 9/20/23			4	1FE	586,534	101.6350	590,499	581,000	585,857		(677)			2.930	1.988	MON	567	10,730	06/25/2019	09/20/2023
92887KAD2	VOLVO FINANCIAL 1AA4 144A 2.21% 11/15/21			4	1FE	208,995	100.1070	209,224	209,000	208,998		1			2.210	2.211	MON	218	4,619	02/13/2017	11/15/2021
98162YAD5	WORLD OMNI AUTO REC AA3 3.04% 5/15/24			4	1FE	427,929	101.7770	435,606	428,000	427,941		12			3.040	3.046	MON	614	11,385	01/23/2019	05/15/2024
98161PAD5	WORLD OMNI AUTO REC BA3 1.3% 02/15/22			4	1FE	68,056	99.7930	68,003	68,144	68,109		59			1.300	1.348	MON	42	886	10/19/2016	02/15/2022
98162VAD1	WORLD OMNI AUTO REC BA3 2.59% 7/15/24			4	1FE	131,574	101.1480	131,492	130,000	131,411		(164)			2.590	2.109	MON	159	1,683	06/25/2019	07/15/2024
98163EAD8	WORLD OMNI AUTO REC CA3 3.13% 11/15/23			4	1FE	504,953	101.6000	513,080	505,000	504,965		9			3.130	3.134	MON	746	15,807	07/24/2018	11/15/2023
3599999 Subtotal - Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						19,561,114	XXX	19,621,518	19,388,787	19,535,150		(23,658)			XXX	XXX	XXX	80,583	334,222	XXX	XXX
3899999 Subtotal - Industrial & Miscellaneous (Unaffiliated)						99,988,079	XXX	100,446,650	98,138,118	99,705,646		(178,534)			XXX	XXX	XXX	704,238	1,291,435	XXX	XXX
7699999 Subtotals - Issuer Obligations						131,044,011	XXX	132,045,432	128,470,978	130,753,644		(183,682)			XXX	XXX	XXX	835,674	1,127,022	XXX	XXX
7799999 Subtotals - Residential Mortgage-Backed Securities						14,541,853	XXX	14,624,337	14,147,717	14,474,046		(48,756)			XXX	XXX	XXX	38,602	263,759	XXX	XXX
7899999 Subtotals - Commercial Mortgage-Backed Securities						15,179,318	XXX	15,061,966	14,804,353	15,167,881		(11,041)			XXX	XXX	XXX	37,980	177,708	XXX	XXX
7999999 Subtotals - Other Loan-Backed and Structured Securities						21,602,353	XXX	21,635,385	21,348,246	21,537,168		(34,154)			XXX	XXX	XXX	94,379	390,286	XXX	XXX
8399999 Grand Total - Bonds						182,367,535	XXX	183,367,120	178,771,293	181,932,739		(277,633)			XXX	XXX	XXX	1,006,636	1,958,775	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 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
Industrial and Miscellaneous (Unaffiliated) Publicly Traded																	
90214J101	2U INC			889.000	21,327	23.990	21,327	50,011				(28,683)		(28,683)		03/22/2019	
88579Y101	3M CO			257.000	45,340	176.420	45,340	47,222		1,656		(3,659)		(3,659)		12/29/2016	
002824100	ABBOTT LABORATORIES			787.000	68,359	86.860	68,359	30,397		1,089		11,435		11,435		12/29/2016	
00287Y109	ABBVIE INC			670.000	59,322	88.540	59,322	42,587		3,122		(2,280)		(2,280)		12/29/2016	
003654100	ABIOMED INC			54.000	9,212	170.590	9,212	15,440				(4,071)		(4,071)		09/24/2018	
00401C108	ACACIA COMMUNICATIONS INC			450.000	30,515	67.810	30,515	25,509				4,959		4,959		04/16/2018	
00404A109	ACADIA HEALTHCARE CO INC			760.000	25,247	33.220	25,247	23,013				2,234		2,234		03/22/2019	
G1151C101	ACCENTURE PLC		C	287.000	60,434	210.570	60,434	36,328		513		19,481		19,481		06/24/2019	
00507V109	ACTIVISION BLIZZARD INC			340.000	20,203	59.420	20,203	14,735		126		4,369		4,369		12/29/2016	
00724F101	ADOBE SYSTEMS INC			219.000	72,228	329.810	72,228	27,492				22,139		22,139		03/19/2018	
00737L103	ADTALEM GLOBAL EDUCATION INC			428.000	14,967	34.970	14,967	15,265				(298)		(298)		09/27/2019	
00751Y106	ADVANCE AUTO PARTS INC			30.000	4,805	160.160	4,805	5,101	2	7		81		81		12/29/2016	
007903107	ADVANCED MICRO DEVICES INC			864.000	39,623	45.860	39,623	20,135				18,907		18,907		12/27/2018	
00766T100	AECOM			182.000	7,850	43.130	7,850	6,630				1,220		1,220		10/02/2019	
00771V108	AERIE PHARMACEUTICALS INC			684.000	16,532	24.170	16,532	20,399				(3,867)		(3,867)		05/01/2019	
00130H105	AES CORP/VA			370.000	7,363	19.900	7,363	4,357		202		2,013		2,013		12/29/2016	
001055102	AFLAC INC			340.000	17,986	52.900	17,986	11,884		367		2,496		2,496		12/29/2016	
00846U101	AGILENT TECHNOLOGIES INC			140.000	11,943	85.310	11,943	6,409	25	92		2,499		2,499		12/29/2016	
008474108	AGNICO EAGLE MINES LTD		A	446.000	27,478	61.610	27,478	19,802		181		7,677		7,677		12/02/2016	
009158106	AIR PRODUCTS & CHEMICALS INC			101.000	23,734	234.990	23,734	15,427	106	492		7,197		7,197		06/18/2018	
00971T101	AKAMAI TECHNOLOGIES INC			70.000	6,047	86.380	6,047	3,360				1,771		1,771		08/04/2017	
011659109	ALASKA AIR GROUP INC			241.000	16,328	67.750	16,328	13,995		253		2,333		2,333		04/02/2019	
012653101	ALBEMARLE CORP			248.000	18,114	73.040	18,114	20,881	91	252		(2,288)		(2,288)		12/29/2016	
015271109	ALEXANDRIA REAL ESTATE EQUITIE			50.000	8,079	161.580	8,079	6,291	52	187		2,057		2,057		06/18/2018	
015351109	ALEXION PHARMACEUTICALS INC			100.000	10,815	108.150	10,815	12,434				696		696		12/29/2016	
016255101	ALIGN TECHNOLOGY INC			33.000	9,208	279.040	9,208	5,859				2,223		2,223		06/18/2018	
01741R102	ALLEGHENY TECHNOLOGIES INC			2,584.000	53,385	20.660	53,385	64,898				(11,522)		(11,522)		03/27/2017	
G0176J109	ALLEGION PLC		C	40.000	4,982	124.540	4,982	2,580		36		1,793		1,793		12/29/2016	
G0177J108	ALLERGAN PLC		C	154.000	29,440	191.170	29,440	30,715		365		7,959		7,959		09/23/2019	
018581108	ALLIANCE DATA SYSTEMS CORP			281.000	31,528	112.200	31,528	40,308		388		(8,780)		(8,780)		05/17/2019	
018802108	ALLIANT ENERGY CORP			120.000	6,566	54.720	6,566	4,567		170		1,496		1,496		12/29/2016	
020002101	ALLSTATE CORP/THE			150.000	16,868	112.450	16,868	11,172	75	346		4,473		4,473		12/29/2016	
02079K305	ALPHABET INC-CL A			134.000	179,478	1,339.390	179,478	114,024				38,814		38,814		09/18/2017	
02079K107	ALPHABET INC-CL C			138.000	184,509	1,337.020	184,509	120,439				40,703		40,703		09/18/2017	
02209S103	ALTRIA GROUP INC			830.000	41,425	49.910	41,425	56,389	697	2,689		432		432		12/29/2016	
023135106	AMAZON.COM INC			188.000	347,394	1,847.840	347,394	185,873				61,715		61,715		09/18/2017	
023608102	AMEREN CORP			110.000	8,448	76.800	8,448	5,771		220		1,273		1,273		12/29/2016	
02376R102	AMERICAN AIRLINES GROUP INC			2,310.000	66,251	28.680	66,251	68,762		596		(2,908)		(2,908)		04/26/2019	
025537101	AMERICAN ELECTRIC POWER CO INC			220.000	20,792	94.510	20,792	13,900		742		4,349		4,349		12/29/2016	
025816109	AMERICAN EXPRESS CO			310.000	38,592	124.490	38,592	22,834		551		9,043		9,043		12/29/2016	
026874784	AMERICAN INTERNATIONAL GROUP I			390.000	20,019	51.330	20,019	25,612		522		4,649		4,649		12/29/2016	
03027X100	AMERICAN TOWER CORP			203.000	46,653	229.820	46,653	25,739	205	702		13,711		13,711		03/19/2018	
030420103	AMERICAN WATER WORKS CO INC			90.000	11,057	122.850	11,057	7,028		180		2,564		2,564		12/29/2016	
03076C106	AMERIPRISE FINANCIAL INC			62.000	10,328	166.580	10,328	6,797		236		3,857		3,857		12/29/2016	
03073E105	AMERISOURCEBERGEN CORP			70.000	5,951	85.020	5,951	5,582		112		743		743		12/29/2016	
031100100	AMETEK INC			100.000	9,974	99.740	9,974	4,853		59		3,204		3,204		12/29/2016	
031162100	AMGEN INC			275.000	66,294	241.070	66,294	40,973		1,799		12,760		12,760		12/29/2016	
032095101	AMPHENOL CORP			130.000	14,070	108.230	14,070	8,753	33	128		3,537		3,537		12/29/2016	
032654105	ANALOG DEVICES INC			162.000	19,252	118.840	19,252	11,910		393		5,348		5,348		12/29/2016	
03662Q105	ANSYS INC			37.000	9,524	257.410	9,524	4,911				4,235		4,235		06/19/2017	
036752103	ANTHEM INC			116.000	35,035	302.030	35,035	19,913		428		4,321		4,321		06/18/2018	
831865209	AO SMITH CORP			60.000	2,858	47.640	2,858	3,566		54		296		296		09/18/2017	
G0408V102	AON PLC		C	108.000	22,495	208.290	22,495	12,230		202		6,700		6,700		06/24/2019	
037411105	APACHE CORP			170.000	4,350	25.590	4,350	10,848		188		(112)		(112)		12/29/2016	
037833100	APPLE INC			1,899.000	557,641	293.650	557,641	223,647		5,752		257,245		257,245		12/29/2016	
038222105	APPLIED MATERIALS INC			430.000	26,247	61.040	26,247	14,016		403		12,169		12,169		12/29/2016	
G6095L109	APTIV PLC		C	110.000	10,447	94.970	10,447	6,170		86		3,674		3,674		12/05/2017	
03837J101	AQUA METALS INC			455.000	344	0.755	344	344				0	1,295	(1,295)		03/22/2019	

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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	For-eign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Desig-nation
039483102	ARCHER-DANIELS-MIDLAND CO			250.000	11,588	46.350	11,588	11,366		350		1,345		1,345		12/29/2016	
03965L100	ARCONIC INC			190.000	5,846	30.770	5,846	3,573		27		2,643		2,643		12/29/2016	
G0464B107	ARGO GROUP INTERNATIONAL HOLDI		C	168.000	11,046	65.750	11,046	10,872				174		174		12/09/2019	
040413106	ARISTA NETWORKS INC			24.000	4,882	203.400	4,882	6,321				(404)		(404)		12/24/2018	
363576109	ARTHUR J GALLAGHER & CO			80.000	7,618	95.230	7,618	4,149		159		1,722		1,722		12/29/2016	
04316A108	ARTISAN PARTNERS ASSET MANAGEM			588.000	19,004	32.320	19,004	14,775		1,058		4,229		4,229		03/22/2019	
04621X108	ASSURANT INC			30.000	3,932	131.080	3,932	2,793		73		1,249		1,249		12/29/2016	
00206R102	AT & T INC COM			3,245.000	126,815	39.080	126,815	121,622		6,620		34,202		34,202		06/15/2018	
04650Y100	AT HOME GROUP INC			861.000	4,736	5.500	4,736	8,154				(3,418)		(3,418)		10/25/2019	
049560105	ATMOS ENERGY CORP			50.000	5,593	111.860	5,593	5,081		97		512		512		03/18/2019	
052769106	AUTODESK INC			100.000	18,346	183.460	18,346	9,118				5,485		5,485		12/29/2016	
053015103	AUTOMATIC DATA PROCESSING INC			195.000	33,248	170.500	33,248	21,237	177	619		7,249		7,249		12/24/2018	
053332102	AUTOZONE INC			11.000	13,104	1,191.310	13,104	8,077				3,609		3,609		03/20/2017	
053484101	AVALONBAY COMMUNITIES INC			67.000	14,050	209.700	14,050	12,366	102	357		1,704		1,704		06/18/2018	
053611109	AVERY DENNISON CORP			50.000	6,541	130.820	6,541	3,535		123		2,050		2,050		12/29/2016	
05501U106	AZUL SA		C	1,229.000	52,601	42.800	52,601	37,883				14,636		14,636		09/11/2018	
05722G100	BAKER HUGHES A GE CO			230.000	5,895	25.630	5,895	14,755		173		950		950		07/03/2017	
058498106	BALL CORP			150.000	9,701	64.670	9,701	5,673		95		2,804		2,804		12/29/2016	
060505104	BANK OF AMERICA CORP			3,940.000	138,767	35.220	138,767	86,291		3,031		41,685		41,685		12/29/2016	
064058100	BANK OF NEW YORK MELLON CORP/T			390.000	19,629	50.330	19,629	18,410		527		1,271		1,271		12/29/2016	
071813109	BAXTER INTERNATIONAL INC			220.000	18,396	83.620	18,396	10,197	48	205		3,700		3,700		12/29/2016	
073685109	BEACON ROOFING SUPPLY INC			604.000	19,316	31.980	19,316	20,420				(1,110)		(1,110)		11/02/2018	
075887109	BECTON DICKINSON AND CO			122.000	33,180	271.970	33,180	25,346		423		5,452		5,452		09/18/2017	
08180D106	BENEFITFOCUS INC			1,492.000	32,734	21.940	32,734	59,888				(34,256)		(34,256)		03/29/2018	
084670702	BERKSHIRE HATHAWAY INC			889.000	201,359	226.500	201,359	153,290				19,530		19,530		09/18/2017	
086516101	BEST BUY CO INC			100.000	8,780	87.800	8,780	4,277	50	150		3,484		3,484		12/29/2016	
09062X103	BIOGEN INC			87.000	25,816	296.730	25,816	23,113				(303)		(303)		03/20/2017	
09247X101	BLACKROCK INC			54.000	27,146	502.700	27,146	22,369		818		5,672		5,672		09/18/2017	
05591B109	BMC STOCK HOLDINGS INC			889.000	25,505	28.690	25,505	15,396				10,110		10,110		03/22/2019	
097023105	BOEING CO/THE			241.000	78,508	325.760	78,508	40,278		2,391		127		127		03/18/2019	
09857L108	BOOKING HOLDINGS INC			19.000	39,021	2,053.730	39,021	29,529				6,295		6,295		02/27/2018	
099724106	BORGWARNER INC			549.000	23,816	43.380	23,816	20,336		266		3,480		3,480		05/09/2019	
101121101	BOSTON PROPERTIES INC			70.000	9,650	137.860	9,650	8,667	69	266		1,772		1,772		12/29/2016	
101137107	BOSTON SCIENTIFIC CORP			630.000	28,489	45.220	28,489	13,708				6,224		6,224		12/29/2016	
10921T101	BRIGHTCOVE INC			2,939.000	25,540	8.690	25,540	24,143				1,418		1,418		07/27/2018	
110122108	BRISTOL-MYERS SQUIBB CO			1,050.000	67,400	64.190	67,400	61,450		1,197		11,173		11,173		12/29/2016	
11135F101	BROADCOM INC			178.000	56,252	316.020	56,252	34,853		1,973		10,919		10,919		04/05/2018	
11133T103	BROADRIDGE FINANCIAL SOLUTIONS			50.000	6,177	123.540	6,177	5,750	27	103		1,365		1,365		06/18/2018	
115637209	BROWN-FORMAN CORP			70.000	4,732	67.600	4,732	2,529	12	55		1,401		1,401		12/29/2016	
127097103	CABOT OIL & GAS CORP			190.000	3,308	17.410	3,308	4,316		67		(939)		(939)		12/29/2016	
127387108	CADENCE DESIGN SYSTEMS INC			130.000	9,017	69.360	9,017	5,495				3,364		3,364		09/18/2017	
134429109	CAMPBELL SOUP CO			90.000	4,448	49.420	4,448	5,483		126		1,479		1,479		12/29/2016	
14040H105	CAPITAL ONE FINANCIAL CORP			200.000	20,582	102.910	20,582	17,425		320		5,464		5,464		12/29/2016	
G1890L107	CAPRI HOLDINGS LTD		C	421.000	16,061	38.150	16,061	15,528				533		533		05/29/2019	
14149Y108	CARDINAL HEALTH INC			130.000	6,575	50.580	6,575	9,422	63	249		777		777		12/29/2016	
141619106	CARDIOVASCULAR SYSTEMS INC			716.000	34,790	48.590	34,790	28,289				6,481		6,481		12/02/2016	
14161W105	CARDLYTICS INC			641.000	40,293	62.860	40,293	10,111				30,182		30,182		03/22/2019	
141665109	CAREER EDUCATION CORP			1,834.000	33,727	18.390	33,727	29,722				4,005		4,005		03/22/2019	
143130102	CARMAX INC			70.000	6,137	87.670	6,137	4,462				1,746		1,746		12/29/2016	
143658300	CARNIVAL CORP		C	180.000	9,149	50.830	9,149	9,401		405		275		275		12/29/2016	
144285103	CARPENTER TECHNOLOGY CORP			144.000	7,168	49.780	7,168	6,294		86		875		875		03/22/2019	
149123101	CATERPILLAR INC			250.000	36,920	147.680	36,920	24,297		1,037		5,153		5,153		06/19/2017	
12503M108	CBOE HOLDINGS INC			50.000	6,000	120.000	6,000	4,779		73		1,109		1,109		03/20/2017	
12504L109	CBRE GROUP INC			140.000	8,581	61.290	8,581	4,372				2,975		2,975		12/29/2016	
12514G108	CDW CORP/DE			60.000	8,570	142.840	8,570	7,290		23		1,281		1,281		09/23/2019	
150870103	CELANESE CORP			50.000	6,156	123.120	6,156	4,296		120		1,658		1,658		12/24/2018	
15135B101	CENTENE CORP			180.000	11,317	62.870	11,317	7,989				940		940		12/29/2016	
15136A102	CENTENNIAL RESOURCE DEVELOPMEN			4,691.000	21,672	4.620	21,672	52,713				(23,440)		(23,440)		06/15/2018	
15189T107	CENTERPOINT ENERGY INC			250.000	6,818	27.270	6,818	6,179		325		(240)		(240)		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
156504300	CENTURY COMMUNITIES INC			482.000	13,183	27.350	13,183	11,416				1,766		1,766		02/08/2019	
156700106	CENTURYLINK INC			485.000	6,407	13.210	6,407	10,310		485		(941)		(941)		11/01/2017	
156727109	CERENCE INC			208.000	4,707	22.630	4,707	3,410				1,297		1,297		10/02/2019	
156782104	CERNER CORP			140.000	10,275	73.390	10,275	6,715	25	50		2,933		2,933		12/29/2016	
125269100	CF INDUSTRIES HOLDINGS INC			100.000	4,774	47.740	4,774	3,154		120		423		423		12/29/2016	
12541W209	CH ROBINSON WORLDWIDE INC			60.000	4,692	78.200	4,692	4,422		142		(353)		(353)		12/29/2016	
808513105	CHARLES SCHWAB CORP/THE			530.000	25,207	47.560	25,207	20,929		360		3,196		3,196		12/29/2016	
16119P108	CHARTER COMMUNICATIONS INC			75.000	36,381	485.080	36,381	22,604				14,649		14,649		06/19/2017	
166764100	CHEVRON CORP			860.000	103,639	120.510	103,639	101,044		4,534		9,641		9,641		09/18/2017	
169656105	CHIPOTLE MEXICAN GRILL INC			12.000	10,045	837.110	10,045	5,389				4,240		4,240		06/18/2018	
H1467J104	CHUBB LTD		C	200.000	31,132	155.660	31,132	26,479	150	589		5,296		5,296		12/24/2018	
171340102	CHURCH & DWIGHT CO INC			110.000	7,737	70.340	7,737	4,930		100		504		504		12/29/2016	
125523100	CIGNA CORP			168.000	34,354	204.490	34,354	25,446		8		2,448		2,448		12/21/2018	
171798101	CIMAREX ENERGY CO			40.000	2,100	52.490	2,100	4,425		31		(366)		(366)		03/20/2017	
172062101	CINCINNATI FINANCIAL CORP			70.000	7,361	105.150	7,361	5,324	39	155		1,941		1,941		12/29/2016	
172908105	CINTAS CORP			39.000	10,494	269.080	10,494	5,905		99		3,749		3,749		06/19/2017	
17275R102	CISCO SYSTEMS INC			1,960.000	94,002	47.960	94,002	59,621		2,705		9,075		9,075		12/29/2016	
172967424	CITIGROUP INC			1,020.000	81,488	79.890	81,488	60,148		2,197		28,387		28,387		12/29/2016	
174610105	CITIZENS FINANCIAL GROUP INC			210.000	8,528	40.610	8,528	7,420		320		2,285		2,285		12/29/2016	
177376100	CITRIX SYSTEMS INC			50.000	5,545	110.900	5,545	3,614		85		422		422		12/29/2016	
189054109	CLOROX CO/THE			60.000	9,212	153.540	9,212	7,715		245		(50)		(50)		12/29/2016	
12572Q105	CME GROUP INC			161.000	32,316	200.720	32,316	21,518	403	827		2,065		2,065		06/18/2018	
125896100	CMS ENERGY CORP			130.000	8,169	62.840	8,169	5,433		207		1,715		1,715		12/29/2016	
191216100	COCA-COLA CO/THE			1,720.000	95,202	55.350	95,202	71,622		2,868		13,760		13,760		12/29/2016	
19239V302	COGENT COMMUNICATIONS HOLDINGS			900.000	59,229	65.810	59,229	47,011		1,926		12,182		12,182		12/02/2016	
192446102	COGNIZANT TECHNOLOGY SOLUTIONS			250.000	15,505	62.020	15,505	14,051		200		(365)		(365)		12/29/2016	
194162103	COLGATE-PALMOLIVE CO			380.000	26,159	68.840	26,159	25,006		720		3,542		3,542		12/29/2016	
20030N101	COMCAST CORP			2,010.000	90,390	44.970	90,390	70,583		1,648		21,949		21,949		12/29/2016	
200340107	COMERICA INC			70.000	5,023	71.750	5,023	4,727	47	192		214		214		12/29/2016	
20451N101	COMPASS MINERALS INTERNATIONAL			228.000	13,899	60.960	13,899	12,534		516		1,365		1,365		01/03/2019	
205887102	CONAGRA BRANDS INC			220.000	7,533	34.240	7,533	8,767		193		2,834		2,834		12/29/2016	
20605P101	CONCHO RESOURCES INC			90.000	7,881	87.570	7,881	12,895		45		(1,370)		(1,370)		05/09/2017	
20825C104	CONOCOPHILLIPS			500.000	32,515	65.030	32,515	25,150		668		1,340		1,340		12/29/2016	
209115104	CONSOLIDATED EDISON INC			140.000	12,666	90.470	12,666	10,343		466		1,961		1,961		12/29/2016	
21036P108	CONSTELLATION BRANDS INC			75.000	14,231	189.750	14,231	12,444		216		2,075		2,075		03/19/2018	
21240E105	CONTROLADORA VUELA CIA DE AVIA		C	4,108.000	42,805	10.420	42,805	35,117				7,693		7,693		12/31/2018	
216648402	COOPER COS INC/THE			216.000	69,399	321.290	69,399	63,644		6		5,754		5,754		03/22/2019	
217204106	COPART INC			90.000	8,185	90.940	8,185	4,701				3,884		3,884		09/24/2018	
219350105	CORNING INC			360.000	10,480	29.110	10,480	8,811		339		(396)		(396)		12/29/2016	
22002T108	CORPORATE OFFICE PROPERTIES TR			978.000	28,734	29.380	28,734	26,872	269	808		1,857		1,857		12/26/2018	
22052L104	CORTEVA INC			344.000	10,169	29.560	10,169	11,072		89		(903)		(903)		06/03/2019	
22160K105	COSTCO WHOLESALE CORP			199.000	58,490	293.920	58,490	34,554		531		17,226		17,226		03/19/2018	
222070203	COTY INC			150.000	1,688	11.250	1,688	2,731		100		704		704		12/29/2016	
22282E102	COVANTA HOLDING CORP			1,526.000	22,646	14.840	22,646	25,042	382	881		(2,388)		(2,388)		03/22/2019	
225447101	CREE INC			498.000	22,983	46.150	22,983	28,102				(5,155)		(5,155)		12/02/2016	
22822V101	CROWN CASTLE INTERNATIONAL COR			190.000	27,009	142.150	27,009	18,740		862		6,038		6,038		09/18/2017	
126408103	CSX CORP			340.000	24,602	72.360	24,602	12,324		370		3,478		3,478		12/29/2016	
231021106	CUMMINS INC			64.000	11,453	178.960	11,453	9,116		300		2,685		2,685		12/29/2016	
126650100	CVS HEALTH CORP			572.000	42,494	74.290	42,494	45,776		1,144		5,016		5,016		12/29/2016	
232806109	CYPRESS SEMICONDUCTOR CORP			107.000	2,496	23.330	2,496	1,152	12	47		1,135		1,135		12/02/2016	
235825205	DANA INC			2,397.000	43,625	18.200	43,625	39,486		683		4,139		4,139		05/09/2019	
235851102	DANAHER CORP			290.000	44,509	153.480	44,509	23,896	49	188		13,923		13,923		12/29/2016	
237194105	DARDEN RESTAURANTS INC			50.000	5,451	109.010	5,451	3,690		163		458		458		12/29/2016	
237266101	DARLING INGREDIENTS INC			1,491.000	41,867	28.080	41,867	29,863				11,855		11,855		10/26/2018	
23918K108	DAVITA INC			60.000	4,502	75.030	4,502	3,866				1,414		1,414		12/29/2016	
244199105	DEERE & CO			140.000	24,256	173.260	24,256	16,021	106	426		3,373		3,373		06/19/2017	
247361702	DELTA AIR LINES INC			280.000	16,374	58.480	16,374	13,872		440		2,402		2,402		12/29/2016	
24906P109	DENTSPLY SIRONA INC			110.000	6,225	56.590	6,225	6,430	11	40		2,132		2,132		12/29/2016	
25179M103	DEVON ENERGY CORP			190.000	4,934	25.970	4,934	8,683		71		652		652		12/29/2016	

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation
252131107	DEXCOM INC			289.000	63,216	218.740	63,216	37,604				25,535		25,535		09/28/2017	
25278X109	DIAMONDBACK ENERGY INC			70.000	6,500	92.860	6,500	6,339		45		(148)		(148)		12/24/2018	
253868103	DIGITAL REALTY TRUST INC			90.000	10,777	119.740	10,777	10,208	97	389		1,187		1,187		12/29/2016	
254709108	DISCOVER FINANCIAL SERVICES			150.000	12,723	84.820	12,723	10,750		252		3,876		3,876		12/29/2016	
25470F104	DISCOVERY COMMUNICATIONS INC			50.000	1,637	32.740	1,637	1,388				400		400		12/29/2016	
25470F302	DISCOVERY COMMUNICATIONS INC			186.000	5,671	30.490	5,671	4,530				1,378		1,378		12/29/2016	
25470M109	DISH NETWORK CORP			100.000	3,547	35.470	3,547	6,312				1,050		1,050		03/20/2017	
256677105	DOLLAR GENERAL CORP			110.000	17,158	155.980	17,158	8,165		138		5,269		5,269		12/29/2016	
256746108	DOLLAR TREE INC			100.000	9,405	94.050	9,405	7,692				373		373		12/29/2016	
25746U109	DOMINION ENERGY INC			360.000	29,815	82.820	29,815	31,733		1,486		(671)		(671)		12/24/2018	
260003108	DOVER CORP			60.000	6,916	115.260	6,916	3,592		136		2,659		2,659		12/29/2016	
260557103	DOW INC			334.000	18,280	54.730	18,280	19,851		820		(1,571)		(1,571)		04/02/2019	
23331A109	DR HORTON INC			150.000	7,913	52.750	7,913	4,135		94		2,714		2,714		12/29/2016	
262037104	DRIL-QUIP INC			150.000	7,037	46.910	7,037	6,747				299		299		08/16/2017	
233331107	DTE ENERGY CO			90.000	11,688	129.870	11,688	9,947	91	300		1,407		1,407		09/18/2017	
26441C204	DUKE ENERGY CORP			320.000	29,187	91.210	29,187	25,192		1,347		1,571		1,571		12/29/2016	
264411505	DUKE REALTY CORP			70.000	2,427	34.670	2,427	2,205		32		222		222		06/07/2019	
26614N102	DUPONT DE NEMOURS INC			334.000	21,443	64.200	21,443	28,415		200		(6,972)		(6,972)		06/03/2019	
23355L106	DXC TECHNOLOGY CO			114.000	4,285	37.590	4,285	6,833	24	106		(1,776)		(1,776)		04/03/2017	
233377407	DXP ENTERPRISES INC/TX			411.000	16,362	39.810	16,362	16,102				260		260		03/22/2019	
269246401	E*TRADE FINANCIAL CORP			110.000	4,991	45.370	4,991	3,781		68		164		164		12/29/2016	
26969P108	EAGLE MATERIALS INC			133.000	12,058	90.660	12,058	9,715	13	40		2,420		2,420		12/02/2016	
277432100	EASTMAN CHEMICAL CO			60.000	4,756	79.260	4,756	4,528	40	157		369		369		12/29/2016	
G29183103	EATON CORP PLC		C	190.000	17,997	94.720	17,997	12,799		455		4,951		4,951		12/29/2016	
278642103	EBAY INC			390.000	14,083	36.110	14,083	11,667		258		3,136		3,136		12/29/2016	
278865100	ECOLAB INC			116.000	22,387	192.990	22,387	14,457	55	216		5,076		5,076		06/19/2017	
281020107	EDISON INTERNATIONAL			160.000	12,066	75.410	12,066	11,588	102	349		2,632		2,632		12/29/2016	
28176E108	EDWARDS LIFESCIENCES CORP			207.000	48,291	233.290	48,291	39,528				8,763		8,763		03/22/2019	
28470R102	ELDORADO RESORTS INC			645.000	38,468	59.640	38,468	28,847				9,621		9,621		06/28/2019	
285512109	ELECTRONIC ARTS INC			130.000	13,976	107.510	13,976	10,927				3,718		3,718		12/29/2016	
532457108	ELI LILLY & CO			380.000	49,943	131.430	49,943	27,989		1,135		5,970		5,970		12/29/2016	
291011104	EMERSON ELECTRIC CO			270.000	20,590	76.260	20,590	15,146		601		4,458		4,458		12/29/2016	
292562105	ENCORE WIRE CORP			263.000	15,096	57.400	15,096	15,249		16		(153)		(153)		03/22/2019	
29275Y102	ENERSYS			99.000	7,408	74.830	7,408	7,120		17		288		288		12/09/2019	
29364G103	ENTERGY CORP			100.000	11,980	119.800	11,980	8,194		302		2,745		2,745		12/29/2016	
26875P101	EOG RESOURCES INC			250.000	20,940	83.760	20,940	25,516		254		(863)		(863)		06/19/2017	
294429105	EQUIFAX INC			50.000	7,006	140.120	7,006	6,192		92		2,350		2,350		12/29/2016	
29444U700	EQUINIX INC			39.000	22,764	583.700	22,764	15,855		418		8,154		8,154		06/19/2017	
29476L107	EQUITY RESIDENTIAL			170.000	13,756	80.920	13,756	10,843	96	381		2,535		2,535		12/29/2016	
297178105	ESSEX PROPERTY TRUST INC			33.000	9,928	300.860	9,928	8,705	64	221		1,199		1,199		06/18/2018	
518439104	ESTEE LAUDER COS INC/THE			99.000	20,447	206.540	20,447	10,419		192		7,082		7,082		06/24/2019	
B38564108	EURONAV NV		C	2,310.000	28,967	12.540	28,967	18,803		194		10,178		10,178		03/22/2019	
298736109	EURONET WORLDWIDE INC			188.000	29,621	157.560	29,621	26,366				3,224		3,224		04/06/2018	
G3223R108	EVEREST RE GROUP LTD		C	128.000	35,436	276.840	35,436	28,315		650		7,598		7,598		03/22/2019	
30034W106	EVERGY INC			110.000	7,160	65.090	7,160	5,987		251		915		915		06/18/2018	
30040W108	EVERSOURCE ENERGY			140.000	11,910	85.070	11,910	7,739		353		2,804		2,804		12/29/2016	
30161N101	EXELON CORP			440.000	20,060	45.590	20,060	15,705		721		216		216		12/29/2016	
30212P303	EXPEDIA INC			60.000	6,488	108.140	6,488	7,349		81		(479)		(479)		12/29/2016	
302130109	EXPEDITORS INTERNATIONAL OF WA			80.000	6,242	78.020	6,242	4,237		100		794		794		12/29/2016	
30225T102	EXTRA SPACE STORAGE INC			60.000	6,337	105.620	6,337	4,550		219		908		908		12/29/2016	
30231G102	EXXON MOBIL CORP			1,890.000	131,884	69.780	131,884	167,487		7,276		2,603		2,603		06/19/2017	
315616102	F5 NETWORKS INC			20.000	2,793	139.650	2,793	2,895				(448)		(448)		12/29/2016	
G3323L100	FABRINET		C	248.000	16,080	64.840	16,080	12,997				3,083		3,083		03/22/2019	
30303M102	FACEBOOK INC			1,094.000	224,544	205.250	224,544	140,199				78,616		78,616		09/18/2017	
311900104	FASTENAL CO			270.000	9,977	36.950	9,977	6,382		260		2,917		2,917		12/29/2016	
313747206	FEDERAL REALTY INVESTMENT TRUS			30.000	3,862	128.730	3,862	3,624	32	129		321		321		06/19/2017	
31428X106	FEDEX CORP			107.000	16,179	151.210	16,179	21,264	70	291		(1,083)		(1,083)		03/20/2017	
31620M106	FIDELITY NATIONAL INFORMATION			270.000	37,554	139.090	37,554	27,903		250		6,072		6,072		12/29/2016	
316773100	FIFTH THIRD BANCORP			370.000	11,374	30.740	11,374	9,910	89	340		2,668		2,668		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
318672706	FIRST BANCORP/PUERTO RICO		C	2,147.000	22,737	10.590	22,737	23,344		266		(615)		(615)		12/11/2017	
33616C100	FIRST REPUBLIC BANK/CA			70.000	8,222	117.450	8,222	7,049		40		1,173		1,173		02/07/2019	
337932107	FIRSTENERGY CORP			240.000	11,664	48.600	11,664	7,463		378		2,652		2,652		12/29/2016	
337738108	FISERV INC			250.000	28,908	115.630	28,908	17,422				8,103		8,103		12/29/2016	
339041105	FLEETCOR TECHNOLOGIES INC			39.000	11,221	287.720	11,221	8,548				3,884		3,884		09/24/2018	
Y2573F102	FLEX LTD		C	2,270.000	28,647	12.620	28,647	23,731				4,914		4,914		12/03/2019	
302445101	FLIR SYSTEMS INC			60.000	3,124	52.070	3,124	2,182		48		512		512		12/29/2016	
339750101	FLOOR & DECOR HOLDINGS INC			308.000	15,649	50.810	15,649	11,072				4,577		4,577		05/29/2019	
34354P105	FLOWSERVE CORP			60.000	2,986	49.770	2,986	2,876	11	46		705		705		12/29/2016	
302491303	FMC CORP			618.000	61,689	99.820	61,689	43,611	272	748		18,115		18,115		12/20/2018	
345370860	FORD MOTOR CO			1,870.000	17,391	9.300	17,391	22,989		1,176		3,086		3,086		12/29/2016	
34959E109	FORTINET INC			60.000	6,406	106.760	6,406	3,958				2,180		2,180		12/24/2018	
34959J108	FORTIVE CORP			130.000	9,931	76.390	9,931	6,992		43		1,135		1,135		12/29/2016	
34964C106	FORTUNE BRANDS HOME & SECURITY			60.000	3,920	65.340	3,920	3,240		62		1,641		1,641		12/29/2016	
35137L105	FOX CORP			240.000	8,897	37.070	8,897	9,972		110		(1,075)		(1,075)		03/19/2019	
354613101	FRANKLIN RESOURCES INC			150.000	3,897	25.980	3,897	5,906	41	156		(552)		(552)		12/29/2016	
35671D857	FREEPORT-MCMORAN INC			720.000	9,446	13.120	9,446	9,623		144		2,023		2,023		12/29/2016	
364760108	GAP INC/THE			160.000	2,829	17.680	2,829	3,626		155		(1,293)		(1,293)		12/29/2016	
H2906T109	GARMIN LTD			60.000	5,854	97.560	5,854	3,294		124		1,839		1,839		09/23/2019	
366651107	GARTNER INC			40.000	6,164	154.100	6,164	4,652				1,050		1,050		05/09/2017	
G37585109	GASLOG LTD		C	2,328.000	22,791	9.790	22,791	39,091		1,991		(16,187)		(16,187)		08/17/2017	
369550108	GENERAL DYNAMICS CORP			115.000	20,280	176.350	20,280	20,580		496		2,162		2,162		06/19/2017	
369604103	GENERAL ELECTRIC CO			3,920.000	43,747	11.160	43,747	124,636	39	163		14,073		14,073		12/29/2016	
370334104	GENERAL MILLS INC			270.000	14,461	53.560	14,461	16,836		529		3,947		3,947		12/29/2016	
37045V100	GENERAL MOTORS CO			590.000	21,594	36.600	21,594	20,792		1,048		1,859		1,859		12/29/2016	
372460105	GENUINE PARTS CO			60.000	6,374	106.230	6,374	5,767	46	216		613		613		12/29/2016	
375558103	GILEAD SCIENCES INC			570.000	37,039	64.980	37,039	41,274		1,503		1,385		1,385		12/29/2016	
37951D102	GLOBAL EAGLE ENTERTAINMENT INC			9,044.000	4,522	0.500	4,522	8,474				(3,952)		(3,952)		10/23/2019	
37940X102	GLOBAL PAYMENTS INC			323.000	58,967	182.560	58,967	35,166		69		21,436		21,436		03/22/2019	
37959E102	GLOBE LIFE INC			30.000	3,158	105.250	3,158	2,513		5		645		645		08/09/2019	
38046C109	GOGO INC			2,486.000	15,910	6.400	15,910	11,967				3,967		3,967		03/26/2018	
G9456A100	GOLAR LNG LTD		C	467.000	6,641	14.220	6,641	10,164		104		(3,517)		(3,517)		11/21/2018	
38141G104	GOLDMAN SACHS GROUP INC/THE			150.000	34,490	229.930	34,490	35,792		709		9,432		9,432		05/09/2017	
387328107	GRANITE CONSTRUCTION INC			737.000	20,393	27.670	20,393	24,405	96	131		(4,012)		(4,012)		08/20/2019	
388689101	GRAPHIC PACKAGING HOLDING CO			1,102.000	18,348	16.650	18,348	14,056	83	189		4,292		4,292		03/22/2019	
39304D102	GREEN DOT CORP			608.000	14,166	23.300	14,166	34,705				(20,538)		(20,538)		04/30/2019	
093671105	H&R BLOCK INC			100.000	2,348	23.480	2,348	2,329	26	107		(189)		(189)		12/29/2016	
406216101	HALLIBURTON CO			400.000	9,788	24.470	9,788	21,570		336		(844)		(844)		12/29/2016	
410345102	HANESBRANDS INC			190.000	2,822	14.850	2,822	4,077		114		441		441		12/29/2016	
411511306	HARBOR INTERNATIONAL-INST			1,394.036	55,873	40.080	55,873	55,957		1,688		(84)		(84)		12/16/2019	
411511801	HARBOR INTL GROWTH-INST			2,304.185	39,148	16.990	39,148	39,056		691		92		92		12/16/2019	
412822108	HARLEY-DAVIDSON INC			70.000	2,603	37.190	2,603	4,064		125		215		215		12/29/2016	
416515104	HARTFORD FINANCIAL SERVICES GR			170.000	10,331	60.770	10,331	8,092	51	238		2,774		2,774		12/29/2016	
418056107	HASBRO INC			50.000	5,281	105.610	5,281	3,888		148		1,218		1,218		12/29/2016	
40412C101	HCA HOLDINGS INC			120.000	17,737	147.810	17,737	8,859		224		2,803		2,803		12/29/2016	
42250P103	HEALTHPEAK PROPERTIES INC			240.000	8,273	34.470	8,273	7,063				1,209		1,209		11/05/2019	
423452101	HELMERICH & PAYNE INC			70.000	3,180	45.430	3,180	5,443		224		(176)		(176)		12/29/2016	
806407102	HENRY SCHEIN INC			70.000	4,670	66.720	4,670	4,384				81		81		06/18/2018	
427866108	HERSHEY CO/THE			70.000	10,289	146.980	10,289	7,847		209		2,309		2,309		09/18/2017	
42809H107	HESS CORP			110.000	7,349	66.810	7,349	6,883		115		2,894		2,894		12/29/2016	
42824C109	HEWLETT PACKARD ENTERPRISE CO			690.000	10,943	15.860	10,943	9,241	83	327		1,829		1,829		12/29/2016	
43300A203	HILTON WORLDWIDE HOLDINGS INC			130.000	14,418	110.910	14,418	10,026		90		5,084		5,084		06/18/2018	
436106108	HOLLYFRONTIER CORP			70.000	3,550	50.710	3,550	5,290		94		(29)		(29)		06/18/2018	
436440101	HOLOGIC INC			130.000	6,787	52.210	6,787	5,230				1,444		1,444		12/29/2016	
437076102	HOME DEPOT INC/THE			498.000	108,753	218.380	108,753	68,790		3,172		23,006		23,006		12/29/2016	
438516106	HONEYWELL INTERNATIONAL INC			327.000	57,879	177.000	57,879	37,112		1,228		14,462		14,462		12/24/2018	
440452100	HORMEL FOODS CORP			130.000	5,864	45.110	5,864	4,585		116		316		316		12/29/2016	
44107P104	HOST HOTELS & RESORTS INC			400.000	7,420	18.550	7,420	7,482	100	340		752		752		12/29/2016	
40434L105	HP INC			720.000	14,796	20.550	14,796	10,766	127	484		65		65		12/29/2016	

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation
444859102	HUMANA INC			61.000	22,358	366.520	22,358	13,092	34	127		4,953		4,953		03/18/2019	
446150104	HUNTINGTON BANCSHARES INC/OH			680.000	10,254	15.080	10,254	8,901	102	388		2,149		2,149		12/29/2016	
446413106	HUNTINGTON INGALLS INDUSTRIES			18.000	4,516	250.880	4,516	4,545		71		1,057		1,057		03/19/2018	
447011107	HUNTSMAN CORP			248.000	5,992	24.160	5,992	5,334		40		657		657		10/08/2019	
450828108	IBERIABANK CORP			182.000	13,619	74.830	13,619	12,716	82	239		903		903		12/21/2018	
45167R104	IDEX CORP			30.000	5,160	172.000	5,160	4,929		15		231		231		09/23/2019	
45168D104	IDEXX LABORATORIES INC			39.000	10,184	261.130	10,184	6,816				2,780		2,780		03/18/2019	
G47567105	IHS MARKIT LTD		C	170.000	12,810	75.350	12,810	8,089				4,655		4,655		12/19/2017	
452308109	ILLINOIS TOOL WORKS INC			130.000	23,352	179.630	23,352	16,408	139	529		6,882		6,882		12/29/2016	
452327109	ILLUMINA INC			66.000	21,895	331.740	21,895	10,671				2,021		2,021		12/24/2018	
45337C102	INCYTE CORP			80.000	6,986	87.320	6,986	11,792				1,898		1,898		03/20/2017	
G47791101	INGERSOLL-RAND PLC	O	C	110.000	14,621	132.920	14,621	8,293		217		4,586		4,586		12/29/2016	
45784P101	INSULET CORP			460.000	78,752	171.200	78,752	46,079				32,673		32,673		03/22/2019	
458140100	INTEL CORP			2,000.000	119,700	59.850	119,700	73,328		2,797		25,840		25,840		12/29/2016	
45866F104	INTERCONTINENTAL EXCHANGE INC			250.000	23,138	92.550	23,138	14,138		288		4,305		4,305		12/29/2016	
458665304	INTERFACE INC			3,121.000	51,777	16.590	51,777	47,172		663		4,826		4,826		12/24/2018	
459200101	INTERNATIONAL BUSINESS MACHINE			400.000	53,616	134.040	53,616	64,464		3,108		7,929		7,929		09/18/2017	
459506101	INTERNATIONAL FLAVORS & FRAGRA			50.000	6,451	129.020	6,451	6,217	38	118		(155)		(155)		12/29/2016	
460146103	INTERNATIONAL PAPER CO			180.000	8,289	46.050	8,289	9,609		407		1,024		1,024		12/29/2016	
460690100	INTERPUBLIC GROUP OF COS INC/T			190.000	4,389	23.100	4,389	4,502		200		469		469		12/29/2016	
461202103	INTUIT INC			116.000	30,384	261.930	30,384	17,444		220		7,043		7,043		09/24/2018	
46120E602	INTUITIVE SURGICAL INC			52.000	30,740	591.150	30,740	16,343				5,420		5,420		03/18/2019	
G491BT108	INVESCO LTD		C	210.000	3,776	17.980	3,776	6,327		258		260		260		12/29/2016	
44980X109	IPG PHOTONICS CORP			12.000	1,739	144.920	1,739	2,948				380		380		03/19/2018	
46266C105	IQVIA HOLDINGS INC			80.000	12,361	154.510	12,361	8,221				2,670		2,670		09/23/2019	
46284V101	IRON MOUNTAIN INC			140.000	4,462	31.870	4,462	4,550	87	358		(76)		(76)		12/29/2016	
465741106	ITRON INC			525.000	44,074	83.950	44,074	25,398				18,676		18,676		04/02/2019	
466313103	JABIL INC			999.000	41,289	41.330	41,289	26,979		240		14,310		14,310		03/22/2019	
426281101	JACK HENRY & ASSOCIATES INC			30.000	4,370	145.670	4,370	3,664		56		575		575		12/24/2018	
469814107	JACOBS ENGINEERING GROUP INC			50.000	4,492	89.830	4,492	2,864		39		1,569		1,569		12/29/2016	
445658107	JB HUNT TRANSPORT SERVICES INC			40.000	4,671	116.780	4,671	3,894		45		950		950		12/29/2016	
47233W109	JEFFERIES FINANCIAL GROUP INC			895.000	19,126	21.370	19,126	16,740		336		2,392		2,392		03/22/2019	
477143101	JETBLUE AIRWAYS CORP			1,598.000	29,915	18.720	29,915	26,681				3,235		3,235		03/22/2019	
832696405	JM SMUCKER CO/THE			50.000	5,207	104.130	5,207	6,157		173		532		532		06/19/2017	
478160104	JOHNSON & JOHNSON			1,200.000	175,044	145.870	175,044	141,341		5,015		19,799		19,799		12/23/2019	
G51502105	JOHNSON CONTROLS INTERNATIONAL		C	410.000	16,691	40.710	16,691	17,022	107	357		4,535		4,535		12/29/2016	
46625H100	JPMORGAN CHASE & CO			1,450.000	202,130	139.400	202,130	123,801		4,785		60,581		60,581		12/29/2016	
48203R104	JUNIPER NETWORKS INC			170.000	4,187	24.630	4,187	4,809		151		(388)		(388)		12/29/2016	
485170302	KANSAS CITY SOUTHERN			40.000	6,126	153.160	6,126	3,373	16	70		2,308		2,308		12/29/2016	
48242W106	KBR INC			1,952.000	59,536	30.500	59,536	36,347	156	388		23,189		23,189		03/22/2019	
487836108	KELLOGG CO			110.000	7,608	69.160	7,608	8,131		282		1,337		1,337		12/29/2016	
493267108	KEYCORP			520.000	10,525	20.240	10,525	9,376		415		2,839		2,839		12/29/2016	
49338L103	KEYSIGHT TECHNOLOGIES INC			80.000	8,210	102.630	8,210	4,520				3,244		3,244		12/24/2018	
494368103	KIMBERLY-CLARK CORP			160.000	22,008	137.550	22,008	18,498	155	719		3,543		3,543		09/18/2017	
49446R109	KIMCO REALTY CORP			240.000	4,970	20.710	4,970	5,968	67	269		1,454		1,454		12/29/2016	
49456B101	KINDER MORGAN INC/DE			930.000	19,688	21.170	19,688	19,377		946		5,385		5,385		12/29/2016	
497266106	KIRBY CORP			252.000	22,562	89.530	22,562	18,840				3,721		3,721		03/22/2019	
482480100	KLA-TENCOR CORP			70.000	12,472	178.170	12,472	5,722		217		6,208		6,208		12/29/2016	
499049104	KNIGHT-SWIFT TRANSPORTATION HO			764.000	27,382	35.840	27,382	24,350		144		3,032		3,032		05/01/2019	
500255104	KOHL'S CORP			70.000	3,567	50.950	3,567	3,479		188		(1,077)		(1,077)		12/29/2016	
500754106	KRAFT HEINZ CO/THE			280.000	8,996	32.130	8,996	24,661		523		(3,055)		(3,055)		12/29/2016	
50077C106	KRATON CORP			966.000	24,459	25.320	24,459	30,301				(4,718)		(4,718)		12/02/2016	
50077B207	KRATOS DEFENSE & SECURITY SOLU			359.000	6,466	18.010	6,466	5,583				882		882		04/15/2019	
501044101	KROGER CO/THE			370.000	10,726	28.990	10,726	12,852		222		551		551		12/29/2016	
501797104	L BRANDS INC			100.000	1,812	18.120	1,812	6,617		138		(755)		(755)		12/29/2016	
502431109	L3HARRIS TECHNOLOGIES INC			101.000	19,985	197.870	19,985	12,071		150		7,913		7,913		07/01/2019	
50540R409	LABORATORY CORP OF AMERICA HOL			43.000	7,274	169.170	7,274	6,236				1,752		1,752		12/29/2016	
512807108	LAM RESEARCH CORP			66.000	19,298	292.400	19,298	7,323	76	221		10,311		10,311		12/29/2016	
513272104	LAMB WESTON HOLDINGS INC			60.000	5,162	86.030	5,162	4,301		53		748		748		12/24/2018	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Desig-nation
517834107	LAS VEGAS SANDS CORP			130.000	8,975	69.040	8,975	8,967				9		9		12/23/2019	
524660107	LEGGETT & PLATT INC			60.000	3,050	50.830	3,050	2,981	24	96		899		899		12/29/2016	
525327102	LEIDOS HOLDINGS INC			50.000	4,895	97.890	4,895	4,281		17		613		613		09/23/2019	
526057104	LENNAR CORP			130.000	7,253	55.790	7,253	5,509		21		2,163		2,163		12/29/2016	
50187T106	LGI HOMES INC			234.000	16,532	70.650	16,532	13,376				3,151		3,151		03/22/2019	
534187109	LINCOLN NATIONAL CORP			90.000	5,311	59.010	5,311	5,925		133		693		693		12/29/2016	
G5494J103	LINDE PLC		C	245.000	52,161	212.900	52,161	37,426		917		13,700		13,700		12/24/2018	
535919500	LIONS GATE ENTERTAINMENT CORP		A	1,813.000	18,003	9.930	18,003	22,639				(4,636)		(4,636)		10/08/2019	
538034109	LIVE NATION ENTERTAINMENT INC			50.000	3,574	71.470	3,574	3,581				(7)		(7)		12/23/2019	
501889208	LKQ CORP			150.000	5,355	35.700	5,355	4,630				1,796		1,796		12/29/2016	
539830109	LOCKHEED MARTIN CORP			114.000	44,389	389.380	44,389	31,094		1,150		13,652		13,652		03/18/2019	
540424108	LOEWS CORP			130.000	6,824	52.490	6,824	6,120		37		906		906		12/29/2016	
548661107	LOWE'S COS INC			350.000	41,916	119.760	41,916	25,028		721		9,590		9,590		12/29/2016	
50212V100	LPL FINANCIAL HOLDINGS INC			416.000	38,376	92.250	38,376	28,999		362		9,373		9,373		12/24/2018	
N53745100	LYONDELLBASELL INDUSTRIES NV		C	130.000	12,282	94.480	12,282	11,159		613		1,472		1,472		12/29/2016	
55261F104	M&T BANK CORP			59.000	10,015	169.750	10,015	9,210		285		1,571		1,571		12/29/2016	
55405Y100	MACOM TECHNOLOGY SOLUTIONS HOL			1,323.000	35,192	26.600	35,192	24,651				10,541		10,541		08/23/2019	
55608B105	MACQUARIE INFRASTRUCTURE CORP			328.000	14,052	42.840	14,052	13,113		1,065		938		938		03/22/2019	
55616P104	MACY'S INC			150.000	2,550	17.000	2,550	5,395	57	237		(1,917)		(1,917)		12/29/2016	
565849106	MARATHON OIL CORP			420.000	5,704	13.580	5,704	7,356		93		(319)		(319)		12/29/2016	
56585A102	MARATHON PETROLEUM CORP			300.000	18,075	60.250	18,075	16,246		716		372		372		12/29/2016	
57060D108	MARKETAXESS HOLDINGS INC			17.000	6,445	379.110	6,445	5,771		9		674		674		09/23/2019	
571903202	MARRIOTT INTERNATIONAL INC/MD			120.000	18,172	151.430	18,172	9,999		263		5,144		5,144		12/29/2016	
571748102	MARSH & MCLENNAN COS INC			220.000	24,510	111.410	24,510	14,916		424		6,965		6,965		12/29/2016	
573284106	MARTIN MARIETTA MATERIALS INC			115.000	32,159	279.640	32,159	22,779		215		10,078		10,078		06/18/2018	
G5876H105	MARVELL TECHNOLOGY GROUP LTD		C	819.000	21,753	26.560	21,753	17,786	49	89		3,967		3,967		03/22/2019	
574599106	MASCO CORP			140.000	6,719	47.990	6,719	4,466		75		2,625		2,625		12/29/2016	
576323109	MASTEC INC			776.000	49,788	64.160	49,788	35,949				13,839		13,839		03/22/2019	
57636Q104	MASTERCARD INC			405.000	120,929	298.590	120,929	45,670		584		43,592		43,592		03/18/2019	
57772K101	MAXIM INTEGRATED PRODUCTS INC			120.000	7,381	61.510	7,381	6,579		170		802		802		03/22/2019	
579780206	MCCORMICK & CO INC/MD			60.000	10,184	169.730	10,184	7,239	37	120		1,666		1,666		06/18/2018	
580135101	MCDONALD'S CORP			344.000	67,978	197.610	67,978	43,704		1,807		6,694		6,694		06/18/2018	
58155Q103	MCKESSON CORP			80.000	11,066	138.320	11,066	11,397	33	151		2,228		2,228		12/29/2016	
G5960L103	MEDTRONIC PLC		C	600.000	68,070	113.450	68,070	43,016	324	998		13,494		13,494		12/29/2016	
58933Y105	MERCK & CO INC			1,150.000	104,593	90.950	104,593	68,059	702	2,643		16,721		16,721		12/29/2016	
589889104	MERIT MEDICAL SYSTEMS INC			213.000	6,650	31.220	6,650	7,248				(599)		(599)		09/04/2019	
59001K100	MERITOR INC			1,578.000	41,328	26.190	41,328	31,509				9,819		9,819		08/23/2019	
590479135	MESA AIR GROUP INC			1,750.000	15,645	8.940	15,645	13,955				1,690		1,690		03/14/2019	
59156R108	METLIFE INC			430.000	21,917	50.970	21,917	20,632		937		4,261		4,261		12/29/2016	
592688105	METTLER-TOLEDO INTERNATIONAL I			12.000	9,519	793.280	9,519	6,846				2,184		2,184		12/24/2018	
552953101	MGM RESORTS INTERNATIONAL			240.000	7,985	33.270	7,985	7,823		140		2,162		2,162		09/18/2017	
595017104	MICROCHIP TECHNOLOGY INC			100.000	10,472	104.720	10,472	6,910		146		3,280		3,280		12/29/2016	
595112103	MICRON TECHNOLOGY INC			500.000	26,890	53.780	26,890	12,912				11,025		11,025		03/19/2018	
594918104	MICROSOFT CORP			3,460.000	545,642	157.700	545,642	234,704		7,261		191,542		191,542		12/29/2016	
59522J103	MID-AMERICA APARTMENT COMMUNIT			50.000	6,593	131.860	6,593	4,853		192		1,808		1,808		12/29/2016	
55306N104	MKS INSTRUMENTS INC			113.000	12,431	110.010	12,431	8,328		45		4,104		4,104		08/14/2019	
607525102	MODEL N INC			397.000	13,923	35.070	13,923	6,978				6,953		6,953		08/31/2018	
607828100	MODINE MANUFACTURING CO			570.000	4,389	7.700	4,389	7,817				(3,425)		(3,425)		12/02/2016	
608190104	MOHAWK INDUSTRIES INC			24.000	3,273	136.380	3,273	5,323				466		466		06/19/2017	
60871R209	MOLSON COORS BREWING CO			80.000	4,312	53.900	4,312	7,829		173		(181)		(181)		12/29/2016	
609207105	MONDELEZ INTERNATIONAL			650.000	35,802	55.080	35,802	29,125	185	692		9,783		9,783		12/29/2016	
609839105	MONOLITHIC POWER SYSTEMS			377.000	67,114	178.020	67,114	53,421	151	453		13,693		13,693		03/22/2019	
61174X109	MONSTER BEVERAGE CORP			170.000	10,804	63.550	10,804	7,657				2,436		2,436		12/29/2016	
615369105	MOODY'S CORP			73.000	17,331	237.410	17,331	7,750		165		6,903		6,903		06/18/2018	
617446448	MORGAN STANLEY			580.000	29,650	51.120	29,650	24,346		841		6,653		6,653		12/29/2016	
61945C103	MOSAIC CO/THE			170.000	3,679	21.640	3,679	4,946		34		(1,287)		(1,287)		12/29/2016	
620076307	MOTOROLA SOLUTIONS INC			80.000	12,891	161.140	12,891	7,419	45	167		3,214		3,214		12/29/2016	
55345K103	MRC GLOBAL INC			643.000	8,771	13.640	8,771	10,848				(2,069)		(2,069)		03/22/2019	
55354G100	MSCI INC			38.000	9,811	258.180	9,811	6,560		95		4,122		4,122		06/18/2018	

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		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
N59465109	MYLAN NV		C	240.000	4,824	20.100	4,824	9,134				(1,752)		(1,752)		12/29/2016	
62855J104	MYRIAD GENETICS INC			1,361.000	37,060	27.230	37,060	40,464				(3,752)		(3,752)		05/17/2019	
631103108	NASDAQ INC			50.000	5,355	107.100	5,355	3,361		95		1,277		1,277		12/29/2016	
637071101	NATIONAL OILWELL VARCO INC			180.000	4,509	25.050	4,509	6,808		37		(117)		(117)		12/29/2016	
Y62132108	NAVIGATOR HOLDINGS LTD		C	3,653.000	49,206	13.470	49,206	39,266				11,952		11,952		05/04/2018	
640268108	NEKTAR THERAPEUTICS			204.000	4,403	21.585	4,403	6,729				(2,298)		(2,298)		03/22/2019	
64110D104	NETAPP INC			110.000	6,848	62.250	6,848	3,917		194		284		284		12/29/2016	
64110L106	NETFLIX INC			196.000	63,420	323.570	63,420	31,499				10,043		10,043		09/24/2018	
64131A105	NEURONETICS INC			496.000	2,227	4.490	2,227	5,314				(3,087)		(3,087)		03/22/2019	
651229106	NEWELL BRANDS INC			190.000	3,652	19.220	3,652	8,581		196		120		120		12/29/2016	
651639106	NEWMONT MINING CORP			370.000	16,077	43.450	16,077	12,807		541		3,256		3,256		12/29/2016	
65249B109	NEWS CORP			350.000	4,949	14.140	4,949	4,066		70		977		977		12/29/2016	
65339F101	NEXTERA ENERGY INC			233.000	56,423	242.160	56,423	35,577		1,185		14,452		14,452		03/19/2018	
G6518L108	NIELSEN HOLDINGS PLC		C	170.000	3,451	20.300	3,451	7,154		229		(515)		(515)		12/29/2016	
654106103	NIKE INC			560.000	56,734	101.310	56,734	28,628	137	578		15,215		15,215		12/29/2016	
65473P105	NISOURCE INC			210.000	5,846	27.840	5,846	4,659		168		523		523		12/29/2016	
G65431101	NOBLE CORP PLC		C	5,229.000	6,379	1.220	6,379	18,525				(6,762)		(6,762)		10/26/2018	
655044105	NOBLE ENERGY INC			1,827.000	45,383	24.840	45,383	45,131		566		838		838		05/13/2019	
655664100	NORDSTROM INC			80.000	3,274	40.930	3,274	3,848		122		(454)		(454)		12/29/2016	
655844108	NORFOLK SOUTHERN CORP			120.000	23,296	194.130	23,296	13,249		528		5,256		5,256		12/29/2016	
665859104	NORTHERN TRUST CORP			90.000	9,562	106.240	9,562	7,956	63	232		2,039		2,039		12/29/2016	
666807102	NORTHROP GRUMMAN CORP			74.000	25,454	343.970	25,454	19,029		426		7,096		7,096		06/19/2017	
668771108	NORTONLIFELOCK INC			300.000	7,656	25.520	7,656	7,241		38		415		415		11/05/2019	
G66721104	NORWEGIAN CRUISE LINE HOLDINGS		C	100.000	5,841	58.410	5,841	5,534				1,602		1,602		06/18/2018	
629377508	NRG ENERGY INC			130.000	5,168	39.750	5,168	1,624		17		20		20		12/29/2016	
67020Y100	NUANCE COMMUNICATIONS INC			1,670.000	29,776	17.830	29,776	24,844				4,811		4,811		03/22/2019	
670346105	NUCOR CORP			130.000	7,316	56.280	7,316	7,868	52	229		581		581		12/29/2016	
67066G104	NVIDIA CORP			281.000	66,119	235.300	66,119	35,920		201		27,343		27,343		12/29/2016	
674599105	OCCIDENTAL PETROLEUM			394.000	16,237	41.210	16,237	26,550	311	1,262		(7,004)		(7,004)		08/09/2019	
679580100	OLD DOMINION FREIGHT LINE INC			30.000	5,693	189.780	5,693	5,614				79		79		12/23/2019	
681919106	OMNICOM GROUP INC			100.000	8,102	81.020	8,102	8,472	65	264		778		778		12/29/2016	
682680103	ONEOK INC			180.000	13,621	75.670	13,621	10,294		635		3,910		3,910		09/18/2017	
68389X105	ORACLE CORP			1,060.000	56,159	52.980	56,159	41,264		965		8,300		8,300		12/29/2016	
67103H107	O'REILLY AUTOMOTIVE INC			36.000	15,777	438.260	15,777	10,484				3,256		3,256		06/18/2018	
693718108	PACCAR INC			150.000	11,865	79.100	11,865	9,675	345	492		3,294		3,294		12/29/2016	
695127100	PACIRA BIOSCIENCES INC			710.000	32,163	45.300	32,163	27,807				4,356		4,356		05/31/2019	
695156109	PACKAGING CORP OF AMERICA			40.000	4,480	111.990	4,480	4,682	32	132		1,141		1,141		09/18/2017	
697900108	PAN AMERICAN SILVER CORP		A	2,809.000	66,545	23.690	66,545	49,019		316		17,526		17,526		02/01/2019	
697900132	PAN AMERN SILVER CORP		A	38,771.000												02/01/2019	
701094104	PARKER-HANNIFIN CORP			55.000	11,320	205.820	11,320	8,167		233		3,096		3,096		09/24/2018	
704326107	PAYCHEX INC			140.000	11,908	85.060	11,908	8,595		372		2,787		2,787		12/29/2016	
70450Y103	PAYPAL HOLDINGS INC			520.000	56,248	108.170	56,248	23,983				12,522		12,522		12/24/2018	
69327R101	PDC ENERGY INC			481.000	12,588	26.170	12,588	20,789				(8,201)		(8,201)		03/22/2019	
G7S00T104	PENTAIR PLC		C	80.000	3,670	45.870	3,670	3,027		61		647		647		12/29/2016	
713448108	PEPSICO INC			640.000	87,469	136.670	87,469	68,302	602	2,719		16,122		16,122		12/23/2019	
714046109	PERKINELMER INC			50.000	4,855	97.100	4,855	2,613		15		928		928		12/29/2016	
G97822103	PERRIGO CO PLC		C	50.000	2,583	51.660	2,583	2,615		40		646		646		12/20/2018	
717081103	PFIZER INC			2,480.000	97,166	39.180	97,166	80,676		4,442		(11,086)		(11,086)		12/29/2016	
718172109	PHILIP MORRIS INTERNATIONAL IN			700.000	59,563	85.090	59,563	64,542	807	3,147		12,395		12,395		09/18/2017	
718546104	PHILLIPS 66			200.000	22,282	111.410	22,282	17,756		639		4,603		4,603		12/23/2019	
723484101	PINNACLE WEST CAPITAL CORP			50.000	4,497	89.930	4,497	4,378		170		237		237		12/24/2018	
723787107	PIONEER NATURAL RESOURCES CO			79.000	11,958	151.370	11,958	13,864	35	57		1,344		1,344		06/19/2017	
72703H101	PLANET FITNESS INC			241.000	17,998	74.680	17,998	16,145				1,853		1,853		03/22/2019	
693475105	PNC FINANCIAL SERVICES GROUP I			200.000	31,926	159.630	31,926	23,222		840		8,544		8,544		12/29/2016	
733174700	POPULAR INC		C	465.000	27,319	58.750	27,319	23,384	140	428		3,923		3,923		03/22/2019	
693506107	PPG INDUSTRIES INC			100.000	13,349	133.490	13,349	9,483		222		3,126		3,126		12/29/2016	
69351T106	PPL CORP			340.000	12,199	35.880	12,199	11,642	140	658		2,567		2,567		12/29/2016	
69354N106	PRA GROUP INC			584.000	21,199	36.300	21,199	16,333				4,877		4,877		03/22/2019	
74251V102	PRINCIPAL FINANCIAL GROUP INC			120.000	6,600	55.000	6,600	6,928		305		1,300		1,300		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
742718109	PROCTER & GAMBLE CO/THE			1,130.000	141,137	124.900	141,137	96,437		3,628		36,554		36,554		09/23/2019	
743315103	PROGRESSIVE CORP/THE			260.000	18,821	72.390	18,821	9,233		959		3,136		3,136		12/29/2016	
74340W103	PROLOGIS INC			280.000	24,959	89.140	24,959	15,090		617		8,518		8,518		12/29/2016	
744320102	PRUDENTIAL FINANCIAL INC			180.000	16,873	93.740	16,873	18,675		810		2,194		2,194		12/29/2016	
744573106	PUBLIC SERVICE ENTERPRISE GROU			230.000	13,582	59.050	13,582	10,120		507		1,610		1,610		12/29/2016	
74460D109	PUBLIC STORAGE			72.000	15,333	212.960	15,333	15,659		562		396		396		06/19/2017	
745867101	PULTEGROUP INC			130.000	5,044	38.800	5,044	2,413	16	60		1,665		1,665		12/29/2016	
693656100	PVH CORP			30.000	3,155	105.150	3,155	3,428		5		366		366		06/18/2018	
N72482123	QIAGEN NV		C	479.000	16,190	33.800	16,190	19,063				(2,873)		(2,873)		03/22/2019	
74736K101	QORVO INC			478.000	55,558	116.230	55,558	34,540				21,018		21,018		03/22/2019	
747525103	QUALCOMM INC			530.000	46,762	88.230	46,762	34,898		1,540		16,600		16,600		12/29/2016	
74762E102	QUANTA SERVICES INC			70.000	2,850	40.710	2,850	2,416	4	11		743		743		12/29/2016	
74834L100	QUEST DIAGNOSTICS INC			60.000	6,407	106.790	6,407	5,507		127		1,411		1,411		12/29/2016	
751212101	RALPH LAUREN CORP			30.000	3,517	117.220	3,517	2,723	21	79		413		413		12/29/2016	
754730109	RAYMOND JAMES FINANCIAL INC			322.000	28,806	89.460	28,806	24,463	120	346		4,166		4,166		03/22/2019	
755111507	RAYTHEON CO			124.000	27,248	219.740	27,248	18,848		454		8,128		8,128		03/18/2019	
756109104	REALTY INCOME CORP			140.000	10,308	73.630	10,308	7,954	32	403		1,483		1,483		12/29/2016	
758849103	REGENCY CENTERS CORP			80.000	5,047	63.090	5,047	5,273		187		353		353		09/18/2017	
75886F107	REGENERON PHARMACEUTICALS INC			35.000	13,142	375.480	13,142	12,966				53		53		09/18/2017	
7591EP100	REGIONS FINANCIAL CORP			600.000	10,296	17.160	10,296	8,526	93	405		2,268		2,268		12/29/2016	
760759100	REPUBLIC SERVICES INC			100.000	8,963	89.630	8,963	5,715	41	153		1,754		1,754		12/29/2016	
761152107	RESMED INC			70.000	10,848	154.970	10,848	6,592		112		2,454		2,454		09/18/2017	
770323103	ROBERT HALF INTERNATIONAL INC			50.000	3,158	63.150	3,158	2,439		71		298		298		12/29/2016	
773903109	ROCKWELL AUTOMATION INC			48.000	9,728	202.670	9,728	6,671		218		2,505		2,505		12/29/2016	
775133101	ROGERS CORP			277.000	34,550	124.730	34,550	41,417				(6,866)		(6,866)		03/22/2019	
775711104	ROLLINS INC			40.000	1,326	33.160	1,326	1,541		10		(215)		(215)		06/07/2019	
776696106	ROPER TECHNOLOGIES INC			48.000	17,003	354.230	17,003	11,940		84		3,603		3,603		06/24/2019	
778296103	ROSS STORES INC			160.000	18,627	116.420	18,627	10,624		170		5,315		5,315		12/29/2016	
V7780T103	ROYAL CARIBBEAN CRUISES LTD		C	70.000	9,346	133.510	9,346	5,799	55	239		2,500		2,500		12/29/2016	
78409V104	S&P GLOBAL INC			111.000	30,309	273.050	30,309	13,635		283		11,221		11,221		12/29/2016	
79466L302	SALESFORCE.COM INC			400.000	65,056	162.640	65,056	42,862				8,857		8,857		06/18/2018	
800677106	SANGAMO THERAPEUTICS INC			439.000	3,674	8.370	3,674	4,154				(480)		(480)		03/22/2019	
78410G104	SBA COMMUNICATIONS CORP			52.000	12,531	240.990	12,531	8,132		38		3,883		3,883		09/18/2017	
806857108	SCHLUMBERGER LTD		C	610.000	24,522	40.200	24,522	51,066	305	1,432		2,513		2,513		06/19/2017	
G7945M107	SEAGATE TECHNOLOGY PLC		C	110.000	6,545	59.500	6,545	4,186	72	222		2,300		2,300		12/29/2016	
81211K100	SEALED AIR CORP			70.000	2,788	39.830	2,788	3,181		53		349		349		12/29/2016	
816851109	SEMPRA ENERGY			130.000	19,692	151.480	19,692	14,674	126	447		5,122		5,122		09/23/2019	
816850101	SEMTECH CORP			691.000	36,554	52.900	36,554	36,753				(202)		(202)		10/24/2018	
81762P102	SERVICENOW INC			90.000	25,409	282.320	25,409	25,682				(273)		(273)		12/23/2019	
824348106	SHERWIN-WILLIAMS CO/THE			38.000	22,175	583.540	22,175	13,797		159		6,820		6,820		03/18/2019	
826919102	SILICON LABORATORIES INC			125.000	14,498	115.980	14,498	10,222				4,260		4,260		12/02/2016	
828806109	SIMON PROPERTY GROUP INC			135.000	20,110	148.960	20,110	23,391		1,087		(2,642)		(2,642)		12/29/2016	
83088M102	SKYWORKS SOLUTIONS INC			80.000	9,670	120.880	9,670	6,087		151		4,309		4,309		12/29/2016	
78440X101	SL GREEN REALTY CORP			30.000	2,756	91.880	2,756	3,169	27	102		384		384		12/29/2016	
78454L100	SM ENERGY CO			628.000	7,059	11.240	7,059	10,360		63		(3,295)		(3,295)		03/22/2019	
833034101	SNAP-ON INC			24.000	4,066	169.400	4,066	4,189		104		579		579		09/24/2018	
842587107	SOUTHERN CO/THE			460.000	29,302	63.700	29,302	22,664		1,132		9,099		9,099		12/29/2016	
844741108	SOUTHWEST AIRLINES CO			220.000	11,876	53.980	11,876	11,063	40	177		1,650		1,650		12/29/2016	
78467J100	SS&C TECHNOLOGIES HOLDINGS INC			464.000	28,490	61.400	28,490	25,417		132		3,073		3,073		07/30/2019	
854502101	STANLEY BLACK & DECKER INC			60.000	9,944	165.740	9,944	7,547		195		2,760		2,760		12/29/2016	
855244109	STARBUCKS CORP			550.000	48,356	87.920	48,356	31,022		927		12,936		12,936		12/29/2016	
857477103	STATE STREET CORP			170.000	13,447	79.100	13,447	13,147	88	328		2,725		2,725		12/29/2016	
G8473T100	STERIS PLC		C	182.000	27,740	152.420	27,740	19,564		123		8,176		8,176		12/23/2019	
86183P102	STONERIDGE INC			521.000	15,276	29.320	15,276	14,881				395		395		03/29/2019	
863667101	STRYKER CORP			146.000	30,651	209.940	30,651	19,829	84	288		7,016		7,016		03/18/2019	
78486Q101	SVB FINANCIAL GROUP			22.000	5,523	251.040	5,523	5,968				1,345		1,345		03/19/2018	
87165B103	SYNCHRONY FINANCIAL			300.000	10,803	36.010	10,803	10,807		295		3,765		3,765		12/29/2016	
871607107	SYNOPSYS INC			70.000	9,744	139.200	9,744	5,127				3,847		3,847		09/18/2017	
871829107	SYSCO CORP			220.000	18,819	85.540	18,819	12,621		328		4,804		4,804		12/29/2016	

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1	2	Codes 3	Codes 4	5	6	Fair Value 7	Fair Value 8	9	Dividends 10	Dividends 11	Dividends 12	Change in Book/Adjusted Carrying Value 13	14	15	16	17	18
CUSIP Identification	Description	Code	For-eign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Desig-nation
74144T108	T ROWE PRICE GROUP INC			100.000	12,184	121.840	12,184	7,557		318		2,952		2,952		12/29/2016	
874054109	TAKE-TWO INTERACTIVE SOFTWARE			50.000	6,122	122.430	6,122	5,573				975		975		03/19/2018	
875372203	TANDEM DIABETES CARE INC			339.000	20,208	59.610	20,208	24,129				(3,921)		(3,921)		03/22/2019	
876030107	TAPESTRY INC			130.000	3,506	26.970	3,506	4,541		206		(881)		(881)		10/31/2017	
87612E106	TARGET CORP			230.000	29,488	128.210	29,488	16,727		675		14,288		14,288		12/29/2016	
H84989104	TE CONNECTIVITY LTD		C	150.000	14,376	95.840	14,376	10,485		305		3,032		3,032		12/29/2016	
G87110105	TECHNIPFMC PLC		C	959.000	20,561	21.440	20,561	21,503		360		(660)		(660)		08/23/2019	
879369106	TELEFLEX INC			22.000	8,282	376.440	8,282	6,186		31		2,095		2,095		09/23/2019	
88224Q107	TEXAS CAPITAL BANCSHARES INC			263.000	14,931	56.770	14,931	14,493				438		438		03/29/2019	
882508104	TEXAS INSTRUMENTS INC			420.000	53,882	128.290	53,882	31,162		1,495		14,192		14,192		12/29/2016	
883203101	TEXTRON INC			110.000	4,906	44.600	4,906	5,326	2	9		(153)		(153)		12/29/2016	
88338N107	THERAPEUTICSMD INC			11,525.000	27,891	2.420	27,891	47,062				(19,171)		(19,171)		03/22/2019	
883556102	THERMO FISHER SCIENTIFIC INC			181.000	58,801	324.870	58,801	29,228	34	137		17,810		17,810		06/24/2019	
886547108	TIFFANY & CO			50.000	6,683	133.650	6,683	4,354	29	113		2,657		2,657		09/24/2018	
88870P106	TIVO CORP			3,413.000	28,942	8.480	28,942	31,720		1,093		(2,778)		(2,778)		12/02/2016	
872540109	TJX COS INC/THE			550.000	33,583	61.060	33,583	20,835		487		8,976		8,976		12/29/2016	
872590104	T-MOBILE US INC			120.000	9,410	78.420	9,410	9,596				(186)		(186)		09/23/2019	
892356106	TRACTOR SUPPLY CO			50.000	4,672	93.440	4,672	3,788		79		500		500		12/29/2016	
893641100	TRANSDIGM GROUP INC			23.000	12,880	560.000	12,880	7,087	748	660		4,507		4,507		06/24/2019	
H8817H100	TRANSOCEAN LTD		C	6,518.000	44,844	6.880	44,844	51,415				(6,742)		(6,742)		12/27/2018	
89417E109	TRAVELERS COS INC/THE			120.000	16,434	136.950	16,434	15,000		436		1,733		1,733		12/29/2016	
89531P105	TREX CO INC			465.000	41,794	89.880	41,794	29,390				12,353		12,353		03/22/2019	
G9087Q102	TRONOX HOLDINGS PLC		C	1,368.000	15,623	11.420	15,623	15,903		185		(280)		(280)		03/27/2019	
89832Q109	TRUIST FINANCIAL CORP			586.000	33,004	56.320	33,004	26,220				6,784		6,784		12/09/2019	
901109108	TUTOR PERINI CORP			5,880.000	75,617	12.860	75,617	91,113				(15,496)		(15,496)		06/20/2019	
90184L102	TWITTER INC			330.000	10,577	32.050	10,577	14,060				949		949		09/23/2019	
902494103	TYSON FOODS INC			130.000	11,835	91.040	11,835	8,090		227		4,893		4,893		12/29/2016	
902653104	UDR INC			150.000	7,005	46.700	7,005	5,383		203		1,062		1,062		12/29/2016	
90384S303	ULTA BEAUTY INC			25.000	6,329	253.140	6,329	6,600				18		18		03/20/2017	
90385V107	ULTRA CLEAN HOLDINGS INC			304.000	7,135	23.470	7,135	3,774				3,361		3,361		09/03/2019	
904311107	UNDER ARMOUR INC			160.000	3,456	21.600	3,456	4,514				574		574		02/07/2019	
907818108	UNION PACIFIC CORP			320.000	57,853	180.790	57,853	33,332		1,383		13,619		13,619		12/29/2016	
910047109	UNITED CONTINENTAL HOLDINGS IN			1,254.000	110,465	88.090	110,465	99,154				10,121		10,121		12/29/2016	
911312106	UNITED PARCEL SERVICE INC			310.000	36,289	117.060	36,289	35,644		1,190		6,054		6,054		09/24/2018	
911363109	UNITED RENTALS INC			30.000	5,003	166.770	5,003	3,182				1,927		1,927		12/29/2016	
913017109	UNITED TECHNOLOGIES CORP			361.000	54,063	149.760	54,063	41,174		1,194		15,624		15,624		12/24/2018	
91324P102	UNITEDHEALTH GROUP INC			428.000	125,823	293.980	125,823	74,117		1,825		19,167		19,167		06/18/2018	
91347P105	UNIVERSAL DISPLAY CORP			211.000	43,481	206.070	43,481	32,859		63		10,622		10,622		03/22/2019	
913483103	UNIVERSAL ELECTRONICS INC			560.000	29,266	52.260	29,266	19,972				9,365		9,365		03/22/2019	
913903100	UNIVERSAL HEALTH SERVICES INC			40.000	5,738	143.460	5,738	4,269		25		1,076		1,076		12/29/2016	
91529Y106	UNUM GROUP			100.000	2,916	29.160	2,916	4,379		119		(22)		(22)		12/29/2016	
902973304	US BANCORP			670.000	39,724	59.290	39,724	34,341	281	1,025		9,105		9,105		12/29/2016	
G9402V109	VALARIS PLC		C	2,088.000	13,697	6.560	13,697	18,432				(4,735)		(4,735)		07/31/2019	
91913Y100	VALERO ENERGY CORP			180.000	16,857	93.650	16,857	12,314		648		3,362		3,362		12/29/2016	
92220P105	VARIAN MEDICAL SYSTEMS INC			40.000	5,680	142.010	5,680	3,193				1,148		1,148		12/29/2016	
92276F100	VENTAS INC			160.000	9,238	57.740	9,238	9,874	127	507		(136)		(136)		12/29/2016	
92343E102	VERISIGN INC			47.000	9,056	192.680	9,056	5,202				2,024		2,024		12/29/2016	
92345Y106	VERISK ANALYTICS INC			70.000	10,454	149.340	10,454	5,957		73		2,821		2,821		12/29/2016	
92343V104	VERIZON COMMUNICATIONS INC			1,840.000	112,976	61.400	112,976	99,147		4,433		9,473		9,473		12/24/2018	
92532F100	VERTEX PHARMACEUTICALS INC			115.000	25,179	218.950	25,179	10,410				6,052		6,052		09/18/2017	
918204108	VF CORP			140.000	13,952	99.660	13,952	7,098		311		4,641		4,641		12/29/2016	
92556H206	VIACOMCBS INC			245.000	10,283	41.970	10,283	15,335	59			(5,052)		(5,052)		12/05/2019	
92826C839	VISA INC			780.000	146,562	187.900	146,562	62,078		817		43,411		43,411		03/18/2019	
928377100	VISTA OUTDOOR INC			1,432.000	10,711	7.480	10,711	11,861				(1,150)		(1,150)		03/22/2019	
929042109	VORNADO REALTY TRUST			80.000	5,320	66.500	5,320	6,692	156	234		358		358		12/29/2016	
929160109	VULCAN MATERIALS CO			60.000	8,639	143.990	8,639	7,617		84		2,711		2,711		12/29/2016	
92927K102	WABCO HOLDINGS INC			76.000	10,298	135.500	10,298	11,001				(703)		(703)		03/22/2019	
931427108	WALGREENS BOOTS ALLIANCE INC			350.000	20,636	58.960	20,636	29,239		712		(3,280)		(3,280)		09/18/2017	
931142103	WALMART INC			640.000	76,058	118.840	76,058	45,188	339	1,380		16,145		16,145		03/18/2019	

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	For-eign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Desig-nation
254687106	WALT DISNEY CO/THE			820.000	118,597	144.630	118,597	71,776	713	1,042		44,021		44,021		06/18/2018	
94106L109	WASTE MANAGEMENT INC			170.000	19,373	113.960	19,373	12,095		411		4,245		4,245		12/29/2016	
941848103	WATERS CORP			31.000	7,243	233.650	7,243	4,429				1,395		1,395		12/29/2016	
942622200	WATSCO INC			127.000	22,879	180.150	22,879	17,480		610		5,399		5,399		03/22/2019	
947890109	WEBSTER FINANCIAL CORP			304.000	16,221	53.360	16,221	15,074		365		1,147		1,147		03/22/2019	
92939U106	WEC ENERGY GROUP INC			140.000	12,912	92.230	12,912	8,212		330		3,216		3,216		12/29/2016	
94946T106	WELLCARE HEALTH PLANS INC			23.000	7,595	330.210	7,595	7,036				2,104		2,104		06/24/2019	
949746101	WELLS FARGO & CO			1,810.000	97,378	53.800	97,378	98,798		3,856		13,973		13,973		12/29/2016	
95040Q104	WELLTOWER INC			170.000	13,903	81.780	13,903	11,242		592		2,103		2,103		12/29/2016	
958102105	WESTERN DIGITAL CORP			130.000	8,251	63.470	8,251	9,139		260		3,445		3,445		03/20/2017	
959802109	WESTERN UNION CO/THE			260.000	6,963	26.780	6,963	5,677		217		2,527		2,527		12/29/2016	
929740108	WESTINGHOUSE AIR BRAKE TECHNOL			77.000	5,991	77.800	5,991	5,586		24		405		405		12/23/2019	
96145D105	WESTROCK CO			120.000	5,149	42.910	5,149	6,156		220		618		618		12/29/2016	
962166104	WEYERHAEUSER CO			370.000	11,174	30.200	11,174	11,235		587		3,086		3,086		12/29/2016	
963320106	WHIRLPOOL CORP			22.000	3,246	147.530	3,246	4,026		129		895		895		05/09/2017	
969457100	WILLIAMS COS INC/THE			560.000	13,283	23.720	13,283	16,677		986		935		935		09/24/2018	
G96629103	WILLIS TOWERS WATSON PLC		C	58.000	11,713	201.940	11,713	7,707	38	115		2,756		2,756		06/18/2018	
97650W108	WINTRUST FINANCIAL CORP			159.000	11,273	70.900	11,273	10,857				416		416		12/09/2019	
084423102	WR BERKLEY CORP			360.000	24,876	69.100	24,876	20,195		586		4,681		4,681		03/22/2019	
384802104	WW GRAINGER INC			20.000	6,770	338.520	6,770	4,962		108		1,096		1,096		06/19/2017	
983134107	WYNN RESORTS LTD			46.000	6,388	138.870	6,388	5,513		169		1,838		1,838		06/19/2017	
98389B100	XCEL ENERGY INC			240.000	15,238	63.490	15,238	9,812	97	399		3,413		3,413		12/29/2016	
98421M106	XEROX HOLDINGS CORP			90.000	3,318	36.870	3,318	2,611	23	23		707		707		08/01/2019	
983919101	XILINX INC			110.000	10,755	97.770	10,755	6,659		180		1,386		1,386		12/29/2016	
98419M100	XYLEM INC/NY			80.000	6,303	78.790	6,303	3,983		86		966		966		12/29/2016	
988498101	YUM! BRANDS INC			140.000	14,102	100.730	14,102	8,929		265		1,233		1,233		12/29/2016	
989207105	ZEBRA TECHNOLOGIES CORP			20.000	5,109	255.440	5,109	5,139				(30)		(30)		12/23/2019	
98956P102	ZIMMER BIOMET HOLDINGS INC			90.000	13,471	149.680	13,471	9,583	22	86		4,136		4,136		09/24/2018	
989701107	ZIONS BANCORPORATION			90.000	4,673	51.920	4,673	3,847		115		1,006		1,006		12/29/2016	
98978V103	ZOETIS INC			220.000	29,117	132.350	29,117	12,575		153		9,830		9,830		12/23/2019	
9099999 Subtotal - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					15,828,953	XXX	15,828,953	12,164,969	14,262	253,006		2,940,101	1,295	2,938,806		XXX	XXX
Mutual Funds																	
411511306	HARBOR INTERNATIONAL-INST			44,816.181	1,796,233	40.080	1,796,233	1,686,986		54,269		284,583		284,583		12/18/2017	1
411511801	HARBOR INTL GROWTH-INST			127,901.251	2,173,042	16.990	2,173,042	1,572,704		38,365		505,210		505,210		12/29/2016	1
9499999 Subtotal - Mutual Funds					3,969,275	XXX	3,969,275	3,259,690		92,633		789,793		789,793		XXX	XXX
9799999 Total Common Stocks					19,798,228	XXX	19,798,228	15,424,659	14,262	345,639		3,729,894	1,295	3,728,599		XXX	XXX
9899999 Total Preferred and Common Stocks					19,798,228	XXX	19,798,228	15,424,659	14,262	345,639		3,729,894	1,295	3,728,599		XXX	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
Bonds - U.S. Governments								
912810SJ8	U S TREASURY BOND 2.25% 8/15/49		12/30/2019	HSBC SECS INC, NEW YORK	XXX	257,747	257,000	1,400
912810QA9	U S TREASURY BOND 3.5% 2/15/39		12/30/2019	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	296,366	243,000	2,239
912810PX0	U S TREASURY BOND 4.5% 5/15/38		06/14/2019	GOLDMAN SACHS & CO, NY	XXX	621,785	467,000	1,885
912828XR6	U S TREASURY NOTE 1.75% 5/31/22		12/13/2019	GOLDMAN SACHS & CO, NY	XXX	20,778,654	20,658,000	89,211
912828XW5	U S TREASURY NOTE 1.75% 6/30/22		12/13/2019	GOLDMAN SACHS & CO, NY	XXX	12,845,000	12,800,000	102,870
9128286Z8	U S TREASURY NOTE 1.75% 6/30/24		12/30/2019	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	2,679,902	2,668,000	11,246
912828M80	U S TREASURY NOTE 2% 11/30/22		12/16/2019	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	15,140,039	15,000,000	13,934
9128286G0	U S TREASURY NOTE 2.375% 2/29/24		07/16/2019	DEUTSCHE BK SECS INC, NY (NWSCUS33)	XXX	1,861,728	1,819,000	13,550
9128285V8	U S TREASURY NOTE 2.5% 1/15/22		10/02/2019	GOLDMAN SACHS & CO, NY	XXX	11,756,953	11,500,000	62,500
9128286B1	U S TREASURY NOTE 2.625% 2/15/29		06/14/2019	NOMURA SECS, NEW YORK	XXX	730,501	698,000	6,175
9128285A4	U S TREASURY NOTE 2.75% 9/15/21		12/16/2019	CITADEL SECURITIES LLC, CHICAGO	XXX	7,130,352	7,000,000	48,881
9128285L0	U S TREASURY NOTE 2.875% 11/15/21		12/13/2019	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	17,395,117	17,000,000	41,624
9128284V9	U S TREASURY NOTE 2.875% 8/15/28		03/12/2019	BARCLAYS CAPITAL INC, NEW YORK	XXX	159,620	156,000	335
912810SD1	U S TREASURY NOTE 3% 8/15/48		07/30/2019	DEUTSCHE BK SECS INC, NY (NWSCUS33)	XXX	1,127,536	1,096,000	6,828
36179RGB9	GNMA II POOL #0MA2894 4.5% 6/20/45		02/14/2019	GOLDMAN SACHS & CO, NY	XXX	1,137,425	1,083,101	2,708
0599999 Subtotal - Bonds - U.S. Governments						93,918,723	92,445,101	405,384
Bonds - All Other Governments								
83162CVB6	SBA GTD PART 2012-20J 2.18% 10/1/32		11/26/2019	BMO CAPITAL MARKETS CORP, CHICAGO	XXX	371,476	369,255	1,297
1099999 Subtotal - Bonds - All Other Governments						371,476	369,255	1,297
Bonds - U.S. Special Revenue, Special Assessment								
59447TXA6	MICHIGAN ST FIN AUTH REVENUE VAR 9/1/49		11/05/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	XXX	120,000	120,000	
6461366N6	NEW JERSEY ST TRANSPRTN 2.384% 6/15/22		12/17/2019	RBC CAPITAL MARKETS LLC, NEW YORK	XXX	851,879	850,000	56
6461366P1	NEW JERSEY ST TRANSPRTN 2.551% 6/15/23		12/17/2019	RBC CAPITAL MARKETS LLC, NEW YORK	XXX	460,915	460,000	33
3137FPLF0	FHLMC MULTICLASS MTG 4926 BA 3% 5/25/25		10/09/2019	BAIRD, ROBERT W & CO INC, MILWAUKEE	XXX	784,631	780,000	1,950
3128MJ6V7	FHLMC POOL #G0-8883 4.5% 5/1/49		05/23/2019	BANK OF NEW YORK, NEW YORK	XXX	48,846	46,687	70
3132DMDG7	FHLMC POOL #SD-0103 3.5% 12/1/48		10/18/2019	MORGAN STANLEY & CO INC, NY	XXX	126,113	123,000	239
3131XHQH2	FHLMC POOL #ZL-2256 4.5% 10/1/41		06/17/2019	SUNTRUST ROBINSON HUMPHREY INC, ATLANTA	XXX	461,250	430,164	753
35563PKG3	FHLMC SEASONED CR RISK 2 MA 8/25/58		05/08/2019	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	99,502	98,000	419
3136ASFR2	FNMA GTD REMIC P/T 16-24 LB 2.5% 6/25/42		06/26/2019	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	337,920	336,579	
3138EKSN6	FNMA POOL #0AL3224 VAR 3/1/43		11/01/2019	BNP PARIBAS SECS CP/FIXED INCOME, PA	XXX	961,743	939,145	1,697
3138EMPY1	FNMA POOL #0AL4938 VAR 1/1/42		06/25/2019	BNP PARIBAS SECS CP/FIXED INCOME, PA	XXX	258,292	247,800	727
3138EPZE7	FNMA POOL #0AL7040 VAR 10/1/43		12/18/2019	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	2,344,882	2,329,052	3,328
3138WE6B0	FNMA POOL #0AS5365 3.5% 7/1/45		07/05/2019	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	234,421	225,676	307
3140F7P60	FNMA POOL #0BD0444 3.5% 6/1/46		07/05/2019	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	74,949	72,153	98
3140FG7K9	FNMA POOL #0BD8997 3.5% 11/1/46		07/05/2019	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	133,551	128,569	175
3140J8HX4	FNMA POOL #0BM3845 VAR 9/1/37		01/31/2019	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	349,885	336,428	990
3140J9X30	FNMA POOL #0BM5197 4.5% 7/1/46		02/13/2019	NOMURA SECS, NEW YORK	XXX	427,678	409,506	614
3140JAXM5	FNMA POOL #0BM6083 VAR 9/1/45		12/20/2019	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	1,904,518	1,869,036	3,216
3140X4MQ6	FNMA POOL #0FM1266 5% 7/1/49		11/22/2019	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	208,958	192,560	294
30309LAG3	FRESB 2019-SB61 MBS VAR 2/25/39		04/11/2019	CREDIT SUISSE, NEW YORK (CSUS)	XXX	339,674	338,000	582
30298BAE3	FRESB 2019-SB63 MORTG SB63 VAR 2/25/39		06/12/2019	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	180,839	180,000	255
30298LAB7	FRESB 2019-SB65 CMBS A5H VAR 5/25/39		08/15/2019	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	271,278	270,000	351
30312BAA3	FRESB 2019-SB66 MORTG SB66 VAR 6/25/39		09/11/2019	JPMORGAN SECURITIES INC, NEW YORK	XXX	261,288	260,000	385
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment						11,243,013	11,042,354	16,541
Bonds - Industrial and Miscellaneous (Unaffiliated)								
00287YBE8	ABBVIE INC 3.375% 11/14/21		10/03/2019	PERSHING LLC, JERSEY CITY	XXX	638,253	620,000	8,312
00912XAX2	AIR LEASE CORP 2.75% 1/15/23		12/17/2019	RBC CAPITAL MARKETS LLC, NEW YORK	XXX	544,200	540,000	6,541
00912XBE3	AIR LEASE CORP 3.5% 1/15/22		10/03/2019	BK OF NEW YORK MELLON/TORONTO DOMINION	XXX	515,330	500,000	3,986
025537AL5	AMERICAN ELECTRIC POWER 3.65% 12/1/21		12/20/2019	PERSHING LLC, JERSEY CITY	XXX	464,094	450,000	1,049
025816BS7	AMERICAN EXPRESS CO 3.4% 2/27/23		06/19/2019	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	103,414	100,000	1,077

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
02665WDC2	AMERICAN HONDA FINANCE 2.05% 1/10/23		10/03/2019	MERRILL LYNCH PIERCE FENNER SMITH INC NY	XXX	712,055	710,000	972
026874DG9	AMERICAN INTERNATIONAL GROUP 3.3% 3/1/21		12/16/2019	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	579,707	570,000	3,537
03522AAJ9	ANHEUSER-BUSCH COS LLC 4.9% 2/1/46		05/14/2019	EXCHANGE	XXX	183,664	181,000	
00206RGD8	AT&T INC VAR 6/12/24		06/14/2019	MIZUHO SECURITIES USA/FIXED, NEW YORK	XXX	60,435	60,000	36
053332AM4	AUTOZONE INC 3.7% 4/15/22		03/04/2019	US BANCORP INVESTMENTS INC, ST PAUL	XXX	306,812	303,000	4,391
05523UAP5	BAE SYSTEMS HLDGS 144A 3.85% 12/15/25		06/17/2019	BNP PARIBAS SECS CP/FIXED INCOME, PA	XXX	164,953	159,000	68
06051GHS1	BANK OF AMERICA CORP VAR 3/15/50		03/12/2019	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	204,000	204,000	
06051GGP8	BANK OF AMERICA CORP VAR 7/21/21		12/19/2019	PERSHING LLC, JERSEY CITY	XXX	1,473,707	1,470,000	10,853
07274NAA1	BAYER US FINANCE II LLC 3.5% 6/25/21		12/16/2019	MERRILL LYNCH PIERCE FENNER SMITH INC NY	XXX	632,455	620,000	8,219
084659AP6	BERKSHIRE HATHAWAY ENERGY 3.8% 7/15/48		06/14/2019	DEUTSCHE BK SECS INC, NY (NWSCUS33)	XXX	168,028	170,000	2,746
09256BAE7	BLACKSTONE HOLDINGS FINAN 6.25% 8/15/42		06/17/2019	PERSHING LLC, JERSEY CITY	XXX	73,999	60,000	1,292
11134LAD1	BROADCOM CORP/CAYMA 3% 1/15/22		12/16/2019	JPMORGAN SECURITIES INC, NEW YORK	XXX	638,585	630,000	6,080
11135FAD3	BROADCOM INC 3.625% 10/15/24		04/12/2019	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	184,930	188,000	208
1360698A2	CANADIAN IMPERIAL BANK VAR 7/22/23		12/18/2019	BMO CAPITAL MARKETS CORP, CHICAGO	XXX	1,211,586	1,201,000	9,635
14042RNW7	CAPITAL ONE NA 2.15% 9/6/22		12/18/2019	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	1,972,609	1,970,000	7,296
14913Q3A5	CATERPILLAR FINANCIAL SVC 1.9% 9/6/22		10/03/2019	MERRILL LYNCH PIERCE FENNER SMITH INC NY	XXX	1,061,581	1,060,000	1,013
125523CA6	CIGNA CORP 144A 3.4% 3/1/27		10/10/2019	EXCHANGE	XXX	255,956	248,000	
125523BQ2	CIGNA CORP 144A 3.9% 2/15/22		12/17/2019	DEUTSCHE BK SECS INC, NY (NWSCUS33)	XXX	1,249,662	1,207,000	13,433
172967LG4	CITIGROUP INC 2.75% 4/25/22		12/18/2019	RBC CAPITAL MARKETS LLC, NEW YORK	XXX	1,567,866	1,547,000	8,945
172967KN0	CITIGROUP INC 3.4% 5/1/26		06/18/2019	PERSHING LLC, JERSEY CITY	XXX	191,558	191,000	1,614
17308CC46	CITIGROUP INC VAR 11/4/22		10/28/2019	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	560,000	560,000	
20268JAA1	COMMONSPIRIT HEALTH 2.76% 10/1/24		08/07/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	XXX	210,000	210,000	
74977RDE1	COOPERATIEVE RABOBANK UA 3.875% 9/26/23		06/14/2019	CREDIT AGRICOLE USA, NEW YORK	XXX	260,938	250,000	2,207
224044BW6	COX COMMUNICATIONS INC 3.25% 12/15/22		06/25/2019	MERRILL LYNCH PIERCE FENNER SMITH INC NY	XXX	255,595	250,000	271
126650DC1	CVS HEALTH CORP 3.35% 3/9/21		10/03/2019	MORGAN STANLEY & CO INC, NY	XXX	336,521	330,000	860
126650BQ2	CVS PASS-THROUGH TRUST 6.943% 1/10/30		06/24/2019	STIFEL NICOLAUS	XXX	188,783	160,725	496
233851DU5	DAIMLER FINANCE NORTH AME 2.55% 8/15/22		12/17/2019	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	1,782,160	1,770,000	10,966
25389JAU0	DIGITAL REALTY TRUST LP 3.6% 7/1/29		06/25/2019	MERRILL LYNCH PIERCE FENNER SMITH INC NY	XXX	242,352	242,000	65
25470DAF6	DISCOVERY COMMUNICATIONS 3.3% 5/15/22		12/17/2019	US BANCORP INVESTMENTS INC, ST PAUL	XXX	768,968	750,000	2,292
25746UDA4	DOMINION ENERGY INC STEP 8/15/21		12/16/2019	CREDIT SUISSE, NEW YORK (CSUS)	XXX	736,460	732,000	5,874
278062AC8	EATON CORP 2.75% 11/2/22		12/16/2019	MERRILL LYNCH PIERCE FENNER SMITH INC NY	XXX	763,635	750,000	2,635
29273RAQ2	ENERGY TRANSFER OPERATING 5.2% 2/1/22		12/17/2019	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	1,346,206	1,280,000	20,351
29379VBP7	ENTERPRISE PRODUCTS OPER 2.8% 2/15/21		10/03/2019	MERRILL LYNCH PIERCE FENNER SMITH INC NY	XXX	334,135	330,000	1,335
30040WAA6	EVERSOURCE ENERGY 2.5% 3/15/21		12/20/2019	PERSHING LLC, JERSEY CITY	XXX	502,790	500,000	3,438
31428XBU9	FEDEX CORP 3.4% 1/14/22		10/03/2019	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	799,890	787,000	3,371
31428XBQ8	FEDEX CORP 4.05% 2/15/48		02/14/2019	GOLDMAN SACHS & CO, NY	XXX	205,939	233,000	2,345
336158AK6	FIRST REPUBLIC BANK/CA 2.5% 6/6/22		12/16/2019	MERRILL LYNCH PIERCE FENNER SMITH INC NY	XXX	1,071,361	1,060,000	5,810
37045XCU8	GM FINANCIAL CO 3.55% 7/8/22		10/03/2019	DEUTSCHE BK SECS INC, NY (NWSCUS33)	XXX	1,100,802	1,089,000	4,125
38141GGS7	GOLDMAN SACHS GROUP 5.75% 1/24/22		12/17/2019	GOLDMAN SACHS & CO, NY	XXX	1,255,957	1,165,000	21,121
404280AV1	HSBC HOLDINGS PLC 3.4% 3/8/21	C	12/17/2019	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	1,286,760	1,265,000	8,327
44891AAY3	HYUNDAI CAPITAL AMERICA 3.95% 2/1/22		01/28/2019	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	309,792	310,000	
44932HAK9	IBM CREDIT LLC 3.45% 11/30/20		10/10/2019	MERRILL LYNCH PIERCE FENNER SMITH INC NY	XXX	335,673	330,000	4,269
45687AAM4	INGERSOLL-RAND GLOBAL HLDG 2.9% 2/21/21		12/26/2019	PERSHING LLC, JERSEY CITY	XXX	505,190	500,000	5,196
46625HJD3	JPMORGAN CHASE & CO 4.5% 1/24/22		06/18/2019	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	21,016	20,000	365
46647PAS5	JPMORGAN CHASE & CO VAR 6/28/22		12/19/2019	PERSHING LLC, JERSEY CITY	XXX	1,606,308	1,570,000	8,005
48203RAJ3	JUNIPER NETWORKS INC 4.35% 6/15/25		03/18/2019	STIFEL NICOLAUS	XXX	217,933	213,000	2,445
485170AV6	KANSAS CITY SOUTHERN 3% 5/15/23		10/03/2019	PERSHING LLC, JERSEY CITY	XXX	566,174	550,000	6,424
49271VAE0	KEURIG DR PEPPER INC 3.551% 5/25/21		12/17/2019	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	765,480	750,000	1,776
501044DE8	KROGER CO/THE 2.65% 10/15/26		06/14/2019	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	122,066	128,000	594
501044CQ2	KROGER CO/THE 3.4% 4/15/22		12/27/2019	MERRILL LYNCH PIERCE FENNER SMITH INC NY	XXX	874,659	850,000	6,101
53079EBE3	LIBERTY MUTUAL GROUP INC 4.25% 6/15/23		12/18/2019	BK OF NEW YORK MELLON/TORONTO DOMINION	XXX	636,654	600,000	354
53079EBG8	LIBERTY MUTUAL GROUP INC 4.569% 2/1/29		06/18/2019	EXCHANGE	XXX	159,148	151,000	1,442
53079EAW4	LIBERTY MUTUAL GROUP INC 4.95% 5/1/22		12/05/2019	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	905,431	855,000	15,946
53944VAP4	LLOYDS BANK PLC 3.3% 5/7/21	C	12/20/2019	HSBC SECS INC, NEW YORK	XXX	1,192,010	1,170,000	11,692

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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
539830BL2	LOCKHEED MARTIN CORP 4.7% 5/15/46		06/14/2019	GOLDMAN SACHS & CO, NY	XXX	128,744	110,000	474
548661CW5	LOWE'S COS INC 3.12% 4/15/22		10/10/2019	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	878,640	876,000	3,424
55608PBC7	MACQUARIE BANK LTD 2.1% 10/17/22	C	12/26/2019	MERRILL LYNCH PIERCE FENNER SMITH INC NY	XXX	850,318	850,000	1,065
581557BM6	MCKESSON CORP 3.65% 11/30/20		10/11/2019	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	356,055	350,000	4,826
606822BL7	MITSUBISHI UFJ FINAN GR 2.623% 7/18/22	C	12/18/2019	DAIWA SECS AMER INC, NEW YORK	XXX	612,119	605,000	6,649
606822AW4	MITSUBISHI UFJ FINAN GR 3.535% 7/26/21	C	10/03/2019	PERSHING LLC, JERSEY CITY	XXX	1,015,213	990,000	6,668
615369AB1	MOODY'S CORP 4.5% 9/1/22		10/09/2019	US BANCORP INVESTMENTS INC, ST PAUL	XXX	585,332	550,000	2,750
61744YAH1	MORGAN STANLEY 2.75% 5/19/22		12/18/2019	DEUTSCHE BK SECS INC, NY (NWSCUS33)	XXX	1,757,595	1,730,000	9,009
61761J3R8	MORGAN STANLEY 3.125% 7/27/26		03/07/2019	MORGAN STANLEY & CO INC, NY	XXX	274,400	286,000	1,092
61747WAF6	MORGAN STANLEY 5.75% 1/25/21		10/03/2019	RAYMOND JAMES/FI,SAINT PETERSBURG	XXX	440,538	420,000	4,830
55336VBH2	MPLX LP VAR 9/9/22		10/03/2019	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	629,974	629,000	822
63307CAG6	NATIONAL BANK OF CANADA 2.15% 10/7/22		10/02/2019	NATIONAL BK OF CANADA FIN INC, NEW YORK	XXX	779,953	780,000	
65339KAS9	NEXTERA ENERGY CAP HLDG 2.403% 9/1/21		08/05/2019	GOLDMAN SACHS & CO, NY	XXX	128,314	128,000	
65339KBF6	NEXTERA ENERGY CAP HLDG 2.9% 4/1/22		12/17/2019	GOLDMAN SACHS & CO, NY	XXX	1,194,150	1,180,000	2,359
655844BJ6	NORFOLK SOUTHERN CORP 3% 4/1/22		10/09/2019	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	337,574	330,000	275
655844BV9	NORFOLK SOUTHERN CORP 4.05% 8/15/52		06/14/2019	GOLDMAN SACHS & CO, NY	XXX	40,427	40,000	554
666807BL5	NORTHROP GRUMMAN CORP 2.08% 10/15/20		10/09/2019	MERRILL LYNCH PIERCE FENNER SMITH INC NY	XXX	765,277	770,000	7,001
674599DG7	OCCIDENTAL PETROLEUM CORP 0% 10/1/36		11/14/2019	MERRILL LYNCH PIERCE FENNER SMITH INC NY	XXX	151,253	301,000	
69353RFH6	PNC BANK NA 2.5% 1/22/21		10/10/2019	MERRILL LYNCH PIERCE FENNER SMITH INC NY	XXX	785,247	780,000	4,235
69352PAE3	PPL CAPITAL FUNDING INC 3.5% 12/1/22		10/03/2019	PERSHING LLC, JERSEY CITY	XXX	508,070	490,000	5,903
69352PAD5	PPL CAPITAL FUNDING INC 4.2% 6/15/22		12/20/2019	MORGAN STANLEY & CO INC, NY	XXX	469,328	450,000	473
756109AN4	REALTY INCOME CORP 3.25% 10/15/22		10/03/2019	MORGAN STANLEY & CO INC, NY	XXX	332,237	320,000	4,969
78355HKL2	RYDER SYSTEM INC 3.65% 3/18/24		06/14/2019	US BANCORP INVESTMENTS INC, ST PAUL	XXX	166,176	160,000	1,801
806851AK7	SCHLUMBERGER HOLDINGS COR 3.9% 5/17/28		06/14/2019	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	124,691	124,000	635
44106MAU6	SERVICE PROPERTIES TRUST 4.25% 2/15/21		10/03/2019	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	685,477	680,000	8,182
83051GAM0	SKANDINAVISKA ENSKILDA BA 2.2% 12/12/22	C	12/17/2019	MERRILL LYNCH PIERCE FENNER SMITH INC NY	XXX	1,251,888	1,250,000	535
86765BAT6	SUNOCO LOGISTICS PARTNERS 3.9% 7/15/26		03/26/2019	JPMORGAN SECURITIES INC, NEW YORK	XXX	74,684	75,000	589
86765BAR0	SUNOCO LOGISTICS PARTNERS 4.4% 4/1/21		06/25/2019	GOLDMAN SACHS & CO, NY	XXX	216,224	210,000	2,207
86787EBA4	SUNTRUST BANK/ATLANTA GA VAR 10/26/21		10/10/2019	MERRILL LYNCH PIERCE FENNER SMITH INC NY	XXX	324,621	320,000	5,295
89114QCD8	TORONTO-DOMINION BANK/THE 1.9% 12/1/22		10/07/2019	BK OF NEW YORK MELLON/TORONTO DOMINION	XXX	339,623	340,000	
90351DAF4	UBS GROUP FUNDING SWITZER 4.125% 4/15/26	C	06/24/2019	UBS SECURITIES LLC, STAMFORD	XXX	245,281	230,000	1,871
92276MAZ8	VENTAS REALTY/VENTAS CAP 3.25% 8/15/22		12/18/2019	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	1,093,757	1,071,000	7,541
928668AT9	VOLKSWAGEN GROUP AMERI 4.625% 11/13/25		01/30/2019	BNP PARIBAS SECS CP/FIXED INCOME, PA	XXX	278,906	277,000	2,776
928668AZ5	VOLKSWAGEN GROUP OF AMERI 2.7% 9/26/22		12/16/2019	SG AMERICAS SECURITIES LLC, NEW YORK	XXX	1,182,694	1,170,000	3,095
92939UAB2	WEC ENERGY GROUP INC 3.1% 3/8/22		10/03/2019	MERRILL LYNCH PIERCE FENNER SMITH INC NY	XXX	339,451	330,000	824
961214DU4	WESTPAC BANKING CORP 2.65% 1/25/21	C	10/21/2019	JPMORGAN SECURITIES INC, NEW YORK	XXX	507,260	503,000	3,258
08162FAB9	BENCHMARK 2019-B12 CMBS 3.001% 8/15/52		07/19/2019	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	411,998	400,000	233
08160KAE4	BENCHMARK 2019-B15 CMBS 2.928% 12/15/72		11/25/2019	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	107,116	104,000	144
056054AA7	BX COMMERCIAL MORTGA XL VAR 10/15/36		10/09/2019	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	1,082,000	1,082,000	
17328HBB6	CITIGROUP CMBS GC43 A2 2.982% 11/10/52		10/29/2019	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	235,868	229,000	218
17325DAB9	CITIGROUP CMBS P5 A2 2.4% 10/10/49		12/20/2019	BARCLAYS CAPITAL INC, NEW YORK	XXX	1,075,305	1,073,000	1,645
126192AD5	COMM 2012-LC4 CMBS 3.288% 12/10/44		10/24/2019	BARCLAYS CAPITAL INC, NEW YORK	XXX	662,151	649,267	1,601
36192BAY3	GS MTG SECURITIES GC6 A3 3.482% 1/10/45		10/02/2019	GOLDMAN SACHS & CO, NY	XXX	1,062,605	1,037,083	301
36192KAT4	GS MTG SECURITIES GCJ7 A4 3.377% 5/10/45		09/23/2019	PERSHING LLC, JERSEY CITY	XXX	309,334	303,850	684
46638UAC0	JPMORGAN CHASE CMBS C8A3 2.829% 10/15/45		12/17/2019	JPMORGAN SECURITIES INC, NEW YORK	XXX	2,169,886	2,133,653	2,337
61763MAF7	MORGAN STANLEY BANK C16A5 3.892% 6/15/47		06/25/2019	UBS SECURITIES LLC/CMO, NEW YORK	XXX	477,626	447,000	1,256
61761AAZ1	MORGAN STANLEY BANK C5A4 3.176% 8/15/45		07/02/2019	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	104,482	102,000	36
61762DAW1	MORGAN STANLEY BNK C9A4 3.102% 5/15/46		01/18/2019	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	323,657	326,000	618
90269GAC5	UBS CMBS C1 A3 3.4% 5/10/45		12/17/2019	UBS SECURITIES LLC/CMO, NEW YORK	XXX	2,069,354	2,024,204	3,441
90349GBF1	UBS-BARCLAYS CMBS C6 A4 3.244% 4/10/46		12/13/2019	GOLDMAN SACHS & CO, NY	XXX	137,099	133,000	192
92937FAD3	WFRBS CMBS C12A4 3.198% 3/15/48		12/20/2019	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	1,181,939	1,150,000	2,350
92936JBB9	WFRBS CMBS C5 A4 3.667% 11/15/44		10/10/2019	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	553,416	540,000	770
92936TAB8	WFRBS CMBS C7 A2 3.431% 6/15/45		10/25/2019	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	1,001,174	973,000	2,430
02005AGP7	ALLY MASTER OWNER TR 1 A2 2.7% 1/17/23		01/03/2019	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	485,848	489,000	807

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
02005AGU6	ALLY MASTER OWNER TR 2A 3.29% 5/15/23		02/13/2019	BARCLAYS CAPITAL INC, NEW YORK	XXX	211,206	210,000	
02377UAB0	AMERICAN AIRLINES 2013-2 4.95% 7/15/24		12/16/2019	BARCLAYS CAPITAL INC, NEW YORK	XXX	1,101,514	1,052,811	22,149
04365UAC8	ASCENTIUM EQUIP 1A A2 2.84% 6/10/22		12/30/2019	JPMORGAN SECURITIES INC, NEW YORK	XXX	763,919	760,000	1,319
14043TAH9	CAPITAL ONE PRIME AUTO 2A4 1.96% 2/18/25		09/10/2019	JPMORGAN SECURITIES INC, NEW YORK	XXX	355,901	356,000	
21079VAA1	CONTINENTAL AIR 2010-1 CL 4.75% 7/12/22		10/08/2019	PERSHING LLC, JERSEY CITY	XXX	31,751	30,932	355
23342AAD8	DLL 2018-1 LLC 1 A4 144A 3.27% 4/17/26		09/24/2019	BARCLAYS CAPITAL INC, NEW YORK	XXX	256,455	250,000	204
25755TAL4	DOMINO'S PIZZA 1AA2 3.668% 10/25/49		11/06/2019	PERSHING LLC, JERSEY CITY	XXX	84,000	84,000	
34528QGS7	FORD CREDIT FLOORPLAN 1 A 2.84% 3/15/24		04/02/2019	BARCLAYS CAPITAL INC, NEW YORK	XXX	354,949	355,000	
36256XAD4	GM FINANCIAL CONSUMER 1A3 2.97% 11/16/23		01/08/2019	RBC CAPITAL MARKETS LLC, NEW YORK	XXX	663,927	664,000	
43814WAC9	HONDA AUTO REC 20 1 A3 2.83% 3/20/23		12/20/2019	DEUTSCHE BK SECS INC, NY (NWSCUS33)	XXX	1,218,422	1,200,000	566
44891JAC2	HYUNDAI AUTO REC B A3 1.94% 2/15/24		10/29/2019	RBC CAPITAL MARKETS LLC, NEW YORK	XXX	2,099,903	2,100,000	
65341KBK1	NEXTGEAR FLOORPLAN 2A A2 2.07% 10/15/24		10/08/2019	MITSUBISHI UFJ SECURITIES, NEW YORK	XXX	755,825	756,000	
65341KAX4	NEXTGEAR FLOORPLAN 2A A2 2.56% 10/17/22		12/26/2019	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	285,757	285,000	304
65479JAD5	NISSAN AUTO REC 2 C A3 1.93% 7/15/24		10/16/2019	MIZUHO SECURITIES USA/FIXED, NEW YORK	XXX	506,973	507,000	
654740AN9	NISSAN MOTOR ACCEPTANCE 2.55% 3/8/21		12/16/2019	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	351,068	350,000	2,479
74333BAA6	PROGRESS RESIDENTI SFR1A3.422% 8/17/35		02/14/2019	GOLDMAN SACHS & CO, NY	XXX	219,993	220,000	
74331AAA0	PROGRESS RESIDENTI SFR4A2.687% 11/17/36		09/18/2019	GOLDMAN SACHS & CO, NY	XXX	159,996	160,000	
90932PAA6	UNITED AIRLINES 2014-1 CL A 4% 10/11/27		06/14/2019	BARCLAYS CAPITAL INC, NEW YORK	XXX	163,020	155,650	1,159
92348AAA3	VERIZON OWNER TRUST 2019 1.94% 4/22/24		12/20/2019	MITSUBISHI UFJ SECURITIES, NEW YORK	XXX	1,293,229	1,295,000	279
92349GAA9	VERIZON OWNER TRUST 2019 2.33% 12/20/23		06/04/2019	MITSUBISHI UFJ SECURITIES, NEW YORK	XXX	187,987	188,000	
92347YAA2	VERIZON OWNER TRUST 2019 2.93% 9/20/23		06/25/2019	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	586,534	581,000	171
98162YAD5	WORLD OMNI AUTO REC AA3 3.04% 5/15/24		01/23/2019	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	427,929	428,000	
98162VAD1	WORLD OMNI AUTO REC BA3 2.59% 7/15/24		06/25/2019	CANTOR FITZGERALD & CO/DEBT CAP MKTS, NY	XXX	131,574	130,000	112
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						82,900,400	81,689,177	415,946
8399997 Subtotal - Bonds - Part 3						188,433,613	185,545,886	839,168
8399998 Summary item from Part 5 for Bonds						50,608,182	50,039,637	245,810
8399999 Subtotal - Bonds						239,041,795	235,585,523	1,084,977
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								
90214J101	2U INC		06/05/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	863.000	48,718	XXX	
88579Y101	3M CO		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	6.000	1,173	XXX	
00287Y109	ABBVIE INC		12/23/2019	INVESTMENT TECH GROUP INC, NEW YORK	20.000	1,678	XXX	
003654100	ABIOMED INC		08/02/2019	INSTINET CLEARING SER INC, NEW YORK	34.000	6,782	XXX	
00401C108	ACACIA COMMUNICATIONS INC		03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	446.000	25,404	XXX	
00404A109	ACADIA HEALTHCARE CO INC		03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	760.000	23,013	XXX	
G1151C101	ACCENTURE PLC	C	06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	15.000	2,598	XXX	
00724F101	ADOBE INC		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	12.000	3,258	XXX	
00737L103	ADTALEM GLOBAL EDUCATION INC		10/30/2019	BMO CAPITAL MARKETS CORP, NEW YORK	428.000	15,265	XXX	
007903107	ADVANCED MICRO DEVICES INC		12/23/2019	INVESTMENT TECH GROUP INC, NEW YORK	473.000	13,498	XXX	
00766T100	AECOM		10/02/2019	LIQUIDNET INC, NEW YORK	182.000	6,630	XXX	
00771V108	AERIE PHARMACEUTICALS INC		10/24/2019	LIQUIDNET INC, NEW YORK	694.000	20,849	XXX	
008474108	AGNICO EAGLE MINES LTD		03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	445.000	19,761	XXX	
009158106	AIR PRODUCTS & CHEMICALS INC		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	9.000	1,813	XXX	
011659109	ALASKA AIR GROUP INC		04/03/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	248.000	14,401	XXX	
012653101	ALBEMARLE CORP		03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	198.000	16,549	XXX	
015271109	ALEXANDRIA REAL ESTATE EQUITIE		03/18/2019	INVESTMENT TECH GROUP INC, NEW YORK	10.000	1,412	XXX	
015351109	ALEXION PHARMACEUTICALS INC		03/18/2019	INVESTMENT TECH GROUP INC, NEW YORK	10.000	1,356	XXX	
016255101	ALIGN TECHNOLOGY INC		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	1.000	283	XXX	
01741R102	ALLEGHENY TECHNOLOGIES INC		03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	2,582.000	64,864	XXX	
G0177J108	ALLERGAN PLC	C	12/23/2019	INVESTMENT TECH GROUP INC, NEW YORK	20.000	3,570	XXX	
018581108	ALLIANCE DATA SYSTEMS CORP		11/19/2019	LIQUIDNET INC, NEW YORK	288.000	41,473	XXX	
02079K305	ALPHABET INC-CL A		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	5.000	5,864	XXX	
02079K107	ALPHABET INC-CL C		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	7.000	8,140	XXX	

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
023135106	AMAZON.COM INC		09/23/2019	INVESTMENT TECH GROUP INC, NEW YORK	12.000	21,333	XXX	
02376R102	AMERICAN AIRLINES GROUP INC		10/02/2019	LIQUIDNET INC, NEW YORK	2,103.000	62,512	XXX	
03027X100	AMERICAN TOWER CORP		09/23/2019	INVESTMENT TECH GROUP INC, NEW YORK	19.000	3,836	XXX	
030420103	AMERICAN WATER WORKS CO INC		09/23/2019	INVESTMENT TECH GROUP INC, NEW YORK	10.000	1,231	XXX	
036752103	ANTHEM INC		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	7.000	2,088	XXX	
G0408V102	AON PLC	C	06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	2.000	387	XXX	
037833100	APPLE INC		03/18/2019	INVESTMENT TECH GROUP INC, NEW YORK	29.000	5,422	XXX	
03837J101	AQUA METALS INC		03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	1,060.000	3,817	XXX	
G0464B107	ARGO GROUP INTERNATIONAL HOLDI	C	12/09/2019	GUGGENHEIM CAPITAL MARKETS LLC, NEW YORK	168.000	10,872	XXX	
040413106	ARISTA NETWORKS INC		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	3.000	861	XXX	
04316A108	ARTISAN PARTNERS ASSET MANAGEM		03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	588.000	14,775	XXX	
04650Y100	AT HOME GROUP INC		11/22/2019	ISI GROUP INC, NEW YORK	861.000	8,154	XXX	
049560105	ATMOS ENERGY CORP		03/18/2019	INVESTMENT TECH GROUP INC, NEW YORK	80.000	8,129	XXX	
053015103	AUTOMATIC DATA PROCESSING INC		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	15.000	2,397	XXX	
053332102	AUTOZONE INC		03/18/2019	INVESTMENT TECH GROUP INC, NEW YORK	2.000	1,950	XXX	
053484101	AVALONBAY COMMUNITIES INC		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	24.000	4,862	XXX	
05501U106	AZUL SA	C	03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	1,222.000	37,771	XXX	
071813109	BAXTER INTERNATIONAL INC		09/23/2019	INVESTMENT TECH GROUP INC, NEW YORK	10.000	874	XXX	
073685109	BEACON ROOFING SUPPLY INC		03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	601.000	20,330	XXX	
075887109	BECTON DICKINSON AND CO		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	11.000	2,718	XXX	
08180D106	BENEFITFOCUS INC		05/28/2019	LIQUIDNET INC, NEW YORK	1,172.000	52,360	XXX	
084670702	BERKSHIRE HATHAWAY INC		12/23/2019	INVESTMENT TECH GROUP INC, NEW YORK	53.000	11,134	XXX	
09062X103	BIOGEN INC		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	1.000	239	XXX	
09247X101	BLACKROCK INC		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	5.000	2,226	XXX	
05591B109	BMC STOCK HOLDINGS INC		03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	1,089.000	18,860	XXX	
097023105	BOEING CO/THE		09/23/2019	INVESTMENT TECH GROUP INC, NEW YORK	13.000	4,851	XXX	
099724106	BORGWARNER INC		08/07/2019	INSTINET CLEARING SER INC, NEW YORK	550.000	20,374	XXX	
10921T101	BRIGHTCOVE INC		03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	2,926.000	24,031	XXX	
110122108	BRISTOL MYERS SQUIBB CO		11/21/2019	MERGER	320.000	18,282	XXX	
11135F101	BROADCOM INC		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	3.000	834	XXX	
G1890L107	CAPRI HOLDINGS LTD	C	05/29/2019	INSTINET CLEARING SER INC, NEW YORK	491.000	18,525	XXX	
141619106	CARDIOVASCULAR SYSTEMS INC		03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	712.000	28,195	XXX	
14161W105	CARDLYTICS INC		03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	878.000	13,849	XXX	
141665109	CAREER EDUCATION CORP		03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	1,891.000	30,646	XXX	
144285103	CARPENTER TECHNOLOGY CORP		03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	144.000	6,294	XXX	
12514G108	CDW CORP/DE		09/23/2019	INVESTMENT TECH GROUP INC, NEW YORK	60.000	7,290	XXX	
15136A102	CENTENNIAL RESOURCE DEVELOPMEN		05/28/2019	LIQUIDNET INC, NEW YORK	3,100.000	27,580	XXX	
156504300	CENTURY COMMUNITIES INC		03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	497.000	11,758	XXX	
156727109	CERENCE INC		10/02/2019	SPIN-OFF	208.000	3,410	XXX	
16119P108	CHARTER COMMUNICATIONS INC		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	4.000	1,499	XXX	
166764100	CHEVRON CORP		12/23/2019	INVESTMENT TECH GROUP INC, NEW YORK	30.000	3,702	XXX	
169656105	CHIPOTLE MEXICAN GRILL INC		09/23/2019	INVESTMENT TECH GROUP INC, NEW YORK	2.000	1,487	XXX	
172908105	CINTAS CORP		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	3.000	697	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	7.000	1,281	XXX	
19239V302	COGENT COMMUNICATIONS HOLDINGS		03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	896.000	46,866	XXX	
20451N101	COMPASS MINERALS INTERNATIONAL		03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	260.000	13,845	XXX	
21036P108	CONSTELLATION BRANDS INC		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	7.000	1,221	XXX	
21240E105	CONTROLADORA VUELA CIA DE AVIA	C	03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	4,088.000	35,006	XXX	
216648402	COOPER COS INC/THE		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	219.000	64,527	XXX	
22002T108	CORPORATE OFFICE PROPERTIES TR		03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	973.000	26,771	XXX	
22052L104	CORTEVA INC		06/03/2019	CONVERSION	504.000	16,221	XXX	
22160K105	COSTCO WHOLESALE CORP		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	18.000	4,392	XXX	
22282E102	COVANTA HOLDING CORP		11/06/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	1,520.000	24,953	XXX	

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225447101	CREE INC		12/30/2019	OPPENHEIMER & CO INC, NEW YORK	496.000	28,052	XXX	
22822V101	CROWN CASTLE INTERNATIONAL COR		09/23/2019	INVESTMENT TECH GROUP INC, NEW YORK	10.000	1,417	XXX	
231021106	CUMMINS INC		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	6.000	1,018	XXX	
235825205	DANA INC		08/23/2019	LIQUIDNET INC, NEW YORK	2,541.000	41,963	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	BMO CAPITAL MARKETS CORP, NEW YORK	888.000	18,411	XXX	
252131107	DEXCOM INC		03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	288.000	37,561	XXX	
25278X109	DIAMONDBACK ENERGY INC		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	10.000	1,086	XXX	
25746U109	DOMINION ENERGY INC		12/23/2019	INVESTMENT TECH GROUP INC, NEW YORK	140.420	14,795	XXX	
260557103	DOW INC		04/02/2019	CONVERSION - DOWDUPONT INC	504.667	29,995	XXX	
262037104	DRIL-QUIP INC		03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	149.000	6,708	XXX	
233331107	DTE ENERGY CO		09/23/2019	INVESTMENT TECH GROUP INC, NEW YORK	20.000	2,561	XXX	
264411505	DUKE REALTY CORP		06/07/2019	INVESTMENT TECH GROUP INC, NEW YORK	70.000	2,205	XXX	
26614N102	DUPONT DE NEMOURS INC		06/03/2019	CONVERSION	504.000	42,877	XXX	
233377407	DXP ENTERPRISES INC/TX		03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	411.000	16,102	XXX	
26969P108	EAGLE MATERIALS INC		03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	131.000	9,516	XXX	
278865100	ECOLAB INC		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	5.000	955	XXX	
281020107	EDISON INTERNATIONAL		12/23/2019	INVESTMENT TECH GROUP INC, NEW YORK	20.000	1,486	XXX	
28176E108	EDWARDS LIFESCIENCES CORP		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	209.000	39,910	XXX	
28470R102	ELDORADO RESORTS INC		08/23/2019	LIQUIDNET INC, NEW YORK	645.000	28,847	XXX	
292562105	ENCORE WIRE CORP		03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	282.000	16,351	XXX	
29275Y102	ENERSYS		12/10/2019	LIQUIDNET INC, NEW YORK	99.000	7,120	XXX	
29364G103	ENTERGY CORP		12/23/2019	INVESTMENT TECH GROUP INC, NEW YORK	20.000	2,349	XXX	
29444U700	EQUINIX INC		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	8.000	3,681	XXX	
297178105	ESSEX PROPERTY TRUST INC		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	13.000	3,825	XXX	
518439104	ESTEE LAUDER COS INC/THE		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	13.000	2,177	XXX	
B38564108	EURONAV NV	C	03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	2,299.000	18,713	XXX	
298736109	EURONET WORLDWIDE INC		03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	187.000	26,295	XXX	
G3223R108	EVEREST RE GROUP LTD	C	06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	113.000	24,571	XXX	
30212P303	EXPEDIA GROUP INC		09/23/2019	INVESTMENT TECH GROUP INC, NEW YORK	10.000	1,334	XXX	
30231G102	EXXON MOBIL CORP		12/23/2019	INVESTMENT TECH GROUP INC, NEW YORK	40.000	3,129	XXX	
G3323L100	FABRINET	C	03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	248.000	12,997	XXX	
30303M102	FACEBOOK INC		12/23/2019	INVESTMENT TECH GROUP INC, NEW YORK	44.000	8,283	XXX	
31620M106	FIDELITY NATIONAL INFORMATION		09/23/2019	INVESTMENT TECH GROUP INC, NEW YORK	130.000	17,125	XXX	
318672706	FIRST BANCORP/PUERTO RICO	C	03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	2,145.000	23,334	XXX	
33616C100	FIRST REPUBLIC BANK/CA		02/07/2019	INVESTMENT TECH GROUP INC, NEW YORK	120.000	12,083	XXX	
337738108	FISERV INC		09/23/2019	INVESTMENT TECH GROUP INC, NEW YORK	80.000	8,311	XXX	
339041105	FLEETCOR TECHNOLOGIES INC		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	1.000	280	XXX	
Y2573F102	FLEX LTD	C	12/03/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	2,260.000	23,658	XXX	
339750101	FLOOR & DECOR HOLDINGS INC		06/06/2019	LIQUIDNET INC, NEW YORK	308.000	11,072	XXX	
302491303	FMC CORP		05/28/2019	ISI GROUP INC, NEW YORK	570.000	42,860	XXX	
35137L105	FOX CORP		03/19/2019	EXCHANGE	240.000	9,972	XXX	
H2906T109	GARMIN LTD		09/23/2019	INVESTMENT TECH GROUP INC, NEW YORK	10.000	849	XXX	
G37585109	GASLOG LTD	C	05/23/2019	LIQUIDNET INC, NEW YORK	1,741.000	29,316	XXX	
369550108	GENERAL DYNAMICS CORP		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	2.000	354	XXX	
37951D102	GLOBAL EAGLE ENTERTAINMENT INC		12/31/2019	BTIG LLC, NEW YORK	9,191.000	8,645	XXX	
37940X102	GLOBAL PAYMENTS INC		09/23/2019	INVESTMENT TECH GROUP INC, NEW YORK	252.707	30,251	XXX	
37959E102	GLOBE LIFE INC		08/09/2019	MERGER	30.000	2,513	XXX	
38046C109	GOGO INC		03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	2,482.000	11,931	XXX	
G9456A100	GOLAR LNG LTD	C	03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	465.000	10,114	XXX	
387328107	GRANITE CONSTRUCTION INC		10/29/2019	BAIRD, ROBERT W & CO INC, MILWAUKEE	754.000	25,157	XXX	
388689101	GRAPHIC PACKAGING HOLDING CO		06/13/2019	KEYBANC CAPITAL MARKETS INC, NEW YORK	1,332.000	16,936	XXX	
39304D102	GREEN DOT CORP		05/17/2019	BERNSTEIN SANFORD C & CO, NEW YORK	659.000	37,636	XXX	
411511306	HARBOR INTERNATIONAL-INST		12/16/2019	NON-BROKER TRADE	1,394.036	55,957	XXX	

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411511801	HARBOR INTL GROWTH-INST		12/16/2019	NON-BROKER TRADE	2,304.185	39,056	XXX	
42250P103	HEALTHPEAK PROPERTIES INC		11/05/2019	CONVERSION	240.000	7,063	XXX	
427866108	HERSHEY CO/THE		09/23/2019	INVESTMENT TECH GROUP INC, NEW YORK	10.000	1,548	XXX	
437076102	HOME DEPOT INC/THE		03/18/2019	INVESTMENT TECH GROUP INC, NEW YORK	17.000	3,102	XXX	
438516106	HONEYWELL INTERNATIONAL INC		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	5.000	874	XXX	
444859102	HUMANA INC		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	5.000	1,361	XXX	
446413106	HUNTINGTON INGALLS INDUSTRIES		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	1.000	224	XXX	
447011107	HUNTSMAN CORP		10/09/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	248.000	5,334	XXX	
450828108	IBERIABANK CORP		03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	181.000	12,652	XXX	
45167R104	IDEX CORP		09/23/2019	INVESTMENT TECH GROUP INC, NEW YORK	30.000	4,929	XXX	
45168D104	IDEXX LABORATORIES INC		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	3.000	707	XXX	
452327109	ILLUMINA INC		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	3.000	978	XXX	
45784P101	INSULET CORP		03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	764.000	76,532	XXX	
458665304	INTERFACE INC		06/05/2019	GUGGENHEIM CAPITAL MARKETS LLC, NEW YORK	2,395.000	36,606	XXX	
459200101	INTERNATIONAL BUSINESS MACHINE		12/23/2019	INVESTMENT TECH GROUP INC, NEW YORK	10.000	1,356	XXX	
459506101	INTERNATIONAL FLAVORS & FRAGRA		12/23/2019	INVESTMENT TECH GROUP INC, NEW YORK	10.000	1,235	XXX	
461202103	INTUIT INC		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	8.000	2,081	XXX	
46120E602	INTUITIVE SURGICAL INC		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	6.000	3,289	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	543.000	26,272	XXX	
466313103	JABIL INC		03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	1,109.000	29,949	XXX	
47233W109	JEFFERIES FINANCIAL GROUP INC		03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	894.000	16,717	XXX	
477143101	JETBLUE AIRWAYS CORP		11/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	1,592.000	26,583	XXX	
478160104	JOHNSON & JOHNSON		12/23/2019	INVESTMENT TECH GROUP INC, NEW YORK	30.000	4,257	XXX	
48242W106	KBR INC		04/03/2019	BMO CAPITAL MARKETS CORP, NEW YORK	1,994.000	37,082	XXX	
494368103	KIMBERLY-CLARK CORP		12/23/2019	INVESTMENT TECH GROUP INC, NEW YORK	10.000	1,374	XXX	
497266106	KIRBY CORP		08/12/2019	WELLS FARGO SECURITIES, LLC, NEW YORK	252.000	18,840	XXX	
499049104	KNIGHT-SWIFT TRANSPORTATION HO		08/27/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	813.000	25,891	XXX	
50077C106	KRATON CORP		03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	844.000	26,513	XXX	
50077B207	KRATOS DEFENSE & SECURITY SOLU		04/15/2019	SEAPORT GROUP SECURITIES, LLC, NEW YORK	441.000	6,877	XXX	
502431109	L3HARRIS TECHNOLOGIES INC		09/23/2019	INVESTMENT TECH GROUP INC, NEW YORK	101.000	12,071	XXX	
50540R409	LABORATORY CORP OF AMERICA HOL		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	2.000	342	XXX	
517834107	LAS VEGAS SANDS CORP		12/23/2019	INVESTMENT TECH GROUP INC, NEW YORK	130.000	8,967	XXX	
525327102	LEIDOS HOLDINGS INC		09/23/2019	INVESTMENT TECH GROUP INC, NEW YORK	50.000	4,281	XXX	
50187T106	LGI HOMES INC		03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	233.000	13,336	XXX	
G5494J103	LINDE PLC	C	06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	11.000	1,947	XXX	
535919500	LIONS GATE ENTERTAINMENT CORP		10/08/2019	INSTINET CLEARING SER INC, NEW YORK	2,052.000	26,179	XXX	
538034109	LIVE NATION ENTERTAINMENT INC		12/23/2019	INVESTMENT TECH GROUP INC, NEW YORK	50.000	3,581	XXX	
539830109	LOCKHEED MARTIN CORP		09/23/2019	INVESTMENT TECH GROUP INC, NEW YORK	14.000	4,553	XXX	
50212V100	LPL FINANCIAL HOLDINGS INC		03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	415.000	28,941	XXX	
55405Y100	MACOM TECHNOLOGY SOLUTIONS HOL		08/26/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	1,670.000	31,102	XXX	
55608B105	MACQUARIE INFRASTRUCTURE CORP		03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	457.000	18,270	XXX	
57060D108	MARKETAXESS HOLDINGS INC		09/23/2019	INVESTMENT TECH GROUP INC, NEW YORK	17.000	5,771	XXX	
573284106	MARTIN MARIETTA MATERIALS INC		06/24/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	89.000	17,612	XXX	
G5876H105	MARVELL TECHNOLOGY GROUP LTD	C	12/04/2019	RAYMOND JAMES & ASSOC INC, ST PETERSBURG	894.000	19,166	XXX	
576323109	MASTEC INC		03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	878.000	40,675	XXX	
57636Q104	MASTERCARD INC		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	17.000	4,141	XXX	
57772K101	MAXIM INTEGRATED PRODUCTS INC		03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	326.000	17,874	XXX	
579780206	MCCORMICK & CO INC/MD		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	20.000	2,948	XXX	
580135101	MCDONALD'S CORP		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	13.000	2,508	XXX	
589889104	MERIT MEDICAL SYSTEMS INC		09/04/2019	SEAPORT GROUP SECURITIES, LLC, NEW YORK	213.000	7,248	XXX	
59001K100	MERITOR INC		08/23/2019	BTIG LLC, NEW YORK	1,602.000	31,997	XXX	
590479135	MESA AIR GROUP INC		09/03/2019	RAYMOND JAMES & ASSOC INC, ST PETERSBURG	1,752.000	13,974	XXX	
592688105	METTLER-TOLEDO INTERNATIONAL I		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	3.000	2,245	XXX	

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594918104	MICROSOFT CORP		12/23/2019	INVESTMENT TECH GROUP INC, NEW YORK	80.000	10,793	XXX	
55306N104	MKS INSTRUMENTS INC		08/15/2019	CREDIT SUISSE, NEW YORK (CSUS)	113.000	8,328	XXX	
607525102	MODEL N INC		03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	395.000	6,944	XXX	
607828100	MODINE MANUFACTURING CO		03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	569.000	7,803	XXX	
609839105	MONOLITHIC POWER SYSTEMS		03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	377.000	53,421	XXX	
615369105	MOODY'S CORP		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	5.000	906	XXX	
620076307	MOTOROLA SOLUTIONS INC		12/23/2019	INVESTMENT TECH GROUP INC, NEW YORK	10.000	1,624	XXX	
55345K103	MRC GLOBAL INC		03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	642.000	10,828	XXX	
55354G100	MSCI INC		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	1.000	234	XXX	
62855J104	MYRIAD GENETICS INC		05/22/2019	LIQUIDNET INC, NEW YORK	1,333.000	39,999	XXX	
Y62132108	NAVIGATOR HOLDINGS LTD	C	08/13/2019	INVESTMENT TECH GROUP INC, NEW YORK	2,461.000	26,049	XXX	
640268108	NEKTAR THERAPEUTICS		03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	203.000	6,669	XXX	
64110L106	NETFLIX INC		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	9.000	3,325	XXX	
64131A105	NEURONETICS INC		09/05/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	496.000	5,314	XXX	
65339F101	NEXTERA ENERGY INC		09/23/2019	INVESTMENT TECH GROUP INC, NEW YORK	50.000	10,162	XXX	
G65431101	NOBLE CORP PLC	C	05/23/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	3,449.000	8,478	XXX	
655044105	NOBLE ENERGY INC		06/05/2019	LIQUIDNET INC, NEW YORK	1,797.000	43,982	XXX	
655844108	NORFOLK SOUTHERN CORP		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	2.000	394	XXX	
666807102	NORTHROP GRUMMAN CORP		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	3.000	970	XXX	
668771108	NORTONLIFELOCK INC		11/05/2019	CONVERSION	300.000	7,241	XXX	
67020Y100	NUANCE COMMUNICATIONS INC		03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	1,669.000	28,238	XXX	
67066G104	NVIDIA CORP		12/23/2019	INVESTMENT TECH GROUP INC, NEW YORK	15.000	3,265	XXX	
674599105	OCCIDENTAL PETROLEUM		08/09/2019	MERGER	64.000	2,985	XXX	
679580100	OLD DOMINION FREIGHT LINE INC		12/23/2019	INVESTMENT TECH GROUP INC, NEW YORK	30.000	5,614	XXX	
67103H107	O'REILLY AUTOMOTIVE INC		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	4.000	1,502	XXX	
695127100	PACIRA PHARMACEUTICALS INC/DE		10/09/2019	LIQUIDNET INC, NEW YORK	959.000	37,776	XXX	
697900108	PAN AMERICAN SILVER CORP		04/18/2019	Mellon Bank	7,851.769	140,366	XXX	
697900132	PAN AMERN SILVER CORP		02/01/2019	MERGER	38,771.000		XXX	
701094104	PARKER-HANNIFIN CORP		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	1.000	170	XXX	
69327R101	PDC ENERGY INC		03/22/2019	OPPENHEIMER & CO INC, NEW YORK	556.000	23,596	XXX	
713448108	PEPSICO INC		12/23/2019	INVESTMENT TECH GROUP INC, NEW YORK	40.000	5,059	XXX	
718172109	PHILIP MORRIS INTERNATIONAL IN		12/23/2019	INVESTMENT TECH GROUP INC, NEW YORK	20.000	1,771	XXX	
718546104	PHILLIPS 66		12/23/2019	INVESTMENT TECH GROUP INC, NEW YORK	20.000	2,172	XXX	
723787107	PIONEER NATURAL RESOURCES CO		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	10.000	1,539	XXX	
72703H101	PLANET FITNESS INC		03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	245.000	16,413	XXX	
733174700	POPULAR INC	C	03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	463.000	23,302	XXX	
69354N106	PRA GROUP INC		09/20/2019	BERNSTEIN SANFORD C & CO, NEW YORK	583.000	16,297	XXX	
742718109	PROCTER & GAMBLE CO/THE		09/23/2019	INVESTMENT TECH GROUP INC, NEW YORK	40.000	4,390	XXX	
74460D109	PUBLIC STORAGE		09/23/2019	INVESTMENT TECH GROUP INC, NEW YORK	14.000	3,197	XXX	
N72482123	QIAGEN NV	C	03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	531.000	21,133	XXX	
74736K101	QORVO INC		03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	641.000	46,318	XXX	
754730109	RAYMOND JAMES FINANCIAL INC		03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	270.000	20,771	XXX	
755111507	RAYTHEON CO		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	4.000	717	XXX	
75886F107	REGENERON PHARMACEUTICALS INC		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	3.000	1,137	XXX	
761152107	RESMED INC		12/23/2019	INVESTMENT TECH GROUP INC, NEW YORK	10.000	1,562	XXX	
775133101	ROGERS CORP		11/20/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	354.000	53,316	XXX	
775711104	ROLLINS INC		06/07/2019	INVESTMENT TECH GROUP INC, NEW YORK	40.000	1,541	XXX	
776696106	ROPER TECHNOLOGIES INC		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	8.000	2,739	XXX	
78409V104	S&P GLOBAL INC		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	5.000	1,074	XXX	
79466L302	SALESFORCE.COM INC		12/23/2019	INVESTMENT TECH GROUP INC, NEW YORK	70.000	10,999	XXX	
800677106	SANGAMO THERAPEUTICS INC		03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	439.000	4,154	XXX	
78410G104	SBA COMMUNICATIONS CORP		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	5.000	1,040	XXX	
816851109	SEMPRA ENERGY		09/23/2019	INVESTMENT TECH GROUP INC, NEW YORK	20.000	2,670	XXX	
816850101	SEMTECH CORP		03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	687.000	36,573	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
81762P102	SERVICENOW INC		12/23/2019	INVESTMENT TECH GROUP INC, NEW YORK	90.000	25,682	XXX	
824348106	SHERWIN-WILLIAMS CO/THE		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	8.000	3,550	XXX	
826919102	SILICON LABORATORIES INC		03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	124.000	10,159	XXX	
828806109	SIMON PROPERTY GROUP INC		03/18/2019	INVESTMENT TECH GROUP INC, NEW YORK	9.000	1,585	XXX	
78454L100	SM ENERGY CO		03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	624.000	10,292	XXX	
78467J100	SS&C TECHNOLOGIES HOLDINGS INC		08/05/2019	LIQUIDNET INC, NEW YORK	463.000	25,372	XXX	
G8473T100	STERIS PLC	C	12/23/2019	INVESTMENT TECH GROUP INC, NEW YORK	314.000	32,104	XXX	
86183P102	STONERIDGE INC		06/04/2019	INSTINET CLEARING SER INC, NEW YORK	521.000	14,881	XXX	
863667101	STRYKER CORP		09/23/2019	INVESTMENT TECH GROUP INC, NEW YORK	15.000	3,101	XXX	
871829107	SYSCO CORP		12/23/2019	INVESTMENT TECH GROUP INC, NEW YORK	10.000	857	XXX	
875372203	TANDEM DIABETES CARE INC		03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	917.000	65,269	XXX	
G87110105	TECHNIPFMC PLC	C	10/24/2019	NEEDHAM AND CO LLC, NEW YORK	756.000	17,247	XXX	
879369106	TELEFLEX INC		09/23/2019	INVESTMENT TECH GROUP INC, NEW YORK	40.000	11,063	XXX	
88224Q107	TEXAS CAPITAL BANCSHARES INC		05/15/2019	INVESTMENT TECH GROUP INC, NEW YORK	337.000	18,412	XXX	
88338N107	THERAPEUTICSMD INC		10/25/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	11,863.000	48,757	XXX	
883556102	THERMO FISHER SCIENTIFIC INC		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	10.000	2,723	XXX	
88870P106	TIVO CORP		03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	3,410.000	31,692	XXX	
872590104	T-MOBILE US INC		09/23/2019	INVESTMENT TECH GROUP INC, NEW YORK	120.000	9,596	XXX	
893641100	TRANSDIGM GROUP INC		09/23/2019	INVESTMENT TECH GROUP INC, NEW YORK	4.000	1,912	XXX	
H8817H100	TRANSOCEAN LTD	C	05/31/2019	STEPHENS INC, LITTLE ROCK	5,538.000	44,784	XXX	
89417E109	TRAVELERS COS INC/THE		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	10.000	1,528	XXX	
89531P105	TREX CO INC		03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	463.000	29,322	XXX	
G9087Q102	TRONOX HOLDINGS PLC	C	03/27/2019	MERGER	2,630.000	30,574	XXX	
89832Q109	TRUIST FINANCIAL CORP		12/09/2019	MERGER	586.000	26,220	XXX	
901109108	TUTOR PERINI CORP		09/05/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	6,132.000	95,520	XXX	
90184L102	TWITTER INC		09/23/2019	INVESTMENT TECH GROUP INC, NEW YORK	10.000	431	XXX	
90384S303	ULTA BEAUTY INC		03/18/2019	INVESTMENT TECH GROUP INC, NEW YORK	2.000	679	XXX	
90385V107	ULTRA CLEAN HOLDINGS INC		09/04/2019	CREDIT SUISSE, NEW YORK (CSUS)	304.000	3,774	XXX	
904311107	UNDER ARMOUR INC		02/07/2019	INVESTMENT TECH GROUP INC, NEW YORK	20.000	408	XXX	
910047109	UNITED CONTINENTAL HOLDINGS IN		03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	1,148.000	91,468	XXX	
91324P102	UNITEDHEALTH GROUP INC		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	16.000	4,019	XXX	
91347P105	UNIVERSAL DISPLAY CORP		03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	269.000	41,891	XXX	
913483103	UNIVERSAL ELECTRONICS INC		03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	557.000	19,825	XXX	
G9402V109	VALARIS PLC	C	11/06/2019	INSTINET CLEARING SER INC, NEW YORK	2,088.000	18,432	XXX	
92343E102	VERISIGN INC		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	1.000	211	XXX	
92343V104	VERIZON COMMUNICATIONS INC		12/23/2019	INVESTMENT TECH GROUP INC, NEW YORK	10.000	621	XXX	
92532F100	VERTEX PHARMACEUTICALS INC		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	4.000	734	XXX	
92556H206	VIACOMCBS INC		12/05/2019	MERGER	245.000	15,335	XXX	
92826C839	VISA INC		03/18/2019	INVESTMENT TECH GROUP INC, NEW YORK	10.000	1,557	XXX	
928377100	VISTA OUTDOOR INC		03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	3,040.000	25,180	XXX	
92927K102	WABCO HOLDINGS INC		03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	77.000	11,146	XXX	
931142103	WALMART INC		09/23/2019	INVESTMENT TECH GROUP INC, NEW YORK	20.000	2,159	XXX	
254687106	WALT DISNEY CO/THE		12/23/2019	MERGER	409.616	29,686	XXX	
942622200	WATSCO INC		03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	127.000	17,480	XXX	
947890109	WEBSTER FINANCIAL CORP		03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	304.000	15,074	XXX	
94946T106	WELLCARE HEALTH PLANS INC		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	1.000	297	XXX	
929740108	WESTINGHOUSE AIR BRAKE TECHNOL		12/23/2019	INVESTMENT TECH GROUP INC, NEW YORK	107.275	7,896	XXX	
G96629103	WILLIS TOWERS WATSON PLC	C	06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	5.000	908	XXX	
97650W108	WINTRUST FINANCIAL CORP		12/10/2019	KEEFE BRUYETTE + WOODS INC, NEW YORK	159.000	10,857	XXX	
084423102	WR BERKLEY CORP		03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	241.000	20,280	XXX	
384802104	WW GRAINGER INC		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	3.000	874	XXX	
98421M106	XEROX HOLDINGS CORP		08/01/2019	MERGER	90.000	2,611	XXX	
989207105	ZEBRA TECHNOLOGIES CORP		12/23/2019	INVESTMENT TECH GROUP INC, NEW YORK	20.000	5,139	XXX	
98978V103	ZOETIS INC		12/23/2019	INVESTMENT TECH GROUP INC, NEW YORK	10.000	1,324	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
9099999 Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						4,374,748	XXX	
9799997 Subtotal - Common Stocks - Part 3						4,374,748	XXX	
9799998 Summary Item from Part 5 for Common Stocks						444,186	XXX	
9799999 Subtotal - Common Stocks						4,818,934	XXX	
9899999 Subtotal - Preferred and Common Stocks						4,818,934	XXX	
9999999 Totals						243,860,729	XXX	1,084,977

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		05/01/2019	MERRILL LYNCH PIERCE FENN	XXX	1,081,359	1,174,000	1,072,551	1,076,785		766		766		1,077,552		3,807	3,807	13,440	05/15/2046
912810RZ3	U S TREASURY BOND 2.75% 11/15/47		08/09/2019	DEUTSCHE BK SECS INC, NY	XXX	505,386	513,000	480,283	480,833		278		278		481,112		24,274	24,274	7,054	11/15/2047
912810SA7	U S TREASURY BOND 3% 2/15/48		04/25/2019	DEUTSCHE BK SECS INC, NY	XXX	250,441	248,000	245,965	245,982		14		14		245,995		4,446	4,446	5,159	02/15/2048
912810RM2	U S TREASURY BOND 3% 5/15/45		04/25/2019	DEUTSCHE BK SECS INC, NY	XXX	1,552,576	1,532,000	1,704,530	1,693,429		(903)		(903)		1,692,526		(139,950)	(139,950)	15,199	05/15/2045
912810FT0	U S TREASURY BOND 4.5% 2/15/36		04/25/2019	RBC CAPITAL MARKETS LLC,	XXX	3,295,175	2,660,000	3,426,055	3,362,664		(6,124)		(6,124)		3,356,539		(61,364)	(61,364)	67,072	02/15/2036
912810PX0	U S TREASURY BOND 4.5% 5/15/38		11/14/2019	NOMURA SECS, NEW YORK	XXX	1,337,144	1,030,000	1,322,782	1,311,249		(4,570)		(4,570)		1,306,679		30,464	30,464	32,061	05/15/2038
912828Q37	U S TREASURY NOTE 1.25% 3/31/21		01/14/2019	CITIGROUP GBL MKTS/SALOMO	XXX	1,264,840	1,299,000	1,253,789	1,258,890		4,624		4,624		1,263,513		1,327	1,327	4,485	03/31/2021
912828XR6	U S TREASURY NOTE 1.75% 5/31/22		12/26/2019	BNP PARIBAS SECS CP/FIXED	XXX	12,412,261	12,380,000	12,471,399			(14,181)		(14,181)		12,457,218		(44,957)	(44,957)	113,722	05/31/2022
912828XW5	U S TREASURY NOTE 1.75% 6/30/22		12/20/2019	MERRILL LYNCH PIERCE FENN	XXX	2,771,144	2,764,000	2,773,717			(139)		(139)		2,773,579		(2,435)	(2,435)	22,657	06/30/2022
912828M80	U S TREASURY NOTE 2% 11/30/22		12/17/2019	MERRILL LYNCH PIERCE FENN	XXX	1,215,711	1,204,000	1,215,240			(10)		(10)		1,215,230		481	481	1,184	11/30/2022
9128283F5	U S TREASURY NOTE 2.25% 11/15/27		05/01/2019	NOMURA SECS, NEW YORK	XXX	2,229,757	2,285,000	2,187,180	2,194,629		2,313		2,313		2,196,942		32,815	32,815	17,979	11/15/2027
912828V98	U S TREASURY NOTE 2.25% 2/15/27		02/11/2019	NOMURA SECS, NEW YORK	XXX	465,770	478,000	473,612	474,111		51		51		474,162		(8,392)	(8,392)	5,290	02/15/2027
9128286G0	U S TREASURY NOTE 2.375% 2/29/24		12/13/2019	CITADEL SECURITIES LLC, C	XXX	1,328,126	1,288,000	1,318,640			(3,110)		(3,110)		1,315,530		12,596	12,596	17,150	02/29/2024
9128285V8	U S TREASURY NOTE 2.5% 1/15/22		12/16/2019	GOLDMAN SACHS & CO, NY	XXX	6,626,805	6,503,000	6,648,301			(17,558)		(17,558)		6,630,744		(3,939)	(3,939)	51,475	01/15/2022
9128284P2	U S TREASURY NOTE 2.625% 5/15/21		10/03/2019	CITIGROUP GBL MKTS/SALOMO	XXX	12,256,136	12,158,000	12,140,349	12,141,324		5,908		5,908		12,147,233		108,904	108,904	142,622	05/15/2021
9128283W8	U S TREASURY NOTE 2.75% 2/15/28		06/26/2019	CITADEL SECURITIES LLC, C	XXX	1,336,251	1,299,000	1,281,279	1,281,954		579		579		1,282,534		53,717	53,717	26,404	02/15/2028
9128284S6	U S TREASURY NOTE 2.75% 5/31/23		01/30/2019	DEUTSCHE BK SECS INC, NY	XXX	453,875	449,000	449,053	449,047		(5)		(5)		449,042		4,833	4,833	1,442	05/31/2023
9128284W7	U S TREASURY NOTE 2.75% 8/15/21		08/29/2019	MERRILL LYNCH PIERCE FENN	XXX	1,808,263	1,768,000	1,769,796	1,769,611		(398)		(398)		1,769,213		39,050	39,050	50,602	08/15/2021
9128285A4	U S TREASURY NOTE 2.75% 9/15/21		12/26/2019	NOMURA SECS, NEW YORK	XXX	12,803,776	12,629,000	12,685,686	9,623,175		(6,053)		(6,053)		12,680,973		122,803	122,803	181,392	09/15/2021
9128285L0	U S TREASURY NOTE 2.875% 11/15/21		12/27/2019	NOMURA SECS, NEW YORK	XXX	9,570,099	9,372,000	9,566,902	1,774,913		(5,690)		(5,690)		9,561,212		8,887	8,887	55,185	11/15/2021
9128284V9	U S TREASURY NOTE 2.875% 8/15/28		11/25/2019	MERRILL LYNCH PIERCE FENN	XXX	498,181	463,000	454,196	454,375		484		484		454,858		43,323	43,323	12,842	08/15/2028
9128285D8	U S TREASURY NOTE 2.875% 9/30/23		04/25/2019	CITADEL SECURITIES LLC, C	XXX	2,839,576	2,791,000	2,785,843	2,786,088		105		105		2,786,194		53,383	53,383	31,213	09/30/2023
3617AGWQ0	GNMA II POOL #0BA4255 3.5% 7/20/47		02/08/2019	Redemption	XXX	1,986,870	1,968,156	2,061,951	2,060,158		(1,566)		(1,566)		2,058,592		(71,722)	(71,722)	13,341	07/20/2047
3617BMAV9	GNMA II POOL #0BD5420 3.5% 12/20/47		05/01/2019	Redemption	XXX	354,968	349,559	354,147	354,050		(134)		(134)		353,916		1,053	1,053	5,102	12/20/2047
36179RGB9	GNMA II POOL #0MA2894 4.5% 6/20/45		12/20/2019	Redemption	XXX	892,954	854,966	897,847			(1,717)		(1,717)		894,156		(1,202)	(1,202)	9,370	06/20/2045
36179RZV4	GNMA II POOL #0MA3456 4.5% 2/20/46		12/20/2019	Redemption	XXX	43,162	43,162	44,531	43,318		(156)		(156)		43,162				1,164	02/20/2046
3620AMTH5	GNMA POOL #0734152 4% 1/15/41		12/16/2019	Redemption	XXX	733,654	708,999	752,425	746,120		(1,825)		(1,825)		744,295		(10,641)	(10,641)	10,540	01/15/2041
3622AAAE4	GNMA POOL #0784605 4.5% 1/15/42		12/16/2019	Redemption	XXX	17,843	17,843	18,537	17,901		(59)		(59)		17,843				436	01/15/2042
36182UZ83	GNMA POOL #0AJ0767 3.5% 8/15/45		12/16/2019	Redemption	XXX	38,744	38,744	40,639	38,866		(122)		(122)		38,744				767	08/15/2045
0599999 Subtotal - Bonds - U.S. Governments						81,970,848	80,268,428	81,897,226	45,639,474		(49,200)		(49,200)		81,769,285		201,563	201,563	916,347	XXX
Bonds - All Other Governments																				
83162CVU4	SBA GTD PART 2013-20I 1 3.62% 9/01/33		08/31/2019	Redemption	XXX	66,335	66,335	70,662	66,660		(326)		(326)		66,335				1,895	09/01/2033
83162CVX8	SBA GTD PART 2013-20K 1 3.38% 11/01/33		10/31/2019	Redemption	XXX	79,805	79,805	84,805	80,257		(453)		(453)		79,805				2,052	11/01/2033

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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
83162CWN9	SBA GTD PART 2014-20I 1 2.92% 9/01/34		05/01/2019	MERRILL LYNCH PIERCE FENN	XXX	196,092	196,408	203,696	200,193		(373)		(373)		199,820		(3,729)	(3,729)	3,895	09/01/2034
83162CYH0	SBA GTD PART 2017-20B 1 2.82% 2/1/37		04/25/2019	Redemption	XXX	578,391	583,308	583,308	583,308						583,308		(4,918)	(4,918)	12,335	02/01/2037
83162CYG2	SBA GTD PART CTFS 2017-20A 1 2.8% 1/1/37		05/01/2019	Redemption	XXX	284,981	287,005	287,005	287,005						287,005		(2,024)	(2,024)	6,748	01/01/2037
83162CUA9	SBA GTD PARTN 2011-20E 3.79% 5/1/31		11/01/2019	Redemption	XXX	54,812	54,812	55,964	55,021		(209)		(209)		54,812				1,617	05/01/2031
83162CWG4	SBA GTD PARTN 2014-20E 1 3% 5/01/34		10/31/2019	Redemption	XXX	81,043	81,043	84,557	81,323		(280)		(280)		81,043				1,975	05/01/2034
83162CZZ9	SBA GTD PARTN CTFS 2018-20 3.87% 11/1/38		02/11/2019	CREDIT SUISSE, NEW YORK (	XXX	514,302	498,000	498,000	498,000						498,000		16,302	16,302	4,711	11/01/2038
83162CZL0	SBA GTD PARTN CTFS 2018-20E 3.5% 5/1/38		05/02/2019	MERRILL LYNCH PIERCE FENN	XXX	416,848	405,567	405,567	405,567						405,567		11,281	11,281	7,322	05/01/2038
1099999 Subtotal - Bonds - All Other Governments						2,272,607	2,252,282	2,273,564	2,257,335		(1,640)		(1,640)		2,255,695		16,913	16,913	42,549	XXX
Bonds - U.S. Special Revenue, Special Assessment																				
167560PL9	CHICAGO IL MET WTR RECL 5.72% 12/1/38		04/30/2019	RAYMOND JAMES/FI,SAINT PE	XXX	203,277	165,000	203,663	202,820		(420)		(420)		202,399		877	877	3,959	12/01/2038
64577BTU8	NJ ST ECON DEV AUTH 3.882% 6/15/19		06/15/2019	Maturity	XXX	170,000	170,000	170,000	170,000						170,000				3,300	06/15/2019
64971WP20	NY CITY NY TRANSITION 1.65% 8/01/21		04/24/2019	RAYMOND JAMES/FI,SAINT PE	XXX	739,273	755,000	750,848	752,714		277		277		752,992		(13,718)	(13,718)	9,170	08/01/2021
64990CEM9	NY ST DORM AUTH 1.456% 7/01/19		04/30/2019	PERSHING LLC, JERSEY CITY	XXX	209,542	210,000	210,000	210,000						210,000		(458)	(458)	2,556	07/01/2019
3137FPLF0	FHLMC MULTICLASS MTG 4926 BA 3% 5/25/25		12/25/2019	Redemption	XXX	361,245	359,627	361,762			(21)		(21)		361,509		(264)	(264)	398	05/25/2025
31326FZB7	FHLMC POOL #2B-1638 VAR 8/1/43		04/30/2019	Redemption	XXX	393,299	391,744	400,314	396,081		(295)		(295)		395,786		(2,487)	(2,487)	4,488	08/01/2043
31326KX69	FHLMC POOL #2B-5201 VAR 3/1/46		12/16/2019	Redemption	XXX	86,744	86,744	87,611	86,956		(213)		(213)		86,744				1,512	03/01/2046
312944Y54	FHLMC POOL #A9-6132 4.5% 1/01/41		12/16/2019	Redemption	XXX	81,076	81,076	89,184	81,808		(732)		(732)		81,076				2,439	01/01/2041
3128MJ6V7	FHLMC POOL #G0-8883 4.5% 5/1/49		12/16/2019	Redemption	XXX	8,245	8,245	8,626			(44)		(44)		8,245				128	05/01/2049
3132J4GA1	FHLMC POOL #G3-0892 5.5% 4/01/30		12/16/2019	Redemption	XXX	117,366	117,366	132,201	119,027		(1,662)		(1,662)		117,366				3,437	04/01/2030
31335AWT1	FHLMC POOL #G6-0658 3.5% 7/1/46		05/01/2019	Redemption	XXX	584,383	572,340	588,189	587,737		(698)		(698)		587,039		(2,656)	(2,656)	8,258	07/01/2046
31335AX52	FHLMC POOL #G6-0700 4.5% 9/01/2045		03/14/2019	Redemption	XXX	1,259,021	1,201,066	1,323,049	1,319,223		(6,977)		(6,977)		1,312,246		(53,225)	(53,225)	15,239	09/01/2045
3132XCRW7	FHLMC POOL #G6-7701 3% 10/1/46		12/16/2019	Redemption	XXX	45,870	45,870	44,523	45,782		88		88		45,870				793	10/01/2046
3137FCJK1	FHLMC POOL #K070 A2 VAR 11/25/27		02/08/2019	CREDIT SUISSE, NEW YORK (	XXX	643,891	637,807	656,931	655,072		(272)		(272)		654,800		(10,908)	(10,908)	4,168	11/25/2027
3132DMDG7	FHLMC POOL #SD-0103 3.5% 12/1/48		12/26/2019	Redemption	XXX	8,554	8,554	8,771			(12)		(12)		8,554				34	12/01/2048
3131XHQH2	FHLMC POOL #ZL-2256 4.5% 10/1/41		12/26/2019	Redemption	XXX	11,322	11,322	12,141			(20)		(20)		11,322				126	10/01/2041
35563PKG3	FHLMC SEASONED CR RISK 2 MA 8/25/58		12/25/2019	Redemption	XXX	7,190	7,190	7,300			(10)		(10)		7,190				163	08/25/2058
35563PHF9	FHLMC SEASONED CR RISK 4 3.5% 11/25/57		12/26/2019	Redemption	XXX	816,413	808,678	790,010	791,702		700		700		792,402		24,010	24,010	10,943	11/25/2057
3136AK2A0	FNMA GTD REMIC 14-M10 ASQ2 VAR 9/25/19		03/25/2019	Redemption	XXX	411,349	411,349	416,539	412,816		(422)		(422)		412,395		(1,046)	(1,046)	2,228	09/25/2019
3136ASFR2	FNMA GTD REMIC P/T 16-24 LB 2.5% 6/25/42		12/26/2019	Redemption	XXX	28,042	28,042	28,153			(7)		(7)		28,042				176	06/25/2042
31416BS58	FNMA POOL #0995240 4.500% 8/01/37		05/01/2019	Redemption	XXX	394,177	372,792	410,071	407,976		(2,354)		(2,354)		405,622		(11,445)	(11,445)	6,798	08/01/2037
31418M3X8	FNMA POOL #0AD0813 5% 2/1/40		04/25/2019	Redemption	XXX	409,199	382,141	405,666	405,335		(1,063)		(1,063)		404,272		4,926	4,926	7,558	02/01/2040
3138EKSN6	FNMA POOL #0AL3224 VAR 3/1/43		12/26/2019	Redemption	XXX	22,253	22,253	22,789			(13)		(13)		22,253				50	03/01/2043
3138EK6E0	FNMA POOL #0AL3568 VAR 4/1/23		04/30/2019	Redemption	XXX	453,530	451,630	460,098	455,846		(201)		(201)		455,644		(2,115)	(2,115)	3,747	04/01/2043
3138EMPY1	FNMA POOL #0AL4938 VAR 1/1/42		12/26/2019	Redemption	XXX	35,392	35,392	36,891			(155)		(155)		35,392				449	01/01/2042
3138EMV40	FNMA POOL #0AL5134 VAR 4/1/44		12/26/2019	Redemption	XXX	93,895	93,895	96,976	94,130		(235)		(235)		93,895				1,606	04/01/2043
3138EP2K9	FNMA POOL #0AL7077 4% 7/1/35		12/26/2019	Redemption	XXX	543,016	528,457	562,724	537,424		(553)		(553)		536,870		6,146	6,146	7,351	07/01/2035
3138ETRP3	FNMA POOL #0AL8593 4% 4/1/36		12/26/2019	Redemption	XXX	59,923	59,923	63,968	60,021		(98)		(98)		59,923				1,401	04/01/2036
3138ERD98	FNMA POOL #0AL9127 4% 10/1/44		02/08/2019	Redemption	XXX	634,623	615,823	652,291	626,695		(99)		(99)		626,595		8,028	8,028	4,750	10/01/2044
3138WE6B0	FNMA POOL #0AS5365 3.5% 7/1/45		12/26/2019	Redemption	XXX	18,194	18,194	18,899			(38)		(38)		18,194				148	07/01/2045
3138WK2H7	FNMA POOL #0AS9775 3.5% 6/1/37		02/08/2019	MERRILL LYNCH PIERCE FENN	XXX	794,810	784,978	826,802	795,584		(58)		(58)		795,526		(716)	(716)	5,278	06/01/2037
3138X02G2	FNMA POOL #0AU1674 VAR 8/1/43		12/26/2019	Redemption	XXX	38,612	38,612	37,979	38,550		62		62		38,612				598	08/01/2043
3140F7P60	FNMA POOL #0BD0444 3.5% 6/1/46		12/26/2019	Redemption	XXX	4,302	4,302	4,469			(7)		(7)		4,302				29	06/01/2046
3140FG7K9	FNMA POOL #0BD8997 3.5% 11/1/46		12/26/2019	Redemption	XXX	6,803	6,803	7,067			(12)		(12)		6,803				64	11/01/2046
3140J5RF8	FNMA POOL #0BM1385 VAR 7/1/47		12/26/2019	Redemption	XXX	65,680	65,680	65,854	65,717		(33)		(33)		65,684		(4)	(4)	956	07/01/2047
3140J5XX2	FNMA POOL #0BM1593 3.5% 11/1/35		12/26/2019	Redemption	XXX	45,533	45,533	47,750	45,588		(55)		(55)		45,533				906	11/01/2035
3140J7RJ6	FNMA POOL #0BM3188 VAR 4/1/47		11/06/2019	Redemption	XXX	416,437	412,152	417,175	417,040		(1,240)		(1,240)		415,801		637	637	9,459	04/01/2047
3140J7UL7	FNMA POOL #0BM3286 4.5% 11/1/47		12/26/2019	Redemption	XXX	51,708	51,708	53,913	52,011		(303)		(303)		51,708				1,437	11/01/2047
3140J7WE1	FNMA POOL #0BM3344 VAR 12/1/47		04/30/2019	Redemption	XXX	178,778	178,630	179,153	179,142		(62)		(62)		179,079		(301)	(301)	1,952	12/01/2047

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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
3140J8HX4	FNMA POOL #0BM3845 VAR 9/1/37		12/26/2019	Redemption	XXX	98,918	98,918	102,874			(776)		(776)		98,918				2,097	09/01/2037
3140J9CN9	FNMA POOL #0BM4576 2.675% 11/1/47		12/26/2019	Redemption	XXX	63,586	63,586	62,643	63,482		104		104		63,586				1,024	11/01/2047
3140J9X30	FNMA POOL #0BM5197 4.5% 7/1/46		12/26/2019	Redemption	XXX	322,005	308,016	321,684			(304)		(304)		320,472		1,533	1,533	1,679	07/01/2046
30309LAG3	FRESB 2019-SB61 MBS VAR 2/25/39		12/26/2019	Redemption	XXX	896	896	901							896				10	02/25/2039
30298BAE3	FRESB 2019-SB63 MORTG SB63 VAR 2/25/39		12/26/2019	Redemption	XXX	291	291	293							291				2	02/25/2039
30298LAB7	FRESB 2019-SB65 CMBS A5H VAR 5/25/39		12/26/2019	Redemption	XXX	438	438	440							438				2	05/25/2039
30312BAA3	FRESB 2019-SB66 MORTG SB66 VAR 6/25/39		12/26/2019	Redemption	XXX	451	451	453							451				2	06/25/2039
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment						10,939,554	10,718,512	11,149,637	10,076,279		(18,231)		(18,231)		10,992,738		(53,185)	(53,185)	132,867	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
90131HAN5	21ST CENTURY FOX AMERICA 6.9% 3/01/19		03/01/2019	Maturity	XXX	150,000	150,000	172,383	151,142		(1,142)		(1,142)		150,000				5,175	03/01/2019
00287YAT6	ABBVIE INC 2.5% 5/14/20		11/06/2019	MORGAN STANLEY & CO INC,	XXX	419,779	419,000	420,865	419,839		(822)		(822)		419,016		763	763	10,300	05/14/2020
00287YAP4	ABBVIE INC 3.2% 11/06/22		04/24/2019	PERSHING LLC, JERSEY CITY	XXX	840,347	835,000	866,588	854,656		(1,356)		(1,356)		853,300		(12,954)	(12,954)	11,960	11/06/2022
009090AA9	AIR CANADA 2015-1 CL A144A 3.6% 3/25/15	C	05/01/2019	Redemption	XXX	367,711	367,956	366,576	366,761		66		66		366,828		884	884	8,204	09/15/2028
00912XBE3	AIR LEASE CORP 3.5% 1/15/22		11/06/2019	MERRILL LYNCH PIERCE FENN	XXX	410,384	400,000	397,160	397,392		703		703		398,095		12,289	12,289	15,983	01/15/2022
023135BF2	AMAZON.COM INC 3.875% 8/22/37		02/05/2019	MORGAN STANLEY & CO INC,	XXX	68,550	68,000	67,837	67,841		1		1		67,841		709	709	1,208	08/22/2037
025816BU2	AMERICAN EXPRESS CO 3.375% 5/17/21		02/08/2019	MORGAN STANLEY & CO INC,	XXX	357,154	354,000	353,940	353,952		2		2		353,954		3,200	3,200	2,821	05/17/2021
025816BS7	AMERICAN EXPRESS CO 3.4% 2/27/23		04/30/2019	GOLDMAN SACHS & CO, NY	XXX	228,794	225,000	222,795	223,001		148		148		223,149		5,644	5,644	5,206	02/27/2023
0258M0DT3	AMERICAN EXPRESS CR 2.375% 5/26/20		04/30/2019	MORGAN STANLEY & CO INC,	XXX	622,875	625,000	619,256	621,388		853		853		622,241		634	634	6,432	05/26/2020
02665WBE0	AMERICAN HONDA FINANCE 1.2% 7/12/19		04/30/2019	JPMORGAN SECURITIES INC,	XXX	199,454	200,000	199,800	199,964		23		23		199,987		(533)	(533)	1,933	07/12/2019
02665WDC2	AMERICAN HONDA FINANCE 2.05% 1/10/23		11/06/2019	NATIONAL FINL SVCS CORP,	XXX	41,035	41,000	40,961			2		2		40,964		72	72	135	01/10/2023
026874DG9	AMERICAN INTERNATIONAL GROUP 3.3% 3/1/21		11/06/2019	GOLDMAN SACHS & CO, NY	XXX	304,593	300,000	299,361	299,524		183		183		299,707		4,886	4,886	11,743	03/01/2021
026874DF1	AMERICAN INTL GROUP 4.800% 07/10/45		04/17/2019	MORGAN STANLEY & CO INC,	XXX	421,178	417,000	446,236	445,021		(181)		(181)		444,840		(23,661)	(23,661)	15,679	07/10/2045
031162BU3	AMGEN INC 2.200% 05/22/19		04/30/2019	JPMORGAN SECURITIES INC,	XXX	209,943	210,000	214,358	210,000						210,000		(57)	(57)	2,053	05/22/2019
03522AAF7	ANHEUSER-BUSCH COS LLC 4.9% 2/1/46		05/14/2019	EXCHANGE	XXX	732,163	741,000	698,015	698,109		171		171		698,280		33,883	33,883	20,859	02/01/2046
035242AJ5	ANHEUSER-BUSCH INBEV FIN 2.65% 2/1/21		09/27/2019	CREDIT SUISSE, NEW YORK (	XXX	140,225	139,000	137,639	138,023		344		344		138,366		1,858	1,858	4,287	02/01/2021
035240AD2	ANHEUSER-BUSCH INBEV WW 3.75% 1/15/22		04/25/2019	Call	XXX	91,520	89,000	89,031	89,031		(3)		(3)		89,028		(28)	(28)	5,116	01/15/2022
037833AQ3	APPLE INC 2.100% 05/06/19		04/30/2019	JPMORGAN SECURITIES INC,	XXX	329,980	330,000	334,518	330,483		(467)		(467)		330,015		(35)	(35)	3,388	05/06/2019
00206RCN0	AT&T INC 3.4% 05/15/25		04/30/2019	JEFFERIES & CO INC, NEW Y	XXX	656,494	655,000	658,322	656,537		(115)		(115)		656,422		72	72	10,076	05/15/2025
00206RGD8	AT&T INC VAR 6/12/24		02/08/2019	BK OF NEW YORK MELLON/TOR	XXX	147,841	150,000	146,840	146,859		61		61		146,920		920	920	1,022	06/12/2024
05523UAK6	BAE SYSTEMS HLDGS 144A 3.8% 10/07/24		04/30/2019	PERSHING LLC, JERSEY CITY	XXX	488,861	480,000	506,270	499,724		(1,057)		(1,057)		498,667		(9,806)	(9,806)	10,197	10/07/2024
05523UAJ9	BAE SYSTEMS HLDGS 144A 6.375% 06/01/19		05/01/2019	MERRILL LYNCH PIERCE FENN	XXX	384,918	384,000	423,506	390,620		(5,296)		(5,296)		385,324		(406)	(406)	10,268	06/01/2019
06051GGB9	BANK OF AMERICA CORP 2.151% 11/09/20		11/12/2019	Call	XXX	244,000	244,000	244,000	244,000						244,000				5,248	11/09/2020
06051GFX2	BANK OF AMERICA CORP 3.500% 04/19/26		03/12/2019	JPMORGAN SECURITIES INC,	XXX	213,362	214,000	221,811	220,190		(154)		(154)		220,036		(6,674)	(6,674)	3,017	04/19/2026
06051GDZ9	BANK OF AMERICA CORP 7.625% 06/01/19		06/01/2019	Maturity	XXX	515,000	515,000	591,494	527,175		(12,175)		(12,175)		515,000				19,634	06/01/2019
06051GGP8	BANK OF AMERICA CORP VAR 7/21/21		11/06/2019	MERRILL LYNCH PIERCE FENN	XXX	350,627	350,000	343,427	343,507		2,120		2,120		345,627		4,999	4,999	10,756	07/21/2021

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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
06367TPX2	BANK OF MONTREAL 2.100% 12/12/19	C	04/24/2019	JPMORGAN SECURITIES INC,	XXX	443,549	445,000	444,809	444,938		21		21		444,959		(1,410)	(1,410)	3,478	12/12/2019
07274NAA1	BAYER US FINANCE II LLC 3.5% 6/25/21		11/06/2019	MORGAN STANLEY & CO INC,	XXX	22,408	22,000	22,493			(45)		(45)		22,448		(40)	(40)	284	06/25/2021
084664CK5	BERKSHIRE HATHAWAY FINAN 1.3% 8/15/19		04/30/2019	PERSHING LLC, JERSEY CITY	XXX	278,891	280,000	279,728	279,943		31		31		279,974		(1,082)	(1,082)	2,599	08/15/2019
09256BAD9	BLACKSTONE HLDGS 144A 4.750% 02/15/23		04/24/2019	BK OF NEW YORK MELLON/TOR	XXX	305,122	288,000	315,043	306,506		(1,330)		(1,330)		305,175		(54)	(54)	9,538	02/15/2023
09256BAB3	BLACKSTONE HOLDINGS FINAN 5.875% 3/15/21		09/06/2019	BNY MELLON	XXX	247,134	234,000	249,035	246,324		(3,855)		(3,855)		242,468		4,666	4,666	13,557	03/15/2021
10112RAR5	BOSTON PROPERTIES LP 5.625% 11/15/20		04/24/2019	WELLS FARGO SECURITIES LL	XXX	627,560	605,000	685,886	636,858		(5,533)		(5,533)		631,325		(3,765)	(3,765)	13,601	11/15/2020
05565QDC9	BP CAPITAL MARKETS PLC 1.676% 5/03/19	C	05/03/2019	Maturity	XXX	175,000	175,000	175,000	175,000						175,000				1,467	05/03/2019
11134LAD1	BROADCOM CORP/CAYMA 3% 1/15/22		11/06/2019	JPMORGAN SECURITIES INC,	XXX	26,331	26,000	26,384			(28)		(28)		26,356		(25)	(25)	245	01/15/2022
12189TBC7	BURLINGTON NORTH SANTAFE 4.7% 10/01/19		04/30/2019	PERSHING LLC, JERSEY CITY	XXX	191,533	190,000	211,485	194,832		(2,160)		(2,160)		192,672		(1,139)	(1,139)	5,234	10/01/2019
1360698A2	CANADIAN IMPERIAL BANK VAR 7/22/23		11/06/2019	HSBC SECS INC, NEW YORK	XXX	172,394	171,000	171,176			(9)		(9)		171,167		1,227	1,227	1,312	07/22/2023
13645RAX2	CANADIAN PACIFIC RAIL 6.125% 09/15/2115	C	04/30/2019	MORGAN STANLEY & CO INC,	XXX	270,242	218,000	265,766	265,723		(6)		(6)		265,718		4,525	4,525	7,637	09/15/2115
13645RAJ3	CANADIAN PACIFIC RAIL 7.250% 05/15/19	C	05/15/2019	Maturity	XXX	440,000	440,000	495,052	448,518		(8,518)		(8,518)		440,000				15,950	05/15/2019
14042RFH9	CAPITAL ONE NA/MCLEAN 2.35% 1/31/20		11/06/2019	JPMORGAN SECURITIES INC,	XXX	589,277	589,000	591,580	589,810		(810)		(810)		589,000		277	277	17,609	01/31/2020
14149YBL1	CARDINAL HEALTH 1.948% 6/14/19		04/30/2019	JPMORGAN SECURITIES INC,	XXX	392,603	393,000	393,000	393,000						393,000		(397)	(397)	2,935	06/14/2019
14913Q3A5	CATERPILLAR FINANCIAL SVC 1.9% 9/6/22		11/06/2019	MORGAN STANLEY & CO INC,	XXX	369,441	370,000	369,486			29		29		369,515		(73)	(73)	1,211	09/06/2022
14912L6W6	CATERPILLAR FINANCIAL SVCS 1.9% 3/22/19		02/08/2019	PERSHING LLC, JERSEY CITY	XXX	592,591	593,000	592,644	592,959		21		21		592,980		(389)	(389)	4,382	03/22/2019
149123BV2	CATERPILLAR INC 3.9% 5/27/21		04/23/2019	STIFEL NICOLAUS	XXX	204,868	200,000	201,972	201,902		(240)		(240)		201,662		3,206	3,206	3,207	05/27/2021
151020BC7	CELGENE CORP 2.875% 2/19/21		11/21/2019	EXCHANGE	XXX	306,247	306,000	305,859	305,899		42		42		305,940		307	307	8,798	02/19/2021
125523AE0	CIGNA CORP 3.4% 9/17/21		11/06/2019	CITIGROUP GBL MKTS/SALOMO	XXX	302,885	296,000	296,000	296,000						296,000		6,885	6,885	11,490	09/17/2021
172967KS9	CITIGROUP INC 2.050% 06/07/19		06/07/2019	Maturity	XXX	170,000	170,000	169,912	169,987		13		13		170,000				1,743	06/07/2019
172967LG4	CITIGROUP INC 2.75% 4/25/22		11/06/2019	GOLDMAN SACHS & CO, NY	XXX	324,528	320,000	321,418			(194)		(194)		321,223		3,305	3,305	4,718	04/25/2022
172967KN0	CITIGROUP INC 3.4% 5/1/26		04/30/2019	US BANCORP INVESTMENTS IN	XXX	549,368	550,000	564,823	561,304		(17)		(17)		561,287		(11,919)	(11,919)	3,339	05/01/2026
172967MD0	CITIGROUP INC 4.65% 7/23/48		03/13/2019	CREDIT SUISSE, NEW YORK (	XXX	283,252	272,000	275,531	275,505		(10)		(10)		275,495		7,757	7,757	7,725	07/23/2048
191216BV1	COCA-COLA CO/THE 1.375% 05/30/19		05/30/2019	Maturity	XXX	180,000	180,000	179,874	179,982		18		18		180,000				1,238	05/30/2019
00209TAB1	COMCAST CABLE COMM 9.455% 11/15/22		04/30/2019	GOLDMAN SACHS & CO, NY	XXX	91,847	75,000	96,606	92,780		(1,463)		(1,463)		91,317		530	530	3,290	11/15/2022
20030NCG4	COMCAST CORP 4.049% 11/1/52		02/08/2019	SUNTRUST ROBINSON HUMPHRE	XXX	185,977	199,000	206,150	206,043		(12)		(12)		206,031		(20,053)	(20,053)	2,261	11/01/2052
20030NBA8	COMCAST CORP 5.15% 3/1/20		04/30/2019	MORGAN STANLEY & CO INC,	XXX	198,879	195,000	208,182	201,825		(1,950)		(1,950)		199,875		(996)	(996)	6,723	03/01/2020
202795JN1	COMMONWEALTH EDISON 3.7% 8/15/38		04/24/2019	PERSHING LLC, JERSEY CITY	XXX	660,788	642,000	640,459	640,505		27		27		640,532		20,255	20,255	14,346	08/15/2028
21688AAG7	COOPERATIEVE RABOBANK 1.375% 8/09/19	C	04/30/2019	JPMORGAN SECURITIES INC,	XXX	254,125	255,000	254,263	254,849		84		84		254,933		(807)	(807)	2,562	08/09/2019
224044BW6	COX COMMUNICATIONS INC 3.25% 12/15/22		04/30/2019	MORGAN STANLEY & CO INC,	XXX	440,925	441,000	439,840	440,048		58		58		440,105		820	820	4,254	12/15/2022
126408GV9	CSX CORP 4.25% 6/1/21		11/06/2019	MORGAN STANLEY & CO INC,	XXX	154,310	150,000	156,777	154,915		(2,161)		(2,161)		152,754		1,556	1,556	5,968	06/01/2021

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126650DA5	CVS HEALTH CORP 3.125% 3/9/20		08/12/2019	JPMORGAN SECURITIES INC,	XXX	509,081	507,000	507,155	507,093		(7)		(7)		507,086		1,995	1,995	12,552	03/09/2020
126650DC1	CVS HEALTH CORP 3.35% 3/9/21		11/06/2019	GOLDMAN SACHS & CO, NY	XXX	44,760	44,000	44,869			(84)		(84)		44,786		(25)	(25)	242	03/09/2021
126650BP4	CVS PASS-THROUGH TRUST 6.036% 12/10/28		02/11/2019	RAYMOND JAMES/FI,SAINT PE	XXX	292,044	272,607	312,379	307,088		(755)		(755)		306,334		(14,289)	(14,289)	2,824	12/10/2028
126650BQ2	CVS PASS-THROUGH TRUST 6.943% 1/10/30		12/10/2019	Redemption	XXX	6,138	6,138	7,210			(68)		(68)		6,288		(150)	(150)	133	01/10/2030
126650BS8	CVS PASS-THROUGH TRUST 7.507% 01/10/32		12/10/2019	Redemption	XXX	425,115	364,624	464,378	450,376		(4,793)		(4,793)		445,583		(20,468)	(20,468)	13,489	01/10/2032
233851CM4	DAIMLER FIN N AMER 144A 1.75% 10/30/19		04/30/2019	JPMORGAN SECURITIES INC,	XXX	491,402	494,000	493,299	493,801		80		80		493,882		(2,480)	(2,480)	4,371	10/30/2019
233851CS1	DAIMLER FINANCE NA 144A 2.85% 1/6/22		04/24/2019	MERRILL LYNCH PIERCE FENN	XXX	478,787	481,000	480,466	480,669		34		34		480,703		(1,915)	(1,915)	11,043	01/06/2022
233851CZ5	DAIMLER FINANCE NORTH AME 2.3% 2/12/21		11/06/2019	NATIONAL FINL SVCS CORP,	XXX	351,741	351,000	350,266	350,516		193		193		350,708		1,032	1,032	10,002	02/12/2021
233851DU5	DAIMLER FINANCE NORTH AME 2.55% 8/15/22		11/06/2019	GOLDMAN SACHS & CO, NY	XXX	102,656	102,000	102,402			(23)		(23)		102,379		277	277	600	08/15/2022
25755TAJ9	DOMINO'S PIZZA MAS 1A A2I 4.116% 7/25/48		09/04/2019	Redemption	XXX	191,631	183,080	183,080	183,080						183,080		8,551	8,551	6,552	07/25/2048
26441CAN5	DUKE ENERGY CORP 3.750% 04/15/24		07/19/2019	RAYMOND JAMES/FI,SAINT PE	XXX	693,287	668,000	714,438	700,752		(2,129)		(2,129)		698,623		(5,336)	(5,336)	14,806	04/15/2024
26441CAD7	DUKE ENERGY CORP 5.050% 09/15/19		09/15/2019	Maturity	XXX	210,000	210,000	230,985	215,064		(5,064)		(5,064)		210,000				10,605	09/15/2019
29157TAA4	EMORY UNIVERSITY 5.625% 09/01/19		08/28/2019	PERSHING LLC, JERSEY CITY	XXX	762,588	757,000	843,336	777,667		(12,476)		(12,476)		765,191		(2,647)	(2,647)	31,395	09/01/2019
29273RAQ2	ENERGY TRANSFER OPERATING 5.2% 2/1/22		11/06/2019	BK OF NEW YORK MELLON/TOR	XXX	137,846	131,000	138,272			(545)		(545)		137,727		119	119	1,835	02/01/2022
29379VBP7	ENTERPRISE PRODUCTS OPER 2.8% 2/15/21		11/06/2019	MERRILL LYNCH PIERCE FENN	XXX	232,277	230,000	229,876	229,911		35		35		229,946		2,331	2,331	7,925	02/15/2021
26875PAD3	EOG RESOURCES INC 5.625% 06/01/19		04/30/2019	JPMORGAN SECURITIES INC,	XXX	125,254	125,000	136,891	126,882		(1,518)		(1,518)		125,364		(110)	(110)	2,949	06/01/2019
30040WAA6	EVERSOURCE ENERGY 2.5% 3/15/21		05/01/2019	PERSHING LLC, JERSEY CITY	XXX	713,392	720,000	715,187	716,461		476		476		716,937		(3,545)	(3,545)	9,128	03/15/2021
664397AM8	EVERSOURCE ENERGY 3.150% 01/15/25		04/30/2019	DEUTSCHE BK SECS INC, NY	XXX	342,219	342,000	353,341	350,346		(473)		(473)		349,873		(7,654)	(7,654)	8,588	01/15/2025
30219GAN8	EXPRESS SCRIPTS HOLDING 3.4% 3/01/27		10/10/2019	WELLS FARGO SECURITIES LL	XXX	388,703	388,000	389,420	389,141		(70)		(70)		389,071		(368)	(368)	10,944	03/01/2027
30219GAF5	EXPRESS SCRIPTS HOLDING 3.9% 2/15/22		10/10/2019	EXCHANGE	XXX	214,622	207,000	208,426	208,215		(290)		(290)		207,925		6,697	6,697	8,073	02/15/2022
31428XBU9	FEDEX CORP 3.4% 1/14/22		11/06/2019	PERSHING LLC, JERSEY CITY	XXX	277,711	270,000	269,687			82		82		269,768		7,943	7,943	7,446	01/14/2022
33616CAA8	FIRST REPUBLIC BANK/CA 2.375% 6/17/19		06/17/2019	Maturity	XXX	347,000	347,000	349,054	347,000						347,000				4,121	06/17/2019
336158AK6	FIRST REPUBLIC BANK/CA 2.5% 6/6/22		11/06/2019	MERRILL LYNCH PIERCE FENN	XXX	60,586	60,000	60,601			(32)		(32)		60,569		18	18	633	06/06/2022
345397XY4	FORD MOTOR CREDIT CO 2.021% 05/03/19		05/02/2019	Maturity	XXX	250,000	250,000	250,000	250,000						250,000				2,526	05/03/2019
345397YH0	FORD MOTOR CREDIT CO LLC 2.262% 3/28/19		02/08/2019	MORGAN STANLEY & CO INC,	XXX	423,470	424,000	424,000	424,000						424,000		(530)	(530)	3,570	03/28/2019
36164QMS4	GE CAPITAL INTL FUND 2.342% 11/15/20	C	11/06/2019	MERRILL LYNCH PIERCE FENN	XXX	670,147	670,000	658,744	662,236		3,482		3,482		665,718		4,430	4,430	15,386	11/15/2020
36164QNA2	GE CAPITAL INTL FUND 4.418% 11/15/35	C	04/30/2019	MERRILL LYNCH PIERCE FENN	XXX	500,509	550,000	611,364	606,274		(643)		(643)		605,631		(105,122)	(105,122)	9,501	11/15/2035
36962G4Y7	GENERAL ELECTRIC CO 4.625% 1/7/21		04/30/2019	PERSHING LLC, JERSEY CITY	XXX	143,658	140,000	141,176	141,104		(177)		(177)		140,927		2,732	2,732	5,306	01/07/2021
37045XBS4	GM FINANCIAL CO 3.45% 1/14/22		04/30/2019	HSBC SECS INC, NEW YORK	XXX	313,378	315,000	315,589	315,351		(23)		(23)		315,327		(1,950)	(1,950)	7,161	01/14/2022
37045XCU8	GM FINANCIAL CO 3.55% 7/8/22		11/06/2019	MERRILL LYNCH PIERCE FENN	XXX	359,016	350,000	349,780			38		38		349,817		9,199	9,199	7,248	07/08/2022
38141GWC4	GOLDMAN SACHS GROUP 3% 4/26/22		02/08/2019	GOLDMAN SACHS & CO, NY	XXX	222,748	225,000	224,350	224,573		14		14		224,587		(1,839)	(1,839)	1,988	04/26/2022
38141GGS7	GOLDMAN SACHS GROUP 5.75% 1/24/22		04/30/2019	BNP PARIBAS SECS CP/FIXED	XXX	697,189	650,000	754,337	712,538		(4,587)		(4,587)		707,952		(10,763)	(10,763)	25,028	01/24/2022

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38141GVT8	GOLDMAN SACHS GROUP INC 2% 04/25/19		04/25/2019	Maturity	XXX	240,000	240,000	239,333	239,928		72		72		240,000				2,400	04/25/2019
404280AY5	HSBC HOLDINGS PLC 2.95% 5/25/21	C	11/06/2019	GOLDMAN SACHS & CO, NY	XXX	202,570	200,000	201,146	200,831		(289)		(289)		200,542		2,028	2,028	5,621	05/25/2021
404280AV1	HSBC HOLDINGS PLC 3.4% 3/8/21	C	11/06/2019	MORGAN STANLEY & CO INC,	XXX	254,455	250,000	254,705	253,320		(1,272)		(1,272)		252,048		2,407	2,407	9,917	03/08/2021
44932HAK9	IBM CREDIT LLC 3.45% 11/30/20		11/06/2019	MERRILL LYNCH PIERCE FENN	XXX	254,205	250,000	249,803	249,811		83		83		249,894		4,311	4,311	8,098	11/30/2020
460690BM1	INTERPUBLIC GROUP OF COS 3.5% 10/1/20		11/06/2019	MERRILL LYNCH PIERCE FENN	XXX	151,880	150,000	149,711	149,741		96		96		149,837		2,043	2,043	5,935	10/01/2020
459200JE2	INTL BUSINESS MACHINE 1.8% 05/17/19		04/30/2019	US BANCORP INVESTMENTS IN	XXX	174,941	175,000	178,063	175,407		(368)		(368)		175,039		(98)	(98)	1,444	05/17/2019
24422ETZ2	JOHN DEERE CAPITAL 2.35% 1/8/21		11/06/2019	GOLDMAN SACHS & CO, NY	XXX	120,674	120,000	119,938	119,957		18		18		119,975		699	699	3,760	01/08/2021
478160BR4	JOHNSON & JOHNSON 1.125% 03/01/19		03/01/2019	Maturity	XXX	285,000	285,000	284,966	284,998		2		2		285,000				1,603	03/01/2019
46625HKA7	JPMORGAN CHASE & CO 2.25% 1/23/20		11/06/2019	JPMORGAN SECURITIES INC,	XXX	361,144	361,000	361,408	361,140		(140)		(140)		361,000		144	144	10,492	01/23/2020
46625HJR2	JPMORGAN CHASE & CO 2.350% 01/28/19		01/28/2019	Maturity	XXX	345,000	345,000	349,005	345,106		(106)		(106)		345,000				4,054	01/28/2019
46625HJD3	JPMORGAN CHASE & CO 4.5% 1/24/22		04/30/2019	PERSHING LLC, JERSEY CITY	XXX	599,473	575,000	619,359	602,254		(2,229)		(2,229)		600,025		(552)	(552)	17,943	01/24/2022
48203RAL8	JUNIPER NETWORKS INC 3.125% 2/26/19		02/25/2019	Maturity	XXX	412,000	412,000	419,723	412,550		(550)		(550)		412,000				6,438	02/26/2019
48203RAJ3	JUNIPER NETWORKS INC 4.35% 6/15/25		04/26/2019	STIFEL NICOLAUS	XXX	57,048	55,000	56,274			(20)		(20)		56,254		794	794	897	06/15/2025
485170AV6	KANSAS CITY SOUTHERN 3% 5/15/23		11/16/2019	MITSUBISHI UFJ SECURITIES	XXX	41,058	40,000	40,978			(32)		(32)		40,947		111	111	979	05/15/2023
494550BS4	KINDER MORGAN ENERGY PRT 4.15% 2/01/24		03/22/2019	JPMORGAN SECURITIES INC,	XXX	435,938	424,000	438,658	434,322		(353)		(353)		433,969		1,969	1,969	10,472	02/01/2024
48250AAA1	KKR GROUP FINANCE 144A 5.125% 6/01/44		04/30/2019	JEFFERIES & CO INC, NEW Y	XXX	253,015	245,000	244,983	244,984		0		0		244,984		8,031	8,031	4,469	06/01/2044
53079EBE3	LIBERTY MUTUAL GROUP INC 4.25% 6/15/23		01/24/2019	EXCHANGE	XXX	74,459	71,000	76,775	74,997		(63)		(63)		74,933		(475)	(475)	360	06/15/2023
53079EAW4	LIBERTY MUTUAL GROUP INC 4.95% 5/1/22		11/06/2019	WELLS FARGO SECURITIES LL	XXX	317,994	300,000	314,850			(2,483)		(2,483)		312,367		5,627	5,627	15,139	05/01/2022
53944VAP4	LLOYDS BANK PLC 3.3% 5/7/21	C	11/06/2019	GOLDMAN SACHS & CO, NY	XXX	284,878	280,000	285,320			(9)		(9)		285,008		(130)	(130)	26	05/07/2021
548661CW5	LOWE'S COS INC 3.12% 4/15/22		11/06/2019	MERRILL LYNCH PIERCE FENN	XXX	307,272	300,000	295,311			1,142		1,142		296,453		10,819	10,819	7,821	04/15/2022
549271AF1	LUBRIZOL CORP/THE 6.5% 10/1/34		04/30/2019	HILLTOP SECURITIES INC, D	XXX	344,724	265,000	351,870	348,724		(821)		(821)		347,903		(3,179)	(3,179)	7,929	10/01/2034
55608PBC7	MACQUARIE BANK LTD 2.1% 10/17/22	C	11/06/2019	MERRILL LYNCH PIERCE FENN	XXX	219,342	220,000	219,912			2		2		219,914		(571)	(571)	270	10/17/2022
581557BM6	MCKESSON CORP 3.65% 11/30/20		11/06/2019	MERRILL LYNCH PIERCE FENN	XXX	254,360	250,000	249,885	249,890		48		48		249,938		4,422	4,422	8,567	11/30/2020
585055BG0	MEDTRONIC INC 2.5% 3/15/20		03/28/2019	NON-BROKER TRADE	XXX	139,680	144,000	145,354	144,720		(115)		(115)		144,606		(4,926)	(4,926)	1,760	03/15/2020
59217GCE7	MET LIFE GLOB FUNDING 2.05% 6/12/20		01/28/2019	US BANCORP INVESTMENTS IN	XXX	271,288	275,000	274,992	274,996		0		0		274,996		(3,709)	(3,709)	752	06/12/2020
59156RAX6	METLIFE INC 4.75% 2/8/21		04/24/2019	PERSHING LLC, JERSEY CITY	XXX	149,147	144,000	154,125	150,887		(1,025)		(1,025)		149,862		(715)	(715)	4,902	02/08/2021
594918BN3	MICROSOFT CORP 1.100% 08/08/19		01/30/2019	MORGAN STANLEY & CO INC,	XXX	243,155	245,000	244,748	244,949		7		7		244,956		(1,801)	(1,801)	1,295	08/08/2019
594918CA0	MICROSOFT CORP 4.25% 2/6/47		04/24/2019	GOLDMAN SACHS & CO, NY	XXX	394,105	360,000	359,032	359,063		4		4		359,067		35,038	35,038	9,565	02/06/2047
606822AW4	MITSUBISHI UFJ FINAN GR 3.535% 7/26/21	C	11/06/2019	PERSHING LLC, JERSEY CITY	XXX	460,832	450,000	452,657	332,000		(262)		(262)		452,395		8,436	8,436	16,243	07/26/2021
615369AA3	MOODY'S CORP 5.5% 9/1/20		11/06/2019	GOLDMAN SACHS & CO, NY	XXX	323,776	315,000	346,254	332,559		(8,979)		(8,979)		323,580		196	196	20,549	09/01/2020
61746BDX1	MORGAN STANLEY 2.450% 02/01/19		02/01/2019	Maturity	XXX	340,000	340,000	339,772	339,961		39		39		340,000				4,165	02/01/2019
61746BDQ6	MORGAN STANLEY 3.875% 04/29/24		04/30/2019	MERRILL LYNCH PIERCE FENN	XXX	607,882	590,000	627,394	617,259		(1,273)		(1,273)		615,986		(8,104)	(8,104)	10,758	04/29/2024

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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
61747YDY8	MORGAN STANLEY 4.3% 1/27/45		03/07/2019	MORGAN STANLEY & CO INC,	XXX	273,193	278,000	270,027	270,097		31		31		270,128		3,065	3,065	7,438	01/27/2045
61747WAF6	MORGAN STANLEY 5.75% 1/25/21		11/06/2019	RAYMOND JAMES/FI,SAINT PE	XXX	469,800	450,000	469,553	469,283		(7,788)		(7,788)		461,495		8,305	8,305	33,278	01/25/2021
61747YCG8	MORGAN STANLEY 7.300% 05/13/19		05/13/2019	Maturity	XXX	232,000	232,000	262,476	236,503		(4,503)		(4,503)		232,000				8,468	05/13/2019
55336VBH2	MPLX LP VAR 9/9/22		11/07/2019	MIZUHO SECURITIES USA/FIX	XXX	250,993	250,000	250,000							250,000		993	993	1,334	09/09/2022
63307CAG6	NATIONAL BANK OF CANADA 2.15% 10/7/22		11/06/2019	MORGAN STANLEY & CO INC,	XXX	319,734	320,000	319,981			1		1		319,981		(247)	(247)	554	10/07/2022
63743HER9	NATIONAL RURAL UTILITIES 2.9% 3/15/21		04/24/2019	MORGAN STANLEY & CO INC,	XXX	308,517	307,000	306,659	306,737		30		30		306,767		1,749	1,749	5,465	03/15/2021
63946BAD2	NBCUNIVERSAL MEDIA LLC 5.15% 4/30/20		09/03/2019	Call	XXX	267,230	262,000	280,741	272,462		(5,262)		(5,262)		267,200		(5,200)	(5,200)	16,586	04/30/2020
65339KBF6	NEXTERA ENERGY CAP HLDG 2.9% 4/1/22		11/06/2019	NATIONAL FINL SVCS CORP,	XXX	407,612	400,000	399,624			72		72		399,696		7,916	7,916	6,896	04/01/2022
654740AT6	NISSAN MOTOR ACCEPTANCE 2.25% 1/13/20		04/30/2019	RBC CAPITAL MARKETS LLC,	XXX	447,399	450,000	447,633	448,716		415		415		449,131		(1,732)	(1,732)	8,128	01/13/2020
655844BV9	NORFOLK SOUTHERN CORP 4.05% 8/15/52		04/30/2019	PERSHING LLC, JERSEY CITY	XXX	500,452	530,000	540,195	540,073		9		9		540,082		(39,631)	(39,631)	11,454	08/15/2052
666807BL5	NORTHROP GRUMMAN CORP 2.08% 10/15/20		11/06/2019	MORGAN STANLEY & CO INC,	XXX	250,275	250,000	246,798			1,319		1,319		248,116		2,159	2,159	5,532	10/15/2020
649322AE4	NY & PRESBYTERIAN HOSP 4.763% 08/01/46		04/24/2019	RAYMOND JAMES/FI,SAINT PE	XXX	87,895	85,000	87,406	87,319		(14)		(14)		87,305		590	590	2,980	08/01/2046
69371RM86	PACCAR FINANCIAL CORP 1.650% 02/25/19		02/25/2019	Maturity	XXX	85,000	85,000	84,881	84,994		6		6		85,000				701	02/25/2019
695114CT3	PACIFICORP 4.125% 1/15/49		04/30/2019	GOLDMAN SACHS & CO, NY	XXX	163,374	160,000	159,642	159,644		1		1		159,646		3,729	3,729	4,565	01/15/2049
70466WAA7	PEACHTREE CORNERS FUNDING 3.976% 2/15/25		02/08/2019	WELLS FARGO SECURITIES LL	XXX	268,358	270,000	262,829	263,870		(350)		(350)		263,519		4,839	4,839	5,278	02/15/2025
709599BB9	PENSKE TRUCK LEASING CO 3.9% 2/1/24		04/30/2019	US BANCORP INVESTMENTS IN	XXX	379,253	375,000	374,235	374,312		34		34		374,346		4,907	4,907	9,796	02/01/2024
713448DJ4	PEPSICO INC 1.350% 10/04/19		01/31/2019	MORGAN STANLEY & CO INC,	XXX	252,886	255,000	254,962	254,990		1		1		254,991		(2,105)	(2,105)	1,119	10/04/2019
718549AD0	PHILLIPS 66 PARTNERS L3.55% 10/1/26		02/08/2019	PERSHING LLC, JERSEY CITY	XXX	195,046	204,000	195,701	196,385		95		95		196,481		(1,434)	(1,434)	2,635	10/01/2026
718549AB4	PHILLIPS 66 PARTNERS LP3.605% 02/15/25		02/11/2019	PERSHING LLC, JERSEY CITY	XXX	196,016	200,000	203,272	202,236		147		147		202,383		(6,367)	(6,367)	3,545	02/15/2025
69353RFH6	PNC BANK NA 2.5% 1/22/21		11/06/2019	MERRILL LYNCH PIERCE FENN	XXX	452,858	450,000	449,126	424,288		269		269		449,707		3,150	3,150	13,938	01/22/2021
69352PAE3	PPL CAPITAL FUNDING INC 3.5% 12/1/22		11/06/2019	MERRILL LYNCH PIERCE FENN	XXX	51,626	50,000	51,608			(70)		(70)		51,537		89	89	763	12/01/2022
74256LAS8	PRINCIPAL LIFE GLOBAL 2.625% 11/19/20		04/30/2019	PERSHING LLC, JERSEY CITY	XXX	399,852	400,000	396,248	397,337		464		464		397,801		2,051	2,051	4,754	11/19/2020
74432QBZ7	PRUDENTIAL FINANCIAL 3.500% 05/15/24		04/30/2019	US BANCORP INVESTMENTS IN	XXX	267,973	260,000	274,531	270,640		(495)		(495)		270,145		(2,172)	(2,172)	3,599	05/15/2024
756109AN4	REALTY INCOME CORP 3.25% 10/15/22		11/06/2019	MORGAN STANLEY & CO INC,	XXX	742,804	730,000	749,596	741,278		(295)		(295)		740,983		1,821	1,821	15,005	10/15/2022
775109AW1	ROGERS COMMUNICATIONS INC 3% 03/15/23	A	04/30/2019	MERRILL LYNCH PIERCE FENN	XXX	335,710	335,000	345,412	341,742		(587)		(587)		341,155		(5,445)	(5,445)	6,337	03/15/2023
78010USN8	ROYAL BANK OF CANADA 2.150% 03/15/19	C	03/15/2019	Maturity	XXX	280,000	280,000	282,016	280,128		(128)		(128)		280,000				3,010	03/15/2019
78409VAJ3	S&P GLOBAL INC 3.3% 8/14/20		04/30/2019	MERRILL LYNCH PIERCE FENN	XXX	276,071	274,000	274,222	274,180		(53)		(53)		274,126		1,945	1,945	6,480	08/14/2020
816851AW9	SEMPRA ENERGY 2.400% 03/15/20		02/08/2019	GOLDMAN SACHS & CO, NY	XXX	198,648	200,000	203,820	200,962		(154)		(154)		200,808		(2,160)	(2,160)	1,960	03/15/2020
44106MAU6	SERVICE PROPERTIES TRUST 4.25% 2/15/21		11/06/2019	MORGAN STANLEY & CO INC,	XXX	233,310	230,000	229,915			32		32		229,947		3,362	3,362	12,029	02/15/2021
78413KAA0	SES GLOBAL AMERICAS HOLD 2.5% 3/25/19		03/25/2019	Maturity	XXX	280,000	280,000	278,474	279,681		319		319		280,000				3,500	03/25/2019
822582BW1	SHELL INTERNATIONAL FIN 1.75% 9/12/21	C	04/30/2019	GOLDMAN SACHS & CO, NY	XXX	612,363	625,000	620,900	622,688		282		282		622,970		(10,607)	(10,607)	6,871	09/12/2021

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (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
828807CZ8	SIMON PROPERTY GROUP 4.250% 11/30/46		04/24/2019	US BANCORP INVESTMENTS IN	XXX	473,471	459,000	456,145	456,246		12		12		456,258		17,213	17,213	6,339	11/30/2046
828807CQ8	SIMON PROPERTY GROUP LP 2.200% 2/01/19		02/01/2019	Maturity	XXX	355,000	355,000	357,847	355,000						355,000				3,905	02/01/2019
842587CQ8	SOUTHERN CO/THE 1.850% 07/01/19		02/25/2019	Call	XXX	830,000	830,000	833,105	830,589		(179)		(179)		830,411		(411)	(411)	9,981	07/01/2019
842587CV7	SOUTHERN CO/THE 3.250% 07/01/26		02/08/2019	US BANCORP INVESTMENTS IN	XXX	191,634	200,000	206,054	204,772		(71)		(71)		204,702		(13,068)	(13,068)	3,990	07/01/2026
86787EBA4	SUNTRUST BANK/ATLANTA GA VAR 10/26/21		11/06/2019	MERRILL LYNCH PIERCE FENN	XXX	253,395	250,000	250,217	235,000		(7)		(7)		250,210		3,185	3,185	8,842	10/26/2021
89236TCU7	TOYOTA MOTOR CREDIT CORP 1.7% 2/19/19		02/19/2019	Maturity	XXX	150,000	150,000	149,982	149,999		1		1		150,000				1,275	02/19/2019
90261XHE5	UBS AG/STAMFORD CT 2.375% 08/14/19	C	08/14/2019	Maturity	XXX	480,000	480,000	483,830	480,892		(892)		(892)		480,000				11,400	08/14/2019
913017CG2	UNITED TECHNOLOGIES CORP 1.950% 11/01/20		04/30/2019	CITIGROUP GBL MKTS/SALOMO	XXX	83,285	85,000	84,810	84,890		12		12		84,903		(1,618)	(1,618)	5	11/01/2021
92276MAZ8	VENTAS REALTY/VENTAS CAP 3.25% 8/15/22		11/06/2019	NATIONAL FINL SVCS CORP,	XXX	308,082	300,000	301,908			(324)		(324)		301,584		6,498	6,498	7,123	08/15/2022
92277GAG2	VENTAS REALTY/VENTAS CAP 4.125% 01/15/26		11/21/2019	WELLS FARGO SECURITIES LL	XXX	366,039	344,000	368,940	363,262		(1,980)		(1,980)		361,282		4,757	4,757	16,988	01/15/2026
92343VCC6	VERIZON COMMUNICATIONS INC 3.45% 3/15/21		04/24/2019	WELLS FARGO SECURITIES LL	XXX	258,662	255,000	262,973	260,435		(746)		(746)		259,689		(1,027)	(1,027)	5,401	03/15/2021
92343VAX2	VERIZON COMMUNICATIONS INC 4.6% 4/1/21		04/24/2019	WELLS FARGO SECURITIES LL	XXX	485,884	469,000	500,899	490,821		(2,943)		(2,943)		487,878		(1,994)	(1,994)	12,285	04/01/2021
927804FU3	VIRGINIA ELECTRIC POWER 3.15% 1/15/26		04/30/2019	MERRILL LYNCH PIERCE FENN	XXX	638,876	644,000	672,987	666,278		(767)		(767)		665,511		(26,635)	(26,635)	14,422	01/15/2026
928668AZ5	VOLKSWAGEN GROUP OF AMERI 2.7% 9/26/22		11/06/2019	BBVA/SECURITIES, NEW YORK	XXX	30,271	30,000	30,338			(12)		(12)		30,326		(55)	(55)	95	09/26/2022
928668AP7	VOLKSWAGEN GROUP OF AMERI 4% 11/12/21		11/06/2019	MERRILL LYNCH PIERCE FENN	XXX	207,042	200,000	199,236	199,392		89		89		199,481		7,561	7,561	7,889	11/12/2021
92890HAE2	WEA FINANCE LLC / WESTFIE 3.25% 10/5/20		04/30/2019	MORGAN STANLEY & CO INC,	XXX	351,827	350,000	348,884	349,148		159		159		349,307		2,520	2,520	6,541	10/05/2020
92939UAB2	WEC ENERGY GROUP INC 3.1% 3/8/22		11/06/2019	MORGAN STANLEY & CO INC,	XXX	28,633	28,000	28,802			(46)		(46)		28,756		(123)	(123)	145	03/08/2022
94974BFU9	WELLS FARGO & CO 2.125% 04/22/19		04/22/2019	Maturity	XXX	690,000	690,000	701,323	691,365		(1,365)		(1,365)		690,000				7,331	04/22/2019
42217KBC9	WELLTOWER INC 4.500% 01/15/24		04/30/2019	PERSHING LLC, JERSEY CITY	XXX	446,547	425,000	461,078	450,060		(1,443)		(1,443)		448,617		(2,070)	(2,070)	14,147	01/15/2024
961214DU4	WESTPAC BANKING CORP 2.65% 1/25/21	C	11/06/2019	MERRILL LYNCH PIERCE FENN	XXX	403,308	400,000	399,724	399,807		78		78		399,886		3,422	3,422	13,633	01/25/2021
98389BAT7	XCEL ENERGY INC 2.600% 03/15/22		02/11/2019	BARCLAYS CAPITAL INC, NEW	XXX	441,909	450,000	449,879	449,924		3		3		449,927		(8,018)	(8,018)	4,778	03/15/2022
06650AAC1	BANK 2017-BNK8 3.314% 11/15/50		04/25/2019	MORGAN STANLEY & CO INC,	XXX	578,372	570,000	587,064	586,301		(95)		(95)		586,206		(7,835)	(7,835)	7,608	11/15/2050
12527EAD0	CFCRE CMBS C1 A4 VAR 4/15/44		11/06/2019	Redemption	XXX	238,859	219,270	227,133	227,001		(849)		(849)		226,152		12,707	12,707	10,679	04/15/2044
17325DAB9	CITIGROUP CMBS P5 A2 2.4% 10/10/49		11/06/2019	BARCLAYS CAPITAL INC, NEW	XXX	120,206	120,000	119,630	119,638		6		6		119,645		562	562	2,456	10/10/2049
17291EAX9	CITIGROUP CMBS P6 AAB 3.512% 12/10/49		04/25/2019	SG AMERICAS SECURITIES LL	XXX	561,614	548,000	564,428	563,853		(94)		(94)		563,759		(2,145)	(2,145)	7,752	12/10/2049
12625KAD7	CMBS 2013-CCRE8 CR8 A4 3.334% 06/10/46		02/08/2019	Redemption	XXX	555,251	550,476	569,657	568,804		(50)		(50)		568,754		(13,503)	(13,503)	3,592	06/10/2046
12630DAV6	CMBS PA CR14 A2 3.147% 02/10/47		12/12/2019	Redemption	XXX	811	811	833	811		0		0		811				17	02/10/2047
126192AD5	COMM 2012-LC4 CMBS 3.288% 12/10/44		12/12/2019	Redemption	XXX	61,579	60,597	61,800			0		0		61,735		(156)	(156)	51	12/10/2044
12591QAM4	COMM 2014-UBS4 MBS 2 2.963% 8/10/47		05/01/2019	Redemption	XXX	390,590	390,633	389,794	389,794		448		448		390,243		348	348	4,191	08/10/2047
12595VAD9	COMM 2018-COR3 MORTGAG A3 4.228% 5/10/51		04/25/2019	JPMORGAN SECURITIES INC,	XXX	433,223	405,000	417,126	417,018		(58)		(58)		416,961		16,263	16,263	6,897	05/10/2051
12637UAX7	CSAIL 2016-C7 CMBS ASB 3.314% 11/15/49		05/01/2019	CREDIT SUISSE, NEW YORK (	XXX	846,620	834,000	859,018	858,080		(166)		(166)		857,914		(11,294)	(11,294)	11,467	11/15/2049
36249KAC4	GS MORTG SEC C1 A2 144A 4.592% 8/10/43		02/11/2019	CREDIT SUISSE, NEW YORK (	XXX	1,223,800	1,204,000	1,315,041	1,309,744		(287)		(287)		1,309,457		(85,657)	(85,657)	10,904	08/10/2043
36192BAY3	GS MTG SECURITIES GC6 A3 3.482% 1/10/45		11/06/2019	SG AMERICAS SECURITIES LL	XXX	375,692	368,608	377,679			(1)		(1)		377,656		(1,964)	(1,964)	250	01/10/2045
36192KAT4	GS MTG SECURITIES GCJ7 A4 3.377% 5/10/45		11/06/2019	Redemption	XXX	958,597	949,684	996,333	991,807		(5,452)		(5,452)		986,355		(27,758)	(27,758)	15,105	05/10/2045

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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
46638UAC0	JPMORGAN CHASE CMBS C8A3 2.829% 10/15/45		11/06/2019	JPMORGAN SECURITIES INC,	XXX	211,452	208,199	212,687			0		0		212,674		(1,222)	(1,222)	115	10/15/2045
61763UAX0	MORGAN STANLEY BNK C17 A3 3.53% 8/15/47		07/12/2019	UBS SECURITIES LLC/CMO, N	XXX	861,407	847,000	882,931	882,029		(345)		(345)		881,684		(20,276)	(20,276)	15,893	08/15/2047
61767EAC8	MORGAN STANLEY C34 3.354% 6/15/26		02/08/2019	MERRILL LYNCH PIERCE FENN	XXX	345,035	344,000	354,301	353,026		(135)		(135)		352,890		(7,856)	(7,856)	2,243	06/15/2026
90349DAC6	UBS-BARCLAYS CMBS C3 A3 2.728% 8/10/49		11/06/2019	Redemption	XXX	252,377	235,154	240,445	240,245		(4,182)		(4,182)		236,063		16,314	16,314	3,730	08/10/2049
90349DAD4	UBS-BARCLAYS CMBS C3 A4 3.091% 8/10/49		09/12/2019	Redemption	XXX	289,496	286,568	288,684	288,632		(12)		(12)		288,620		876	876	3,001	08/10/2049
90268TAC8	UBS-CITIGROUP CMBS C1A3 3.595% 1/10/45		11/06/2019	BMO CAPITAL MARKETS CORP,	XXX	132,873	130,588	131,241	131,239		(12)		(12)		131,227		1,646	1,646	4,003	01/10/2045
94987MAB7	WF CMBS C1 A2 144A 4.393% 11/15/43		12/17/2019	BARCLAYS CAPITAL INC, NEW	XXX	685,629	677,080	715,659	712,731		(930)		(930)		711,801		(26,172)	(26,172)	16,877	11/15/2043
92890NAU3	WFRBS CMBS C10 A3 2.875% 12/15/45		02/08/2019	WELLS FARGO SECURITIES LL	XXX	651,636	657,000	670,397	669,755		(40)		(40)		669,715		(18,079)	(18,079)	3,673	12/15/2045
92935JBC8	WFRBS CMBS C2 A4 144A VAR 2/15/44		12/17/2019	Redemption	XXX	166,052	162,177	179,997	176,959		(358)		(358)		176,602		(10,550)	(10,550)	2,825	02/15/2044
92936CAJ8	WFRBS CMBS C44 A4 VAR 6/15/44		11/06/2019	CITIGROUP GBL MKTS/SALOMO	XXX	165,900	160,000	167,888	167,701		(192)		(192)		167,510		(1,610)	(1,610)	6,689	06/15/2044
92936JBB9	WFRBS CMBS C5 A4 3.667% 11/15/44		11/06/2019	WELLS FARGO SECURITIES LL	XXX	173,400	170,000	174,223			0		0		174,215		(815)	(815)	121	11/15/2044
92936TAB8	WFRBS CMBS C7 A2 3.431% 6/15/45		11/06/2019	WELLS FARGO SECURITIES LL	XXX	307,875	300,000	308,906			(1)		(1)		308,894		(1,019)	(1,019)	200	06/15/2045
02377UAB0	AMERICAN AIRLINES 2013-2 4.95% 7/15/24		07/15/2019	Redemption	XXX	275,568	275,568	293,945	279,105		(3,537)		(3,537)		275,568				7,383	07/15/2024
02587AAJ3	AMERICAN EXPRESS CR 1 A 1.93% 9/15/22		04/30/2019	WELLS FARGO SECURITIES LL	XXX	622,674	626,000	625,852	625,901		10		10		625,911		(3,236)	(3,236)	4,598	09/15/2022
00217EAB4	ARI FLEET LEASE TRUST 2.55% 10/15/26		12/16/2019	Redemption	XXX	197,016	197,016	196,231	196,462		554		554		197,016				2,780	10/15/2026
14041NFG1	CAPITAL ONE MULTI-ASSET A5 1.66% 6/17/24		04/24/2019	WELLS FARGO SECURITIES LL	XXX	568,654	581,000	558,784	561,412		1,143		1,143		562,556		6,098	6,098	3,510	06/17/2024
12509KAB2	CCG RECEIVABLES TRUST 3.09% 12/15/25		12/16/2019	Redemption	XXX	120,661	120,661	120,647	120,658		4		4		120,661				2,739	12/15/2025
161571HC1	CHASE ISSUANCE TR A2A 1.37% 6/15/21		06/17/2019	Call	XXX	520,000	520,000	513,866	516,638		734		734		517,372		2,628	2,628	3,562	06/15/2021
17305EFS9	CITIBANK CR CARD ISS A6 2.15% 7/15/21		04/25/2019	JPMORGAN SECURITIES INC,	XXX	685,770	687,000	701,755	694,264		(720)		(720)		693,544		(7,775)	(7,775)	10,051	07/15/2021
12592YAD6	CNH EQUIP TR 2015-BA3 1.37% 7/15/20		01/16/2019	Call	XXX	27,407	27,407	27,414	27,411		0		0		27,411		(3)	(3)	17	07/15/2020
12594DAD0	CNH EQUIP TR 2016-BA3 1.63% 8/15/21		12/16/2019	Redemption	XXX	473,159	473,159	475,476	473,591		(431)		(431)		473,159				2,950	08/15/2021
21079VAA1	CONTINENTAL AIR 2010-1 CL 4.75% 7/12/22		07/12/2019	Redemption	XXX	62,374	62,374	65,496	62,892		(518)		(518)		62,374				1,689	07/12/2022
210795PZ7	CONTINENTAL AIR 2012-1 4.15% 10/11/25		10/11/2019	BARCLAYS CAPITAL INC, NEW	XXX	198,806	197,139	208,160	206,139		(194)		(194)		205,945		(7,139)	(7,139)	3,004	10/11/2025
233046AE1	DB MASTER FINANCE 1A A2I 3.629% 11/20/47		11/20/2019	Redemption	XXX	103,983	101,120	101,124	101,121		(1)		(1)		101,120		2,863	2,863	2,909	11/20/2047
23342AAD8	DLL 2018-1 LLC 1 A4 144A 3.27% 4/17/26		04/25/2019	BARCLAYS CAPITAL INC, NEW	XXX	388,158	384,000	383,415	383,435		24		24		383,460		4,699	4,699	4,418	04/17/2026
34530VAE9	FORD CREDIT AUTO TR B A4 1.58% 8/15/20		05/15/2019	Redemption	XXX	507,547	507,547	509,074	508,230		(627)		(627)		507,603		(56)	(56)	1,820	08/15/2020
34528QFD1	FORD CREDIT FLOOR 5A 1.95% 11/15/21		04/30/2019	BARCLAYS CAPITAL INC, NEW	XXX	842,233	846,000	845,832	845,900		12		12		845,913		(3,680)	(3,680)	6,278	11/15/2021
34528QEN0	FORD CREDIT FLOOR MAS 1A1 1.7% 2/15/21		02/15/2019	Call	XXX	260,000	260,000	262,194	261,081		(114)		(114)		260,967		(967)	(967)	763	02/15/2021
34528QGH1	FORD CREDIT FLOORPLAN 3A1 3.52% 10/15/23		02/16/2019	JPMORGAN SECURITIES INC,	XXX	632,886	625,000	624,861	624,866		3		3		624,869		8,017	8,017	4,089	10/15/2023
44891JAC2	HYUNDAI AUTO REC B A3 1.94% 2/15/24		11/06/2019	RBC CAPITAL MARKETS LLC,	XXX	719,691	720,000	719,967			0		0		719,967		(276)	(276)	78	02/15/2024
46185JAA6	INVITATION HOMES 2 SFR1 A VAR 3/17/37		12/19/2019	Redemption	XXX	31,942	31,942	31,942	31,942						31,942				612	03/17/2037
58768MAC5	MERCEDES-BENZ AUTO B A3 1.35% 08/15/19		01/15/2019	Call	XXX	35,294	35,294	35,271	35,288		0		0		35,289		5	5	40	08/15/2019
55315XAC5	MMAF EQUIPMENT FIN AA A3 2.04% 2/16/22		04/30/2019	CREDIT SUISSE, NEW YORK (	XXX	208,919	210,000	209,987	209,992		2		2		209,993		(1,074)	(1,074)	1,573	02/16/2022
60700DAC2	MMAF EQUIPMENT FINAN A A3 3.2% 9/12/22		04/25/2019	BARCLAYS CAPITAL INC, NEW	XXX	272,577	271,000	270,975	270,978		2		2		270,980		1,598	1,598	3,276	09/12/2022
65341KBA3	NEXTGEAR FLOORPLAN 1AA2 3.22% 2/15/23		10/17/2019	MERRILL LYNCH PIERCE FENN	XXX	645,373	641,000	640,924	640,936		7		7		640,943		4,430	4,430	9,986	02/15/2023
65477WAD8	NISSAN AUTO REC 2 B A4 1.66% 3/15/21		02/15/2019	Call	XXX	165,667	165,667	166,288	165,992		(138)		(138)		165,854		(186)	(186)	378	03/15/2021

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (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
654740AN9	NISSAN MOTOR ACCEPTANCE 2.55% 3/8/21		11/06/2019	WELLS FARGO SECURITIES LL	XXX	200,474	200,000	196,414	197,322		1,023		1,023		198,345		2,129	2,129	5,950	03/08/2021
86213CAB1	STORE MASTER FUND 1A A2 4.17% 4/20/45		12/20/2019	Redemption	XXX	272,104	272,398	278,910	278,556		(52)		(52)		278,504		(6,400)	(6,400)	4,180	04/20/2045
90932PAA6	UNITED AIRLINES 2014-1 CL A 4% 10/11/27		10/11/2019	Redemption	XXX	411,993	402,748	428,675	418,208		(1,419)		(1,419)		422,257		(10,264)	(10,264)	8,921	10/11/2027
92348XAA3	VERIZON OWNER TRUST 2018 3.23% 4/20/23		04/30/2019	BNP PARIBAS SECS CP/FIXED	XXX	848,213	838,000	837,987	837,988		1		1		837,989		10,225	10,225	9,925	04/20/2023
96328DBF0	WHEELS SPV 2 LLC 1AA2 3.06% 4/20/27		04/25/2019	DEUTSCHE BK SECS INC, NY	XXX	245,306	245,000	244,979	244,980		1		1		244,981		326	326	2,624	04/20/2027
98161FAD7	WORLD OMNI AUTO LEA AA3 1.375% 8/15/19		02/15/2019	Redemption	XXX	50,442	50,442	50,435	50,441		1		1		50,442		0	0	84	08/15/2019
98161JAE7	WORLD OMNI AUTO REC A A4 1.75% 4/15/21		02/08/2019	Redemption	XXX	353,184	353,475	356,499	355,040		(280)		(280)		354,760		(1,576)	(1,576)	925	04/15/2021
98161PAD5	WORLD OMNI AUTO REC BA3 1.3% 02/15/22		12/16/2019	Redemption	XXX	124,560	124,560	124,400	124,508		53		53		124,560				836	02/15/2022
98162WAD9	WORLD OMNI AUTO RECE D A3 3.28% 3/15/24		04/30/2019	BARCLAYS CAPITAL INC, NEW	XXX	230,080	245,000	244,949	244,951		3		3		244,954		3,673	3,673	3,105	03/15/2024
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						77,140,288	76,270,769	78,236,936	70,535,008		(138,145)		(138,145)		77,413,697		(262,654)	(262,654)	1,473,890	XXX
8399997 Subtotal - Bonds - Part 4						172,323,297	169,509,991	173,557,364	128,508,095		(207,217)		(207,217)		172,431,415		(97,363)	(97,363)	2,565,654	XXX
8399998 Summary Item from Part 5 for Bonds						50,843,345	50,039,637	50,608,182			(54,121)		(54,121)		50,554,061		280,479	280,479	524,924	XXX
8399999 Subtotal - Bonds						223,166,643	219,549,628	224,165,546	128,508,095		(261,338)		(261,338)		222,985,476		183,116	183,116	3,090,578	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																				
90214J101	2U INC		07/15/2019	INSTINET CLEARING SER INC	991.000	52,340	XXX	42,428	49,273	(6,845)			(6,845)		42,428		9,912	9,912		XXX
88579Y101	3M CO		06/07/2019	INVESTMENT TECH GROUP INC	416.000	79,448	XXX	74,369	79,265	(4,896)			(4,896)		74,369		5,079	5,079	295	XXX
002824100	ABBOTT LABORATORIES		06/07/2019	INVESTMENT TECH GROUP INC	1,160.000	88,754	XXX	44,392	83,903	(39,510)			(39,510)		44,392		44,362	44,362	418	XXX
00287Y109	ABBVIE INC		06/07/2019	INVESTMENT TECH GROUP INC	1,070.000	84,363	XXX	67,341	98,643	(31,302)			(31,302)		67,341		17,022	17,022	1,190	XXX
003654100	ABIOMED INC		06/07/2019	INVESTMENT TECH GROUP INC	32.000	10,151	XXX	14,183	10,401	3,782			3,782		14,183		(4,032)	(4,032)		XXX
00401C108	ACACIA COMMUNICATIONS INC		06/10/2019	LIQUIDNET INC, NEW YORK	1,192.000	52,135	XXX	42,213	45,296	(3,083)			(3,083)		42,213		9,922	9,922		XXX
00404A109	ACADIA HEALTHCARE CO INC		06/10/2019	DEUTSCHE BK SECS INC, NY	2,004.000	57,969	XXX	66,760	51,523	15,237			15,237		66,760		(8,791)	(8,791)		XXX
G1151C101	ACCENTURE PLC	C	06/07/2019	INVESTMENT TECH GROUP INC	448.000	74,510	XXX	52,430	63,172	(10,743)			(10,743)		52,430		22,080	22,080	173	XXX
00507V109	ACTIVISION BLIZZARD INC		06/07/2019	INVESTMENT TECH GROUP INC	500.000	22,294	XXX	18,290	23,285	(4,995)			(4,995)		18,290		4,005	4,005	63	XXX
00724F101	ADOBE SYSTEMS INC		06/07/2019	INVESTMENT TECH GROUP INC	350.000	91,782	XXX	36,324	79,184	(42,860)			(42,860)		36,324		55,458	55,458		XXX
00751Y106	ADVANCE AUTO PARTS INC		06/07/2019	INVESTMENT TECH GROUP INC	50.000	7,983	XXX	8,502	7,873	629			629		8,502		(519)	(519)	4	XXX
007903107	ADVANCED MICRO DEVICES INC		06/07/2019	INVESTMENT TECH GROUP INC	1,520.000	40,057	XXX	25,509	28,059	(2,551)			(2,551)		25,509		14,549	14,549		XXX
00771V108	AERIE PHARMACEUTICALS INC		06/10/2019	DEUTSCHE BK SECS INC, NY	10.000	339	XXX	449							449		(110)	(110)		XXX
00130H105	AES CORP/VA		06/07/2019	INVESTMENT TECH GROUP INC	160.000	2,666	XXX	1,884	2,314	(430)			(430)		1,884		782	782	44	XXX
008252108	AFFILIATED MANAGERS GROUP INC		12/23/2019	INVESTMENT TECH GROUP INC	58.000	5,696	XXX	8,547	5,652	2,896			2,896		8,547		(2,851)	(2,851)	39	XXX
001055102	AFLAC INC		06/07/2019	INVESTMENT TECH GROUP INC	540.000	27,422	XXX	18,875	24,602	(5,727)			(5,727)		18,875		8,546	8,546	124	XXX
00846U101	AGILENT TECHNOLOGIES INC		06/07/2019	INVESTMENT TECH GROUP INC	230.000	17,022	XXX	10,529	15,516	(4,986)			(4,986)		10,529		6,493	6,493	51	XXX
008474108	AGNICO EAGLE MINES LTD		06/10/2019	LIQUIDNET INC, NEW YORK	1,175.000	51,880	XXX	48,334	47,470	864			864		48,334		3,546	3,546	39	XXX

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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
009158106	AIR PRODUCTS & CHEMICALS INC		06/07/2019	INVESTMENT TECH GROUP INC	168.000	31,261	XXX	24,261	26,888	(2,627)			(2,627)		24,261		6,999	6,999	198	XXX
00971T101	AKAMAI TECHNOLOGIES INC		06/07/2019	INVESTMENT TECH GROUP INC	120.000	8,612	XXX	5,879	7,330	(1,451)			(1,451)		5,879		2,733	2,733		XXX
011659109	ALASKA AIR GROUP INC		06/07/2019	INVESTMENT TECH GROUP INC	147.000	9,005	XXX	12,780	8,519	3,854			3,854		12,780		(3,775)	(3,775)	65	XXX
012653101	ALBEMARLE CORP		06/07/2019	INVESTMENT TECH GROUP INC	592.000	45,478	XXX	50,300	45,625	4,674			4,674		50,300		(4,822)	(4,822)	242	XXX
015271109	ALEXANDRIA REAL ESTATE EQUITIE		06/07/2019	INVESTMENT TECH GROUP INC	100.000	13,883	XXX	11,107	11,524	(417)			(417)		11,107		2,775	2,775	126	XXX
015351109	ALEXION PHARMACEUTICALS INC		06/07/2019	INVESTMENT TECH GROUP INC	160.000	19,421	XXX	19,595	15,578	4,017			4,017		19,595		(174)	(174)		XXX
016255101	ALIGN TECHNOLOGY INC		06/07/2019	INVESTMENT TECH GROUP INC	53.000	13,909	XXX	7,973	11,100	(3,127)			(3,127)		7,973		5,936	5,936		XXX
01741R102	ALLEGHENY TECHNOLOGIES INC		06/10/2019	DEUTSCHE BK SECS INC, NY	6,816.000	175,847	XXX	114,203	148,384	(34,181)			(34,181)		114,203		61,644	61,644		XXX
G0176J109	ALLEGION PLC	C	06/07/2019	INVESTMENT TECH GROUP INC	70.000	6,599	XXX	4,515	5,580	(1,065)			(1,065)		4,515		2,084	2,084	5	XXX
G0177J108	ALLERGAN PLC	C	06/07/2019	INVESTMENT TECH GROUP INC	240.000	32,141	XXX	49,469	32,078	17,390			17,390		49,469		(17,328)	(17,328)	65	XXX
018581108	ALLIANCE DATA SYSTEMS CORP		06/07/2019	INVESTMENT TECH GROUP INC	399.000	60,551	XXX	85,041	58,831	25,045			25,045		85,041		(24,491)	(24,491)	173	XXX
018802108	ALLIANT ENERGY CORP		06/07/2019	INVESTMENT TECH GROUP INC	100.000	4,839	XXX	3,806	4,225	(419)			(419)		3,806		1,033	1,033	60	XXX
020002101	ALLSTATE CORP/THE		06/07/2019	INVESTMENT TECH GROUP INC	250.000	23,795	XXX	18,621	20,658	(2,037)			(2,037)		18,621		5,174	5,174	158	XXX
02079K305	ALPHABET INC-CL A		06/07/2019	INVESTMENT TECH GROUP INC	212.000	235,171	XXX	169,591	221,532	(51,941)			(51,941)		169,591		65,580	65,580		XXX
02079K107	ALPHABET INC-CL C		06/07/2019	INVESTMENT TECH GROUP INC	223.000	246,364	XXX	174,060	230,941	(56,881)			(56,881)		174,060		72,304	72,304		XXX
02209S103	ALTRIA GROUP INC		06/07/2019	INVESTMENT TECH GROUP INC	1,280.000	65,347	XXX	86,962	63,219	23,742			23,742		86,962		(21,614)	(21,614)	1,368	XXX
023135106	AMAZON.COM INC		06/07/2019	INVESTMENT TECH GROUP INC	294.000	499,340	XXX	224,337	441,579	(217,242)			(217,242)		224,337		275,004	275,004		XXX
023608102	AMEREN CORP		06/07/2019	INVESTMENT TECH GROUP INC	170.000	12,300	XXX	8,919	11,089	(2,170)			(2,170)		8,919		3,380	3,380	34	XXX
02376R102	AMERICAN AIRLINES GROUP INC		06/07/2019	INVESTMENT TECH GROUP INC	3,708.000	127,769	XXX	152,526	119,064	33,462			33,462		152,526		(24,756)	(24,756)	494	XXX
025537101	AMERICAN ELECTRIC POWER CO INC		06/07/2019	INVESTMENT TECH GROUP INC	360.000	29,941	XXX	22,746	26,906	(4,161)			(4,161)		22,746		7,195	7,195	169	XXX
025816109	AMERICAN EXPRESS CO		06/07/2019	INVESTMENT TECH GROUP INC	490.000	54,465	XXX	36,092	46,707	(10,615)			(10,615)		36,092		18,374	18,374	195	XXX
026874784	AMERICAN INTERNATIONAL GROUP I		06/07/2019	INVESTMENT TECH GROUP INC	630.000	29,136	XXX	41,373	24,828	16,544			16,544		41,373		(12,237)	(12,237)	76	XXX
03027X100	AMERICAN TOWER CORP		06/07/2019	INVESTMENT TECH GROUP INC	326.000	61,157	XXX	34,778	51,570	(16,792)			(16,792)		34,778		26,379	26,379	364	XXX
030420103	AMERICAN WATER WORKS CO INC		06/07/2019	INVESTMENT TECH GROUP INC	130.000	13,530	XXX	9,420	11,800	(2,380)			(2,380)		9,420		4,110	4,110	61	XXX
03076C106	AMERIPRISE FINANCIAL INC		06/07/2019	INVESTMENT TECH GROUP INC	100.000	13,309	XXX	10,963	10,437	526			526		10,963		2,346	2,346	65	XXX
03073E105	AMERISOURCEBERGEN CORP		06/07/2019	INVESTMENT TECH GROUP INC	110.000	9,256	XXX	8,772	8,184	588			588		8,772		484	484	32	XXX
031100100	AMETEK INC		06/07/2019	INVESTMENT TECH GROUP INC	170.000	13,495	XXX	8,251	11,509	(3,258)			(3,258)		8,251		5,244	5,244	8	XXX
031162100	AMGEN INC		06/07/2019	INVESTMENT TECH GROUP INC	480.000	87,777	XXX	71,261	93,442	(22,180)			(22,180)		71,261		16,516	16,516	326	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
03168L105	AMNEAL PHARMACEUTICALS INC		06/10/2019	LIQUIDNET INC, NEW YORK	1,538.000	19,120	XXX	29,288	20,809	8,479			8,479		29,288		(10,168)	(10,168)		XXX
032095101	AMPHENOL CORP		06/07/2019	INVESTMENT TECH GROUP INC	220.000	20,217	XXX	14,813	17,824	(3,012)			(3,012)		14,813		5,404	5,404	70	XXX
032511107	ANADARKO PETROLEUM CORP		08/09/2019	MERGER	610.000	32,798	XXX	42,510	26,742	15,768			15,768		42,510		(9,712)	(9,712)	186	XXX
032654105	ANALOG DEVICES INC		06/07/2019	INVESTMENT TECH GROUP INC	250.000	25,579	XXX	18,874	21,458	(2,584)			(2,584)		18,874		6,705	6,705	70	XXX
03662Q105	ANSYS INC		06/07/2019	INVESTMENT TECH GROUP INC	59.000	10,554	XXX	7,331	8,433	(1,102)			(1,102)		7,331		3,223	3,223		XXX
036752103	ANTHEM INC		06/07/2019	INVESTMENT TECH GROUP INC	189.000	56,490	XXX	27,354	49,637	(22,283)			(22,283)		27,354		29,136	29,136	56	XXX
831865209	AO SMITH CORP		06/07/2019	INVESTMENT TECH GROUP INC	30.000	1,314	XXX	1,755	1,281	474			474		1,755		(441)	(441)	13	XXX
G0408V102	AON PLC	C	06/07/2019	INVESTMENT TECH GROUP INC	164.000	28,693	XXX	18,323	23,839	(5,516)			(5,516)		18,323		10,370	10,370	72	XXX
037411105	APACHE CORP		06/07/2019	INVESTMENT TECH GROUP INC	270.000	8,376	XXX	17,230	7,088	10,142			10,142		17,230		(8,854)	(8,854)	70	XXX
03748R101	APARTMENT INVESTMENT & MANAGEM		02/07/2019	INVESTMENT TECH GROUP INC	170.000	8,365	XXX	7,615	7,460	155			155		7,615		750	750		XXX
037833100	APPLE INC		12/23/2019	INVESTMENT TECH GROUP INC	3,287.000	596,375	XXX	383,585	518,491	(134,906)			(134,906)		383,585		212,790	212,790	2,151	XXX
038222105	APPLIED MATERIALS INC		06/07/2019	INVESTMENT TECH GROUP INC	790.000	31,870	XXX	25,750	25,865	(115)			(115)		25,750		6,120	6,120	72	XXX
G6095L109	APTIV PLC	C	06/07/2019	INVESTMENT TECH GROUP INC	180.000	13,687	XXX	10,096	11,083	(987)			(987)		10,096		3,592	3,592	34	XXX
03837J101	AQUA METALS INC		12/30/2019	LIQUIDNET INC, NEW YORK	3,434.000	6,350	XXX	21,557	5,149	14,230			14,230		21,557		(15,207)	(15,207)		XXX
039483102	ARCHER-DANIELS-MIDLAND CO		06/07/2019	INVESTMENT TECH GROUP INC	400.000	16,385	XXX	18,186	16,388	1,798			1,798		18,186		(1,801)	(1,801)	116	XXX
03965L100	ARCONIC INC		06/07/2019	INVESTMENT TECH GROUP INC	300.000	6,090	XXX	5,642	5,058	584			584		5,642		448	448	17	XXX
040413106	ARISTA NETWORKS INC		06/07/2019	INVESTMENT TECH GROUP INC	39.000	9,350	XXX	10,422	8,217	2,205			2,205		10,422		(1,072)	(1,072)		XXX
363576109	ARTHUR J GALLAGHER & CO		06/07/2019	INVESTMENT TECH GROUP INC	120.000	9,875	XXX	6,224	8,844	(2,620)			(2,620)		6,224		3,651	3,651	30	XXX
04316A108	ARTISAN PARTNERS ASSET MANAGEM		06/10/2019	DEUTSCHE BK SECS INC, NY	1,550.000	38,534	XXX	46,397	34,271	12,127			12,127		46,397		(7,863)	(7,863)	1,160	XXX
04621X108	ASSURANT INC		03/18/2019	INVESTMENT TECH GROUP INC	30.000	2,942	XXX	2,793	2,683	109			109		2,793		150	150	6	XXX
00206R102	AT&T INC		06/07/2019	INVESTMENT TECH GROUP INC	4,690.000	144,178	XXX	200,705	133,853	66,852			66,852		200,705		(56,526)	(56,526)	3,244	XXX
049560105	ATMOS ENERGY CORP		06/07/2019	INVESTMENT TECH GROUP INC	30.000	3,125	XXX	3,049							3,049		77	77		XXX
052769106	AUTODESK INC		06/07/2019	INVESTMENT TECH GROUP INC	150.000	23,381	XXX	11,210	19,292	(8,081)			(8,081)		11,210		12,171	12,171		XXX
053015103	AUTOMATIC DATA PROCESSING INC		06/07/2019	INVESTMENT TECH GROUP INC	320.000	49,271	XXX	33,120	41,958	(8,838)			(8,838)		33,120		16,150	16,150	340	XXX
053332102	AUTOZONE INC		06/07/2019	INVESTMENT TECH GROUP INC	23.000	21,807	XXX	18,428	19,282	(854)			(854)		18,428		3,379	3,379		XXX
053484101	AVALONBAY COMMUNITIES INC		06/07/2019	INVESTMENT TECH GROUP INC	143.000	28,365	XXX	25,159	24,889	270			270		25,159		3,206	3,206	253	XXX
053611109	AVERY DENNISON CORP		03/18/2019	INVESTMENT TECH GROUP INC	50.000	5,321	XXX	3,535	4,492	(956)			(956)		3,535		1,786	1,786		XXX
05501U106	AZUL SA	C	06/10/2019	DEUTSCHE BK SECS INC, NY	3,252.000	98,950	XXX	55,961	90,048	(34,086)			(34,086)		55,961		42,988	42,988		XXX
05722G100	BAKER HUGHES A GE CO		06/07/2019	INVESTMENT TECH GROUP INC	260.000	6,469	XXX	16,679	5,590	11,089			11,089		16,679		(10,210)	(10,210)	62	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
058498106	BALL CORP		06/07/2019	INVESTMENT TECH GROUP INC	270.000	15,613	XXX	10,211	12,415	(2,204)			(2,204)		10,211		5,402	5,402	13	XXX
060505104	BANK OF AMERICA CORP		12/23/2019	INVESTMENT TECH GROUP INC	6,900.000	195,545	XXX	151,119	170,016	(18,897)			(18,897)		151,119		44,426	44,426	415	XXX
064058100	BANK OF NEW YORK MELLON CORP/T		06/07/2019	INVESTMENT TECH GROUP INC	770.000	38,702	XXX	36,348	36,244	104			104		36,348		2,355	2,355	208	XXX
071813109	BAXTER INTERNATIONAL INC		06/07/2019	INVESTMENT TECH GROUP INC	340.000	25,286	XXX	15,094	22,379	(7,285)			(7,285)		15,094		10,192	10,192	90	XXX
054937107	BB&T CORP		12/09/2019	MERGER	920.000	44,822	XXX	42,934	39,854	3,080			3,080		42,934		1,887	1,887	768	XXX
073685109	BEACON ROOFING SUPPLY INC		06/10/2019	DEUTSCHE BK SECS INC, NY	1,597.000	54,913	XXX	69,690	50,657	19,034			19,034		69,690		(14,777)	(14,777)		XXX
075887109	BECTON DICKINSON AND CO		06/07/2019	INVESTMENT TECH GROUP INC	201.000	48,464	XXX	33,380	45,289	(11,910)			(11,910)		33,380		15,085	15,085	67	XXX
08180D106	BENEFITFOCUS INC		06/17/2019	LIQUIDNET INC, NEW YORK	1,452.000	68,616	XXX	37,017	66,385	(29,369)			(29,369)		37,017		31,599	31,599		XXX
084670702	BERKSHIRE HATHAWAY INC		06/07/2019	INVESTMENT TECH GROUP INC	1,384.000	282,191	XXX	225,977	282,585	(56,608)			(56,608)		225,977		56,214	56,214		XXX
08579W103	BERRY PLASTICS GROUP INC		06/05/2019	WELLS FARGO SECURITIES, L	1,532.000	77,107	XXX	74,594	72,816	1,778			1,778		74,594		2,512	2,512		XXX
086516101	BEST BUY CO INC		06/07/2019	INVESTMENT TECH GROUP INC	190.000	11,696	XXX	8,127	10,062	(1,936)			(1,936)		8,127		3,569	3,569	30	XXX
09062X103	BIOGEN INC		06/07/2019	INVESTMENT TECH GROUP INC	146.000	41,858	XXX	38,636	43,934	(5,298)			(5,298)		38,636		3,222	3,222		XXX
09247X101	BLACKROCK INC		06/07/2019	INVESTMENT TECH GROUP INC	92.000	39,424	XXX	35,080	36,139	(1,059)			(1,059)		35,080		4,344	4,344	110	XXX
05591B109	BMC STOCK HOLDINGS INC		06/10/2019	DEUTSCHE BK SECS INC, NY	3,106.000	56,648	XXX	57,544	44,985	9,095			9,095		57,544		(896)	(896)		XXX
097023105	BOEING CO/THE		06/07/2019	INVESTMENT TECH GROUP INC	383.000	146,823	XXX	59,512	123,518	(64,006)			(64,006)		59,512		87,312	87,312	566	XXX
09857L108	BOOKING HOLDINGS INC		09/23/2019	INVESTMENT TECH GROUP INC	36.000	65,999	XXX	53,384	62,007	(8,623)			(8,623)		53,384		12,615	12,615		XXX
099724106	BORGWARNER INC		06/07/2019	INVESTMENT TECH GROUP INC	231.000	9,187	XXX	9,130	7,990	1,101			1,101		9,130		58	58	53	XXX
101121101	BOSTON PROPERTIES INC		06/07/2019	INVESTMENT TECH GROUP INC	110.000	14,695	XXX	13,620	12,381	1,239			1,239		13,620		1,075	1,075	133	XXX
101137107	BOSTON SCIENTIFIC CORP		06/07/2019	INVESTMENT TECH GROUP INC	840.000	33,265	XXX	18,277	29,686	(11,408)			(11,408)		18,277		14,988	14,988		XXX
10921T101	BRIGHTCOVE INC		06/10/2019	DEUTSCHE BK SECS INC, NY	7,773.000	70,222	XXX	59,504	54,722	4,782			4,782		59,504		10,717	10,717		XXX
10922N103	BRIGHTHOUSE FINANCIAL INC		02/07/2019	INVESTMENT TECH GROUP INC	116.000	4,154	XXX	7,100	3,536	3,564			3,564		7,100		(2,945)	(2,945)		XXX
110122108	BRISTOL-MYERS SQUIBB CO		06/07/2019	INVESTMENT TECH GROUP INC	1,090.000	53,258	XXX	64,457	56,658	7,799			7,799		64,457		(11,199)	(11,199)	599	XXX
11135F101	BROADCOM INC		06/07/2019	INVESTMENT TECH GROUP INC	304.000	83,871	XXX	56,033	77,301	(21,268)			(21,268)		56,033		27,838	27,838	244	XXX
11133T103	BROADRIDGE FINANCIAL SOLUTIONS		06/07/2019	INVESTMENT TECH GROUP INC	90.000	9,805	XXX	10,349	8,663	1,687			1,687		10,349		(544)	(544)	60	XXX
115637209	BROWN-FORMAN CORP		06/07/2019	INVESTMENT TECH GROUP INC	180.000	9,048	XXX	6,502	8,564	(2,062)			(2,062)		6,502		2,545	2,545	38	XXX
127097103	CABOT OIL & GAS CORP		06/07/2019	INVESTMENT TECH GROUP INC	340.000	8,359	XXX	7,723	7,599	124			124		7,723		636	636	33	XXX
127387108	CADENCE DESIGN SYSTEMS INC		06/07/2019	INVESTMENT TECH GROUP INC	90.000	5,763	XXX	3,496	3,913	(417)			(417)		3,496		2,267	2,267		XXX
134429109	CAMPBELL SOUP CO		06/07/2019	INVESTMENT TECH GROUP INC	130.000	4,867	XXX	7,921	4,289	3,632			3,632		7,921		(3,053)	(3,053)	60	XXX
14040H105	CAPITAL ONE FINANCIAL CORP		06/07/2019	INVESTMENT TECH GROUP INC	330.000	27,655	XXX	28,752	24,945	3,807			3,807		28,752		(1,097)	(1,097)	112	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
G1890L107	CAPRI HOLDINGS LTD	C	03/18/2019	INVESTMENT TECH GROUP INC	70.000	3,296	XXX	2,997							2,997		299	299		XXX
14149Y108	CARDINAL HEALTH INC		06/07/2019	INVESTMENT TECH GROUP INC	220.000	11,028	XXX	15,945	9,812	6,133			6,133		15,945		(4,917)	(4,917)	138	XXX
141619106	CARDIOVASCULAR SYSTEMS INC		06/10/2019	DEUTSCHE BK SECS INC, NY	1,894.000	66,025	XXX	44,360	53,960	(9,600)			(9,600)		44,360		21,665	21,665		XXX
14161W105	CARDLYTICS INC		11/07/2019	LIQUIDNET INC, NEW YORK	2,590.000	56,481	XXX	45,610	25,483	16,389			16,389		45,610		10,871	10,871		XXX
141665109	CAREER EDUCATION CORP		07/16/2019	LIQUIDNET INC, NEW YORK	5,090.000	79,310	XXX	51,648	57,477	(6,753)			(6,753)		51,648		27,662	27,662		XXX
143130102	CARMAX INC		06/07/2019	INVESTMENT TECH GROUP INC	140.000	9,214	XXX	8,924	8,782	142			142		8,924		289	289		XXX
143658300	CARNIVAL CORP	C	06/07/2019	INVESTMENT TECH GROUP INC	280.000	15,533	XXX	14,624	13,804	820			820		14,624		908	908	70	XXX
144285103	CARPENTER TECHNOLOGY CORP		06/10/2019	LIQUIDNET INC, NEW YORK	378.000	16,731	XXX	14,157	13,461	696			696		14,157		2,574	2,574	102	XXX
144577103	CARRIZO OIL & GAS INC		03/26/2019	STEPHENS INC, LITTLE ROCK	1,244.000	13,468	XXX	18,484	14,045	4,439			4,439		18,484		(5,015)	(5,015)		XXX
149123101	CATERPILLAR INC		06/07/2019	INVESTMENT TECH GROUP INC	420.000	53,936	XXX	39,121	53,369	(14,249)			(14,249)		39,121		14,815	14,815	381	XXX
12503M108	CBOE HOLDINGS INC		06/07/2019	INVESTMENT TECH GROUP INC	70.000	6,990	XXX	5,653	6,848	(1,195)			(1,195)		5,653		1,338	1,338	12	XXX
12504L109	CBRE GROUP INC		06/07/2019	INVESTMENT TECH GROUP INC	190.000	9,201	XXX	5,933	7,608	(1,675)			(1,675)		5,933		3,268	3,268		XXX
124857202	CBS CORP		12/05/2019	INVESTMENT TECH GROUP INC	410.000	22,352	XXX	26,516	17,925	8,591			8,591		26,516		(4,164)	(4,164)	191	XXX
150870103	CELANESE CORP		06/07/2019	INVESTMENT TECH GROUP INC	90.000	8,898	XXX	7,732	8,097	(365)			(365)		7,732		1,166	1,166	46	XXX
151020104	CELGENE CORP		11/21/2019	INVESTMENT TECH GROUP INC	830.000	67,683	XXX	97,137	53,195	43,942			43,942		97,137		(29,454)	(29,454)		XXX
15135B101	CENTENE CORP		06/07/2019	INVESTMENT TECH GROUP INC	280.000	16,414	XXX	7,997	16,142	(8,145)			(8,145)		7,997		8,417	8,417		XXX
15136A102	CENTENNIAL RESOURCE DEVELOPMEN		02/08/2019	LIQUIDNET INC, NEW YORK	2,956.000	35,400	XXX	50,027	32,575	17,452			17,452		50,027		(14,627)	(14,627)		XXX
15189T107	CENTERPOINT ENERGY INC		06/07/2019	INVESTMENT TECH GROUP INC	140.000	4,047	XXX	3,460	3,952	(492)			(492)		3,460		587	587	40	XXX
156504300	CENTURY COMMUNITIES INC		06/10/2019	LIQUIDNET INC, NEW YORK	1,244.000	30,256	XXX	30,945	21,213	9,392			9,392		30,945		(690)	(690)		XXX
156700106	CENTURYLINK INC		06/07/2019	INVESTMENT TECH GROUP INC	620.000	7,704	XXX	14,909	9,393	5,516			5,516		14,909		(7,205)	(7,205)	140	XXX
156782104	CERNER CORP		06/07/2019	INVESTMENT TECH GROUP INC	210.000	13,122	XXX	10,072	11,012	(940)			(940)		10,072		3,050	3,050		XXX
125269100	CF INDUSTRIES HOLDINGS INC		06/07/2019	INVESTMENT TECH GROUP INC	170.000	7,099	XXX	5,362	7,397	(2,034)			(2,034)		5,362		1,737	1,737	42	XXX
12541W209	CH ROBINSON WORLDWIDE INC		06/07/2019	INVESTMENT TECH GROUP INC	100.000	8,707	XXX	7,369	8,409	(1,040)			(1,040)		7,369		1,337	1,337	18	XXX
808513105	CHARLES SCHWAB CORP/THE		06/07/2019	INVESTMENT TECH GROUP INC	800.000	35,642	XXX	31,592	33,224	(1,632)			(1,632)		31,592		4,050	4,050	119	XXX
16119P108	CHARTER COMMUNICATIONS INC		09/23/2019	INVESTMENT TECH GROUP INC	139.000	50,424	XXX	40,489	39,611	878			878		40,489		9,935	9,935		XXX
166764100	CHEVRON CORP		06/07/2019	INVESTMENT TECH GROUP INC	1,350.000	162,750	XXX	158,673	146,867	11,806			11,806		158,673		4,078	4,078	797	XXX
169656105	CHIPOTLE MEXICAN GRILL INC		06/07/2019	INVESTMENT TECH GROUP INC	19.000	12,084	XXX	7,192	8,204	(1,012)			(1,012)		7,192		4,891	4,891		XXX
H1467J104	CHUBB LTD	C	06/07/2019	INVESTMENT TECH GROUP INC	320.000	44,074	XXX	42,268	41,338	931			931		42,268		1,806	1,806	302	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
171340102	CHURCH & DWIGHT CO INC		06/07/2019	INVESTMENT TECH GROUP INC	180.000	12,310	XXX	8,067	11,837	(3,770)			(3,770)		8,067		4,244	4,244	34	XXX
125523100	CIGNA CORP		06/07/2019	INVESTMENT TECH GROUP INC	419.000	74,680	XXX	67,759	79,576	(11,818)			(11,818)		67,759		6,921	6,921	4	XXX
171798101	CIMAREX ENERGY CO		06/07/2019	INVESTMENT TECH GROUP INC	70.000	4,688	XXX	9,515	4,316	5,200			5,200		9,515		(4,827)	(4,827)	9	XXX
172062101	CINCINNATI FINANCIAL CORP		06/07/2019	INVESTMENT TECH GROUP INC	100.000	9,009	XXX	7,606	7,742	(136)			(136)		7,606		1,403	1,403	70	XXX
172908105	CINTAS CORP		06/07/2019	INVESTMENT TECH GROUP INC	66.000	13,619	XXX	7,640	11,087	(3,448)			(3,448)		7,640		5,979	5,979		XXX
17275R102	CISCO SYSTEMS INC		06/07/2019	INVESTMENT TECH GROUP INC	3,530.000	178,065	XXX	107,379	152,955	(45,575)			(45,575)		107,379		70,685	70,685	1,518	XXX
172967424	CITIGROUP INC		12/23/2019	INVESTMENT TECH GROUP INC	1,900.000	122,209	XXX	112,041	98,914	13,127			13,127		112,041		10,168	10,168	884	XXX
174610105	CITIZENS FINANCIAL GROUP INC		06/07/2019	INVESTMENT TECH GROUP INC	380.000	13,375	XXX	13,427	11,297	2,129			2,129		13,427		(52)	(52)	122	XXX
177376100	CITRIX SYSTEMS INC		06/07/2019	INVESTMENT TECH GROUP INC	110.000	11,210	XXX	7,950	11,271	(3,321)			(3,321)		7,950		3,260	3,260	13	XXX
189054109	CLOROX CO/THE		06/07/2019	INVESTMENT TECH GROUP INC	100.000	15,544	XXX	12,213	15,414	(3,202)			(3,202)		12,213		3,332	3,332	103	XXX
18914U100	CLOUDERA INC		06/06/2019	LIQUIDNET INC, NEW YORK	1,666.000	17,430	XXX	24,545	18,426	6,119			6,119		24,545		(7,115)	(7,115)		XXX
12572Q105	CME GROUP INC		06/07/2019	INVESTMENT TECH GROUP INC	254.000	46,821	XXX	29,321	47,782	(18,461)			(18,461)		29,321		17,499	17,499	521	XXX
125896100	CMS ENERGY CORP		06/07/2019	INVESTMENT TECH GROUP INC	160.000	8,934	XXX	6,686	7,944	(1,258)			(1,258)		6,686		2,248	2,248	84	XXX
191216100	COCA-COLA CO/THE		06/07/2019	INVESTMENT TECH GROUP INC	2,620.000	129,444	XXX	109,099	124,057	(14,958)			(14,958)		109,099		20,345	20,345	412	XXX
192108504	COEUR MINING INC		05/02/2019	LIQUIDNET INC, NEW YORK	2,331.000	10,261	XXX	23,863	10,420	13,443			13,443		23,863		(13,601)	(13,601)		XXX
19239V302	COGENT COMMUNICATIONS HOLDINGS		06/10/2019	DEUTSCHE BK SECS INC, NY	2,382.000	126,171	XXX	86,225	107,690	(21,466)			(21,466)		86,225		39,947	39,947	731	XXX
192446102	COGNIZANT TECHNOLOGY SOLUTIONS		06/07/2019	INVESTMENT TECH GROUP INC	410.000	28,404	XXX	23,043	26,027	(2,983)			(2,983)		23,043		5,361	5,361	70	XXX
194162103	COLGATE-PALMOLIVE CO		06/07/2019	INVESTMENT TECH GROUP INC	600.000	40,920	XXX	39,483	35,712	3,771			3,771		39,483		1,437	1,437	268	XXX
20030N101	COMCAST CORP		06/07/2019	INVESTMENT TECH GROUP INC	3,170.000	124,479	XXX	111,318	107,939	3,379			3,379		111,318		13,161	13,161	819	XXX
200340107	COMERICA INC		06/07/2019	INVESTMENT TECH GROUP INC	130.000	10,433	XXX	8,779	8,930	(150)			(150)		8,779		1,654	1,654	102	XXX
20451N101	COMPASS MINERALS INTERNATIONAL		06/10/2019	DEUTSCHE BK SECS INC, NY	475.000	24,722	XXX	19,327	18,469	(453)			(453)		19,327		5,394	5,394	96	XXX
205887102	CONAGRA BRANDS INC		06/07/2019	INVESTMENT TECH GROUP INC	240.000	6,273	XXX	9,564	5,126	4,438			4,438		9,564		(3,291)	(3,291)	71	XXX
20605P101	CONCHO RESOURCES INC		06/07/2019	INVESTMENT TECH GROUP INC	140.000	15,168	XXX	18,890	14,391	4,499			4,499		18,890		(3,722)	(3,722)	13	XXX
20825C104	CONOCOPHILLIPS		06/07/2019	INVESTMENT TECH GROUP INC	830.000	53,783	XXX	41,749	51,751	(10,002)			(10,002)		41,749		12,034	12,034	204	XXX
209115104	CONSOLIDATED EDISON INC		06/07/2019	INVESTMENT TECH GROUP INC	230.000	18,869	XXX	16,992	17,586	(593)			(593)		16,992		1,876	1,876	74	XXX
21036P108	CONSTELLATION BRANDS INC		06/07/2019	INVESTMENT TECH GROUP INC	128.000	22,732	XXX	19,659	20,585	(926)			(926)		19,659		3,072	3,072	74	XXX
21240E105	CONTROLADORA VUELA CIA DE AVIA	C	06/10/2019	LIQUIDNET INC, NEW YORK	10,865.000	90,845	XXX	79,123	58,128	20,995			20,995		79,123		11,723	11,723		XXX
216648402	COOPER COS INC/THE		06/07/2019	INVESTMENT TECH GROUP INC	636.000	184,009	XXX	104,842	161,099	(57,139)			(57,139)		104,842		79,167	79,167	19	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
217204106	COPART INC		06/07/2019	INVESTMENT TECH GROUP INC	90.000	6,093	XXX	4,701	4,300	401			401		4,701		1,392	1,392		XXX
219350105	CORNING INC		06/07/2019	INVESTMENT TECH GROUP INC	680.000	22,173	XXX	16,643	20,543	(3,900)			(3,900)		16,643		5,530	5,530	45	XXX
22002T108	CORPORATE OFFICE PROPERTIES TR		06/10/2019	DEUTSCHE BK SECS INC, NY	2,586.000	68,642	XXX	66,256	54,384	11,872			11,872		66,256		2,386	2,386	959	XXX
22052L104	CORTEVA INC		06/07/2019	INVESTMENT TECH GROUP INC	160.000	4,204	XXX	5,150							5,150		(946)	(946)		XXX
22160K105	COSTCO WHOLESALE CORP		06/07/2019	INVESTMENT TECH GROUP INC	322.000	73,666	XXX	51,905	65,595	(13,690)			(13,690)		51,905		21,761	21,761	204	XXX
222070203	COTY INC		06/07/2019	INVESTMENT TECH GROUP INC	370.000	4,607	XXX	6,736	2,427	4,309			4,309		6,736		(2,129)	(2,129)	46	XXX
22282E102	COVANTA HOLDING CORP		06/10/2019	DEUTSCHE BK SECS INC, NY	3,103.000	54,260	XXX	47,606	41,642	5,964			5,964		47,606		6,654	6,654	1,046	XXX
225447101	CREE INC		06/10/2019	DEUTSCHE BK SECS INC, NY	1,153.000	61,838	XXX	28,946	49,320	(20,373)			(20,373)		28,946		32,892	32,892		XXX
22822V101	CROWN CASTLE INTERNATIONAL COR		06/07/2019	INVESTMENT TECH GROUP INC	300.000	37,486	XXX	26,171	32,589	(6,418)			(6,418)		26,171		11,315	11,315	142	XXX
126408103	CSX CORP		06/07/2019	INVESTMENT TECH GROUP INC	660.000	47,392	XXX	23,923	41,006	(17,083)			(17,083)		23,923		23,470	23,470	70	XXX
231021106	CUMMINS INC		06/07/2019	INVESTMENT TECH GROUP INC	110.000	17,166	XXX	15,018	14,700	317			317		15,018		2,148	2,148	114	XXX
126650100	CVS HEALTH CORP		06/07/2019	INVESTMENT TECH GROUP INC	870.000	52,260	XXX	68,933	57,002	11,930			11,930		68,933		(16,672)	(16,672)	585	XXX
232806109	CYPRESS SEMICONDUCTOR CORP		06/10/2019	DEUTSCHE BK SECS INC, NY	2,307.000	34,646	XXX	24,847	29,345	(4,498)			(4,498)		24,847		9,799	9,799	265	XXX
235825205	DANA INC		06/10/2019	LIQUIDNET INC, NEW YORK	4,005.000	65,874	XXX	66,491	52,625	11,389			11,389		66,491		(617)	(617)	222	XXX
235851102	DANAHER CORP		06/07/2019	INVESTMENT TECH GROUP INC	410.000	50,210	XXX	32,121	42,279	(10,158)			(10,158)		32,121		18,089	18,089	91	XXX
237194105	DARDEN RESTAURANTS INC		06/07/2019	INVESTMENT TECH GROUP INC	90.000	10,242	XXX	6,642	8,987	(2,345)			(2,345)		6,642		3,599	3,599	90	XXX
237266101	DARLING INGREDIENTS INC		02/08/2019	LIQUIDNET INC, NEW YORK	1,121.000	23,815	XXX	15,684	21,568	(5,884)			(5,884)		15,684		8,130	8,130		XXX
23918K108	DAVITA INC		09/23/2019	INVESTMENT TECH GROUP INC	110.000	6,225	XXX	7,088	5,661	1,427			1,427		7,088		(863)	(863)		XXX
244199105	DEERE & CO		06/07/2019	INVESTMENT TECH GROUP INC	230.000	36,229	XXX	23,812	34,309	(10,497)			(10,497)		23,812		12,417	12,417	228	XXX
247361702	DELTA AIR LINES INC		06/07/2019	INVESTMENT TECH GROUP INC	460.000	23,851	XXX	22,790	22,954	(164)			(164)		22,790		1,061	1,061	107	XXX
24906P109	DENTSPLY SIRONA INC		06/07/2019	INVESTMENT TECH GROUP INC	150.000	7,146	XXX	8,768	5,582	3,186			3,186		8,768		(1,621)	(1,621)	17	XXX
25179M103	DEVON ENERGY CORP		06/07/2019	INVESTMENT TECH GROUP INC	410.000	10,818	XXX	18,738	9,241	9,496			9,496		18,738		(7,920)	(7,920)	11	XXX
252131107	DEXCOM INC		06/10/2019	LIQUIDNET INC, NEW YORK	797.000	113,676	XXX	46,203	95,481	(49,278)			(49,278)		46,203		67,473	67,473		XXX
25278X109	DIAMONDBACK ENERGY INC		06/07/2019	INVESTMENT TECH GROUP INC	120.000	11,845	XXX	10,506	11,124	(618)			(618)		10,506		1,339	1,339	15	XXX
253868103	DIGITAL REALTY TRUST INC		06/07/2019	INVESTMENT TECH GROUP INC	150.000	16,911	XXX	14,791	15,983	(1,192)			(1,192)		14,791		2,120	2,120	221	XXX
25456K101	DIPLOMAT PHARMACY INC		08/09/2019	LIQUIDNET INC, NEW YORK	3,114.000	31,260	XXX	46,282	41,914	4,368			4,368		46,282		(15,022)	(15,022)		XXX
254709108	DISCOVER FINANCIAL SERVICES		06/07/2019	INVESTMENT TECH GROUP INC	250.000	18,056	XXX	17,917	14,745	3,172			3,172		17,917		139	139	72	XXX
25470F104	DISCOVERY COMMUNICATIONS INC		06/07/2019	INVESTMENT TECH GROUP INC	150.000	4,254	XXX	4,163	3,711	452			452		4,163		90	90		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
25470F302	DISCOVERY COMMUNICATIONS INC		06/07/2019	INVESTMENT TECH GROUP INC	150.000	3,951	XXX	4,066	3,462	604			604		4,066		(114)	(114)		XXX
25470M109	DISH NETWORK CORP		06/07/2019	INVESTMENT TECH GROUP INC	150.000	5,057	XXX	9,467	3,746	5,722			5,722		9,467		(4,410)	(4,410)		XXX
256677105	DOLLAR GENERAL CORP		06/07/2019	INVESTMENT TECH GROUP INC	180.000	22,042	XXX	13,361	19,454	(6,093)			(6,093)		13,361		8,680	8,680	71	XXX
256746108	DOLLAR TREE INC		06/07/2019	INVESTMENT TECH GROUP INC	160.000	16,064	XXX	12,306	14,451	(2,145)			(2,145)		12,306		3,757	3,757		XXX
25746U109	DOMINION RESOURCES INC/VA		06/07/2019	INVESTMENT TECH GROUP INC	520.420	38,669	XXX	40,189	37,189	2,999			2,999		40,189		(1,519)	(1,519)	202	XXX
260003108	DOVER CORP		06/07/2019	INVESTMENT TECH GROUP INC	110.000	9,978	XXX	6,586	7,805	(1,219)			(1,219)		6,586		3,393	3,393	24	XXX
260557103	DOW INC		06/07/2019	FRACTIONS	170.667	8,715	XXX	10,143							10,143		(1,429)	(1,429)		XXX
26078J100	DOWDUPONT INC		06/03/2019	INVESTMENT TECH GROUP INC	2,584.000	145,845	XXX	149,427	138,192	11,234			11,234		149,427		(3,582)	(3,582)	901	XXX
23331A109	DR HORTON INC		06/07/2019	INVESTMENT TECH GROUP INC	210.000	8,740	XXX	5,789	7,279	(1,490)			(1,490)		5,789		2,951	2,951	32	XXX
262037104	DRIL-QUIP INC		06/10/2019	DEUTSCHE BK SECS INC, NY	395.000	14,844	XXX	21,415	11,862	9,553			9,553		21,415		(6,571)	(6,571)		XXX
233331107	DTE ENERGY CO		06/07/2019	INVESTMENT TECH GROUP INC	170.000	20,660	XXX	16,755	18,751	(1,997)			(1,997)		16,755		3,905	3,905	191	XXX
26441C204	DUKE ENERGY CORP		06/07/2019	INVESTMENT TECH GROUP INC	500.000	44,378	XXX	38,966	43,150	(4,184)			(4,184)		38,966		5,412	5,412	223	XXX
26614N102	DUPONT DE NEMOURS INC		06/07/2019	INVESTMENT TECH GROUP INC	170.000	12,513	XXX	14,463							14,463		(1,950)	(1,950)		XXX
23355L106	DXC TECHNOLOGY CO		06/07/2019	INVESTMENT TECH GROUP INC	200.000	11,894	XXX	13,359	10,634	2,725			2,725		13,359		(1,465)	(1,465)	51	XXX
233377407	DXP ENTERPRISES INC/TX		06/10/2019	DEUTSCHE BK SECS INC, NY	1,085.000	35,977	XXX	36,250	30,206	6,044			6,044		36,250		(273)	(273)		XXX
269246401	E*TRADE FINANCIAL CORP		06/07/2019	INVESTMENT TECH GROUP INC	190.000	8,938	XXX	6,531	8,337	(1,806)			(1,806)		6,531		2,407	2,407	28	XXX
26969P108	EAGLE MATERIALS INC		06/10/2019	LIQUIDNET INC, NEW YORK	351.000	27,189	XXX	34,891	21,422	13,470			13,470		34,891		(7,702)	(7,702)	47	XXX
277432100	EASTMAN CHEMICAL CO		06/07/2019	INVESTMENT TECH GROUP INC	100.000	7,647	XXX	7,547	7,311	236			236		7,547		100	100	85	XXX
G29183103	EATON CORP PLC	C	06/07/2019	INVESTMENT TECH GROUP INC	300.000	23,486	XXX	20,208	20,598	(390)			(390)		20,208		3,278	3,278	113	XXX
278642103	EBAY INC		06/07/2019	INVESTMENT TECH GROUP INC	720.000	25,939	XXX	21,540	20,210	1,329			1,329		21,540		4,399	4,399	34	XXX
278865100	ECOLAB INC		06/07/2019	INVESTMENT TECH GROUP INC	179.000	31,202	XXX	21,067	26,376	(5,309)			(5,309)		21,067		10,135	10,135	114	XXX
281020107	EDISON INTERNATIONAL		06/07/2019	INVESTMENT TECH GROUP INC	240.000	14,466	XXX	17,318	13,625	3,693			3,693		17,318		(2,852)	(2,852)	196	XXX
28176E108	EDWARDS LIFESCIENCES CORP		10/04/2019	INVESTMENT TECH GROUP INC	798.000	145,241	XXX	70,049	121,923	(52,256)			(52,256)		70,049		75,191	75,191		XXX
285512109	ELECTRONIC ARTS INC		06/07/2019	INVESTMENT TECH GROUP INC	210.000	19,178	XXX	16,862	16,571	291			291		16,862		2,316	2,316		XXX
532457108	ELI LILLY & CO		06/07/2019	INVESTMENT TECH GROUP INC	690.000	82,182	XXX	50,822	79,847	(29,025)			(29,025)		50,822		31,360	31,360	232	XXX
28849P100	ELLIE MAE INC		04/17/2019	NON-BROKER TRADE	698.000	61,813	XXX	55,330	43,855	11,475			11,475		55,330		6,483	6,483		XXX
291011104	EMERSON ELECTRIC CO		06/07/2019	INVESTMENT TECH GROUP INC	450.000	29,685	XXX	25,244	26,888	(1,644)			(1,644)		25,244		4,441	4,441	113	XXX
292562105	ENCORE WIRE CORP		06/10/2019	DEUTSCHE BK SECS INC, NY	658.000	35,101	XXX	27,983	32,065	(5,184)			(5,184)		27,983		7,118	7,118	18	XXX
G3157S106	ENSCO PLC	C	04/15/2019	LIQUIDNET INC, NEW YORK	3,967.750	23,801	XXX	33,525	19,153	14,372			14,372		33,525		(9,724)	(9,724)	9	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
29364G103	ENTERGY CORP		06/07/2019	INVESTMENT TECH GROUP INC	150.000	14,033	XXX	10,959	12,911	(1,951)			(1,951)		10,959		3,073	3,073	91	XXX
26875P101	EOG RESOURCES INC		06/07/2019	INVESTMENT TECH GROUP INC	410.000	36,945	XXX	41,257	35,756	5,501			5,501		41,257		(4,312)	(4,312)	119	XXX
294429105	EQUIFAX INC		06/07/2019	INVESTMENT TECH GROUP INC	80.000	9,293	XXX	9,523	7,450	2,073			2,073		9,523		(230)	(230)	13	XXX
29444U700	EQUINIX INC		06/07/2019	INVESTMENT TECH GROUP INC	66.000	28,402	XXX	23,663	23,269	394			394		23,663		4,739	4,739	61	XXX
29476L107	EQUITY RESIDENTIAL		06/07/2019	INVESTMENT TECH GROUP INC	250.000	18,793	XXX	15,945	16,503	(557)			(557)		15,945		2,848	2,848	186	XXX
297178105	ESSEX PROPERTY TRUST INC		06/07/2019	INVESTMENT TECH GROUP INC	69.000	19,523	XXX	15,943	16,919	(977)			(977)		15,943		3,580	3,580	152	XXX
518439104	ESTEE LAUDER COS INC/THE		06/07/2019	INVESTMENT TECH GROUP INC	174.000	28,145	XXX	13,431	22,637	(9,207)			(9,207)		13,431		14,714	14,714	36	XXX
B38564108	EURONAV NV	C	06/10/2019	LIQUIDNET INC, NEW YORK	6,112.000	48,320	XXX	50,888	42,356	8,532			8,532		50,888		(2,568)	(2,568)	90	XXX
298736109	EURONET WORLDWIDE INC		06/10/2019	DEUTSCHE BK SECS INC, NY	498.000	68,682	XXX	36,251	50,985	(14,735)			(14,735)		36,251		32,432	32,432		XXX
G3223R108	EVEREST RE GROUP LTD	C	06/07/2019	INVESTMENT TECH GROUP INC	322.000	74,542	XXX	70,239	70,119	120			120		70,239		4,303	4,303	243	XXX
30034W106	EVERGY INC		06/07/2019	INVESTMENT TECH GROUP INC	140.000	8,204	XXX	7,389	7,948	(559)			(559)		7,389		816	816	37	XXX
30040W108	EVERSOURCE ENERGY		06/07/2019	INVESTMENT TECH GROUP INC	230.000	16,636	XXX	12,714	14,959	(2,245)			(2,245)		12,714		3,922	3,922	49	XXX
30161N101	EXELON CORP		06/07/2019	INVESTMENT TECH GROUP INC	610.000	29,925	XXX	21,773	27,511	(5,738)			(5,738)		21,773		8,152	8,152	123	XXX
30212P303	EXPEDIA INC		06/07/2019	INVESTMENT TECH GROUP INC	80.000	10,001	XXX	9,059	9,012	47			47		9,059		942	942	11	XXX
302130109	EXPEDITORS INTERNATIONAL OF WA		06/07/2019	INVESTMENT TECH GROUP INC	120.000	8,713	XXX	6,356	8,171	(1,815)			(1,815)		6,356		2,357	2,357		XXX
30225T102	EXTRA SPACE STORAGE INC		06/07/2019	INVESTMENT TECH GROUP INC	90.000	9,253	XXX	6,825	8,143	(1,318)			(1,318)		6,825		2,427	2,427	29	XXX
30231G102	EXXON MOBIL CORP		06/07/2019	INVESTMENT TECH GROUP INC	2,950.000	223,306	XXX	266,580	201,161	65,419			65,419		266,580		(43,274)	(43,274)	1,214	XXX
315616102	F5 NETWORKS INC		06/07/2019	INVESTMENT TECH GROUP INC	50.000	7,545	XXX	7,236	8,102	(865)			(865)		7,236		308	308		XXX
G3323L100	FABRINET	C	06/10/2019	DEUTSCHE BK SECS INC, NY	654.000	32,488	XXX	16,332	33,557	(17,225)			(17,225)		16,332		16,156	16,156		XXX
30303M102	FACEBOOK INC		06/07/2019	INVESTMENT TECH GROUP INC	1,692.000	283,455	XXX	197,276	221,804	(24,528)			(24,528)		197,276		86,179	86,179		XXX
311900104	FASTENAL CO		06/07/2019	INVESTMENT TECH GROUP INC	260.000	12,154	XXX	9,218	10,197	(979)			(979)		9,218		2,936	2,936	87	XXX
313747206	FEDERAL REALTY INVESTMENT TRUS		06/07/2019	INVESTMENT TECH GROUP INC	70.000	9,383	XXX	9,657	8,263	1,394			1,394		9,657		(274)	(274)	96	XXX
31428X106	FEDEX CORP		06/07/2019	INVESTMENT TECH GROUP INC	174.000	30,415	XXX	32,544	28,071	4,472			4,472		32,544		(2,128)	(2,128)	152	XXX
G33856108	FERROGLOBE PLC	C	10/22/2019	LIQUIDNET INC, NEW YORK	10,483.000	21,477	XXX	85,646	16,668	68,978			68,978		70,483		(49,006)	(49,006)		XXX
31620M106	FIDELITY NATIONAL INFORMATION		06/07/2019	INVESTMENT TECH GROUP INC	230.000	26,073	XXX	17,707	23,587	(5,880)			(5,880)		17,707		8,367	8,367	33	XXX
316773100	FIFTH THIRD BANCORP		06/07/2019	INVESTMENT TECH GROUP INC	450.000	12,258	XXX	12,053	10,589	1,465			1,465		12,053		205	205	123	XXX
318672706	FIRST BANCORP/PUERTO RICO	C	06/10/2019	LIQUIDNET INC, NEW YORK	5,664.000	58,629	XXX	30,848	48,710	(17,863)			(17,863)		30,848		27,781	27,781	53	XXX
320517105	FIRST HORIZON NATIONAL CORP		12/09/2019	DEUTSCHE BK SECS INC, NY	2,477.000	36,692	XXX	47,035	32,597	14,438			14,438		47,035		(10,344)	(10,344)	357	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
33616C100	FIRST REPUBLIC BANK/CA		06/07/2019	INVESTMENT TECH GROUP INC	50.000	4,970	XXX	5,035							5,035		(65)	(65)	8	XXX
337932107	FIRSTENERGY CORP		06/07/2019	INVESTMENT TECH GROUP INC	230.000	9,577	XXX	7,152	8,637	(1,484)			(1,484)		7,152		2,425	2,425	120	XXX
337738108	FISERV INC		06/07/2019	INVESTMENT TECH GROUP INC	290.000	24,922	XXX	15,543	21,312	(5,769)			(5,769)		15,543		9,379	9,379		XXX
339041105	FLEETCOR TECHNOLOGIES INC		06/07/2019	INVESTMENT TECH GROUP INC	65.000	15,222	XXX	14,303	12,072	2,231			2,231		14,303		919	919		XXX
Y2573F102	FLEX LTD	C	06/10/2019	DEUTSCHE BK SECS INC, NY	5,185.000	49,614	XXX	63,756	39,458	24,298			24,298		57,927		(8,312)	(8,312)		XXX
302445101	FLIR SYSTEMS INC		06/07/2019	INVESTMENT TECH GROUP INC	90.000	4,498	XXX	3,273	3,919	(646)			(646)		3,273		1,225	1,225	10	XXX
34354P105	FLOWSERVE CORP		06/07/2019	INVESTMENT TECH GROUP INC	100.000	4,567	XXX	4,793	3,802	991			991		4,793		(226)	(226)	25	XXX
343412102	FLUOR CORP		06/07/2019	INVESTMENT TECH GROUP INC	170.000	5,433	XXX	8,960	5,474	3,486			3,486		8,960		(3,527)	(3,527)	90	XXX
302491303	FMC CORP		06/07/2019	INVESTMENT TECH GROUP INC	1,538.000	131,828	XXX	93,049	113,978	(23,538)			(23,538)		93,049		38,779	38,779	833	XXX
344849104	FOOT LOCKER INC		09/23/2019	INVESTMENT TECH GROUP INC	140.000	6,685	XXX	9,935	7,448	2,487			2,487		9,935		(3,250)	(3,250)	98	XXX
345370860	FORD MOTOR CO		06/07/2019	INVESTMENT TECH GROUP INC	2,300.000	20,824	XXX	28,276	17,595	10,681			10,681		28,276		(7,451)	(7,451)	464	XXX
34960W106	FORTERRA INC		04/01/2019	INSTINET CLEARING SER INC	7,065.000	32,178	XXX	36,546	26,564	9,982			9,982		36,546		(4,368)	(4,368)		XXX
34959E109	FORTINET INC		06/07/2019	INVESTMENT TECH GROUP INC	80.000	6,227	XXX	5,277	5,634	(358)			(358)		5,277		950	950		XXX
34959J108	FORTIVE CORP		06/07/2019	INVESTMENT TECH GROUP INC	210.000	16,209	XXX	11,295	14,209	(2,914)			(2,914)		11,295		4,914	4,914	6	XXX
34964C106	FORTUNE BRANDS HOME & SECURITY		06/07/2019	INVESTMENT TECH GROUP INC	120.000	5,689	XXX	6,481	4,559	1,922			1,922		6,481		(792)	(792)	13	XXX
354613101	FRANKLIN RESOURCES INC		06/07/2019	INVESTMENT TECH GROUP INC	250.000	7,976	XXX	9,843	7,415	2,428			2,428		9,843		(1,866)	(1,866)	83	XXX
35671D857	FREEPORT-MCMORAN INC		06/07/2019	INVESTMENT TECH GROUP INC	700.000	7,931	XXX	9,355	7,217	2,138			2,138		9,355		(1,424)	(1,424)	51	XXX
364760108	GAP INC/THE		03/18/2019	INVESTMENT TECH GROUP INC	70.000	1,762	XXX	1,586	1,803	(217)			(217)		1,586		175	175	17	XXX
H2906T109	GARMIN LTD	C	06/07/2019	INVESTMENT TECH GROUP INC	80.000	6,132	XXX	3,913	5,066	(1,153)			(1,153)		3,913		2,219	2,219	20	XXX
366651107	GARTNER INC		06/07/2019	INVESTMENT TECH GROUP INC	60.000	8,794	XXX	6,840	7,670	(830)			(830)		6,840		1,954	1,954		XXX
G37585109	GASLOG LTD	C	07/15/2019	LIQUIDNET INC, NEW YORK	3,091.000	50,657	XXX	46,732	50,878	(4,146)			(4,146)		46,732		3,925	3,925	201	XXX
369550108	GENERAL DYNAMICS CORP		09/23/2019	INVESTMENT TECH GROUP INC	199.000	34,548	XXX	34,371	31,285	3,086			3,086		34,371		177	177	213	XXX
369604103	GENERAL ELECTRIC CO		06/07/2019	INVESTMENT TECH GROUP INC	5,930.000	59,448	XXX	188,544	44,890	143,654			143,654		188,544		(129,096)	(129,096)	83	XXX
370334104	GENERAL MILLS INC		06/07/2019	INVESTMENT TECH GROUP INC	380.000	17,950	XXX	23,695	14,797	8,898			8,898		23,695		(5,745)	(5,745)	250	XXX
37045V100	GENERAL MOTORS CO		06/07/2019	INVESTMENT TECH GROUP INC	860.000	32,185	XXX	30,306	28,767	1,539			1,539		30,306		1,878	1,878	130	XXX
372460105	GENUINE PARTS CO		06/07/2019	INVESTMENT TECH GROUP INC	100.000	10,305	XXX	9,612	9,602	10			10		9,612		692	692	106	XXX
375558103	GILEAD SCIENCES INC		06/07/2019	INVESTMENT TECH GROUP INC	870.000	57,581	XXX	62,825	54,419	8,406			8,406		62,825		(5,244)	(5,244)	217	XXX
37951D102	GLOBAL EAGLE ENTERTAINMENT INC		06/10/2019	DEUTSCHE BK SECS INC, NY	15,514.000	29,029	XXX	43,506	34,268	9,067			9,067		42,145		(13,116)	(13,116)		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
37940X102	GLOBAL PAYMENTS INC		10/01/2019	INVESTMENT TECH GROUP INC	604.707	78,827	XXX	41,337	62,291	(20,997)			(20,997)		41,337		37,490	37,490	2	XXX
38046C109	GOGO INC		06/10/2019	LIQUIDNET INC, NEW YORK	6,562.000	26,025	XXX	59,527	19,620	39,906			39,906		59,527		(33,501)	(33,501)		XXX
G9456A100	GOLAR LNG LTD	C	06/10/2019	LIQUIDNET INC, NEW YORK	1,234.000	24,749	XXX	27,982	26,852	1,131			1,131		27,982		(3,233)	(3,233)	216	XXX
38141G104	GOLDMAN SACHS GROUP INC/THE		06/07/2019	INVESTMENT TECH GROUP INC	246.000	47,630	XXX	58,310	41,094	17,216			17,216		58,310		(10,681)	(10,681)	74	XXX
382550101	GOODYEAR TIRE & RUBBER CO/THE		03/18/2019	INVESTMENT TECH GROUP INC	300.000	5,600	XXX	9,338	6,123	3,215			3,215		9,338		(3,738)	(3,738)	48	XXX
387328107	GRANITE CONSTRUCTION INC		07/30/2019	DEUTSCHE BK SECS INC, NY	796.000	33,137	XXX	42,680	31,378	10,550			10,550		42,680		(9,543)	(9,543)	141	XXX
388689101	GRAPHIC PACKAGING HOLDING CO		10/22/2019	DEUTSCHE BK SECS INC, NY	3,291.000	42,617	XXX	41,442	32,569	5,993			5,993		41,442		1,174	1,174	308	XXX
39304D102	GREEN DOT CORP		07/15/2019	INSTINET CLEARING SER INC	517.000	32,362	XXX	14,057	37,056	(25,930)			(25,930)		14,057		18,305	18,305		XXX
395259104	GREENHILL & CO INC		10/23/2019	DEUTSCHE BK SECS INC, NY	1,619.000	35,152	XXX	39,373	39,504	(130)			(130)		39,373		(4,222)	(4,222)	50	XXX
093671105	H&R BLOCK INC		06/07/2019	INVESTMENT TECH GROUP INC	120.000	3,045	XXX	2,794	3,044	(250)			(250)		2,794		251	251	45	XXX
406216101	HALLIBURTON CO		06/07/2019	INVESTMENT TECH GROUP INC	590.000	16,037	XXX	31,816	15,682	16,134			16,134		31,816		(15,779)	(15,779)	42	XXX
410345102	HANESBRANDS INC		06/07/2019	INVESTMENT TECH GROUP INC	220.000	3,823	XXX	4,720	2,757	1,964			1,964		4,720		(897)	(897)	36	XXX
412822108	HARLEY-DAVIDSON INC		06/07/2019	INVESTMENT TECH GROUP INC	120.000	4,240	XXX	6,967	4,094	2,872			2,872		6,967		(2,726)	(2,726)	18	XXX
413875105	HARRIS CORP		07/01/2019	INVESTMENT TECH GROUP INC	130.000	18,924	XXX	13,385	17,505	(4,119)			(4,119)		13,385		5,539	5,539	116	XXX
416515104	HARTFORD FINANCIAL SERVICES GR		06/07/2019	INVESTMENT TECH GROUP INC	260.000	13,121	XXX	12,376	11,557	819			819		12,376		746	746	107	XXX
418056107	HASBRO INC		06/07/2019	INVESTMENT TECH GROUP INC	80.000	7,656	XXX	6,221	6,500	(279)			(279)		6,221		1,435	1,435	57	XXX
419879101	HAWAIIAN HOLDINGS INC		06/10/2019	LIQUIDNET INC, NEW YORK	439.000	12,603	XXX	22,480	11,594	10,886			10,886		22,480		(9,877)	(9,877)	71	XXX
40412C101	HCA HOLDINGS INC		06/07/2019	INVESTMENT TECH GROUP INC	190.000	25,802	XXX	14,027	23,646	(9,618)			(9,618)		14,027		11,775	11,775	28	XXX
40414L109	HCP INC		11/05/2019	INVESTMENT TECH GROUP INC	530.000	16,140	XXX	15,599	14,803	796			796		15,599		541	541	466	XXX
423452101	HELMERICH & PAYNE INC		03/18/2019	INVESTMENT TECH GROUP INC	50.000	2,791	XXX	3,888	2,397	1,491			1,491		3,888		(1,097)	(1,097)	11	XXX
806407102	HENRY SCHEIN INC		06/07/2019	SPIN-OFF	90.000	8,476	XXX	7,752	7,974	(222)			(222)		7,752		725	725		XXX
427866108	HERSHEY CO/THE		06/07/2019	INVESTMENT TECH GROUP INC	100.000	11,695	XXX	10,384	10,718	(334)			(334)		10,384		1,311	1,311	36	XXX
42809H107	HESS CORP		06/07/2019	INVESTMENT TECH GROUP INC	200.000	10,924	XXX	12,515	8,100	4,415			4,415		12,515		(1,591)	(1,591)	18	XXX
42824C109	HEWLETT PACKARD ENTERPRISE CO		06/07/2019	INVESTMENT TECH GROUP INC	1,220.000	18,746	XXX	16,340	16,116	223			223		16,340		2,407	2,407	179	XXX
43300A203	HILTON WORLDWIDE HOLDINGS INC		06/07/2019	INVESTMENT TECH GROUP INC	150.000	12,791	XXX	10,000	10,770	(770)			(770)		10,000		2,791	2,791	13	XXX
436106108	HOLLYFRONTIER CORP		06/07/2019	INVESTMENT TECH GROUP INC	110.000	5,540	XXX	8,313	5,623	2,689			2,689		8,313		(2,773)	(2,773)	26	XXX
436440101	HOLOGIC INC		06/07/2019	INVESTMENT TECH GROUP INC	180.000	8,139	XXX	7,241	7,398	(157)			(157)		7,241		898	898		XXX
437076102	HOME DEPOT INC/THE		06/07/2019	INVESTMENT TECH GROUP INC	815.000	153,340	XXX	109,825	140,033	(30,208)			(30,208)		109,825		43,515	43,515	414	XXX
438516106	HONEYWELL INTERNATIONAL INC		06/07/2019	INVESTMENT TECH GROUP INC	518.000	81,563	XXX	57,646	68,438	(10,792)			(10,792)		57,646		23,917	23,917	212	XXX

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1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year (Amortization)/ Accretion)	13 Current Year's Other-Than-Temporary Impairment Recognized	14 Total Change in B./A.C.V. (Cols. 11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	16 Book/Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date
440452100	HORMEL FOODS CORP		06/07/2019	INVESTMENT TECH GROUP INC	160.000	6,763	XXX	5,643	6,829	(1,186)			(1,186)		5,643		1,120	1,120	41	XXX
44107P104	HOST HOTELS & RESORTS INC		06/07/2019	INVESTMENT TECH GROUP INC	400.000	7,430	XXX	7,482	6,668	814			814		7,482		(52)	(52)	136	XXX
40434L105	HP INC		06/07/2019	INVESTMENT TECH GROUP INC	1,150.000	24,411	XXX	17,196	23,529	(6,333)			(6,333)		17,196		7,215	7,215	257	XXX
444859102	HUMANA INC		06/07/2019	INVESTMENT TECH GROUP INC	103.000	29,116	XXX	20,923	29,507	(8,585)			(8,585)		20,923		8,193	8,193	70	XXX
446150104	HUNTINGTON BANCSHARES INC/OH		06/07/2019	INVESTMENT TECH GROUP INC	210.000	2,777	XXX	2,749	2,503	246			246		2,749		28	28	59	XXX
446413106	HUNTINGTON INGALLS INDUSTRIES		06/07/2019	INVESTMENT TECH GROUP INC	34.000	7,201	XXX	8,641	6,471	2,171			2,171		8,641		(1,440)	(1,440)	13	XXX
450828108	IBERIABANK CORP		06/10/2019	DEUTSCHE BK SECS INC, NY	480.000	35,958	XXX	37,389	30,854	6,535			6,535		37,389		(1,431)	(1,431)	269	XXX
45168D104	IDEXX LABORATORIES INC		06/07/2019	INVESTMENT TECH GROUP INC	65.000	14,750	XXX	9,864	12,091	(2,228)			(2,228)		9,864		4,886	4,886		XXX
G47567105	IHS MARKIT LTD	C	06/07/2019	INVESTMENT TECH GROUP INC	150.000	8,571	XXX	7,158	7,196	(38)			(38)		7,158		1,414	1,414		XXX
452308109	ILLINOIS TOOL WORKS INC		06/07/2019	INVESTMENT TECH GROUP INC	210.000	29,889	XXX	25,658	26,605	(947)			(947)		25,658		4,231	4,231	280	XXX
452327109	ILLUMINA INC		06/07/2019	INVESTMENT TECH GROUP INC	105.000	31,592	XXX	13,494	31,493	(17,998)			(17,998)		13,494		18,097	18,097		XXX
45337C102	INCYTE CORP		06/07/2019	INVESTMENT TECH GROUP INC	110.000	8,933	XXX	16,214	6,995	9,220			9,220		16,214		(7,281)	(7,281)		XXX
G47791101	INGERSOLL-RAND PLC	C	06/07/2019	INVESTMENT TECH GROUP INC	170.000	18,583	XXX	12,816	15,509	(2,693)			(2,693)		12,816		5,766	5,766	25	XXX
45774N108	INNOPHOS HOLDINGS INC		01/04/2019	LIQUIDNET INC, NEW YORK	418.000	10,586	XXX	10,254	10,254	0			0		10,254		333	333		XXX
45772F107	INPHI CORP		09/10/2019	LIQUIDNET INC, NEW YORK	1,171.000	48,380	XXX	34,309	37,648	(3,339)			(3,339)		34,309		14,071	14,071		XXX
45784P101	INSULET CORP		11/05/2019	PIPER JAFFRAY & CO., JERS	2,341.000	233,764	XXX	98,327	161,575	(93,701)			(93,701)		98,327		135,438	135,438		XXX
458118106	INTEGRATED DEVICE TECHNOLOGY I		04/01/2019	LIQUIDNET INC, NEW YORK	1,734.000	84,269	XXX	39,038	83,978	(44,939)			(44,939)		39,038		45,230	45,230		XXX
458140100	INTEL CORP		06/07/2019	INVESTMENT TECH GROUP INC	3,180.000	155,998	XXX	116,592	149,237	(32,646)			(32,646)		116,592		39,406	39,406	1,047	XXX
45866F104	INTERCONTINENTAL EXCHANGE INC		06/07/2019	INVESTMENT TECH GROUP INC	400.000	31,418	XXX	22,621	30,132	(7,511)			(7,511)		22,621		8,797	8,797	42	XXX
458665304	INTERFACE INC		02/08/2019	LIQUIDNET INC, NEW YORK	2,259.000	36,787	XXX	37,464	32,191	5,273			5,273		37,464		(677)	(677)		XXX
459200101	INTERNATIONAL BUSINESS MACHINE		06/07/2019	INVESTMENT TECH GROUP INC	640.000	86,084	XXX	106,601	72,749	33,852			33,852		106,601		(20,517)	(20,517)	729	XXX
459506101	INTERNATIONAL FLAVORS & FRAGRA		06/07/2019	INVESTMENT TECH GROUP INC	80.000	11,477	XXX	9,512	10,742	(1,230)			(1,230)		9,512		1,966	1,966	80	XXX
460146103	INTERNATIONAL PAPER CO		06/07/2019	INVESTMENT TECH GROUP INC	290.000	13,295	XXX	15,482	11,704	3,777			3,777		15,482		(2,187)	(2,187)	70	XXX
460690100	INTERPUBLIC GROUP OF COS INC/T		06/07/2019	INVESTMENT TECH GROUP INC	210.000	4,614	XXX	4,976	4,332	644			644		4,976		(362)	(362)	35	XXX
461202103	INTUIT INC		06/07/2019	INVESTMENT TECH GROUP INC	189.000	45,225	XXX	21,749	37,205	(15,455)			(15,455)		21,749		23,475	23,475	117	XXX
46120E602	INTUITIVE SURGICAL INC		06/07/2019	INVESTMENT TECH GROUP INC	87.000	44,878	XXX	18,482	41,666	(23,184)			(23,184)		18,482		26,397	26,397		XXX
G491BT108	INVESCO LTD	C	06/07/2019	INVESTMENT TECH GROUP INC	250.000	4,976	XXX	7,533	4,185	3,348			3,348		7,533		(2,556)	(2,556)	91	XXX
44980X109	IPG PHOTONICS CORP		06/07/2019	INVESTMENT TECH GROUP INC	30.000	4,052	XXX	7,369	3,399	3,971			3,971		7,369		(3,317)	(3,317)		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
46266C105	IQVIA HOLDINGS INC		06/07/2019	INVESTMENT TECH GROUP INC	100.000	13,459	XXX	9,839	11,617	(1,778)			(1,778)		9,839		3,620	3,620		XXX
46284V101	IRON MOUNTAIN INC		06/07/2019	INVESTMENT TECH GROUP INC	140.000	4,667	XXX	4,550	4,537	12			12		4,550		118	118	136	XXX
465741106	ITRON INC		06/10/2019	DEUTSCHE BK SECS INC, NY	1,187.000	68,156	XXX	74,843	55,282	18,687			18,687		74,843		(6,688)	(6,688)		XXX
466313103	JABIL CIRCUIT INC		06/10/2019	INSTINET CLEARING SER INC	3,038.000	82,608	XXX	63,022	72,585	(12,534)			(12,534)		63,022		19,586	19,586	156	XXX
426281101	JACK HENRY & ASSOCIATES INC		06/07/2019	INVESTMENT TECH GROUP INC	60.000	8,040	XXX	7,328	7,591	(263)			(263)		7,328		712	712	12	XXX
469814107	JACOBS ENGINEERING GROUP INC		06/07/2019	INVESTMENT TECH GROUP INC	90.000	6,384	XXX	5,155	5,261	(106)			(106)		5,155		1,229	1,229	7	XXX
445658107	JB HUNT TRANSPORT SERVICES INC		06/07/2019	INVESTMENT TECH GROUP INC	50.000	4,965	XXX	4,868	4,652	216			216		4,868		97	97	15	XXX
47233W109	JEFFERIES FINANCIAL GROUP INC		12/23/2019	INVESTMENT TECH GROUP INC	2,700.000	51,968	XXX	61,151	46,872	14,279			14,279		61,151		(9,183)	(9,183)	314	XXX
477143101	JETBLUE AIRWAYS CORP		06/10/2019	LIQUIDNET INC, NEW YORK	3,341.000	60,539	XXX	68,920	53,656	15,264			15,264		68,920		(8,381)	(8,381)		XXX
832696405	JM SMUCKER CO/THE		06/07/2019	INVESTMENT TECH GROUP INC	80.000	8,781	XXX	10,312	7,479	2,833			2,833		10,312		(1,530)	(1,530)	51	XXX
478160104	JOHNSON & JOHNSON		06/07/2019	INVESTMENT TECH GROUP INC	1,880.000	253,844	XXX	217,778	242,614	(24,836)			(24,836)		217,778		36,066	36,066	846	XXX
G51502105	JOHNSON CONTROLS INTERNATIONAL	C	06/07/2019	INVESTMENT TECH GROUP INC	640.000	23,119	XXX	26,570	18,976	7,594			7,594		26,570		(3,452)	(3,452)	188	XXX
46625H100	JPMORGAN CHASE & CO		06/07/2019	INVESTMENT TECH GROUP INC	2,370.000	249,591	XXX	202,350	231,359	(29,009)			(29,009)		202,350		47,241	47,241	2,488	XXX
48203R104	JUNIPER NETWORKS INC		06/07/2019	INVESTMENT TECH GROUP INC	250.000	6,569	XXX	7,073	6,728	345			345		7,073		(504)	(504)	20	XXX
485170302	KANSAS CITY SOUTHERN		06/07/2019	INVESTMENT TECH GROUP INC	70.000	7,777	XXX	5,902	6,682	(779)			(779)		5,902		1,875	1,875	38	XXX
48242W106	KBR INC		06/10/2019	LIQUIDNET INC, NEW YORK	5,071.000	96,908	XXX	81,850	76,340	4,775			4,775		81,850		15,058	15,058	380	XXX
487836108	KELLOGG CO		06/07/2019	INVESTMENT TECH GROUP INC	170.000	9,449	XXX	12,566	9,692	2,874			2,874		12,566		(3,117)	(3,117)	50	XXX
493267108	KEYCORP		06/07/2019	INVESTMENT TECH GROUP INC	590.000	10,070	XXX	10,638	8,720	1,918			1,918		10,638		(567)	(567)	77	XXX
49338L103	KEYSIGHT TECHNOLOGIES INC		06/07/2019	INVESTMENT TECH GROUP INC	80.000	6,676	XXX	4,520	4,966	(446)			(446)		4,520		2,156	2,156		XXX
494368103	KIMBERLY-CLARK CORP		06/07/2019	INVESTMENT TECH GROUP INC	250.000	30,303	XXX	28,719	28,485	234			234		28,719		1,584	1,584	340	XXX
49446R109	KIMCO REALTY CORP		06/07/2019	INVESTMENT TECH GROUP INC	170.000	3,070	XXX	4,227	2,491	1,737			1,737		4,227		(1,157)	(1,157)	81	XXX
49456B101	KINDER MORGAN INC/DE		06/07/2019	INVESTMENT TECH GROUP INC	1,270.000	24,762	XXX	26,460	19,533	6,928			6,928		26,460		(1,699)	(1,699)	310	XXX
497266106	KIRBY CORP		06/10/2019	DEUTSCHE BK SECS INC, NY	569.000	43,255	XXX	37,070	38,328	(1,258)			(1,258)		37,070		6,185	6,185		XXX
482480100	KLA-TENCOR CORP		06/07/2019	INVESTMENT TECH GROUP INC	100.000	10,846	XXX	7,870	8,949	(1,079)			(1,079)		7,870		2,976	2,976	68	XXX
499049104	KNIGHT-SWIFT TRANSPORTATION HO		06/10/2019	LIQUIDNET INC, NEW YORK	1,477.000	45,750	XXX	45,665	35,800	8,323			8,323		45,665		86	86	46	XXX
500255104	KOHL'S CORP		06/07/2019	INVESTMENT TECH GROUP INC	120.000	7,297	XXX	5,965	7,961	(1,996)			(1,996)		5,965		1,333	1,333	27	XXX
500754106	KRAFT HEINZ CO/THE		06/07/2019	INVESTMENT TECH GROUP INC	380.000	14,281	XXX	33,468	16,355	17,113			17,113		33,468		(19,187)	(19,187)	65	XXX
50077C106	KRATON CORP		06/10/2019	CORNERSTONE MACRO LLC, NE	2,828.000	75,283	XXX	87,813	61,764	26,049			26,049		87,813		(12,530)	(12,530)		XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (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
50077B207	KRATOS DEFENSE & SECURITY SOLU		06/10/2019	DEUTSCHE BK SECS INC, NY	82.000	1,805	XXX	1,294							1,294		512	512		XXX
501044101	KROGER CO/THE		06/07/2019	INVESTMENT TECH GROUP INC	670.000	17,765	XXX	23,272	18,425	4,847			4,847		23,272		(5,507)	(5,507)	63	XXX
501797104	L BRANDS INC		06/07/2019	INVESTMENT TECH GROUP INC	170.000	4,328	XXX	11,249	4,364	6,885			6,885		11,249		(6,921)	(6,921)	24	XXX
502413107	L3 TECHNOLOGIES INC		07/03/2019	INVESTMENT TECH GROUP INC	91.000	18,442	XXX	14,285	15,803	(1,518)			(1,518)		14,285		4,157	4,157	95	XXX
50540R409	LABORATORY CORP OF AMERICA HOL		06/07/2019	INVESTMENT TECH GROUP INC	80.000	12,333	XXX	10,232	10,109	123			123		10,232		2,101	2,101		XXX
512807108	LAM RESEARCH CORP		06/07/2019	INVESTMENT TECH GROUP INC	111.000	19,958	XXX	11,845	15,115	(3,270)			(3,270)		11,845		8,114	8,114	37	XXX
513272104	LAMB WESTON HOLDINGS INC		06/07/2019	INVESTMENT TECH GROUP INC	100.000	6,665	XXX	7,168	7,356	(188)			(188)		7,168		(502)	(502)	23	XXX
524660107	LEGGETT & PLATT INC		06/07/2019	INVESTMENT TECH GROUP INC	90.000	3,696	XXX	4,471	3,226	1,246			1,246		4,471		(775)	(775)	51	XXX
526057104	LENNAR CORP		06/07/2019	INVESTMENT TECH GROUP INC	110.000	5,591	XXX	4,661	4,307	355			355		4,661		929	929	7	XXX
50187T106	LGI HOMES INC		06/10/2019	DEUTSCHE BK SECS INC, NY	619.000	39,009	XXX	29,404	27,991	1,413			1,413		29,404		9,605	9,605		XXX
534187109	LINCOLN NATIONAL CORP		06/07/2019	INVESTMENT TECH GROUP INC	160.000	9,768	XXX	10,533	8,210	2,323			2,323		10,533		(765)	(765)	78	XXX
G5494J103	LINDE PLC	C	06/07/2019	INVESTMENT TECH GROUP INC	396.000	69,527	XXX	49,733	61,792	(12,059)			(12,059)		49,733		19,794	19,794	210	XXX
535919500	LIONS GATE ENTERTAINMENT CORP		06/10/2019	DEUTSCHE BK SECS INC, NY	2,293.000	32,561	XXX	54,304	30,564	20,200			20,200		54,304		(21,743)	(21,743)		XXX
501889208	LKQ CORP		06/07/2019	INVESTMENT TECH GROUP INC	190.000	5,106	XXX	5,864	4,509	1,355			1,355		5,864		(758)	(758)		XXX
539830109	LOCKHEED MARTIN CORP		06/07/2019	INVESTMENT TECH GROUP INC	189.000	59,578	XXX	47,239	49,488	(2,249)			(2,249)		47,239		12,339	12,339	147	XXX
540424108	LOEWS CORP		06/07/2019	INVESTMENT TECH GROUP INC	180.000	9,048	XXX	8,474	8,194	280			280		8,474		573	573	7	XXX
548661107	LOWE'S COS INC		06/07/2019	INVESTMENT TECH GROUP INC	570.000	55,628	XXX	40,759	52,645	(11,886)			(11,886)		40,759		14,869	14,869	365	XXX
50212V100	LPL FINANCIAL HOLDINGS INC		06/10/2019	DEUTSCHE BK SECS INC, NY	1,098.000	86,803	XXX	53,513	67,066	(13,553)			(13,553)		53,513		33,290	33,290	142	XXX
N53745100	LYONDELLBASELL INDUSTRIES NV	C	06/07/2019	INVESTMENT TECH GROUP INC	220.000	18,333	XXX	18,885	18,295	590			590		18,885		(552)	(552)	110	XXX
55261F104	M&T BANK CORP		06/07/2019	INVESTMENT TECH GROUP INC	101.000	16,973	XXX	15,670	14,456	1,213			1,213		15,670		1,303	1,303	38	XXX
554382101	MACERICH CO/THE		12/23/2019	INVESTMENT TECH GROUP INC	130.000	4,242	XXX	9,056	5,626	3,430			3,430		9,056		(4,814)	(4,814)	248	XXX
55405Y100	MACOM TECHNOLOGY SOLUTIONS HOL		06/10/2019	LIQUIDNET INC, NEW YORK	4,320.000	69,892	XXX	132,664	57,648	68,564			68,564		132,664		(62,772)	(62,772)		XXX
55608B105	MACQUARIE INFRASTRUCTURE CORP		06/10/2019	LIQUIDNET INC, NEW YORK	1,919.000	78,583	XXX	87,730	65,442	17,130			17,130		87,730		(9,147)	(9,147)	836	XXX
55616P104	MACY'S INC		06/07/2019	INVESTMENT TECH GROUP INC	200.000	4,740	XXX	7,194	5,956	1,238			1,238		7,194		(2,454)	(2,454)	102	XXX
565849106	MARATHON OIL CORP		06/07/2019	INVESTMENT TECH GROUP INC	540.000	8,171	XXX	9,458	7,744	1,715			1,715		9,458		(1,287)	(1,287)	16	XXX
56585A102	MARATHON PETROLEUM CORP		06/07/2019	INVESTMENT TECH GROUP INC	500.000	29,180	XXX	25,102	29,505	(4,403)			(4,403)		25,102		4,078	4,078	127	XXX
571903202	MARRIOTT INTERNATIONAL INC/MD		06/07/2019	INVESTMENT TECH GROUP INC	220.000	26,879	XXX	18,331	23,883	(5,552)			(5,552)		18,331		8,549	8,549	33	XXX
571748102	MARSH & MCLENNAN COS INC		06/07/2019	INVESTMENT TECH GROUP INC	360.000	33,579	XXX	24,408	28,710	(4,302)			(4,302)		24,408		9,171	9,171	158	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
573284106	MARTIN MARIETTA MATERIALS INC		06/07/2019	INVESTMENT TECH GROUP INC	282.000	55,850	XXX	62,692	48,467	14,225			14,225		62,692		(6,842)	(6,842)	72	XXX
G5876H105	MARVELL TECHNOLOGY GROUP LTD	C	06/10/2019	LIQUIDNET INC, NEW YORK	745.000	15,444	XXX	16,033	10,847	3,806			3,806		16,033		(588)	(588)	59	XXX
574599106	MASCO CORP		06/07/2019	INVESTMENT TECH GROUP INC	220.000	8,195	XXX	7,019	6,433	586			586		7,019		1,176	1,176	29	XXX
576323109	MASTEC INC		10/25/2019	LIQUIDNET INC, NEW YORK	2,440.000	108,514	XXX	92,017	94,829	(7,537)			(7,537)		92,017		16,497	16,497		XXX
57636Q104	MASTERCARD INC		06/07/2019	INVESTMENT TECH GROUP INC	646.000	150,837	XXX	66,971	121,868	(54,897)			(54,897)		66,971		83,866	83,866	224	XXX
577081102	MATTEL INC		06/07/2019	INVESTMENT TECH GROUP INC	380.000	4,613	XXX	10,465	3,796	6,669			6,669		10,465		(5,853)	(5,853)		XXX
57772K101	MAXIM INTEGRATED PRODUCTS INC		07/02/2019	WEEDEN & CO, NEW YORK	1,387.000	78,376	XXX	58,074	60,054	(13,274)			(13,274)		58,074		20,302	20,302	548	XXX
579780206	MCCORMICK & CO INC/MD		06/07/2019	INVESTMENT TECH GROUP INC	110.000	15,031	XXX	10,306	15,316	(5,011)			(5,011)		10,306		4,725	4,725	80	XXX
580135101	MCDONALD'S CORP		06/07/2019	INVESTMENT TECH GROUP INC	555.000	103,352	XXX	68,389	98,551	(30,163)			(30,163)		68,389		34,964	34,964	318	XXX
58155Q103	MCKESSON CORP		06/07/2019	INVESTMENT TECH GROUP INC	150.000	19,384	XXX	21,370	16,571	4,799			4,799		21,370		(1,986)	(1,986)	81	XXX
G5960L103	MEDTRONIC PLC	C	06/07/2019	INVESTMENT TECH GROUP INC	900.000	82,919	XXX	64,524	81,864	(17,340)			(17,340)		64,524		18,394	18,394	480	XXX
58933Y105	MERCK & CO INC		06/07/2019	INVESTMENT TECH GROUP INC	1,880.000	149,085	XXX	111,262	143,651	(32,389)			(32,389)		111,262		37,823	37,823	1,416	XXX
59001K100	MERITOR INC		06/10/2019	LIQUIDNET INC, NEW YORK	3,582.000	74,946	XXX	47,058	60,166	(13,596)			(13,596)		47,058		27,888	27,888		XXX
590479135	MESA AIR GROUP INC		06/10/2019	DEUTSCHE BK SECS INC, NY	3,557.000	33,120	XXX	42,531	27,409	15,102			15,102		42,531		(9,410)	(9,410)		XXX
59156R108	METLIFE INC		06/07/2019	INVESTMENT TECH GROUP INC	760.000	34,462	XXX	36,465	31,206	5,259			5,259		36,465		(2,003)	(2,003)	231	XXX
592688105	METTLER-TOLEDO INTERNATIONAL I		06/07/2019	INVESTMENT TECH GROUP INC	22.000	15,269	XXX	9,250	12,443	(3,193)			(3,193)		9,250		6,020	6,020		XXX
552953101	MGM RESORTS INTERNATIONAL		06/07/2019	INVESTMENT TECH GROUP INC	240.000	6,481	XXX	7,801	5,822	1,978			1,978		7,801		(1,320)	(1,320)	22	XXX
G60754101	MICHAEL KORS HOLDINGS LTD	C	01/02/2019	MERGER	170.000	7,279	XXX	7,279	6,446	832			832		7,279					XXX
595017104	MICROCHIP TECHNOLOGY INC		06/07/2019	INVESTMENT TECH GROUP INC	160.000	13,767	XXX	10,351	11,507	(1,156)			(1,156)		10,351		3,416	3,416	51	XXX
595112103	MICRON TECHNOLOGY INC		06/07/2019	INVESTMENT TECH GROUP INC	770.000	28,978	XXX	17,160	24,432	(7,272)			(7,272)		17,160		11,818	11,818		XXX
594918104	MICROSOFT CORP		06/07/2019	INVESTMENT TECH GROUP INC	5,400.000	625,801	XXX	340,021	548,478	(208,457)			(208,457)		340,021		285,780	285,780	1,247	XXX
59522J103	MID-AMERICA APARTMENT COMMUNIT		06/07/2019	INVESTMENT TECH GROUP INC	80.000	8,722	XXX	7,765	7,656	109			109		7,765		958	958	106	XXX
607525102	MODEL N INC		06/10/2019	LIQUIDNET INC, NEW YORK	1,051.000	18,315	XXX	17,708	13,905	3,804			3,804		17,708		606	606		XXX
607828100	MODINE MANUFACTURING CO		06/10/2019	LIQUIDNET INC, NEW YORK	1,504.000	22,029	XXX	20,632	16,258	4,374			4,374		20,632		1,397	1,397		XXX
608190104	MOHAWK INDUSTRIES INC		06/07/2019	INVESTMENT TECH GROUP INC	50.000	6,609	XXX	10,078	5,848	4,230			4,230		10,078		(3,469)	(3,469)		XXX
60871R209	MOLSON COORS BREWING CO		06/07/2019	INVESTMENT TECH GROUP INC	120.000	7,428	XXX	11,743	6,739	5,004			5,004		11,743		(4,315)	(4,315)	25	XXX
609207105	MONDELEZ INTERNATIONAL		06/07/2019	INVESTMENT TECH GROUP INC	1,040.000	51,082	XXX	46,600	41,631	4,969			4,969		46,600		4,482	4,482	356	XXX
609839105	MONOLITHIC POWER SYSTEMS		10/09/2019	DEUTSCHE BK SECS INC, NY	1,002.000	130,364	XXX	76,572	116,483	(39,910)			(39,910)		76,572		53,792	53,792	441	XXX
61174X109	MONSTER BEVERAGE CORP		06/07/2019	INVESTMENT TECH GROUP INC	290.000	17,567	XXX	13,063	14,274	(1,211)			(1,211)		13,063		4,504	4,504		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
615369105	MOODY'S CORP		06/07/2019	INVESTMENT TECH GROUP INC	117.000	20,287	XXX	11,080	16,385	(5,304)			(5,304)		11,080		9,206	9,206	28	XXX
617446448	MORGAN STANLEY		06/07/2019	INVESTMENT TECH GROUP INC	980.000	41,389	XXX	41,137	38,857	2,280			2,280		41,137		253	253	297	XXX
61945C103	MOSAIC CO/THE		06/07/2019	INVESTMENT TECH GROUP INC	230.000	6,363	XXX	6,692	6,718	(26)			(26)		6,692		(328)	(328)	2	XXX
620076307	MOTOROLA SOLUTIONS INC		06/07/2019	INVESTMENT TECH GROUP INC	110.000	15,280	XXX	9,106	12,654	(3,548)			(3,548)		9,106		6,174	6,174	90	XXX
55345K103	MRC GLOBAL INC		06/10/2019	DEUTSCHE BK SECS INC, NY	1,696.000	26,251	XXX	35,161	20,742	14,419			14,419		35,161		(8,910)	(8,910)		XXX
55354G100	MSCI INC		06/07/2019	INVESTMENT TECH GROUP INC	62.000	12,152	XXX	10,601	9,141	1,460			1,460		10,601		1,551	1,551	28	XXX
N59465109	MYLAN NV	C	06/07/2019	INVESTMENT TECH GROUP INC	320.000	8,124	XXX	12,032	8,768	3,264			3,264		12,032		(3,908)	(3,908)		XXX
62855J104	MYRIAD GENETICS INC		07/15/2019	INSTINET CLEARING SER INC	1,909.000	52,998	XXX	32,015	55,495	(23,480)			(23,480)		32,015		20,984	20,984		XXX
631103108	NASDAQ INC		06/07/2019	INVESTMENT TECH GROUP INC	80.000	7,197	XXX	5,378	6,526	(1,147)			(1,147)		5,378		1,819	1,819	15	XXX
637071101	NATIONAL OILWELL VARCO INC		06/07/2019	INVESTMENT TECH GROUP INC	260.000	6,715	XXX	9,834	6,682	3,152			3,152		9,834		(3,119)	(3,119)	5	XXX
Y62132108	NAVIGATOR HOLDINGS LTD	C	02/08/2019	LIQUIDNET INC, NEW YORK	2,213.000	22,149	XXX	23,366	20,802	2,563			2,563		23,366		(1,217)	(1,217)		XXX
640268108	NEKTAR THERAPEUTICS		12/23/2019	INVESTMENT TECH GROUP INC	730.000	27,514	XXX	47,723	23,995	23,728			23,728		47,723		(20,209)	(20,209)		XXX
64110D104	NETAPP INC		06/07/2019	INVESTMENT TECH GROUP INC	200.000	13,103	XXX	7,121	11,934	(4,813)			(4,813)		7,121		5,982	5,982	100	XXX
64110L106	NETFLIX INC		06/07/2019	INVESTMENT TECH GROUP INC	312.000	110,199	XXX	38,903	83,510	(44,607)			(44,607)		38,903		71,296	71,296		XXX
64131A105	NEURONETICS INC		06/10/2019	DEUTSCHE BK SECS INC, NY	188.000	2,822	XXX	3,196	3,638	(442)			(442)		3,196		(374)	(374)		XXX
651229106	NEWELL BRANDS INC		06/07/2019	INVESTMENT TECH GROUP INC	370.000	6,768	XXX	16,710	6,878	9,832			9,832		16,710		(9,942)	(9,942)	37	XXX
651290108	NEWFIELD EXPLORATION CO		02/07/2019	INVESTMENT TECH GROUP INC	230.000	3,851	XXX	9,470	3,372	6,098			6,098		9,470		(5,619)	(5,619)		XXX
651639106	NEWMONT MINING CORP		03/18/2019	INVESTMENT TECH GROUP INC	240.000	8,043	XXX	8,307	8,316	(9)			(9)		8,307		(265)	(265)		XXX
65339F101	NEXTERA ENERGY INC		06/07/2019	INVESTMENT TECH GROUP INC	396.000	74,917	XXX	47,420	68,833	(21,413)			(21,413)		47,420		27,497	27,497	235	XXX
G6518L108	NIELSEN HOLDINGS PLC	C	06/07/2019	INVESTMENT TECH GROUP INC	210.000	5,220	XXX	8,837	4,899	3,938			3,938		8,837		(3,617)	(3,617)	34	XXX
654106103	NIKE INC		06/07/2019	INVESTMENT TECH GROUP INC	900.000	75,273	XXX	46,009	66,726	(20,717)			(20,717)		46,009		29,264	29,264	271	XXX
65473P105	NISOURCE INC		06/07/2019	INVESTMENT TECH GROUP INC	40.000	1,140	XXX	887	1,014	(127)			(127)		887		253	253	16	XXX
G65431101	NOBLE CORP PLC	C	02/08/2019	LIQUIDNET INC, NEW YORK	3,307.000	10,224	XXX	19,214	8,664	10,549			10,549		19,214		(8,989)	(8,989)		XXX
655044105	NOBLE ENERGY INC		07/15/2019	INVESTMENT TECH GROUP INC	470.000	10,182	XXX	17,998	8,817	9,181			9,181		17,998		(7,815)	(7,815)	70	XXX
655664100	NORDSTROM INC		03/18/2019	INVESTMENT TECH GROUP INC	60.000	2,760	XXX	2,886	2,797	90			90		2,886		(126)	(126)		XXX
655844108	NORFOLK SOUTHERN CORP		06/07/2019	INVESTMENT TECH GROUP INC	192.000	35,063	XXX	20,731	28,712	(7,981)			(7,981)		20,731		14,332	14,332	117	XXX
665859104	NORTHERN TRUST CORP		06/07/2019	INVESTMENT TECH GROUP INC	150.000	13,580	XXX	13,260	12,539	721			721		13,260		320	320	119	XXX
666807102	NORTHROP GRUMMAN CORP		09/23/2019	INVESTMENT TECH GROUP INC	131.000	38,175	XXX	30,448	32,082	(1,634)			(1,634)		30,448		7,727	7,727	84	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
G66721104	NORWEGIAN CRUISE LINE HOLDINGS	C	06/07/2019	INVESTMENT TECH GROUP INC	90.000	4,873	XXX	5,006	3,815	1,191			1,191		5,006		(134)	(134)		XXX
629377508	NRG ENERGY INC		06/07/2019	INVESTMENT TECH GROUP INC	190.000	7,494	XXX	2,373	7,524	(5,151)			(5,151)		2,373		5,120	5,120	6	XXX
67020Y100	NUANCE COMMUNICATIONS INC		10/02/2019	DEUTSCHE BK SECS INC, NY	4,404.000	78,641	XXX	71,497	58,267	9,946			9,946		71,497		7,144	7,144		XXX
670346105	NUCOR CORP		06/07/2019	INVESTMENT TECH GROUP INC	220.000	12,430	XXX	13,315	11,398	1,917			1,917		13,315		(884)	(884)	95	XXX
67059N108	NUTANIX INC		08/22/2019	LIQUIDNET INC, NEW YORK	419.000	18,318	XXX	15,162	17,426	(2,264)			(2,264)		15,162		3,156	3,156		XXX
67066G104	NVIDIA CORP		06/07/2019	INVESTMENT TECH GROUP INC	430.000	64,613	XXX	45,636	57,405	(11,769)			(11,769)		45,636		18,977	18,977	27	XXX
674599105	OCCIDENTAL PETROLEUM CORP		06/07/2019	INVESTMENT TECH GROUP INC	520.000	31,024	XXX	37,133	31,918	5,215			5,215		37,133		(6,108)	(6,108)	562	XXX
681919106	OMNICOM GROUP INC		06/07/2019	INVESTMENT TECH GROUP INC	170.000	12,909	XXX	14,589	12,451	2,138			2,138		14,589		(1,680)	(1,680)	139	XXX
682680103	ONEOK INC		06/07/2019	INVESTMENT TECH GROUP INC	260.000	17,141	XXX	15,004	14,027	977			977		15,004		2,137	2,137	310	XXX
68389X105	ORACLE CORP		12/23/2019	INVESTMENT TECH GROUP INC	2,230.000	114,868	XXX	86,602	100,685	(14,082)			(14,082)		86,602		28,265	28,265	604	XXX
67103H107	O'REILLY AUTOMOTIVE INC		06/07/2019	INVESTMENT TECH GROUP INC	62.000	23,086	XXX	17,465	21,348	(3,884)			(3,884)		17,465		5,621	5,621		XXX
693718108	PACCAR INC		06/07/2019	INVESTMENT TECH GROUP INC	250.000	16,937	XXX	16,126	14,285	1,841			1,841		16,126		811	811	567	XXX
69404D108	PACIFIC BIOSCIENCES OF CALIFOR		06/10/2019	DEUTSCHE BK SECS INC, NY	2,946.000	20,345	XXX	9,134	21,800	(12,666)			(12,666)		9,134		11,211	11,211		XXX
695127100	PACIRA PHARMACEUTICALS INC/DE		02/08/2019	LIQUIDNET INC, NEW YORK	249.000	9,291	XXX	9,970							9,970		(679)	(679)		XXX
695156109	PACKAGING CORP OF AMERICA		06/07/2019	INVESTMENT TECH GROUP INC	60.000	5,733	XXX	7,022	5,008	2,015			2,015		7,022		(1,290)	(1,290)	66	XXX
697900108	PAN AMERICAN SILVER CORP		06/10/2019	DEUTSCHE BK SECS INC, NY	5,042.769	60,121	XXX	91,347							91,347		(31,226)	(31,226)	169	XXX
701094104	PARKER-HANNIFIN CORP		06/07/2019	INVESTMENT TECH GROUP INC	93.000	15,341	XXX	13,014	13,870	(856)			(856)		13,014		2,326	2,326	50	XXX
704326107	PAYCHEX INC		06/07/2019	INVESTMENT TECH GROUP INC	230.000	18,286	XXX	14,120	14,985	(865)			(865)		14,120		4,166	4,166	145	XXX
70450Y103	PAYPAL HOLDINGS INC		06/07/2019	INVESTMENT TECH GROUP INC	800.000	80,225	XXX	31,949	67,272	(35,323)			(35,323)		31,949		48,277	48,277		XXX
69327R101	PDC ENERGY INC		06/10/2019	DEUTSCHE BK SECS INC, NY	1,128.000	35,539	XXX	48,416	31,337	14,272			14,272		48,416		(12,877)	(12,877)		XXX
G7S00T104	PENTAIR PLC	C	06/07/2019	INVESTMENT TECH GROUP INC	110.000	4,327	XXX	4,162	4,156	6			6		4,162		165	165	25	XXX
713448108	PEPSICO INC		06/07/2019	INVESTMENT TECH GROUP INC	1,010.000	121,621	XXX	105,953	111,585	(5,631)			(5,631)		105,953		15,668	15,668	1,285	XXX
714046109	PERKINELMER INC		06/07/2019	INVESTMENT TECH GROUP INC	70.000	6,474	XXX	3,658	5,499	(1,841)			(1,841)		3,658		2,816	2,816	6	XXX
G97822103	PERRIGO CO PLC	C	06/07/2019	INVESTMENT TECH GROUP INC	90.000	4,152	XXX	4,707	3,488	1,219			1,219		4,707		(554)	(554)	6	XXX
717081103	PFIZER INC		06/07/2019	INVESTMENT TECH GROUP INC	4,220.000	177,476	XXX	137,280	184,203	(46,923)			(46,923)		137,280		40,197	40,197	1,109	XXX
69331C108	PG&E CORP		01/17/2019	INVESTMENT TECH GROUP INC	580.000	4,130	XXX	35,353	13,775	21,578			21,578		35,353		(31,223)	(31,223)		XXX
718172109	PHILIP MORRIS INTERNATIONAL IN		06/07/2019	INVESTMENT TECH GROUP INC	1,070.000	85,101	XXX	98,233	71,433	26,800			26,800		98,233		(13,133)	(13,133)	1,616	XXX
718546104	PHILLIPS 66		06/07/2019	INVESTMENT TECH GROUP INC	300.000	27,238	XXX	25,973	25,845	128			128		25,973		1,265	1,265	210	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
723484101	PINNACLE WEST CAPITAL CORP		06/07/2019	INVESTMENT TECH GROUP INC	90.000	8,315	XXX	6,914	7,668	(754)			(754)		6,914		1,401	1,401	61	XXX
723787107	PIONEER NATURAL RESOURCES CO		06/07/2019	INVESTMENT TECH GROUP INC	130.000	18,141	XXX	23,603	17,098	6,506			6,506		23,603		(5,462)	(5,462)	13	XXX
72703H101	PLANET FITNESS INC		06/10/2019	RBC CAPITAL MARKETS LLC,	910.000	57,223	XXX	18,644	48,580	(30,204)			(30,204)		18,644		38,579	38,579		XXX
72766Q105	PLATFORM SPECIALTY PRODUCTS CO		02/01/2019	MERGER	4,042.000	42,353	XXX	41,361	41,754	(393)			(393)		41,361		992	992		XXX
693475105	PNC FINANCIAL SERVICES GROUP I		06/07/2019	INVESTMENT TECH GROUP INC	320.000	40,843	XXX	37,025	37,411	(387)			(387)		37,025		3,819	3,819	399	XXX
733174700	POPULAR INC	C	06/10/2019	DEUTSCHE BK SECS INC, NY	1,233.000	66,182	XXX	50,974	58,222	(7,248)			(7,248)		50,974		15,208	15,208	333	XXX
693506107	PPG INDUSTRIES INC		06/07/2019	INVESTMENT TECH GROUP INC	180.000	19,567	XXX	17,070	18,401	(1,332)			(1,332)		17,070		2,498	2,498	43	XXX
69351T106	PPL CORP		06/07/2019	INVESTMENT TECH GROUP INC	410.000	12,878	XXX	14,039	11,615	2,424			2,424		14,039		(1,161)	(1,161)	252	XXX
69354N106	PRA GROUP INC		06/10/2019	LIQUIDNET INC, NEW YORK	1,213.000	35,871	XXX	44,087	29,561	14,526			14,526		44,087		(8,216)	(8,216)		XXX
74251V102	PRINCIPAL FINANCIAL GROUP INC		06/07/2019	INVESTMENT TECH GROUP INC	190.000	9,695	XXX	10,970	8,392	2,578			2,578		10,970		(1,275)	(1,275)	38	XXX
742718109	PROCTER & GAMBLE CO/THE		06/07/2019	INVESTMENT TECH GROUP INC	1,730.000	176,001	XXX	145,954	159,022	(13,067)			(13,067)		145,954		30,046	30,046	1,333	XXX
743315103	PROGRESSIVE CORP/THE		06/07/2019	INVESTMENT TECH GROUP INC	360.000	26,851	XXX	12,784	21,719	(8,935)			(8,935)		12,784		14,067	14,067	692	XXX
74340W103	PROLOGIS INC		06/07/2019	INVESTMENT TECH GROUP INC	360.000	26,535	XXX	18,827	21,139	(2,312)			(2,312)		18,827		7,708	7,708	93	XXX
744320102	PRUDENTIAL FINANCIAL INC		06/07/2019	INVESTMENT TECH GROUP INC	280.000	26,579	XXX	29,050	22,834	6,216			6,216		29,050		(2,471)	(2,471)	140	XXX
744573106	PUBLIC SERVICE ENTERPRISE GROU		06/07/2019	INVESTMENT TECH GROUP INC	350.000	20,233	XXX	15,399	18,218	(2,818)			(2,818)		15,399		4,833	4,833	66	XXX
74460D109	PUBLIC STORAGE		06/07/2019	INVESTMENT TECH GROUP INC	126.000	27,727	XXX	27,861	25,504	2,358			2,358		27,861		(135)	(135)	86	XXX
745867101	PULTEGROUP INC		06/07/2019	INVESTMENT TECH GROUP INC	110.000	3,355	XXX	2,042	2,859	(817)			(817)		2,042		1,314	1,314	21	XXX
693656100	PVH CORP		06/07/2019	INVESTMENT TECH GROUP INC	60.000	6,216	XXX	5,442	5,577	(135)			(135)		5,442		773	773	1	XXX
N72482123	QIAGEN NV	C	12/26/2019	DEUTSCHE BK SECS INC, NY	1,453.000	53,956	XXX	40,288	48,264	(10,046)			(10,046)		40,288		13,667	13,667		XXX
74736K101	QORVO INC		12/03/2019	INVESTMENT TECH GROUP INC	2,166.000	144,900	XXX	113,706	121,642	(19,714)			(19,714)		113,706		31,194	31,194		XXX
747525103	QUALCOMM INC		12/23/2019	INVESTMENT TECH GROUP INC	910.000	52,194	XXX	59,918	51,788	8,130			8,130		59,918		(7,724)	(7,724)	227	XXX
74762E102	QUANTA SERVICES INC		06/07/2019	INVESTMENT TECH GROUP INC	90.000	3,266	XXX	3,106	2,709	397			397		3,106		160	160	5	XXX
74834L100	QUEST DIAGNOSTICS INC		06/07/2019	INVESTMENT TECH GROUP INC	90.000	8,341	XXX	8,260	7,494	766			766		8,260		81	81	64	XXX
74837P108	QUICKLOGIC CORP		04/01/2019	LIQUIDNET INC, NEW YORK	13,289.000	11,347	XXX	9,666	9,754	(88)			(88)		9,666		1,681	1,681		XXX
751212101	RALPH LAUREN CORP		03/18/2019	INVESTMENT TECH GROUP INC	30.000	3,751	XXX	2,723	3,104	(381)			(381)		2,723		1,028	1,028	19	XXX
754730109	RAYMOND JAMES FINANCIAL INC		06/07/2019	INVESTMENT TECH GROUP INC	809.000	65,800	XXX	59,761	60,198	(437)			(437)		59,761		6,039	6,039	371	XXX
755111507	RAYTHEON CO		06/07/2019	INVESTMENT TECH GROUP INC	207.000	37,236	XXX	29,597	31,743	(2,146)			(2,146)		29,597		7,639	7,639	243	XXX
756109104	REALTY INCOME CORP		06/07/2019	INVESTMENT TECH GROUP INC	160.000	11,416	XXX	9,090	10,086	(996)			(996)		9,090		2,326	2,326	118	XXX
756577102	RED HAT INC		07/09/2019	NON-BROKER TRADE	204.000	37,650	XXX	14,726	35,831	(21,104)			(21,104)		14,726		22,924	22,924		XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (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
758849103	REGENCY CENTERS CORP		06/07/2019	INVESTMENT TECH GROUP INC	50.000	3,342	XXX	3,350	2,934	416			416		3,350		(8)	(8)	53	XXX
75886F107	REGENERON PHARMACEUTICALS INC		06/07/2019	INVESTMENT TECH GROUP INC	57.000	21,382	XXX	21,396	21,290	107			107		21,396		(14)	(14)		XXX
7591EP100	REGIONS FINANCIAL CORP		06/07/2019	INVESTMENT TECH GROUP INC	500.000	7,382	XXX	7,105	6,690	415			415		7,105		277	277	119	XXX
760759100	REPUBLIC SERVICES INC		06/07/2019	INVESTMENT TECH GROUP INC	160.000	12,921	XXX	9,143	11,534	(2,391)			(2,391)		9,143		3,778	3,778	79	XXX
761152107	RESMED INC		06/07/2019	INVESTMENT TECH GROUP INC	100.000	10,252	XXX	7,976	11,387	(3,411)			(3,411)		7,976		2,276	2,276	27	XXX
770323103	ROBERT HALF INTERNATIONAL INC		06/07/2019	INVESTMENT TECH GROUP INC	100.000	6,097	XXX	4,878	5,720	(842)			(842)		4,878		1,219	1,219	16	XXX
773903109	ROCKWELL AUTOMATION INC		06/07/2019	INVESTMENT TECH GROUP INC	91.000	15,241	XXX	12,245	13,694	(1,448)			(1,448)		12,245		2,996	2,996	44	XXX
775133101	ROGERS CORP		06/10/2019	UBS SECURITIES LLC, STAMF	871.000	123,752	XXX	69,685	78,654	(20,869)			(20,869)		69,685		54,068	54,068		XXX
776696106	ROPER TECHNOLOGIES INC		06/07/2019	INVESTMENT TECH GROUP INC	82.000	26,511	XXX	15,039	21,855	(6,816)			(6,816)		15,039		11,473	11,473	48	XXX
778296103	ROSS STORES INC		06/07/2019	INVESTMENT TECH GROUP INC	270.000	25,522	XXX	17,928	22,464	(4,536)			(4,536)		17,928		7,594	7,594	27	XXX
V7780T103	ROYAL CARIBBEAN CRUISES LTD	C	06/07/2019	INVESTMENT TECH GROUP INC	120.000	14,141	XXX	9,941	11,735	(1,793)			(1,793)		9,941		4,200	4,200	117	XXX
78409V104	S&P GLOBAL INC		06/07/2019	INVESTMENT TECH GROUP INC	178.000	36,775	XXX	19,433	30,249	(10,816)			(10,816)		19,433		17,342	17,342	51	XXX
79466L302	SALESFORCE.COM INC		06/07/2019	INVESTMENT TECH GROUP INC	530.000	83,866	XXX	36,791	72,594	(35,803)			(35,803)		36,791		47,075	47,075		XXX
800677106	SANGAMO THERAPEUTICS INC		06/10/2019	DEUTSCHE BK SECS INC, NY	1,159.000	9,692	XXX	3,665	13,305	(9,641)			(9,641)		3,665		6,028	6,028		XXX
78410G104	SBA COMMUNICATIONS CORP		06/07/2019	INVESTMENT TECH GROUP INC	83.000	16,382	XXX	12,524	13,437	(912)			(912)		12,524		3,858	3,858		XXX
80589M102	SCANA CORP		01/02/2019	MERGER	180.000	13,208	XXX	13,208	8,600	4,607			4,607		13,208				22	XXX
806857108	SCHLUMBERGER LTD	C	06/07/2019	INVESTMENT TECH GROUP INC	910.000	36,985	XXX	76,486	32,833	43,653			43,653		76,486		(39,501)	(39,501)	643	XXX
G7945M107	SEAGATE TECHNOLOGY PLC	C	06/07/2019	INVESTMENT TECH GROUP INC	220.000	9,867	XXX	8,372	8,490	(118)			(118)		8,372		1,495	1,495	141	XXX
81211K100	SEALED AIR CORP		06/07/2019	INVESTMENT TECH GROUP INC	150.000	6,685	XXX	6,815	5,226	1,589			1,589		6,815		(131)	(131)	8	XXX
816851109	SEMPRA ENERGY		06/07/2019	INVESTMENT TECH GROUP INC	220.000	27,208	XXX	22,243	23,802	(1,559)			(1,559)		22,243		4,965	4,965	255	XXX
816850101	SEMTECH CORP		06/10/2019	DEUTSCHE BK SECS INC, NY	1,829.000	85,825	XXX	62,820	83,896	(21,076)			(21,076)		62,820		23,005	23,005		XXX
824348106	SHERWIN-WILLIAMS CO/THE		06/07/2019	INVESTMENT TECH GROUP INC	71.000	30,854	XXX	19,197	27,936	(8,739)			(8,739)		19,197		11,657	11,657	57	XXX
826919102	SILICON LABORATORIES INC		06/10/2019	LIQUIDNET INC, NEW YORK	329.000	29,479	XXX	20,869	25,928	(5,059)			(5,059)		20,869		8,610	8,610		XXX
828806109	SIMON PROPERTY GROUP INC		06/07/2019	INVESTMENT TECH GROUP INC	234.000	41,390	XXX	41,209	39,310	1,899			1,899		41,209		181	181	395	XXX
83088M102	SKYWORKS SOLUTIONS INC		06/07/2019	INVESTMENT TECH GROUP INC	975.000	62,874	XXX	71,797	65,345	6,453			6,453		71,797		(8,923)	(8,923)	18	XXX
78440X101	SL GREEN REALTY CORP		06/07/2019	INVESTMENT TECH GROUP INC	80.000	7,340	XXX	8,451	6,326	2,124			2,124		8,451		(1,111)	(1,111)	85	XXX
78454L100	SM ENERGY CO		06/10/2019	DEUTSCHE BK SECS INC, NY	1,662.000	24,641	XXX	44,219	25,728	18,492			18,492		44,219		(19,578)	(19,578)	29	XXX
833034101	SNAP-ON INC		06/07/2019	INVESTMENT TECH GROUP INC	40.000	6,247	XXX	6,870	5,812	1,058			1,058		6,870		(623)	(623)	19	XXX
842587107	SOUTHERN CO/THE		06/07/2019	INVESTMENT TECH GROUP INC	650.000	33,577	XXX	32,025	28,548	3,477			3,477		32,025		1,553	1,553	365	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
844741108	SOUTHWEST AIRLINES CO		06/07/2019	INVESTMENT TECH GROUP INC	390.000	21,166	XXX	19,611	18,127	1,484			1,484		19,611		1,555	1,555	85	XXX
78467J100	SS&C TECHNOLOGIES HOLDINGS INC		06/10/2019	LIQUIDNET INC, NEW YORK	639.000	34,986	XXX	27,496	28,825	(1,329)			(1,329)		27,496		7,490	7,490	41	XXX
854502101	STANLEY BLACK & DECKER INC		06/07/2019	INVESTMENT TECH GROUP INC	110.000	14,590	XXX	12,661	13,171	(510)			(510)		12,661		1,929	1,929	33	XXX
855244109	STARBUCKS CORP		06/07/2019	INVESTMENT TECH GROUP INC	960.000	70,446	XXX	54,148	61,824	(7,676)			(7,676)		54,148		16,298	16,298	343	XXX
857477103	STATE STREET CORP		06/07/2019	INVESTMENT TECH GROUP INC	240.000	15,736	XXX	18,561	15,137	3,424			3,424		18,561		(2,825)	(2,825)	150	XXX
G84720104	STERIS PLC	C	03/28/2019	LIQUIDNET INC, NEW YORK	386.000	42,463	XXX	25,133	41,244	(16,112)			(16,112)		25,133		17,330	17,330	46	XXX
G8473T100	STERIS PLC	C	06/10/2019	DEUTSCHE BK SECS INC, NY	132.000	18,587	XXX	12,540							12,540		6,047	6,047		XXX
863667101	STRYKER CORP		06/07/2019	INVESTMENT TECH GROUP INC	229.000	42,873	XXX	27,622	35,896	(8,274)			(8,274)		27,622		15,251	15,251	157	XXX
867914103	SUNTRUST BANKS INC		12/11/2019	INVESTMENT TECH GROUP INC	550.000	33,407	XXX	29,975	27,742	2,233			2,233		29,975		3,432	3,432	538	XXX
78486Q101	SVB FINANCIAL GROUP		06/07/2019	INVESTMENT TECH GROUP INC	37.000	8,542	XXX	9,872	7,027	2,845			2,845		9,872		(1,330)	(1,330)		XXX
871503108	SYMANTEC CORP		11/05/2019	CONVERSION	690.000	15,549	XXX	16,653	13,038	3,616			3,616		16,653		(1,104)	(1,104)	95	XXX
87165B103	SYNCHRONY FINANCIAL		06/07/2019	INVESTMENT TECH GROUP INC	540.000	17,041	XXX	19,453	12,668	6,785			6,785		19,453		(2,412)	(2,412)	108	XXX
871607107	SYNOPSYS INC		06/07/2019	INVESTMENT TECH GROUP INC	80.000	8,854	XXX	5,724	6,739	(1,016)			(1,016)		5,724		3,130	3,130		XXX
871829107	SYSCO CORP		06/07/2019	INVESTMENT TECH GROUP INC	330.000	22,258	XXX	18,487	20,678	(2,191)			(2,191)		18,487		3,771	3,771	172	XXX
74144T108	T ROWE PRICE GROUP INC		06/07/2019	INVESTMENT TECH GROUP INC	170.000	16,920	XXX	12,846	15,694	(2,848)			(2,848)		12,846		4,073	4,073	54	XXX
873868103	TAHOE RESOURCES INC	C	02/26/2019	MERGER	38,771.000	131,659	XXX	157,649	141,514	16,135			16,135		157,649		(25,990)	(25,990)		XXX
87403A107	TAILORED BRANDS INC		06/10/2019	LIQUIDNET INC, NEW YORK	2,799.000	28,031	XXX	47,202	38,178	9,024			9,024		47,202		(19,172)	(19,172)	176	XXX
874054109	TAKE-TWO INTERACTIVE SOFTWARE		06/07/2019	INVESTMENT TECH GROUP INC	80.000	7,962	XXX	8,485	8,235	249			249		8,485		(522)	(522)		XXX
875372203	TANDEM DIABETES CARE INC		10/15/2019	LIQUIDNET INC, NEW YORK	4,078.000	202,605	XXX	48,140	132,895	(125,895)			(125,895)		48,140		154,465	154,465		XXX
876030107	TAPESTRY INC		06/07/2019	INVESTMENT TECH GROUP INC	190.000	6,112	XXX	6,637	6,413	225			225		6,637		(525)	(525)	27	XXX
87612E106	TARGET CORP		06/07/2019	INVESTMENT TECH GROUP INC	380.000	29,453	XXX	27,636	25,114	2,522			2,522		27,636		1,817	1,817	115	XXX
H84989104	TE CONNECTIVITY LTD	C	06/07/2019	INVESTMENT TECH GROUP INC	240.000	20,237	XXX	16,777	18,151	(1,375)			(1,375)		16,777		3,461	3,461	53	XXX
G87110105	TECHNIPFMC PLC	C	06/07/2019	INVESTMENT TECH GROUP INC	1,493.000	33,301	XXX	41,552	29,233	12,319			12,319		41,552		(8,251)	(8,251)	117	XXX
879369106	TELEFLEX INC		06/07/2019	INVESTMENT TECH GROUP INC	18.000	5,461	XXX	4,877							4,877		584	584	6	XXX
881569107	TESARO INC		01/22/2019	NON-BROKER TRADE	1,178.000	88,350	XXX	53,850	87,467	(33,617)			(33,617)		53,850		34,500	34,500		XXX
88224Q107	TEXAS CAPITAL BANCSHARES INC		06/10/2019	DEUTSCHE BK SECS INC, NY	554.000	32,490	XXX	30,825	24,523	2,382			2,382		30,825		1,665	1,665		XXX
882508104	TEXAS INSTRUMENTS INC		06/07/2019	INVESTMENT TECH GROUP INC	670.000	71,811	XXX	49,711	63,315	(13,604)			(13,604)		49,711		22,100	22,100	531	XXX
883203101	TEXTRON INC		06/07/2019	INVESTMENT TECH GROUP INC	200.000	10,387	XXX	9,683	9,198	485			485		9,683		704	704	5	XXX
88338N107	THERAPEUTICSMD INC		02/08/2019	LIQUIDNET INC, NEW YORK	338.000	1,779	XXX	1,695							1,695		85	85		XXX
883556102	THERMO FISHER SCIENTIFIC INC		06/07/2019	INVESTMENT TECH GROUP INC	288.000	74,611	XXX	40,763	64,452	(23,689)			(23,689)		40,763		33,848	33,848	69	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
886547108	TIFFANY & CO		06/07/2019	INVESTMENT TECH GROUP INC	70.000	6,323	XXX	5,389	5,636	(247)			(247)		5,389		934	934	50	XXX
88870P106	TIVO CORP		06/10/2019	DEUTSCHE BK SECS INC, NY	9,002.000	82,577	XXX	84,709	84,709	0			0		84,709		(2,132)	(2,132)	272	XXX
872540109	TJX COS INC/THE		06/07/2019	INVESTMENT TECH GROUP INC	850.000	42,738	XXX	32,199	38,029	(5,830)			(5,830)		32,199		10,539	10,539	148	XXX
891906109	TOTAL SYSTEM SERVICES INC		09/18/2019	INVESTMENT TECH GROUP INC	190.000	16,056	XXX	9,382	15,445	(6,063)			(6,063)		9,382		6,674	6,674	57	XXX
892356106	TRACTOR SUPPLY CO		06/07/2019	INVESTMENT TECH GROUP INC	90.000	8,690	XXX	6,818	7,510	(691)			(691)		6,818		1,871	1,871	12	XXX
893641100	TRANSDIGM GROUP INC		06/07/2019	INVESTMENT TECH GROUP INC	39.000	17,180	XXX	9,762	13,262	(3,501)			(3,501)		9,762		7,418	7,418		XXX
H8817H100	TRANSOCEAN LTD	C	07/15/2019	LIQUIDNET INC, NEW YORK	5,678.000	43,754	XXX	60,005	39,405	20,600			20,600		60,005		(16,251)	(16,251)		XXX
89417E109	TRAVELERS COS INC/THE		06/07/2019	INVESTMENT TECH GROUP INC	190.000	25,689	XXX	23,269	22,753	517			517		23,269		2,420	2,420	54	XXX
89531P105	TREX CO INC		06/10/2019	DEUTSCHE BK SECS INC, NY	1,232.000	87,342	XXX	41,889	73,132	(31,243)			(31,243)		41,889		45,453	45,453		XXX
896945201	TRIPADVISOR INC		12/23/2019	INVESTMENT TECH GROUP INC	130.000	5,532	XXX	6,077	7,012	(935)			(935)		6,077		(545)	(545)	245	XXX
G9087Q102	TRONOX HOLDINGS PLC	C	06/10/2019	DEUTSCHE BK SECS INC, NY	1,262.000	14,041	XXX	14,671							14,671		(629)	(629)	57	XXX
Q9235V101	TRONOX LTD	C	03/27/2019	MERGER	3,607.000	35,409	XXX	39,205	28,062	11,142			11,142		39,205		(3,796)	(3,796)	57	XXX
901109108	TUTOR PERINI CORP		06/10/2019	LIQUIDNET INC, NEW YORK	10,139.000	154,800	XXX	221,155	157,895	58,852			58,852		221,155		(66,355)	(66,355)		XXX
90130A200	TWENTY-FIRST CENTURY FOX INC		03/19/2019	EXCHANGE	500.000	17,551	XXX	13,767	24,086	(10,319)			(10,319)		13,767		3,784	3,784		XXX
90130A101	TWENTY-FIRST CENTURY FOX INC		03/19/2019	INVESTMENT TECH GROUP INC	1,200.000	44,359	XXX	33,974	57,744	(23,770)			(23,770)		33,974		10,385	10,385		XXX
90184L102	TWITTER INC		06/07/2019	INVESTMENT TECH GROUP INC	450.000	15,078	XXX	20,676	12,933	7,743			7,743		20,676		(5,598)	(5,598)		XXX
902494103	TYSON FOODS INC		06/07/2019	INVESTMENT TECH GROUP INC	200.000	13,736	XXX	12,446	10,680	1,766			1,766		12,446		1,290	1,290	38	XXX
902653104	UDR INC		06/07/2019	INVESTMENT TECH GROUP INC	130.000	5,917	XXX	4,665	5,151	(485)			(485)		4,665		1,252	1,252	69	XXX
90384S303	ULTA SALON COSMETICS & FRAGRAN		06/07/2019	INVESTMENT TECH GROUP INC	44.000	13,878	XXX	11,274	10,773	501			501		11,274		2,604	2,604		XXX
904311107	UNDER ARMOUR INC		06/07/2019	INVESTMENT TECH GROUP INC	80.000	2,069	XXX	2,346	1,414	933			933		2,346		(277)	(277)		XXX
907818108	UNION PACIFIC CORP		06/07/2019	INVESTMENT TECH GROUP INC	540.000	89,359	XXX	56,247	74,644	(18,397)			(18,397)		56,247		33,111	33,111	170	XXX
910047109	UNITED CONTINENTAL HOLDINGS IN		06/07/2019	INVESTMENT TECH GROUP INC	3,233.000	277,157	XXX	225,021	270,699	(45,678)			(45,678)		225,021		52,135	52,135		XXX
911312106	UNITED PARCEL SERVICE INC		06/07/2019	INVESTMENT TECH GROUP INC	460.000	48,274	XXX	52,880	44,864	8,017			8,017		52,880		(4,606)	(4,606)	374	XXX
911363109	UNITED RENTALS INC		06/07/2019	INVESTMENT TECH GROUP INC	60.000	7,452	XXX	6,364	6,152	212			212		6,364		1,088	1,088		XXX
913017109	UNITED TECHNOLOGIES CORP		06/07/2019	INVESTMENT TECH GROUP INC	550.000	68,989	XXX	60,619	58,564	2,055			2,055		60,619		8,370	8,370	198	XXX
91324P102	UNITEDHEALTH GROUP INC		06/07/2019	INVESTMENT TECH GROUP INC	688.000	178,458	XXX	110,455	171,395	(60,939)			(60,939)		110,455		68,002	68,002	237	XXX
91347P105	UNIVERSAL DISPLAY CORP		09/06/2019	INSTINET CLEARING SER INC	775.000	106,224	XXX	49,169	67,090	(26,953)			(26,953)		49,169		57,055	57,055	31	XXX
913483103	UNIVERSAL ELECTRONICS INC		06/10/2019	DEUTSCHE BK SECS INC, NY	1,480.000	47,532	XXX	80,464	37,414	43,050			43,050		80,464		(32,932)	(32,932)		XXX
913903100	UNIVERSAL HEALTH SERVICES INC		06/07/2019	INVESTMENT TECH GROUP INC	60.000	7,911	XXX	6,404	6,994	(590)			(590)		6,404		1,507	1,507	2	XXX

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year (Amortization)/ Accretion	13 Current Year's Other-Than-Temporary Impairment Recognized	14 Total Change in B./A.C.V. (Cols. 11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	16 Book/Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date
91529Y106	UNUM GROUP		06/07/2019	INVESTMENT TECH GROUP INC	160.000	5,578	XXX	7,006	4,701	2,305			2,305		7,006		(1,428)	(1,428)	48	XXX
902973304	US BANCORP		06/07/2019	INVESTMENT TECH GROUP INC	1,120.000	57,911	XXX	57,406	51,184	6,222			6,222		57,406		505	505	544	XXX
91913Y100	VALERO ENERGY CORP		06/07/2019	INVESTMENT TECH GROUP INC	310.000	25,225	XXX	21,207	23,241	(2,034)			(2,034)		21,207		4,018	4,018	225	XXX
92220P105	VARIAN MEDICAL SYSTEMS INC		06/07/2019	INVESTMENT TECH GROUP INC	70.000	9,184	XXX	5,588	7,932	(2,343)			(2,343)		5,588		3,596	3,596		XXX
922417100	VEECO INSTRUMENTS INC		07/02/2019	LIQUIDNET INC, NEW YORK	2,910.000	32,706	XXX	29,828	21,563	8,264			8,264		29,828		2,878	2,878		XXX
92276F100	VENTAS INC		06/07/2019	INVESTMENT TECH GROUP INC	260.000	16,614	XXX	16,046	15,233	813			813		16,046		568	568	269	XXX
92343E102	VERISIGN INC		06/07/2019	INVESTMENT TECH GROUP INC	74.000	13,688	XXX	5,640	10,973	(5,334)			(5,334)		5,640		8,048	8,048		XXX
92345Y106	VERISK ANALYTICS INC		06/07/2019	INVESTMENT TECH GROUP INC	110.000	14,441	XXX	8,998	11,994	(2,996)			(2,996)		8,998		5,443	5,443	12	XXX
92343V104	VERIZON COMMUNICATIONS INC		06/07/2019	INVESTMENT TECH GROUP INC	2,820.000	156,613	XXX	151,830	158,540	(6,710)			(6,710)		151,830		4,783	4,783	2,271	XXX
92532F100	VERTEX PHARMACEUTICALS INC		06/07/2019	INVESTMENT TECH GROUP INC	175.000	31,344	XXX	13,004	28,999	(15,995)			(15,995)		13,004		18,339	18,339		XXX
918204108	VF CORP		06/12/2019	INVESTMENT TECH GROUP INC	230.080	20,341	XXX	12,767	17,085	(4,318)			(4,318)		12,767		7,574	7,574	56	XXX
92553P201	VIACOM INC		12/05/2019	INVESTMENT TECH GROUP INC	400.000	12,612	XXX	14,149	10,280	3,869			3,869		14,149		(1,536)	(1,536)	202	XXX
92826C839	VISA INC		06/07/2019	INVESTMENT TECH GROUP INC	1,230.000	187,421	XXX	96,676	162,286	(65,610)			(65,610)		96,676		90,745	90,745	253	XXX
928377100	VISTA OUTDOOR INC		09/06/2019	LIQUIDNET INC, NEW YORK	7,167.000	60,377	XXX	97,921	63,095	21,507			21,507		97,921		(37,544)	(37,544)		XXX
929042109	VORNADO REALTY TRUST		06/07/2019	INVESTMENT TECH GROUP INC	120.000	8,258	XXX	10,037	7,444	2,594			2,594		10,037		(1,779)	(1,779)	83	XXX
929160109	VULCAN MATERIALS CO		06/07/2019	INVESTMENT TECH GROUP INC	80.000	9,243	XXX	10,156	7,904	2,252			2,252		10,156		(914)	(914)	12	XXX
92927K102	WABCO HOLDINGS INC		06/10/2019	DEUTSCHE BK SECS INC, NY	200.000	24,085	XXX	20,487	21,361	(1,018)			(1,018)		20,487		3,597	3,597		XXX
929740108	WABTEC CORP		06/07/2019	MERGER	30.275	2,020	XXX	2,311							2,311		(291)	(291)	4	XXX
931427108	WALGREENS BOOTS ALLIANCE INC		06/07/2019	INVESTMENT TECH GROUP INC	610.000	39,026	XXX	50,964	41,681	9,283			9,283		50,964		(11,939)	(11,939)	123	XXX
931142103	WAL-MART STORES INC		06/07/2019	INVESTMENT TECH GROUP INC	1,000.000	100,270	XXX	69,401	93,150	(23,749)			(23,749)		69,401		30,869	30,869	899	XXX
254687106	WALT DISNEY CO/THE		06/07/2019	FRACTIONS	1,280.616	158,321	XXX	133,766	140,420	(6,654)			(6,654)		133,766		24,555	24,555	1,114	XXX
94106L109	WASTE MANAGEMENT INC		06/07/2019	INVESTMENT TECH GROUP INC	280.000	28,917	XXX	19,921	24,917	(4,996)			(4,996)		19,921		8,995	8,995	55	XXX
941848103	WATERS CORP		06/07/2019	INVESTMENT TECH GROUP INC	57.000	12,915	XXX	7,671	10,753	(3,082)			(3,082)		7,671		5,243	5,243		XXX
942622200	WATSCO INC		06/10/2019	LIQUIDNET INC, NEW YORK	337.000	51,181	XXX	50,624	46,890	3,734			3,734		50,624		556	556	728	XXX
947890109	WEBSTER FINANCIAL CORP		06/10/2019	DEUTSCHE BK SECS INC, NY	803.000	41,860	XXX	40,862	39,580	1,282			1,282		40,862		998	998	205	XXX
92939U106	WEC ENERGY GROUP INC		06/07/2019	INVESTMENT TECH GROUP INC	230.000	17,813	XXX	13,491	15,930	(2,439)			(2,439)		13,491		4,322	4,322	106	XXX
94946T106	WELLCARE HEALTH PLANS INC		06/07/2019	INVESTMENT TECH GROUP INC	36.000	9,959	XXX	11,028	8,499	2,529			2,529		11,028		(1,070)	(1,070)		XXX
949746101	WELLS FARGO & CO		12/23/2019	INVESTMENT TECH GROUP INC	3,090.000	148,386	XXX	168,666	142,387	26,279			26,279		168,666		(20,280)	(20,280)	1,443	XXX
95040Q104	WELLTOWER INC		06/07/2019	INVESTMENT TECH GROUP INC	260.000	20,529	XXX	17,193	18,047	(854)			(854)		17,193		3,336	3,336	191	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
958102105	WESTERN DIGITAL CORP		06/07/2019	INVESTMENT TECH GROUP INC	200.000	8,727	XXX	13,618	7,394	6,224			6,224		13,618		(4,891)	(4,891)	130	XXX
959802109	WESTERN UNION CO/THE		06/07/2019	INVESTMENT TECH GROUP INC	220.000	4,287	XXX	4,803	3,753	1,050			1,050		4,803		(516)	(516)	35	XXX
96145D105	WESTROCK CO		06/07/2019	INVESTMENT TECH GROUP INC	170.000	6,378	XXX	8,721	6,419	2,301			2,301		8,721		(2,342)	(2,342)	64	XXX
962166104	WEYERHAEUSER CO		06/07/2019	INVESTMENT TECH GROUP INC	480.000	12,007	XXX	14,575	10,493	4,082			4,082		14,575		(2,568)	(2,568)	72	XXX
963320106	WHIRLPOOL CORP		06/07/2019	INVESTMENT TECH GROUP INC	60.000	7,928	XXX	11,007	6,412	4,595			4,595		11,007		(3,079)	(3,079)	35	XXX
969457100	WILLIAMS COS INC/THE		06/07/2019	INVESTMENT TECH GROUP INC	480.000	13,247	XXX	14,873	10,584	4,289			4,289		14,873		(1,625)	(1,625)	132	XXX
G96629103	WILLIS TOWERS WATSON PLC	C	06/07/2019	INVESTMENT TECH GROUP INC	97.000	16,726	XXX	11,836	14,730	(2,895)			(2,895)		11,836		4,891	4,891	63	XXX
084423102	WR BERKLEY CORP		06/10/2019	DEUTSCHE BK SECS INC, NY	744.000	54,275	XXX	39,498	46,711	(7,297)			(7,297)		39,498		14,777	14,777	16	XXX
384802104	WW GRAINGER INC		06/07/2019	INVESTMENT TECH GROUP INC	39.000	11,429	XXX	9,072	11,012	(1,940)			(1,940)		9,072		2,357	2,357	42	XXX
983134107	WYNN RESORTS LTD		06/07/2019	INVESTMENT TECH GROUP INC	60.000	7,186	XXX	5,219	5,935	(716)			(716)		5,219		1,967	1,967	46	XXX
98389B100	XCEL ENERGY INC		06/07/2019	INVESTMENT TECH GROUP INC	310.000	17,395	XXX	12,674	15,274	(2,599)			(2,599)		12,674		4,720	4,720	175	XXX
983919101	XILINX INC		06/07/2019	INVESTMENT TECH GROUP INC	180.000	20,347	XXX	10,897	15,331	(4,434)			(4,434)		10,897		9,450	9,450	69	XXX
98419M100	XYLEM INC/NY		06/07/2019	INVESTMENT TECH GROUP INC	120.000	8,967	XXX	5,974	8,006	(2,032)			(2,032)		5,974		2,993	2,993	14	XXX
988498101	YUM! BRANDS INC		06/07/2019	INVESTMENT TECH GROUP INC	240.000	23,935	XXX	15,306	22,061	(6,754)			(6,754)		15,306		8,629	8,629	46	XXX
98956P102	ZIMMER BIOMET HOLDINGS INC		06/07/2019	INVESTMENT TECH GROUP INC	140.000	16,818	XXX	14,473	14,521	(47)			(47)		14,473		2,345	2,345	46	XXX
989701107	ZIONS BANCORPORATION		06/07/2019	INVESTMENT TECH GROUP INC	150.000	7,185	XXX	6,411	6,111	300			300		6,411		774	774	33	XXX
98978V103	ZOETIS INC		06/07/2019	INVESTMENT TECH GROUP INC	340.000	32,616	XXX	18,216	29,084	(10,868)			(10,868)		18,216		14,401	14,401	71	XXX
9099999 Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						25,051,598	XXX	20,970,833	22,142,635	(1,553,370)			(1,553,370)		20,948,479		4,103,119	4,103,119	91,892	XXX
Common Stocks - Mutual Funds																				
411511306	HARBOR INTERNATIONAL-INST		06/10/2019	0	55,451.621	2,000,000	XXX	3,229,502	1,870,383	1,359,119			1,359,119		3,229,502		(1,229,502)	(1,229,502)		XXX
411511801	HARBOR INTL GROWTH-INST		06/10/2019	0	140,601.489	2,022,158	XXX	1,713,932	1,833,443	(119,511)			(119,511)		1,736,090		286,068	286,068		XXX
9499999 Subtotal - Common Stocks - Mutual Funds						4,022,158	XXX	4,943,435	3,703,827	1,239,608			1,239,608		4,965,593		(943,435)	(943,435)		XXX
9799997 Subtotal - Common Stocks - Part 4						29,073,756	XXX	25,914,267	25,846,461	(313,762)			(313,762)		25,914,072		3,159,684	3,159,684	91,892	XXX
9799998 Summary Item from Part 5 for Common Stocks						411,504	XXX	444,186							444,186		(32,683)	(32,683)	1,149	XXX
9799999 Subtotal - Common Stocks						29,485,260	XXX	26,358,454	25,846,461	(313,762)			(313,762)		26,358,258		3,127,002	3,127,002	93,042	XXX
9899999 Subtotal - Preferred and Common Stocks						29,485,260	XXX	26,358,454	25,846,461	(313,762)			(313,762)		26,358,258		3,127,002	3,127,002	93,042	XXX
9999999 Totals						252,651,902	XXX	250,524,000	154,354,556	(313,762)	(261,338)		(575,099)		249,343,734		3,310,118	3,310,118	3,183,619	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					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
Bonds - U.S. Governments																				
912810FT0	U S TREASURY BOND 4.5% 2/15/36		03/07/2019	JPMORGAN SECURITIES INC, NEW YORK	05/01/2019	RBC CAPITAL MARKETS LLC,	189,000	232,603	235,966	232,192		(411)		(411)			3,775	3,775	1,762	564
912828XR6	U S TREASURY NOTE 1.75% 5/31/22		06/27/2019	GOLDMAN SACHS & CO, NY	11/06/2019	GOLDMAN SACHS & CO, NY	3,293,000	3,303,022	3,311,293	3,302,322		(700)		(700)			8,971	8,971	22,714	11,185
912828XW5	U S TREASURY NOTE 1.75% 6/30/22		09/27/2019	CITIGROUP GBL MKTS/SALOMON, NEW YORK	12/20/2019	GOLDMAN SACHS & CO, NY	16,825,000	16,935,016	16,921,393	16,923,888		(11,128)		(11,128)			(2,495)	(2,495)	107,614	72,608
9128286G0	U S TREASURY NOTE 2.375% 2/29/24		06/13/2019	NOMURA SECS, NEW YORK	07/22/2019	DEUTSCHE BK SECS INC, NY	1,187,000	1,209,094	1,216,680	1,208,232		(862)		(862)			8,449	8,449	8,885	6,789
9128285V8	U S TREASURY NOTE 2.5% 1/15/22		03/28/2019	MORGAN STANLEY & CO INC, NY	10/10/2019	HSBC SECS INC, NEW YORK	6,604,000	6,633,983	6,724,603	6,628,581		(5,401)		(5,401)			96,022	96,022	98,739	23,298
9128284P2	U S TREASURY NOTE 2.625% 5/15/21		04/24/2019	HSBC SECS INC, NEW YORK	10/03/2019	GOLDMAN SACHS & CO, NY	128,000	128,775	130,189	128,613		(162)		(162)			1,576	1,576	2,707	1,504
9128285A4	U S TREASURY NOTE 2.75% 9/15/21		06/14/2019	CITIGROUP GBL MKTS/SALOMON, NEW YORK	12/26/2019	GOLDMAN SACHS & CO, NY	8,591,000	8,774,806	8,787,777	8,753,463		(21,342)		(21,342)			34,313	34,313	67,840	32,684
9128285L0	U S TREASURY NOTE 2.875% 11/15/21		02/27/2019	NOMURA SECS, NEW YORK	10/16/2019	GOLDMAN SACHS & CO, NY	3,131,000	3,166,942	3,208,229	3,161,427		(5,515)		(5,515)			46,802	46,802	56,131	30,664
9128285D8	U S TREASURY NOTE 2.875% 9/30/23		01/30/2019	RBC CAPITAL MARKETS LLC, NEW YORK	06/20/2019	MORGAN STANLEY & CO INC,	2,530,000	2,576,269	2,597,355	2,574,599		(1,670)		(1,670)			22,756	22,756	43,637	31,128
0599999 Subtotal - Bonds - U.S. Governments							42,478,000	42,960,510	43,133,486	42,913,318		(47,192)		(47,192)			220,168	220,168	410,030	210,423
Bonds - U.S. Special Revenue, Special Assessment																				
59447TUF8	MICHIGAN ST FIN AUTH REVENUE VAR 9/1/49		04/03/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	04/30/2019	RAYMOND JAMES/FI,SAINT PE	445,000	445,000	445,565	445,000							565	565	566	
3136AGAY8	FNMA GTD REMIC P/T 13-96 YA 3.5% 9/25/38		07/17/2019	MORGAN STANLEY & CO INC, NY	11/06/2019	Redemption	260,815	267,223	266,689	266,660		(563)		(563)			29	29	3,097	532
31403C6L0	FNMA POOL #0745275 5% 2/1/38		01/04/2019	WELLS FARGO SECURITIES LLC, CHARLOTTE	05/01/2019	WELLS FARGO SECURITIES LL	286,260	306,478	308,145	305,285		(1,192)		(1,192)			2,859	2,859	4,731	517
3140QBCV8	FNMA POOL #0CA3683 4.5% 6/1/49		08/30/2019	WELLS FARGO SECURITIES LLC, CHARLOTTE	11/22/2019	Redemption	137,144	145,372	144,188	145,095		(277)		(277)			(907)	(907)	1,424	189
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment							1,129,219	1,164,073	1,164,586	1,162,040		(2,033)		(2,033)			2,546	2,546	9,818	1,238
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
02665WDC2	AMERICAN HONDA FINANCE 2.05% 1/10/23		09/05/2019	MIZUHO SECURITIES USA/FIXED, NEW YORK	11/06/2019	NATIONAL FINL SVCS CORP,	359,000	358,867	359,309	358,875		8		8			433	433	1,186	
035240AD2	ANHEUSER-BUSCH INBEV WW 3.75% 1/15/22		01/04/2019	JPMORGAN SECURITIES INC, NEW YORK	04/25/2019	Call	311,000	311,218	311,000	311,198		(20)		(20)			(198)	(198)	17,876	5,604
07274NAA1	BAYER US FINANCE II LLC 3.5% 6/25/21		07/22/2019	WELLS FARGO SECURITIES LLC, CHARLOTTE	11/06/2019	MORGAN STANLEY & CO INC,	208,000	211,561	220,664	210,999		(562)		(562)			859	859	2,690	586
110122BE7	BRISTOL-MYERS SQUIBB 2.875% 2/19/21		11/21/2019	EXCHANGE	11/27/2019	MERRILL LYNCH PIERCE FENN	306,000	309,929	309,237	309,833		(96)		(96)			(596)	(596)	2,517	
11134LAD1	BROADCOM CORP/CAYMA 3% 1/15/22		06/27/2019	WELLS FARGO SECURITIES LLC, CHARLOTTE	11/06/2019	JPMORGAN SECURITIES INC,	224,000	224,708	226,849	224,614		(94)		(94)			2,236	2,236	5,469	3,099

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
1360698A2	CANADIAN IMPERIAL BANK VAR 7/22/23		09/13/2019	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	11/06/2019	HSBC SECS INC, NEW YORK	129,000	129,159	130,051	129,151		(8)		(8)			901	901	990	514
224044BW6	COX COMMUNICATIONS INC 3.25% 12/15/22		01/07/2019	SUNTRUST ROBINSON HUMPHREY INC, ATLANTA	04/30/2019	MORGAN STANLEY & CO INC,	147,000	143,775	147,891	144,025		250		250			3,866	3,866	1,795	319
126650DC1	CVS HEALTH CORP 3.35% 3/9/21		01/03/2019	BNP PARIBAS SECS CP/FIXED INCOME, PA	11/06/2019	GOLDMAN SACHS & CO, NY	387,000	386,551	389,155	386,698		147		147			2,457	2,457	13,826	4,249
233851DU5	DAIMLER FINANCE NORTH AME 2.55% 8/15/22		08/12/2019	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	11/06/2019	GOLDMAN SACHS & CO, NY	168,000	167,938	169,080	167,942		5		5			1,138	1,138	988	
29273RAQ2	ENERGY TRANSFER OPERATING 5.2% 2/1/22		06/25/2019	MORGAN STANLEY & CO INC, NY	11/06/2019	BK OF NEW YORK MELLON/TOR	169,000	178,628	177,832	177,344		(1,284)		(1,284)			488	488	6,762	3,564
30219GAN8	EXPRESS SCRIPTS HOLDING 3.4% 3/1/27		06/14/2019	US BANCORP INVESTMENTS INC, ST PAUL	10/10/2019	EXCHANGE	60,000	60,373	61,925	60,360		(13)		(13)			1,565	1,565	1,020	606
336158AK6	FIRST REPUBLIC BANK/CA 2.5% 6/6/22		06/14/2019	BK OF NEW YORK MELLON/TORONTO DOMINION	11/06/2019	MERRILL LYNCH PIERCE FENN	250,000	249,793	252,443	249,819		27		27			2,623	2,623	2,639	208
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	369,000	368,823	372,173	368,829		6		6			3,344	3,344	1,482	
24422EUQ0	JOHN DEERE CAPITAL CORP 3.2% 1/10/22		01/04/2019	MITSUBISHI UFJ SECURITIES, NEW YORK	02/08/2019	GOLDMAN SACHS & CO, NY	296,000	295,716	299,392	295,724		8		8			3,668	3,668	842	
48203RAG9	JUNIPER NETWORKS INC 4.5% 3/15/24		01/08/2019	MORGAN STANLEY & CO INC, NY	04/04/2019	MERRILL LYNCH PIERCE FENN	266,000	266,215	277,760	266,206		(9)		(9)			11,553	11,553	6,750	3,824
485170AV6	KANSAS CITY SOUTHERN 3% 5/15/23		09/16/2019	US BANCORP INVESTMENTS INC, ST PAUL	11/16/2019	MITSUBISHI UFJ SECURITIES	210,000	214,246	215,555	214,075		(171)		(171)			1,479	1,479	5,141	2,153
69352PAE3	PPL CAPITAL FUNDING INC 3.5% 12/1/22		06/18/2019	BARCLAYS CAPITAL INC, NEW YORK	11/06/2019	MERRILL LYNCH PIERCE FENN	250,000	256,298	258,130	255,617		(681)		(681)			2,513	2,513	3,816	462
892330AD3	TOYOTA INDUSTRIES CORP 3.11% 3/12/22	C	03/05/2019	PERSHING LLC, JERSEY CITY	04/24/2019	PERSHING LLC, JERSEY CITY	630,000	630,000	634,064	630,000							4,064	4,064	2,395	
92276MAX3	VENTAS REALTY LP 4.25% 3/1/22		02/26/2019	WELLS FARGO SECURITIES LLC, CHARLOTTE	08/13/2019	BNY MELLON	294,000	302,003	306,592	301,177		(826)		(826)			5,415	5,415	10,218	6,143
928668AZ5	VOLKSWAGEN GROUP OF AMERI 2.7% 9/26/22		09/30/2019	RBC CAPITAL MARKETS LLC, NEW YORK	11/06/2019	BBVA/SECURITIES, NEW YORK	320,000	321,834	322,890	321,768		(65)		(65)			1,121	1,121	1,008	144
92939UAB2	WEC ENERGY GROUP INC 3.1% 3/8/22		06/10/2019	DAIWA SECS AMER INC, NEW YORK	11/06/2019	MORGAN STANLEY & CO INC,	182,000	184,319	186,117	183,989		(330)		(330)			2,128	2,128	3,761	1,473
17322MAV8	CITIGROUP CMBS GC21 3.575% 5/10/47		01/31/2019	BARCLAYS CAPITAL INC, NEW YORK	06/06/2019	Redemption	303,076	308,463	313,462	307,565		(898)		(898)			5,897	5,897	3,497	90
126192AD5	COMM 2012-LC4 CMBS 3.288% 12/10/44		02/26/2019	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	11/11/2019	Redemption	215,341	217,065	218,942	216,998		(68)		(68)			1,944	1,944	5,390	531
92890NAU3	WFRBS CMBS C10 A3 2.875% 12/15/45		09/24/2019	WELLS FARGO SECURITIES LLC, CHARLOTTE	11/06/2019	WELLS FARGO SECURITIES LL	180,000	184,141	183,150	184,127		(15)		(15)			(977)	(977)	963	359
60700FAE3	MMAF EQUIPMENT FINAN A A3 2.84% 11/13/23		06/20/2019	CREDIT SUISSE, NEW YORK (CSUS)	10/17/2019	INTL FCSTONE FIN INC/BD R	199,000	201,977	201,612	201,769		(208)		(208)			(157)	(157)	2,057	220
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							6,432,417	6,483,599	6,545,273	6,478,703		(4,896)		(4,896)			57,765	57,765	105,076	34,149
8399998 Subtotal - Bonds							50,039,637	50,608,182	50,843,345	50,554,061		(54,121)		(54,121)			280,479	280,479	524,924	245,810

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
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																				
00771V108	AERIE PHARMACEUTICALS INC		04/02/2019	BARCLAYS CAPITAL LE, NEW YORK	06/10/2019	DEUTSCHE BK SECS INC, NY	246.000	11,672	8,346	11,672							(3,326)	(3,326)		
011659109	ALASKA AIR GROUP INC		04/02/2019	LIQUIDNET INC, NEW YORK	06/07/2019	INVESTMENT TECH GROUP INC	119.000	6,746	7,225	6,746							479	479	42	
03168L105	AMNEAL PHARMACEUTICALS INC		01/10/2019	INSTINET CLEARING SER INC, NEW YORK	09/06/2019	DEUTSCHE BK SECS INC, NY	1,596.000	22,132	8,165	22,132							(13,967)	(13,967)		
08579W103	BERRY GLOBAL GROUP INC		03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	06/05/2019	WELLS FARGO SECURITIES, L	430.000	23,011	21,551	23,011							(1,460)	(1,460)		
099724106	BORGWARNER INC		05/08/2019	INSTINET CLEARING SER INC, NEW YORK	06/07/2019	INVESTMENT TECH GROUP INC	255.000	10,086	10,280	10,086							194	194	43	
10922N103	BRIGHTHOUSE FINANCIAL INC		03/18/2019	INVESTMENT TECH GROUP INC, NEW YORK	03/19/2019	INVESTMENT TECH GROUP INC	20.000	804	813	804							9	9		
110122157	BRISTOL-MYERS SQUIBB CO		11/21/2019	MERGER	12/16/2019	INVESTMENT TECH GROUP INC	320.000	736	850	736							114	114		
14161W105	CARDLYTICS INC		03/06/2019	BAIRD, ROBERT W & CO INC, MILWAUKEE	07/29/2019	JEFFERIES & CO INC, NEW Y	6.000	101	175	101							74	74		
144577103	CARRIZO OIL & GAS INC		03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	03/26/2019	KEYBANC CAPITAL MARKETS I	269.000	3,291	3,278	3,291							(13)	(13)		
151020104	CELGENE CORP		09/23/2019	INVESTMENT TECH GROUP INC, NEW YORK	11/21/2019	MERGER	10.000	996	671	996							(325)	(325)		
18914U100	CLOUDERA INC		03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	06/06/2019	OPPENHEIMER & CO INC, NEW	625.000	7,038	3,279	7,038							(3,758)	(3,758)		
192108504	COEUR MINING INC		03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	05/02/2019	J.P MORGAN SECURITIES INC	765.000	3,513	2,548	3,513							(965)	(965)		
20451N101	COMPASS MINERALS INTERNATIONAL		01/02/2019	J.P MORGAN SECURITIES INC, NEW YORK	06/10/2019	DEUTSCHE BK SECS INC, NY	127.000	5,244	6,974	5,244							1,730	1,730	183	
216648402	COOPER COS INC/THE		03/18/2019	INVESTMENT TECH GROUP INC, NEW YORK	06/07/2019	INVESTMENT TECH GROUP INC	3.000	883	971	883							89	89		
22304C100	COVETRUS INC		02/08/2019	Mellon Bank	03/18/2019	INVESTMENT TECH GROUP INC	48.000	2,003	1,681	2,003							(323)	(323)		
25456K101	DIPLOMAT PHARMACY INC		03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	10/17/2019	SUNTRUST CAPITAL MARKETS	1,169.000	7,130	6,273	7,130							(857)	(857)		
25470M117	DISH NETWORK CORP RTS		11/18/2019	STOCK DIVIDEND	12/10/2019	LAPSE	5.000	3		3							(3)	(3)		
28618M106	ELEMENT SOLUTIONS INC		02/01/2019	MERGER	01/30/2019	MORGAN STANLEY & CO INC,	2,119.000	21,284	23,358	21,284							2,074	2,074		
28849P100	ELLIE MAE INC		03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	04/17/2019	NON-BROKER TRADE	242.000	23,855	23,958	23,855							103	103		
G3157S106	ENSCO PLC	C	03/28/2019	JEFFERIES & CO INC, NEW YORK	04/15/2019	MERGER	742.750	12,225	13,556	12,225							1,331	1,331	10	
G3166L100	ENSCO ROWAN PLC	C	05/10/2019	LIQUIDNET INC, NEW YORK	07/31/2019	MERGER	1,782.500	29,154	19,406	29,154							(9,748)	(9,748)		
G33856108	FERROGLOBE PLC	C	03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	11/01/2019	BERNSTEIN SANFORD C & CO,	3,939.000	8,277	2,365	8,277							(5,912)	(5,912)		

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
320517105	FIRST HORIZON NATIONAL CORP		03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	12/09/2019	LIQUIDNET INC, NEW YORK	929.000	12,549	14,912	12,549							2,363	2,363	323	
34960W106	FORTERRA INC		03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	08/01/2019	LIQUIDNET INC, NEW YORK	2,653.000	10,508	13,939	10,508							3,431	3,431		
35137L204	FOX CORP		03/19/2019	EXCHANGE	06/07/2019	ITG INC, NEW YORK	110.000	4,554	4,090	4,554							(464)	(464)	9	
37951D102	GLOBAL EAGLE ENTERTAINMENT INC		03/19/2019	BTIG LLC, NEW YORK	06/10/2019	DEUTSCHE BK SECS INC, NY	337.000	394	202	394							(192)	(192)		
39304D102	GREEN DOT CORP		02/25/2019	INSTINET CLEARING SER INC, NEW YORK	07/15/2019	INSTINET CLEARING SER INC	36.000	2,413	1,771	2,413							(642)	(642)		
395259104	GREENHILL & CO INC		03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	10/23/2019	INVESTMENT TECH GROUP INC	487.000	10,311	7,683	10,311							(2,628)	(2,628)	49	
419879101	HAWAIIAN HOLDINGS INC		03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	08/12/2019	WELLS FARGO SECURITIES, L	247.000	6,333	6,245	6,333							(89)	(89)	36	
45772F107	INPHI CORP		03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	11/01/2019	J.P MORGAN SECURITIES INC	440.000	19,122	28,807	19,122							9,685	9,685		
458118106	INTEGRATED DEVICE TECHNOLOGY I		03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	04/01/2019	NON-BROKER TRADE	759.000	36,292	37,191	36,292							899	899		
46121H109	INTRICON CORP		04/01/2019	LIQUIDNET INC, NEW YORK	08/07/2019	DEUTSCHE BK SECS INC, NY	485.000	12,172	10,298	12,172							(1,873)	(1,873)		
465741106	ITRON INC		03/08/2019	LIQUIDNET INC, NEW YORK	06/10/2019	DEUTSCHE BK SECS INC, NY	58.000	2,866	3,450	2,866							585	585		
50050N103	KONTOOR BRANDS INC		05/23/2019	CONVERSION	06/07/2019	ITG INC, NEW YORK	31.429	651	879	651							228	228		
50077B207	KRATOS DEFENSE & SECURITY SOLU		03/29/2019	SEAPORT GROUP SECURITIES, LLC, NEW YORK	06/10/2019	DEUTSCHE BK SECS INC, NY	249.000	3,892	5,482	3,892							1,590	1,590		
502413107	L3 TECHNOLOGIES INC		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	07/03/2019	MERGER	4.000	881	669	881							(212)	(212)	3	
413875105	L3HARRIS TECHNOLOGIES INC		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	07/01/2019	MERGER	1.000	198	105	198							(93)	(93)		
53814L108	LIVENT CORP		03/04/2019	CONVERSION	03/04/2019	INVESTMENT TECH GROUP INC	572.000	5,092	7,063	5,092							1,971	1,971		
55405Y100	MACOM TECHNOLOGY SOLUTIONS HOL		02/06/2019	JEFFERIES & CO INC, NEW YORK	06/10/2019	DEUTSCHE BK SECS INC, NY	51.000	809	784	809							(25)	(25)		
G5876H105	MARVELL TECHNOLOGY GROUP LTD	C	03/07/2019	KEYBANC CAPITAL MARKETS INC, NEW YORK	06/10/2019	DEUTSCHE BK SECS INC, NY	150.000	2,908	3,668	2,908							760	760	9	
584021109	MEDALLIA INC		07/19/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	07/23/2019	INVESTMENT TECH GROUP INC	56.000	1,176	2,075	1,176							899	899		
590479135	MESA AIR GROUP INC		03/12/2019	SUNTRUST CAPITAL MARKETS INC, NEW YORK	06/10/2019	DEUTSCHE BK SECS INC, NY	35.000	321	368	321							47	47		
67059N108	NUTANIX INC		03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	08/22/2019	CITIGROUP GLOBAL MARKETS,	157.000	6,492	3,106	6,492							(3,385)	(3,385)		
69404D108	PACIFIC BIOSCIENCES OF CALIFOR		03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	06/10/2019	DEUTSCHE BK SECS INC, NY	1,021.000	7,504	6,700	7,504							(804)	(804)		

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
695127100	PACIRA PHARMACEUTICALS INC/DE		01/18/2019	LIQUIDNET INC, NEW YORK	02/08/2019	LIQUIDNET INC, NEW YORK	214.000	8,572	7,985	8,572							(587)	(587)		
756577102	RED HAT INC		03/18/2019	INVESTMENT TECH GROUP INC, NEW YORK	07/09/2019	NON-BROKER TRADE	7.000	1,286	1,330	1,286							44	44		
84790A105	SPECTRUM BRANDS HOLDINGS INC		09/27/2019	SPIN-OFF	12/23/2019	FRACTIONS	26.625	1,331	1,430	1,331							98	98	2	
G84720104	STERIS PLC/UK	C	03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	03/28/2019	MERGER	139.000	17,239	13,205	17,239							(4,035)	(4,035)		
87403A107	TAILORED BRANDS INC		03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	11/22/2019	CREDIT SUISSE, NEW YORK (	1,237.000	9,863	6,153	9,863							(3,710)	(3,710)	376	
88338N107	THERAPEUTICSMD INC		01/25/2019	CORNERSTONE MACRO LLC, NEW YORK	02/08/2019	LIQUIDNET INC, NEW YORK	2,030.000	10,433	10,687	10,433							254	254		
891027104	TORCHMARK CORP		03/18/2019	INVESTMENT TECH GROUP INC, NEW YORK	08/09/2019	MERGER	30.000	2,513	2,513	2,513									10	
Q9235V101	TRONOX LTD	C	03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	03/27/2019	MERGER	1,368.000	16,857	15,903	16,857							(954)	(954)		
901109108	TUTOR PERINI CORP		01/24/2019	CREDIT SUISSE, NEW YORK (CSUS)	06/10/2019	DEUTSCHE BK SECS INC, NY	113.000	1,868	1,644	1,868							(225)	(225)		
922417100	VEECO INSTRUMENTS INC		03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	09/09/2019	LIQUIDNET INC, NEW YORK	1,095.000	12,722	12,329	12,722							(393)	(393)		
928377100	VISTA OUTDOOR INC		02/01/2019	KEYBANC CAPITAL MARKETS INC, NEW YORK	06/10/2019	DEUTSCHE BK SECS INC, NY	850.000	8,426	7,057	8,426							(1,369)	(1,369)		
96208T104	WEX INC		03/22/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	04/30/2019	LIQUIDNET INC, NEW YORK	11.000	1,683	2,082	1,683							398	398		
984121608	XEROX CORP		02/07/2019	INVESTMENT TECH GROUP INC, NEW YORK	08/01/2019	INVESTMENT TECH GROUP INC	130.000	3,772	3,976	3,772							204	204	55	
9099999 Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								444,186	411,504	444,186							(32,683)	(32,683)	1,149	
9799998 Subtotal - Common Stocks								444,186	411,504	444,186							(32,683)	(32,683)	1,149	
9899999 Subtotal - Preferred and Common Stocks								444,186	411,504	444,186							(32,683)	(32,683)	1,149	
9999999 Totals								51,052,368	51,254,849	50,998,247		(54,121)		(54,121)			247,796	247,796	526,073	245,810

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 - U.S. Governments - Issuer Obligations																			
U S TREASURY BILL 0% 3/19/20	@		12/13/2019	NOMURA SECS, NEW YORK	03/19/2020	12,099,819		9,668			12,144,000	12,096,844				0.397	M		
0199999 Subtotal - Bonds - U.S. Governments - Issuer Obligations						12,099,819		9,668			12,144,000	12,096,844			XXX	XXX	XXX		
0599999 Subtotal - Bonds - U.S. Governments						12,099,819		9,668			12,144,000	12,096,844			XXX	XXX	XXX		
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations																			
INTERPUBLIC GROUP OF COS 3.5% 10/1/20			10/09/2019	MERRILL LYNCH PIERCE FENNER SMITH INC NY	10/01/2020	333,504		(1,027)			330,000	334,531	2,904		3.500	2.062	AO		321
3299999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						333,504		(1,027)			330,000	334,531	2,904		XXX	XXX	XXX		321
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						333,504		(1,027)			330,000	334,531	2,904		XXX	XXX	XXX		321
6599999 Subtotal - Bonds - Unaffiliated Bank Loans															XXX	XXX	XXX		
7699999 Subtotal - Bonds - Issuer Obligations						12,433,322		8,640			12,474,000	12,431,374	2,904		XXX	XXX	XXX		321
8399999 Total Bonds						12,433,322		8,640			12,474,000	12,431,374	2,904		XXX	XXX	XXX		321
8699999 Total - Parent, Subsidiaries and Affiliates											XXX				XXX	XXX	XXX		
9199999 Total Short-Term Investments						12,433,322		8,640			XXX	12,431,374	2,904		XXX	XXX	XXX		321

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						42,992,231	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			(63)	X X X
0199999 Totals - Open Depositories				X X X			42,992,168	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			42,992,168	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			42,992,168	X X X

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

1. January	(7,432,849)	4. April	6,614,148	7. July	32,571,222	10. October	14,102,394
2. February	34,797,095	5. May	31,820,985	8. August	17,588,011	11. November	41,818,609
3. March	19,513,733	6. June	28,933,020	9. September	12,054,964	12. December	42,992,168

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	2,160,454	11,610	61,762
60934N104	FEDERATED GOVT OBLIGATIONS FUND		11/29/2019	0.500	X X X	70,366		8,291
8599999 Subtotal - Exempt Money Market Mutual Funds - as Identified by SVO						2,230,820	11,610	70,053
8899999 Total Cash Equivalents						2,230,820	11,610	70,053

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

	1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
States, Etc.	Type of Deposit	Purpose of Deposit	3 Book/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted Carrying Value	6 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	3,397,964	3,400,918		
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	3,397,964	3,400,918		
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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