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ANNUAL STATEMENT

For the Year Ended December 31, 2019

of the Condition and Affairs of the

MOTORISTS COMMERCIAL MUTUAL INSURANCE COMPANY

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

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

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

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

OFFICERS

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

OTHER

GREGORY ARTHUR BURTON	EXECUTIVE CHAIR

DIRECTORS OR TRUSTEES

GREGORY ARTHUR BURTON	SANDRA WERTH HARBRECHT	DAVID LYNN KAUFMAN	THOMAS JOSEPH OBROKTA JR.
CHARLES DONOVAN STAPLETON	MICHAEL LEE WISEMAN		

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

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

(Signature)	(Signature)	(Signature)
THOMAS JOSEPH OBROKTA JR.	MARCHELLE ELAINE MOORE	JAMES CHRISTOPHER HOWAT
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
PRESIDENT & CHIEF EXECUTIVE OFFICER	SECRETARY	TREASURER
(Title)	(Title)	(Title)

Subscribed and sworn to before me
This 7th day of February 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

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	23,080,237	5.9	23,080,237		23,080,237	5.9
1.02 All Other Governments		0.0			0	0.0
1.03 U.S. States, Territories and Possessions, etc., Guaranteed	1,799,976	0.5	1,799,976		1,799,976	0.5
1.04 U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed	13,699,061	3.5	13,699,061		13,699,061	3.5
1.05 U.S. Special Revenue and Special Assessment Obligations, etc., Non-Guaranteed	86,913,653	22.0	86,913,653		86,913,653	22.1
1.06 Industrial and Miscellaneous	134,270,903	34.0	134,270,903		134,270,903	34.1
1.07 Hybrid Securities		0.0			0	0.0
1.08 Parent, Subsidiaries and Affiliates		0.0			0	0.0
1.09 SVO Identified Funds		0.0			0	0.0
1.10 Unaffiliated Bank Loans		0.0			0	0.0
1.11 Total Long-Term Bonds	259,763,830	65.9	259,763,830	0	259,763,830	66.1
2. Preferred Stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and Misc. (Unaffiliated)		0.0			0	0.0
2.02 Parent, Subsidiaries and Affiliates		0.0			0	0.0
2.03 Total Preferred Stock	0	0.0	0	0	0	0.0
3. Common Stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and Miscellaneous Publicly Traded (Unaffiliated)	42,950,475	10.9	42,950,475		42,950,475	10.9
3.02 Industrial and Miscellaneous Other (Unaffiliated)	46,078	0.0	46,078		46,078	0.0
3.03 Parent, Subsidiaries and Affiliates Publicly Traded		0.0			0	0.0
3.04 Parent, Subsidiaries and Affiliates Other	22,002,413	5.6	22,002,413		22,002,413	5.6
3.05 Mutual Funds	21,882,701	5.5	21,882,701		21,882,701	5.6
3.06 Unit Investment Trusts		0.0			0	0.0
3.07 Closed-End Funds		0.0			0	0.0
3.08 Total Common Stocks	86,881,667	22.0	86,881,667	0	86,881,667	22.1
4. Mortgage Loans Schedule B):						
4.01 Farm Mortgages		0.0			0	0.0
4.02 Residential Mortgages		0.0			0	0.0
4.03 Commercial Mortgages		0.0			0	0.0
4.04 Mezzanine Real Estate Loans		0.0			0	0.0
4.05 Total Mortgage Loans	0	0.0	0	0	0	0.0
5. Real Estate (Schedule A):						
5.01 Properties Occupied by Company		0.0			0	0.0
5.02 Properties Held for Production of Income		0.0			0	0.0
5.03 Properties Held for Sale	7,534,635	1.9	6,325,000		6,325,000	1.6
5.04 Total Real Estate	7,534,635	1.9	6,325,000	0	6,325,000	1.6
6. Cash, Cash Equivalents, and Short-Term Investments::						
6.01 Cash (Schedule E, Part 1)	2,001,372	0.5	2,001,372		2,001,372	0.5
6.02 Cash Equivalents (Schedule E, Part 2)	11,136,262	2.8	11,136,262		11,136,262	2.8
6.03 Short-Term Investments (Schedule DA)	34,000	0.0	34,000		34,000	0.0
6.04 Total Cash, Cash Equivalents, and Short-Term Investments	13,171,634	3.3	13,171,634	0	13,171,634	3.3
7. Contract Loans		0.0			0	0.0
8. Derivatives (Schedule DB)		0.0			0	0.0
9. Other Invested Assets (Schedule BA)	27,088,575	6.9	27,088,575		27,088,575	6.9
10. Receivables for Securities	2	0.0	2		2	0.0
11. Securities Lending (Schedule DL, Part 1)		0.0		XXX	XXX	XXX
12. Other Invested Assets (Page 2, Line 11)		0.0			0	0.0
13. Total Invested Assets	394,440,343	100.0	393,230,708	0	393,230,708	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		7,684,014
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)		
	2.2 Additional investment made after acquisition (Part 2, Column 9)		0
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13		
	3.2 Totals, Part 3, Column 11		0
4.	Total gain (loss) on disposals, Part 3, Column 18		
5.	Deduct amounts received on disposals, Part 3, Column 15		
6.	Total foreign exchange change in book/adjusted carrying value:		
	6.1 Totals, Part 1, Column 15		
	6.2 Totals, Part 3, Column 13		0
7.	Deduct current year's other-than-temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12		
	7.2 Totals, Part 3, Column 10		0
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11	149,379	
	8.2 Totals, Part 3, Column 9		149,379
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)		7,534,635
10.	Deduct total nonadmitted amounts		1,209,635
11.	Statement value at end of current period (Line 9 minus Line 10)		6,325,000

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

NONE

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

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		25,492,092
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)		
	2.2 Additional investment made after acquisition (Part 2, Column 9)	1,613,754	1,613,754
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16		
	3.2 Totals, Part 3, Column 12		0
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	2,051,587	
	5.2 Totals, Part 3, Column 9		2,051,587
6.	Total gain (loss) on disposals, Part 3, Column 19		(145,818)
7.	Deduct amounts received on disposals, Part 3, Column 16		1,940,594
8.	Deduct amortization of premium and depreciation		
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	17,553	
	9.2 Totals, Part 3, Column 14		17,553
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15		
	10.2 Totals, Part 3, Column 11		0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		27,088,575
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		27,088,575

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		322,229,159
2.	Cost of bonds and stocks acquired, Part 3, Column 7		90,635,794
3.	Accrual of discount		206,885
4.	Unrealized valuation increase (decrease):		
	4.1 Part 1, Column 12	131,984	
	4.2 Part 2, Section 1, Column 15		
	4.3 Part 2, Section 2, Column 13	12,395,792	
	4.4 Part 4, Column 11	313,228	12,841,004
5.	Total gain (loss) on disposals, Part 4, Column 19		613,048
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7		78,791,715
7.	Deduct amortization of premium		1,307,468
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1 Part 1, Column 15		
	8.2 Part 2, Section 1, Column 19		
	8.3 Part 2, Section 2, Column 16		
	8.4 Part 4, Column 15		0
9.	Deduct current year's other-than-temporary impairment recognized:		
	9.1 Part 1, Column 14		
	9.2 Part 2, Section 1, Column 17		
	9.3 Part 2, Section 2, Column 14		
	9.4 Part 4, Column 13		0
10.	Total investment income recognized as a result of prepayment and/or acceleration fees, Note 5Q, Line 2		218,791
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		346,645,497
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		346,645,497

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	23,080,237	23,145,105	22,875,143	22,562,277
Governments (Including all obligations	2. Canada				
guaranteed by governments)	3. Other Countries				
	4. Totals	23,080,237	23,145,105	22,875,143	22,562,277
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	1,799,976	1,879,990	1,981,285	1,700,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	13,699,061	14,610,035	14,510,586	13,310,000
U.S. Special Revenue and Special Assessment Obligations and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions	7. Totals	86,913,653	90,600,298	89,075,164	84,307,261
Industrial and Miscellaneous,	8. United States	115,413,090	121,219,925	115,810,720	114,154,120
SVO Identified Funds, Unaffiliated Bank Loans	9. Canada	1,499,305	1,580,790	1,498,335	1,500,000
and Hybrid Securities (Unaffiliated)	10. Other Countries	17,358,508	18,139,194	17,388,528	17,500,000
	11. Totals	134,270,903	140,939,909	134,697,583	133,154,120
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	259,763,830	271,175,335	263,139,761	255,033,658
PREFERRED STOCKS	14. United States				
Industrial and Miscellaneous (Unaffiliated)	15. Canada				
	16. Other Countries				
	17. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks	0	0	0	
COMMON STOCKS	20. United States	63,531,087	63,531,087	50,612,583	
Industrial and Miscellaneous (Unaffiliated)	21. Canada	121,341	121,341	92,318	
	22. Other Countries	1,226,826	1,226,826	843,504	
	23. Totals	64,879,254	64,879,254	51,548,405	
Parent, Subsidiaries and Affiliates	24. Totals	22,002,413	22,002,413	12,903,299	
	25. Total Common Stocks	86,881,667	86,881,667	64,451,704	
	26. Total Stocks	86,881,667	86,881,667	64,451,704	
	27. Total Bonds and Stocks	346,645,497	358,057,002	327,591,465	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. **U.S. Governments**												
1.1 NAIC 1	4,804,321	16,458,459	3,614,604	199,171	3,196	XXX	25,079,752	9.6	29,945,466	12.0	25,079,752	
1.2 NAIC 2						XXX	0	0.0		0.0		
1.3 NAIC 3						XXX	0	0.0		0.0		
1.4 NAIC 4						XXX	0	0.0		0.0		
1.5 NAIC 5						XXX	0	0.0		0.0		
1.6 NAIC 6						XXX	0	0.0		0.0		
1.7 Totals	4,804,321	16,458,459	3,614,604	199,171	3,196	XXX	25,079,752	9.6	29,945,466	12.0	25,079,752	0
2. **All Other Governments**												
2.1 NAIC 1						XXX	0	0.0		0.0		
2.2 NAIC 2						XXX	0	0.0		0.0		
2.3 NAIC 3						XXX	0	0.0		0.0		
2.4 NAIC 4						XXX	0	0.0		0.0		
2.5 NAIC 5						XXX	0	0.0		0.0		
2.6 NAIC 6						XXX	0	0.0		0.0		
2.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. **U.S. States, Territories and Possessions, etc., Guaranteed**												
3.1 NAIC 1		1,799,976				XXX	1,799,976	0.7	3,963,334	1.6	1,799,976	
3.2 NAIC 2						XXX	0	0.0		0.0		
3.3 NAIC 3						XXX	0	0.0		0.0		
3.4 NAIC 4						XXX	0	0.0		0.0		
3.5 NAIC 5						XXX	0	0.0		0.0		
3.6 NAIC 6						XXX	0	0.0		0.0		
3.7 Totals	0	1,799,976	0	0	0	XXX	1,799,976	0.7	3,963,334	1.6	1,799,976	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**												
4.1 NAIC 1	3,864,990	4,083,998	5,367,247	122,828	260,000	XXX	13,699,061	5.2	13,114,487	5.3	13,699,061	
4.2 NAIC 2						XXX	0	0.0		0.0		
4.3 NAIC 3						XXX	0	0.0		0.0		
4.4 NAIC 4						XXX	0	0.0		0.0		
4.5 NAIC 5						XXX	0	0.0		0.0		
4.6 NAIC 6						XXX	0	0.0		0.0		
4.7 Totals	3,864,990	4,083,998	5,367,247	122,828	260,000	XXX	13,699,061	5.2	13,114,487	5.3	13,699,061	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.1 NAIC 1	7,675,035	38,638,675	29,306,567	9,337,294	1,956,083	XXX	86,913,653	33.2	86,084,151	34.5	86,913,653	
5.2 NAIC 2						XXX	0	0.0		0.0		
5.3 NAIC 3						XXX	0	0.0		0.0		
5.4 NAIC 4						XXX	0	0.0		0.0		
5.5 NAIC 5						XXX	0	0.0		0.0		
5.6 NAIC 6						XXX	0	0.0		0.0		
5.7 Totals	7,675,035	38,638,675	29,306,567	9,337,294	1,956,083	XXX	86,913,653	33.2	86,084,151	34.5	86,913,653	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. **Industrial and Miscellaneous (unaffiliated)**												
6.1 NAIC 1	7,890,215	41,721,794	57,186,026	5,348,262	5,546,259	XXX	117,692,557	45.0	94,590,473	37.9	94,194,010	23,498,547
6.2 NAIC 2	34,000	6,468,851	6,764,872	1,792,575	1,552,049	XXX	16,612,346	6.3	21,913,726	8.8	15,341,141	1,271,205
6.3 NAIC 3						XXX	0	0.0		0.0		
6.4 NAIC 4						XXX	0	0.0		0.0		
6.5 NAIC 5						XXX	0	0.0		0.0		
6.6 NAIC 6						XXX	0	0.0		0.0		
6.7 Totals	7,924,215	48,190,644	63,950,898	7,140,837	7,098,308	XXX	134,304,903	51.3	116,504,199	46.7	109,535,151	24,769,752
7. **Hybrid Securities**												
7.1 NAIC 1						XXX	0	0.0		0.0		
7.2 NAIC 2						XXX	0	0.0		0.0		
7.3 NAIC 3						XXX	0	0.0		0.0		
7.4 NAIC 4						XXX	0	0.0		0.0		
7.5 NAIC 5						XXX	0	0.0		0.0		
7.6 NAIC 6						XXX	0	0.0		0.0		
7.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. **Parent, Subsidiaries and Affiliates**												
8.1 NAIC 1						XXX	0	0.0		0.0		
8.2 NAIC 2						XXX	0	0.0		0.0		
8.3 NAIC 3						XXX	0	0.0		0.0		
8.4 NAIC 4						XXX	0	0.0		0.0		
8.5 NAIC 5						XXX	0	0.0		0.0		
8.6 NAIC 6						XXX	0	0.0		0.0		
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. **SVO Identified Funds**												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. **Unaffiliated Bank Loans**												
10.1 NAIC 1						XXX	0	0.0		0.0		
10.2 NAIC 2						XXX	0	0.0		0.0		
10.3 NAIC 3						XXX	0	0.0		0.0		
10.4 NAIC 4						XXX	0	0.0		0.0		
10.5 NAIC 5						XXX	0	0.0		0.0		
10.6 NAIC 6						XXX	0	0.0		0.0		
10.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. **Total Bonds Current Year**												
11.1 NAIC 1	(d) 24,234,561	102,702,901	95,474,444	15,007,555	7,765,538	0	245,184,999	93.7	XXX	XXX	221,686,452	23,498,547
11.2 NAIC 2	(d) 34,000	6,468,851	6,764,872	1,792,575	1,552,049	0	16,612,346	6.3	XXX	XXX	15,341,141	1,271,205
11.3 NAIC 3	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
11.4 NAIC 4	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
11.5 NAIC 5	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
11.6 NAIC 6	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
11.7 Totals	24,268,561	109,171,751	102,239,316	16,800,129	9,317,587	0	(b) 261,797,345	100.0	XXX	XXX	237,027,593	24,769,752
11.8 Line 11.7 as a % of Col. 7	9.3	41.7	39.1	6.4	3.6	0.0	100.0	XXX	XXX	XXX	90.5	9.5
12. **Total Bonds Prior Year**												
12.1 NAIC 1	17,166,773	79,274,422	98,928,189	24,624,684	7,703,844		XXX	XXX	227,697,913	91.2	208,469,463	19,228,450
12.2 NAIC 2	2,260,377	8,514,140	7,231,615	1,794,704	2,112,889		XXX	XXX	21,913,726	8.8	20,642,418	1,271,307
12.3 NAIC 3							XXX	XXX	0	0.0		
12.4 NAIC 4							XXX	XXX	0	0.0		
12.5 NAIC 5							XXX	XXX	(c) 0	0.0		
12.6 NAIC 6							XXX	XXX	(c) 0	0.0		
12.7 Totals	19,427,150	87,788,563	106,159,804	26,419,388	9,816,734	0	XXX	XXX	(b) 249,611,639	100.0	229,111,881	20,499,757
12.8 Line 12.7 as a % of Col. 9	7.8	35.2	42.5	10.6	3.9	0.0	XXX	XXX	100.0	XXX	91.8	8.2
13. **Total Publicly Traded Bonds**												
13.1 NAIC 1	21,082,703	92,660,700	87,975,023	13,930,634	6,037,391		221,686,452	84.7	208,469,463	83.5	221,686,452	XXX
13.2 NAIC 2	34,000	6,218,851	6,764,872	1,792,575	530,844		15,341,141	5.9	20,642,418	8.3	15,341,141	XXX
13.3 NAIC 3							0	0.0	0	0.0	0	XXX
13.4 NAIC 4							0	0.0	0	0.0	0	XXX
13.5 NAIC 5							0	0.0	0	0.0	0	XXX
13.6 NAIC 6							0	0.0	0	0.0	0	XXX
13.7 Totals	21,116,703	98,879,551	94,739,895	15,723,209	6,568,235	0	237,027,593	90.5	229,111,881	91.8	237,027,593	XXX
13.8 Line 13.7 as a % of Col. 7	8.9	41.7	40.0	6.6	2.8	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	8.1	37.8	36.2	6.0	2.5	0.0	90.5	XXX	XXX	XXX	90.5	XXX
14. **Total Privately Placed Bonds**												
14.1 NAIC 1	3,151,859	10,042,200	7,499,421	1,076,920	1,728,147		23,498,547	9.0	19,228,450	7.7	XXX	23,498,547
14.2 NAIC 2		250,000			1,021,205		1,271,205	0.5	1,271,307	0.5	XXX	1,271,205
14.3 NAIC 3							0	0.0	0	0.0	XXX	0
14.4 NAIC 4							0	0.0	0	0.0	XXX	0
14.5 NAIC 5							0	0.0	0	0.0	XXX	0
14.6 NAIC 6							0	0.0	0	0.0	XXX	0
14.7 Totals	3,151,859	10,292,200	7,499,421	1,076,920	2,749,352	0	24,769,752	9.5	20,499,757	8.2	XXX	24,769,752
14.8 Line 14.7 as a % of Col. 7	12.7	41.6	30.3	4.3	11.1	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	1.2	3.9	2.9	0.4	1.1	0.0	9.5	XXX	XXX	XXX	XXX	9.5

(a) Includes $.....22,947,043 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
(b) Includes $.....1,213,181 current year of bonds with Z designations and $.....1,225,753 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.
(c) Includes $..........0 current year of bonds with 5GI designations, $..........0 prior year of bonds with 5GI designations and $..........0 current year, $..........0 prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.
(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $.....1,999,515; NAIC 2 $.....34,000; 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 Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. **U.S. Governments**												
1.01 Issuer Obligations	2,780,979	11,952,909	2,428,337			XXX	17,162,225	6.6	18,208,616	7.3	17,162,225	
1.02 Residential Mortgage-Backed Securities	1,904,141	4,196,887	1,030,995	199,171	3,196	XXX	7,334,389	2.8	10,961,156	4.4	7,334,389	
1.03 Commercial Mortgage-Backed Securities	119,202	308,663	155,272			XXX	583,137	0.2	775,694	0.3	583,137	
1.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
1.05 Totals	4,804,321	16,458,459	3,614,604	199,171	3,196	XXX	25,079,752	9.6	29,945,466	12.0	25,079,752	0
2. **All Other Governments**												
2.01 Issuer Obligations						XXX	0	0.0		0.0		
2.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
2.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
2.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
2.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. **U.S. States, Territories and Possessions, Guaranteed**												
3.01 Issuer Obligations		1,799,976				XXX	1,799,976	0.7	3,963,334	1.6	1,799,976	
3.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
3.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
3.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
3.05 Totals	0	1,799,976	0	0	0	XXX	1,799,976	0.7	3,963,334	1.6	1,799,976	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**												
4.01 Issuer Obligations	3,864,990	4,083,998	5,367,247	122,828	260,000	XXX	13,699,061	5.2	13,114,487	5.3	13,699,061	
4.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
4.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
4.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
4.05 Totals	3,864,990	4,083,998	5,367,247	122,828	260,000	XXX	13,699,061	5.2	13,114,487	5.3	13,699,061	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.01 Issuer Obligations	404,289	17,486,225	17,176,999	1,815,000	1,249,133	XXX	38,131,647	14.6	43,266,882	17.3	38,131,647	
5.02 Residential Mortgage-Backed Securities	7,270,746	20,508,805	12,129,568	7,522,294	706,949	XXX	48,138,362	18.4	42,164,623	16.9	48,138,362	
5.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
5.04 Other Loan-Backed and Structured Securities		643,645				XXX	643,645	0.2	652,646	0.3	643,645	
5.05 Totals	7,675,035	38,638,675	29,306,567	9,337,294	1,956,083	XXX	86,913,653	33.2	86,084,151	34.5	86,913,653	0
6. **Industrial and Miscellaneous (unaffiliated)**												
6.01 Issuer Obligations	4,901,258	32,302,401	27,476,540	6,063,917	5,630,269	XXX	76,374,384	29.2	74,175,066	29.7	67,780,606	8,593,778
6.02 Residential Mortgage-Backed Securities	74,331	297,325	371,656	743,311	1,468,040	XXX	2,954,663	1.1		0.0		2,954,663
6.03 Commercial Mortgage-Backed Securities	80,489	6,003,971	34,850,658			XXX	40,935,118	15.6	29,669,759	11.9	34,792,226	6,142,892
6.04 Other Loan-Backed and Structured Securities	2,868,137	9,586,949	1,252,044	333,609		XXX	14,040,739	5.4	12,659,375	5.1	6,962,319	7,078,420
6.05 Totals	7,924,215	48,190,644	63,950,898	7,140,837	7,098,308	XXX	134,304,903	51.3	116,504,199	46.7	109,535,151	24,769,752
7. **Hybrid Securities**												
7.01 Issuer Obligations						XXX	0	0.0		0.0		
7.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
7.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
7.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
7.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. **Parent, Subsidiaries and Affiliates**												
8.01 Issuer Obligations						XXX	0	0.0		0.0		
8.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
8.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
8.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
8.05 Affiliated Bank Loans - Issued						XXX	0	0.0		0.0		
8.06 Affiliated Bank Loans - Acquired						XXX	0	0.0		0.0		
8.07 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.08	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.02 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.03 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued						XXX	0	0.0		0.0		
10.02 Unaffiliated Bank Loans - Acquired						XXX	0	0.0		0.0		
10.03 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11. Total Bonds Current Year												
11.01 Issuer Obligations	11,951,516	67,625,508	52,449,123	8,001,744	7,139,402	XXX	147,167,293	56.2	XXX	XXX	138,573,515	8,593,778
11.02 Residential Mortgage-Backed Securities	9,249,218	25,003,016	13,532,218	8,464,776	2,178,185	XXX	58,427,414	22.3	XXX	XXX	55,472,751	2,954,663
11.03 Commercial Mortgage-Backed Securities	199,690	6,312,634	35,005,931	0	0	XXX	41,518,255	15.9	XXX	XXX	35,375,363	6,142,892
11.04 Other Loan-Backed and Structured Securities	2,868,137	10,230,593	1,252,044	333,609	0	XXX	14,684,384	5.6	XXX	XXX	7,605,964	7,078,420
11.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
11.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.08 Totals	24,268,561	109,171,751	102,239,316	16,800,129	9,317,587	0	261,797,345	100.0	XXX	XXX	237,027,593	24,769,752
11.09 Line 11.08 as a % of Col. 7	9.3	41.7	39.1	6.4	3.6	0.0	100.0	XXX	XXX	XXX	90.5	9.5
12. Total Bonds Prior Year												
12.01 Issuer Obligations	9,473,476	55,310,802	66,542,145	13,945,220	7,456,744	XXX	XXX	XXX	152,728,386	61.2	148,191,145	4,537,241
12.02 Residential Mortgage-Backed Securities	5,300,431	18,974,303	14,020,504	12,470,552	2,359,989	XXX	XXX	XXX	53,125,778	21.3	53,125,778	
12.03 Commercial Mortgage-Backed Securities	311,633	6,391,613	23,738,590	3,617		XXX	XXX	XXX	30,445,453	12.2	21,687,065	8,758,388
12.04 Other Loan-Backed and Structured Securities	4,341,610	7,111,846	1,858,565			XXX	XXX	XXX	13,312,021	5.3	6,107,892	7,204,129
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX	0	0.0		
12.06 Affiliated Bank Loans						XXX	XXX	XXX	0	0.0		
12.07 Unaffiliated Bank Loans						XXX	XXX	XXX	0	0.0		
12.08 Totals	19,427,150	87,788,563	106,159,804	26,419,388	9,816,734	0	XXX	XXX	249,611,639	100.0	229,111,881	20,499,757
12.09 Line 12.08 as a % of Col. 9	7.8	35.2	42.5	10.6	3.9	0.0	XXX	XXX	100.0	XXX	91.8	8.2
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations	9,946,155	65,930,316	48,837,209	8,001,744	5,858,090	XXX	138,573,515	52.9	148,191,145	59.4	138,573,515	XXX
13.02 Residential Mortgage-Backed Securities	9,174,887	24,705,691	13,160,563	7,721,465	710,146	XXX	55,472,751	21.2	53,125,778	21.3	55,472,751	XXX
13.03 Commercial Mortgage-Backed Securities	119,202	2,514,038	32,742,123			XXX	35,375,363	13.5	21,687,065	8.7	35,375,363	XXX
13.04 Other Loan-Backed and Structured Securities	1,876,459	5,729,505				XXX	7,605,964	2.9	6,107,892	2.4	7,605,964	XXX
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0	0	XXX
13.06 Affiliated Bank Loans						XXX	0	0.0	0	0.0	0	XXX
13.07 Unaffiliated Bank Loans						XXX	0	0.0	0	0.0	0	XXX
13.08 Totals	21,116,703	98,879,551	94,739,895	15,723,209	6,568,235	0	237,027,593	90.5	229,111,881	91.8	237,027,593	XXX
13.09 Line 13.08 as a % of Col. 7	8.9	41.7	40.0	6.6	2.8	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11	8.1	37.8	36.2	6.0	2.5	0.0	90.5	XXX	XXX	XXX	90.5	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations	2,005,360	1,695,192	3,611,914		1,281,312	XXX	8,593,778	3.3	4,537,241	1.8	XXX	8,593,778
14.02 Residential Mortgage-Backed Securities	74,331	297,325	371,656	743,311	1,468,040	XXX	2,954,663	1.1	0	0.0	XXX	2,954,663
14.03 Commercial Mortgage-Backed Securities	80,489	3,798,596	2,263,807			XXX	6,142,892	2.3	8,758,388	3.5	XXX	6,142,892
14.04 Other Loan-Backed and Structured Securities	991,679	4,501,088	1,252,044	333,609		XXX	7,078,420	2.7	7,204,129	2.9	XXX	7,078,420
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0	XXX	0
14.06 Affiliated Bank Loans						XXX	0	0.0	0	0.0	XXX	0
14.07 Unaffiliated Bank Loans						XXX	0	0.0	0	0.0	XXX	0
14.08 Totals	3,151,859	10,292,200	7,499,421	1,076,920	2,749,352	0	24,769,752	9.5	20,499,757	8.2	XXX	24,769,752
14.09 Line 14.08 as a % of Col. 7	12.7	41.6	30.3	4.3	11.1	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11	1.2	3.9	2.9	0.4	1.1	0.0	9.5	XXX	XXX	XXX	XXX	9.5

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	0				
2. Cost of short-term investments acquired	34,000	34,000			
3. Accrual of discount	0				
4. Unrealized valuation increase (decrease)	0				
5. Total gain (loss) on disposals	0				
6. Deduct consideration received on disposals	0				
7. Deduct amortization of premium	0				
8. Total foreign exchange change in book/adjusted carrying value	0				
9. Deduct current year's other-than-temporary impairment recognized	0				
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	34,000	34,000	0	0	0
11. Deduct total nonadmitted amounts	0				
12. Statement value at end of current period (Line 10 minus Line 11)	34,000	34,000	0	0	0

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

Sch. DB - Pt. A - Verification
NONE

Sch. DB - Pt. B - Verification
NONE

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

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

Sch. DB - Verification
NONE

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

Cash Equivalents

	1 Total	2 Bonds	3 Money Market Mutual Funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	3,904,134		3,904,134	
2. Cost of cash equivalents acquired	140,801,489	3,998,222	136,803,268	
3. Accrual of discount	647	647		
4. Unrealized valuation increase (decrease)	(47)		(47)	
5. Total gain (loss) on disposals	10	(5)	15	
6. Deduct consideration received on disposals	133,569,971	1,999,349	131,570,623	
7. Deduct amortization of premium	0			
8. Total foreign exchange change in book/adjusted carrying value	0			
9. Deduct current year's other-than-temporary impairment recognized	0			
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	11,136,262	1,999,515	9,136,747	0
11. Deduct total nonadmitted amounts	0			
12. Statement value at end of current period (Line 10 minus Line 11)	11,136,262	1,999,515	9,136,747	0

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

SCHEDULE A - PART 1

Showing all Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Fair Value Less Encumbrances	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V. (13 - 11 - 12)	Total Foreign Exchange Change in B./A.C.V	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs, and Expenses Incurred
Properties Held for Sale																
2 story office building 30,612 sq ft and lot 91,040 sq ft, occupied by reporting entity		Murfresboro	TN	03/31/2017	04/27/2016	7,945,428		7,534,635	6,325,000	149,379			(149,379)		474,342	182,256
0599999. Total - Properties Held for Sale						7,945,428	0	7,534,635	6,325,000	149,379	0	0	(149,379)	0	474,342	182,256
0699999. Totals						7,945,428	0	7,534,635	6,325,000	149,379	0	0	(149,379)	0	474,342	182,256

Sch. A - Pt. 2
NONE

Sch. A - Pt. 3
NONE

Sch. B - Pt. 1
NONE

Sch. B - Pt. 2
NONE

Sch. B - Pt. 3
NONE

SCHEDULE BA - PART 1

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

1	2	3	Location 4	Location 5	6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value 13	14	15	16	17	18	19	20
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Desig-nation and Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated																			
	Aberdeen Institutional Commingled Funds, LLC		Philadelphia	Pennsyl	Aberdeen Asset Management Inc.		08/24/2017		8,986,213	8,694,969	8,694,969	505,763					635,048		0.840
	Adams Street 2012 Global Fund LP		Chicago	Illinois.	Adams Street Partners		02/15/2012		2,598,513	3,574,033	3,574,033	320,467					271,622	652,400	0.510
	Crescent Senior Secured Floating Rate Fund		Dover	Delawa	Crescent Capital Group LP		05/01/2007		5,420,990	8,640,050	8,640,050	18,773					456,411		4.900
	HarbourVest International Private Equity Partners V		Wilmington	Delawa	HarbourVest		05/31/2007	1	45,854	20,690	20,690	(11,509)				(482)		12,348	0.080
	HarbourVest Partners VIII Buyout Fund LP		Wilmington	Delawa	HarbourVest		03/29/2007	3	796,818	622,359	622,359	76,445					99,715	112,500	0.090
	HarbourVest Partners VIII Mezzanine LP		Wilmington	Delawa	HarbourVest		03/29/2007	2	138,993	59,172	59,172	(3,753)						20,000	0.100
	HarbourVest Partners VIII Venture Capital Fund LP		Wilmington	Delawa	HarbourVest		03/29/2007	1	272,596	250,641	250,641	47,035					46,586	10,000	0.020
	HIPEP V 2007 European Buyout Companion Fund LP		Wilmington	Delawa	HarbourVest		05/02/2007	3	209,050	62,197	62,197	(26,781)				18,035	26,618	23,573	0.370
	HarbourVest Partners IX-Buyout Fund LP		Wilmington	Delawa	HarbourVest		12/21/2011	3	1,717,985	2,309,202	2,309,202	564,684					157,905	517,500	0.210
	HarbourVest Partners IX-Credit Opportunities Fund LP		Wilmington	Delawa	HarbourVest		12/21/2011	2	257,155	313,764	313,764	34,398					11,394	125,000	0.200
	HarbourVest Partners IX-Venture Fund LP		Wilmington	Delawa	HarbourVest		12/21/2011	1	1,110,010	1,765,343	1,765,343	545,628					208,587	75,000	0.130
	Park Street Capital Private Equity Fund VIII		Boston	Massac	Park Street Capital		05/04/2007		390,430	409,939	409,939	(19,564)					90,826	42,500	0.340
2599999. Total - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated									21,944,607	26,722,359	26,722,359	2,051,587	0	0	0	17,553	2,004,711	1,590,821	XXX
All Other Low Income Housing Tax Credit - Unaffiliated																			
	3.05233503 Units LTD Partnership WNC Institutional Tax Credit Fund XXI		Irving	Californ	3.05233503 Units LTD Partnership WNC Institutional Tax Credit Fund XXI		03/28/2006		496,395	366,216	366,216								3.650
4399999. Total - All Other Low Income Housing Tax Credit - Unaffiliated									496,395	366,216	366,216	0	0	0	0	0	0	0	XXX
4899999. Subtotal - Unaffiliated									22,441,002	27,088,575	27,088,575	2,051,587	0	0	0	17,553	2,004,711	1,590,821	XXX
5099999. Totals									22,441,002	27,088,575	27,088,575	2,051,587	0	0	0	17,553	2,004,711	1,590,821	XXX

SCHEDULE BA - PART 2

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

1	2	Location 3	Location 4	5	6	7	8	9	10	11
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated										
	Aberdeen Institutional Commingled Funds, LLC	Philadelphia	Pennsylvan	Aberdeen Asset Management Inc.	08/24/2017.			635,048		0.840
	Adams Street 2012 Global Fund LP	Chicago	Illinois	Adams Street Partners	02/15/2012.			254,000		0.510
	Crescent Senior Secured Floating Rate Fund	Dover	Delaware	Crescent Capital Group LP	05/01/2007.			456,411		4.900
	HarbourVest International Private Equity Partners V	Wilmington	Delaware	HarbourVest	05/31/2007.	1		5,796		0.080
	HarbourVest Partners IX-Buyout Fund LP	Wilmington	Delaware	HarbourVest	12/21/2011.	3		225,000		0.210
	HarbourVest Partners IX-Credit Opportunities Fund LP	Wilmington	Delaware	HarbourVest	12/21/2011.	2		37,500		0.200
2599999. Total - Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated							0	1,613,754	0	XXX
4899999. Subtotal - Unaffiliated							0	1,613,754	0	XXX
5099999. Totals							0	1,613,754	0	XXX

SCHEDULE BA - PART 3

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

1	2	Location 3	Location 4	5	6	7	8	Change in Book/Adjusted Carrying Value 9	10	11	12	13	14	15	16	17	18	19	20
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated																			
	Adams Street 2012 Global Fund LP	Chicago	Illinoi	Adams Street Partners	02/15/2012.	10/31/2019.	3,576,048					0		576,482	576,482			0	
	HarbourVest Partners VIII Buyout Fund LP	Wilmington	Delav	HarbourVest	03/29/2007.	12/30/2019.	811,156					0		265,242	265,242			0	
	HarbourVest Partners VIII Mezzanine LP	Wilmington	Delav	HarbourVest	03/29/2007.	12/30/2019.	97,745					0		34,820	34,820			0	
	HarbourVest Partners VIII Venture Capital Fund LP	Wilmington	Delav	HarbourVest	03/29/2007.	12/30/2019.	276,041					0		72,435	72,435			0	
	HIPEP V 2007 European Buyout Companion Fund LP	Wilmington	Delav	HarbourVest	05/02/2007.	12/30/2019.	176,756					0		90,175	90,175	(15,639)		(15,639)	
	HarbourVest Partners IX-Buyout Fund LP	Wilmington	Delav	HarbourVest	12/21/2011.	12/27/2019.	1,844,626					0		325,108	325,108			0	
	HarbourVest Partners IX-Credit Opportunities Fund LP	Wilmington	Delav	HarbourVest	12/21/2011.	12/27/2019.	290,653					0		48,787	48,787			0	
	HarbourVest Partners IX-Venture Fund LP	Wilmington	Delav	HarbourVest	12/21/2011.	12/27/2019.	1,604,760					0		385,045	385,045			0	
	Park Street Capital Private Equity Fund VIII	Boston	Mass	Park Street Capital	05/04/2007.	12/20/2019.	572,003					0		142,500	142,500			0	
2599999. Total - Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated							9,249,788	0	0	0	0	0	0	1,940,594	1,940,594	(15,639)	0	(15,639)	0
All Other Low Income Housing Tax Credit - Unaffiliated																			
	3.05233503 Units LTD Partnership WNC Institutional Tax Credit Fund XXI	Irving	Califo	3.05233503 Units LTD Partnership WNC Institutional Tax Credit Fund XXI	03/28/2006.	12/31/2019.	496,395					0					(130,179)	(130,179)	
4399999. Total - All Other Low Income Housing Tax Credit - Unaffiliated							496,395	0	0	0	0	0	0	0	0	0	(130,179)	(130,179)	0
4899999. Subtotal - Unaffiliated							9,746,183	0	0	0	0	0	0	1,940,594	1,940,594	(15,639)	(130,179)	(145,818)	0
5099999. Totals							9,746,183	0	0	0	0	0	0	1,940,594	1,940,594	(15,639)	(130,179)	(145,818)	0

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
U.S. Government - Issuer Obligations																					
912810 FR 4	UNITED STATES TREASURY				1	425,256	111.449	395,576	354,939	408,133	6,146	(7,982)			2.375	(0.057)	JJ	3,894	8,326	02/04/2013.	01/15/2025.
912810 PV 4	UNITED STATES TREASURY	SD			1	1,507,495	106.200	1,424,612	1,283,584	1,467,895	22,227	(23,980)			1.750	(0.238)	JJ	10,377	25,421	11/29/2012.	01/15/2028.
912828 4H 0	UNITED STATES TREASURY				1	99,832	101.548	105,201	103,597	103,222	1,794	112			0.625	0.740	AO	138	640	05/18/2018.	04/15/2023.
912828 K3 3	UNITED STATES TREASURY				1	480,253	99.879	515,830	516,455	516,816	8,944	(1,256)			0.125	(0.138)	AO	138	638	05/16/2016.	04/15/2020.
912828 MF 4	UNITED STATES TREASURY				1	259,994	100.001	261,796	261,793	264,648	4,534	(3,157)			1.375	0.068	JJ	1,663	3,555	05/05/2014.	01/15/2020.
912828 PP 9	UNITED STATES TREASURY				1	410,590	100.926	415,532	411,719	423,117	7,130	(4,116)			1.125	0.041	JJ	2,140	4,575	05/16/2016.	01/15/2021.
912828 Q6 0	UNITED STATES TREASURY				1	277,787	99.794	292,546	293,150	294,372	5,079	(949)			0.125	(0.220)	AO	78	362	06/06/2017.	04/15/2021.
912828 QV 5	UNITED STATES TREASURY				1	382,256	101.122	409,862	405,314	411,653	7,018	(1,079)			0.625	0.334	JJ	1,170	2,502	05/05/2014.	07/15/2021.
912828 TE 0	UNITED STATES TREASURY	SD			1	2,717,917	101.019	2,825,970	2,797,475	2,851,426	48,450	(23,716)			0.125	(0.766)	JJ	1,615	3,454	09/25/2012.	07/15/2022.
912828 UH 1	UNITED STATES TREASURY				1	403,399	99.990	418,019	418,061	435,932	7,241	(1,480)			0.125	(0.255)	JJ	241	516	03/05/2013.	01/15/2023.
912828 UN 8	UNITED STATES TREASURY	SD			1	2,567,686	101.200	2,530,000	2,500,000	2,522,768		(7,042)			2.000	1.699	FA	18,886	50,000	04/22/2013.	02/15/2023.
912828 X3 9	UNITED STATES TREASURY				1	211,067	99.852	222,787	223,118	223,038	3,865	35			0.125	0.142	AO	59	275	05/04/2017.	04/15/2022.
912828 XL 9	UNITED STATES TREASURY				1	510,242	102.037	563,040	551,800	552,309	9,555	(318)			0.375	0.311	JJ	956	2,050	03/02/2016.	07/15/2025.
912828 YT 1	UNITED STATES TREASURY				1	4,439,779	99.867	4,444,082	4,450,000	4,439,924		145			1.500	1.621	MN	5,836		12/30/2019.	11/30/2021.
912828 YV 6	UNITED STATES TREASURY				1	247,442	99.191	247,978	250,000	247,459		16			1.500	1.717	MN	328		12/19/2019.	11/30/2024.
0199999. U.S. Government - Issuer Obligations						14,940,995	XXX	15,072,829	14,821,005	15,162,710	131,984	(74,766)	0	0	XXX	XXX	XXX	47,519	102,313	XXX	XXX
U.S. Government - Residential Mortgage-Backed Securities																					
36179T 4P 7	G2 MA5330 - RMBS			4	1	1,048,740	103.884	1,062,738	1,023,005	1,046,326		(1,080)			4.000	3.145	MON	3,410	40,841	07/05/2018.	07/20/2048.
36179T 7L 3	G2 MA5399 - RMBS			4	1	2,540,994	105.226	2,574,031	2,446,193	2,536,775		(1,685)			4.500	2.858	MON	9,173	109,950	08/30/2018.	08/20/2048.
36179T Z5 7	G2 MA5264 - RMBS			4	1	3,503,949	103.864	3,547,332	3,415,363	3,495,292		(4,291)			4.000	3.116	MON	11,385	136,298	07/12/2018.	06/20/2048.
36290S RR 4	GN 616196 - RMBS			4	1	49,084	102.262	48,148	47,083	47,962		(94)			5.500	4.198	MON	216	1,936	01/21/2004.	01/15/2024.
36296S E3 5	GN 699554 - RMBS			4	1	32,571	111.378	36,672	32,926	32,557		90			5.000	5.288	MON	137	1,471	10/21/2008.	11/15/2038.
36297A AT 0	GN 705718 - RMBS			4	1	30,767	107.175	31,806	29,677	31,058		95			5.000	3.882	MON	124	1,061	01/06/2009.	01/15/2039.
38373A D9 4	GNR 0969E PV - CMO/RMBS			4	1	23,318	106.864	24,622	23,041	23,321		37			4.000	3.691	MON	77	772	08/05/2009.	08/20/2039.
38377L AQ 1	GNR 10116F HB - CMO/RMBS			4	1	122,255	107.217	123,422	115,114	121,098		93			4.000	2.853	MON	384	4,270	09/17/2014.	09/20/2040.
0299999. U.S. Government - Residential Mortgage-Backed Securities						7,351,677	XXX	7,448,773	7,132,401	7,334,389	0	(6,835)	0	0	XXX	XXX	XXX	24,905	296,599	XXX	XXX
U.S. Government - Commercial Mortgage-Backed Securities																					
38376G M8 0	GNR 1158 C - CMBS			4	1	582,471	102.403	623,503	608,871	583,137		(1,655)			3.548	3.769	MON	1,800	21,328	04/05/2011.	08/16/2051.
0399999. U.S. Government - Commercial Mortgage-Backed Securities						582,471	XXX	623,503	608,871	583,137	0	(1,655)	0	0	XXX	XXX	XXX	1,800	21,328	XXX	XXX
0599999. Total - U.S. Government						22,875,143	XXX	23,145,104	22,562,277	23,080,237	131,984	(83,256)	0	0	XXX	XXX	XXX	74,225	420,240	XXX	XXX
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
13063B RW 4	CALIFORNIA ST			2	1FE	242,108	108.136	216,272	200,000	210,675		(4,940)			5.000	2.360	FA	4,167	10,000	03/06/2013.	02/01/2023.
546415 P5 3	LOUISIANA ST			2	1FE	459,896	113.008	423,780	375,000	407,076		(8,575)			5.000	2.461	JJ	8,646	18,750	05/24/2013.	07/15/2025.
546415 P6 1	LOUISIANA ST			2	1FE	304,095	112.859	282,148	250,000	270,501		(5,468)			5.000	2.561	JJ	5,764	12,500	05/24/2013.	07/15/2026.
57582R CZ 7	MASSACHUSETTS ST			2	1FE	232,299	107.108	240,993	225,000	228,295		(915)			4.000	3.530	MN	1,500	9,000	04/30/2015.	05/01/2035.
70914P VC 3	PENNSYLVANIA (COMMONWEALTH OF)			2	1FE	454,252	112.268	449,072	400,000	424,034		(5,860)			5.000	3.299	AO	4,222	20,000	06/10/2014.	10/15/2032.
97705L M4 6	WISCONSIN ST			2	1FE	288,635	107.090	267,725	250,000	259,395		(4,921)			5.000	2.879	MN	2,083	12,500	07/31/2013.	11/01/2022.
1199999. U.S. States, Territories & Possessions - Issuer Obligations						1,981,285	XXX	1,879,990	1,700,000	1,799,976	0	(30,680)	0	0	XXX	XXX	XXX	26,382	82,750	XXX	XXX
1799999. Total - U.S. States, Territories & Possessions (Direct and Guaranteed)						1,981,285	XXX	1,879,990	1,700,000	1,799,976	0	(30,680)	0	0	XXX	XXX	XXX	26,382	82,750	XXX	XXX
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					

SCHEDULE D - PART 1

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

1	2	Codes 3	4	5	6	7	Fair Value 8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
005662 MP 3	ADAMS CNTY COLO SCH DIST NO 014			2	1FE	184,100	114.445	171,668	150,000	163,547		(3,248)			5.000	2.561	JD	625	7,500	03/07/2013	12/01/2025
041826 R9 1	ARLINGTON TEX INDPT SCH DIST			2	1FE	207,995	118.028	206,549	175,000	196,626		(3,920)			5.000	2.420	FA	3,306	8,750	01/09/2017	02/15/2027
05914F FG 0	BALTIMORE CNTY MD			1	1FE	1,720,332	124.442	2,115,514	1,700,000	1,712,707		(949)			5.650	5.550	MN	16,008	96,050	10/28/2009	11/01/2029
088281 G2 0	BEXAR CNTY TEX			2	1FE	168,347	120.279	180,419	150,000	166,417		(1,904)			5.000	3.330	JD	333	7,792	12/14/2018	06/15/2039
102475 JL 5	BOWIE MD			2	1FE	260,000	97.813	254,314	260,000	260,000					3.000	3.000	JJ	1,040		10/30/2019	07/01/2040
181070 ET 6	CLARK CNTY NEV WTR RECLAMATION DIST			2	1FE	199,950	112.849	197,486	175,000	192,123		(2,410)			4.000	2.367	JJ	3,500	7,000	08/04/2016	07/01/2032
199492 DP 1	COLUMBUS OHIO			2	1FE	381,339	113.481	368,813	325,000	346,556		(5,759)			5.000	2.990	JJ	8,125	16,250	05/30/2013	07/01/2030
199492 PD 5	COLUMBUS OHIO			2	1FE	238,727	111.038	249,836	225,000	233,199		(1,340)			4.000	3.271	JJ	4,500	9,000	08/20/2015	07/01/2033
235308 RA 3	DALLAS TEX INDPT SCH DIST			2	1FE	1,374,756	104.986	1,207,339	1,150,000	1,193,084		(37,208)			6.450	3.027	FA	28,022	74,175	10/08/2014	02/15/2035
368079 GF 0	GAVILAN CALIF JT CMNTY COLLEGE DIST			2	1FE	172,983	119.178	178,767	150,000	163,783		(2,221)			5.000	3.190	FA	3,125	7,500	07/29/2015	08/01/2032
495033 DR 0	KING CNTY WASH SCH DIST NO 401 HIGHLINE			2	1FE	189,485	110.863	166,295	150,000	162,370		(4,073)			5.000	2.070	JD	625	7,500	11/26/2012	12/01/2025
542433 ND 5	LONG BEACH CALIF UNI SCH DIST	SD		1	1FE	606,055	114.263	571,315	500,000	561,962		(9,899)			5.914	3.455	FA	12,321	29,570	03/26/2015	08/01/2025
544646 A6 9	LOS ANGELES CALIF UNI SCH DIST				1FE	750,000	121.234	909,255	750,000	750,000					5.981	5.982	JJ	22,429	44,858	04/22/2010	05/01/2027
592112 PN 0	METROPOLITAN GOVT NASHVILLE & DAVIDSON C			2	1FE	645,949	101.923	570,769	560,000	564,990		(9,745)			5.000	3.190	JJ	14,000	28,000	07/08/2010	07/01/2022
592112 RS 7	METROPOLITAN GOVT NASHVILLE & DAVIDSON C			2	1	37,849	109.570	32,871	30,000	32,180		(842)			5.000	2.005	JJ	750	1,500	11/01/2012	07/01/2023
592112 RW 8	METROPOLITAN GOVT NASHVILLE & DAVIDSON C			2	1FE	182,936	109.540	158,833	145,000	155,537		(4,070)			5.000	2.005	JJ	3,625	7,250	11/01/2012	07/01/2023
613681 U7 8	MONTGOMERY CNTY TEX			2	1FE	210,609	114.828	200,949	175,000	191,768		(3,762)			5.000	2.560	MS	2,917	8,750	09/17/2014	03/01/2026
662523 WY 1	NORTH SLOPE BORO ALASKA			1	1FE	1,600,000	101.632	1,626,112	1,600,000	1,600,000					5.126	5.126	JD	228	82,016	10/21/2009	06/30/2020
66702R HS 4	NORTHSIDE TEX INDPT SCH DIST	SD			1FE	300,463	108.111	270,278	250,000	265,662		(7,158)			5.000	1.971	FA	4,722	12,500	11/13/2014	02/15/2022
681712 PK 5	OMAHA NEB	SD			1FE	1,226,350	105.114	1,051,140	1,000,000	1,030,095		(23,350)			5.250	2.779	AO	13,125	52,500	08/03/2010	04/01/2021
702334 CH 4	PASADENA TEX INDPT SCH DIST			2	1FE	158,034	109.599	164,399	150,000	154,548		(801)			4.000	3.351	FA	2,267	6,000	04/22/2015	02/15/2034
727199 KH 3	PLANO TEX INDPT SCH DIST			2	1FE	1,720,026	100.352	1,705,984	1,700,000	1,700,000		(347)			6.170	6.170	FA	39,625	104,890	10/29/2009	02/15/2029
797355 6M 1	SAN DIEGO CALIF UNI SCH DIST	@		3	1FE	114,615	77.918	136,357	175,000	122,828		4,072				3.400	N/A			11/29/2017	07/01/2030
797508 FZ 6	SAN DIEGUITO CALIF UN HIGH SCH DIST			2	1FE	159,738	111.575	167,363	150,000	155,709		(918)			4.000	3.249	FA	2,500	6,000	04/16/2015	08/01/2033
797508 GA 0	SAN DIEGUITO CALIF UN HIGH SCH DIST			2	1FE	159,200	110.942	166,413	150,000	155,398		(867)			4.000	3.289	FA	2,500	6,000	04/16/2015	08/01/2034
850000 2F 6	SPRING TEX INDPT SCH DIST			2	1FE	205,039	116.667	204,167	175,000	189,925		(2,967)			5.000	3.010	FA	3,306	8,750	06/25/2014	08/15/2025
882724 QP 5	TEXAS ST			2	1FE	250,000	100.998	252,495	250,000	250,000					3.211	3.211	AO	446		11/14/2019	04/01/2044
910678 ZH 7	UNITED INDPT SCH DIST TEX			2	1FE	208,994	116.344	203,602	175,000	191,818		(3,366)			5.000	2.770	FA	3,306	8,750	06/24/2014	08/15/2026
93974C 6K 1	WASHINGTON ST			2	1FE	179,246	111.724	167,586	150,000	161,456		(3,537)			5.000	2.415	FA	3,125	7,500	09/10/2014	02/01/2025
982696 QQ 2	WYANDOTTE CNTY KANS UNI SCH DIST NO 500			2	1FE	329,840	122.760	356,004	290,000	318,857		(3,802)			5.000	3.323	MS	4,833	14,500	12/02/2016	09/01/2027
982696 QR 0	WYANDOTTE CNTY KANS UNI SCH DIST NO 500			2	1FE	367,634	122.199	397,147	325,000	355,919		(4,063)			5.000	3.393	MS	5,417	16,250	12/02/2016	09/01/2028
1899999. U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations						14,510,586	XXX	14,610,035	13,310,000	13,699,061	0	(138,455)	0	0	XXX	XXX	XXX	210,649	687,100	XXX	XXX
2499999. Total - U.S. Political Subdivisions of States, Territories & Possessions						14,510,586	XXX	14,610,035	13,310,000	13,699,061	0	(138,455)	0	0	XXX	XXX	XXX	210,649	687,100	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Issuer Obligations																					
010268 AU 4	ALABAMA FED AID HWY FIN AUTH SPL OBLIG R			2	1FE	209,036	109.959	219,918	200,000	204,877		(947)			4.000	3.430	MS	2,667	8,000	04/24/2015	09/01/2034
011798 KU 8	ALASKA MUN BD BK ALASKA MUN BD BK AUTH			2	1FE	339,352	110.062	313,677	285,000	303,569		(5,690)			5.000	2.781	FA	5,938	14,250	02/27/2013	02/01/2029
011798 KV 6	ALASKA MUN BD BK ALASKA MUN BD BK AUTH			2	1FE	266,627	109.840	247,140	225,000	239,248		(4,361)			5.000	2.841	FA	4,688	11,250	02/27/2013	02/01/2030
011798 LL 7	ALASKA MUN BD BK ALASKA MUN BD BK AUTH			2	1FE	367,386	110.857	332,571	300,000	322,769		(7,026)			5.000	2.431	FA	6,250	15,000	02/27/2013	02/01/2025
011798 LM 5	ALASKA MUN BD BK ALASKA MUN BD BK AUTH			2	1FE	303,460	110.698	276,745	250,000	268,126		(5,581)			5.000	2.541	FA	5,208	12,500	02/27/2013	02/01/2026
02765U JR 6	AMERICAN MUN PWR OHIO INC REV			2	1FE	281,748	108.658	271,645	250,000	263,696		(6,201)			5.250	2.580	FA	4,958	13,125	01/03/2017	02/15/2031
040484 MS 3	ARIZONA BRD REGENTS UNIV ARIZ SYS REV			2	1FE	344,286	116.210	348,630	300,000	325,566		(4,248)			5.000	3.270	JD	1,250	15,000	04/22/2015	06/01/2040

SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes 3 Code	Codes 4 Foreign	Codes 5 Bond CHAR	6 NAIC Designation and Administrative Symbol	7 Actual Cost	Fair Value 8 Rate Used to Obtain Fair Value	Fair Value 9 Fair Value	10 Par Value	11 Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value 12 Unrealized Valuation Increase (Decrease)	Change in Book/Adjusted Carrying Value 13 Current Year's (Amortization) / Accretion	Change in Book/Adjusted Carrying Value 14 Current Year's Other-Than-Temporary Impairment Recognized	Change in Book/Adjusted Carrying Value 15 Total Foreign Exchange Change in B./A.C.V.	Interest 16 Rate of	Interest 17 Effective Rate of	Interest 18 When Paid	Interest 19 Admitted Amount Due & Accrued	Interest 20 Amount Rec. During Year	Dates 21 Acquired	Dates 22 Stated Contractual Maturity Date
047061 CZ 7	ATHENS-CLARKE CNTY GA UNI GOVT WTR & SEW			2	1FE	155,189	109.555	164,333	150,000	152,926		(526)			4.000	3.571	JJ	3,000	6,000	05/06/2015	01/01/2033
047870 NV 8	ATLANTA GA WTR & WASTEWTR REV			2	1FE	181,259	123.788	185,682	150,000	174,667		(2,795)			5.000	2.660	MN	1,250	7,500	08/02/2017	11/01/2033
059231 M5 6	BALTIMORE MD REV			2	1FE	282,920	120.393	300,983	250,000	274,711		(3,078)			5.000	3.401	JJ	6,250	12,500	03/10/2017	07/01/2036
086377 DJ 4	BESSEMER ALA GOVERNMENTAL UTIL SVCS CORP			2	1FE	595,860	121.577	607,885	500,000	577,608		(8,641)			5.000	2.800	JD	2,083	25,000	11/01/2017	06/01/2030
10741M BM 5	BREVARD CNTY FLA LOC OPT FUEL TAX REV			2	1FE	198,252	120.446	210,781	175,000	191,708		(2,231)			5.000	3.371	FA	3,646	8,750	11/30/2016	08/01/2028
134041 JA 1	CAMPBELL & KENTON CNTYS KY SANT DIST NO				1FE	296,450	122.868	307,170	250,000	283,196		(4,521)			5.000	2.779	FA	5,208	6,250	12/21/2016	08/01/2026
155048 CQ 2	CENTRAL PUGET SOUND WASH REGL TRAN AUTH			2	1FE	239,318	107.813	215,626	200,000	210,008		(4,620)			5.000	2.520	FA	4,167	10,000	03/04/2013	02/01/2028
160131 DP 0	CHARLESTON EDL EXCELLENCE FING CORP S C			2	1FE	237,908	117.350	234,700	200,000	219,582		(3,660)			5.000	2.851	JD	833	10,000	08/07/2014	12/01/2026
160131 DQ 8	CHARLESTON EDL EXCELLENCE FING CORP S C			2	1FE	236,350	117.210	234,420	200,000	218,813		(3,508)			5.000	2.931	JD	833	10,000	08/07/2014	12/01/2027
162393 FV 9	CHATTANOOGA TENN ELEC REV			2	1FE	284,908	117.126	292,815	250,000	271,120		(3,327)			5.000	3.350	MS	4,167	12,500	07/23/2015	09/01/2040
196707 QV 8	COLORADO ST BRD GOVERNORS UNIV ENTERPRIS			2	1FE	448,217	112.215	465,692	415,000	427,840		(3,732)			5.000	3.950	MS	6,917	20,750	12/18/2013	03/01/2029
207758 NY 5	CONNECTICUT ST SPL TAX OBLIG REV			2	1FE	654,719	110.365	667,708	605,000	622,806		(5,486)			5.000	3.950	JJ	15,125	30,250	07/11/2013	01/01/2028
235241 PC 4	DALLAS TEX AREA RAPID TRAN SALES TAX REV			2	1FE	182,031	117.711	176,567	150,000	166,801		(3,167)			5.000	2.560	JD	625	7,500	11/20/2014	12/01/2025
249182 KP 0	DENVER COLO CITY & CNTY ARPT REV			2	1FE	178,454	122.032	183,048	150,000	173,159		(2,594)			5.000	2.800	MN	958	7,500	11/30/2017	11/15/2029
25477G HX 6	DISTRICT COLUMBIA INCOME TAX REV			2	1FE	286,680	107.233	268,083	250,000	258,009		(3,988)			5.000	3.260	JD	1,042	12,500	12/16/2011	12/01/2028
254845 JL 5	DISTRICT COLUMBIA WTR & SWR AUTH PUB UTI			2	1FE	478,928	110.480	441,920	400,000	422,915		(7,901)			5.000	2.819	AO	5,000	20,000	03/14/2012	10/01/2024
25484J CY 4	DISTRICT COLUMBIA UNIV REV			2	1FE	173,063	120.909	181,364	150,000	167,231		(2,078)			5.000	3.211	AO	1,875	7,500	02/08/2017	04/01/2032
25484J DC 1	DISTRICT COLUMBIA UNIV REV			2	1FE	234,724	119.793	239,586	200,000	226,578		(3,240)			5.000	2.950	AO	2,500	10,000	06/01/2017	04/01/2036
30382L DU 9	FAIRFAX CNTY VA ECONOMIC DEV AUTH FAC RE			2	1FE	226,962	115.535	231,070	200,000	213,638		(2,599)			5.000	3.431	AO	2,500	10,000	06/13/2014	10/01/2034
343136 7Q 4	FLORIDA ST TPK AUTH TPK REV			2	1FE	313,941	110.873	332,619	300,000	308,490		(1,380)			4.000	3.431	JJ	6,000	12,000	10/08/2015	07/01/2033
360066 NN 0	FULTON CNTY GA WTR & SEW REV			2	1FE	591,790	110.671	553,355	500,000	530,982		(9,760)			5.000	2.831	JJ	12,500	25,000	03/06/2013	01/01/2029
396066 CZ 3	GREENVILLE CNTY S C SCH DIST INSTALLMENT				1FE	665,695	108.317	568,664	525,000	554,978		(15,106)			5.500	2.430	JD	2,406	28,875	01/11/2012	12/01/2021
414005 WJ 3	HARRIS CNTY TEX			2	1FE	262,384	121.508	273,393	225,000	251,810		(3,608)			5.000	3.002	FA	4,250	11,250	12/20/2016	08/15/2029
414005 WK 0	HARRIS CNTY TEX			2	1FE	404,632	120.994	423,479	350,000	389,240		(5,259)			5.000	3.113	FA	6,611	17,500	12/20/2016	08/15/2030
41422E DM 2	HARRIS CNTY TEX MET TRAN AUTH SALES & US			2	1FE	261,145	106.470	266,175	250,000	252,964		(1,522)			5.000	4.320	MN	2,083	12,500	01/08/2014	11/01/2036
45129W MA 5	IDAHO HSG & FIN ASSN			2	1FE	613,594	111.245	645,221	580,000	594,140		(3,630)			5.000	4.250	JJ	13,372	29,000	01/15/2014	07/15/2031
45129W MA 5	IDAHO HSG & FIN ASSN	SD		2	1FE	21,158	110.245	22,049	20,000	20,488		(125)			5.000	4.250	JJ	461	1,000	01/15/2014	07/15/2031
45203H AL 6	ILLINOIS FIN AUTH REV			2	1FE	248,650	104.754	235,697	225,000	228,449		(2,947)			5.500	4.087	FA	4,675	12,375	02/27/2012	08/15/2041
45505M FD 3	INDIANA ST FIN AUTH WASTEWATER UTIL REV			2	1FE	392,503	117.726	382,610	325,000	372,336		(6,323)			5.000	2.630	AO	4,063	16,250	09/09/2016	10/01/2041
45506D TN 5	INDIANA ST FIN AUTH REV			2	1FE	228,674	119.141	238,282	200,000	216,966		(2,701)			5.250	3.561	FA	4,375	10,500	05/08/2015	02/01/2034
495289 X4 7	KING CNTY WASH SWR REV			2	1FE	174,662	115.595	173,393	150,000	163,612		(2,485)			5.000	3.030	JJ	3,750	4,000	04/15/2015	07/01/2038
495289 X8 8	KING CNTY WASH SWR REV			2	1FE	174,924	115.813	173,720	150,000	163,757		(2,513)			5.000	3.010	JJ	3,750	7,500	04/17/2015	07/01/2036
534272 A2 5	LINCOLN NEB ELEC SYS REV			2	1FE	201,423	108.953	190,668	175,000	182,846		(2,772)			5.000	3.230	MS	2,917	8,750	07/13/2012	09/01/2037
534272 D7 1	LINCOLN NEB ELEC SYS REV			2	1FE	178,833	118.203	177,305	150,000	166,797		(2,691)			5.000	2.845	MS	2,500	7,500	04/15/2015	09/01/2033
544495 D6 8	LOS ANGELES CALIF DEPT WTR & PWR REV			2	1FE	459,588	114.821	459,284	400,000	427,169		(6,273)			5.000	3.178	JJ	10,000	20,000	05/29/2014	07/01/2032
54466H DP 8	LOS ANGELES CNTY CALIF MET TRANSN AUTH S			2	1FE	176,360	123.662	185,493	150,000	168,597		(2,604)			5.000	2.870	JD	625	7,500	12/02/2016	06/01/2028
546589 VJ 8	LOUISVILLE & JEFFERSON CNTY KY MET SWR D			2	1FE	180,566	117.653	176,480	150,000	165,933		(3,023)			5.000	2.660	MN	958	7,500	11/20/2014	05/15/2026
56041M RW 6	MAINE GOVERNMENTAL FACS AUTH LEASE RENT			2	1FE	207,146	121.522	212,664	175,000	200,459		(2,889)			5.000	2.891	AO	2,188	8,750	08/03/2017	10/01/2034
56185P CG 6	MANATEE CNTY FLA SCH DIST SALES TAX REV			2	1FE	173,151	122.903	184,355	150,000	167,335		(2,091)			5.000	3.201	AO	1,875	7,500	02/02/2017	10/01/2029
56185P CH 4	MANATEE CNTY FLA SCH DIST SALES TAX REV			2	1FE	229,564	122.035	244,070	200,000	222,156		(2,665)			5.000	3.271	AO	2,500	10,000	02/02/2017	10/01/2030
575831 FH 0	MASSACHUSETTS ST COLLEGE BLDG AUTH REV			1,2	1FE	1,250,000	99.372	1,242,150	1,250,000	1,250,000					3.273	3.273	MN	4,773		11/01/2019	05/01/2039

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
575896 NX 9	MASSACHUSETTS ST PORT AUTH REV			2	1FE	172,448	116.072	174,108	150,000	161,035		(2,243)			5.000	3.230	JJ	3,750	7,500	07/10/2014.	07/01/2029.
59164G FA 5	METRO WASTEWTR RECLAMATION DIST COLO SWR			1,2	1FE	250,000	99.135	247,838	250,000	250,000					3.158	3.158	AO	461		11/15/2019.	04/01/2041.
592481 LV 5	METROPOLITAN ST LOUIS MO SWR DIST WASTEW			1,2	1FE	450,000	100.035	450,158	450,000	450,000					3.259	3.259	MN	1,100		11/20/2019.	05/01/2045.
59261A B5 5	METROPOLITAN TRANSN AUTH N Y REV			1,2	1FE	249,130	97.855	244,638	250,000	249,133		3			3.500	3.520	MN	1,313		10/31/2019.	11/15/2046.
59333P B7 2	MIAMI-DADE CNTY FLA AVIATION REV			2	1FE	210,658	109.880	219,760	200,000	203,695		(1,240)			5.000	4.280	AO	2,500	10,000	09/27/2013.	10/01/2024.
59333P H7 6	MIAMI-DADE CNTY FLA AVIATION REV			2	1FE	226,850	114.155	228,310	200,000	214,555		(2,782)			5.000	3.330	AO	2,500	10,000	04/21/2015.	10/01/2031.
59333P H8 4	MIAMI-DADE CNTY FLA AVIATION REV			2	1FE	578,140	113.619	568,095	500,000	541,207		(7,923)			5.000	3.119	AO	6,250	25,000	01/15/2015.	10/01/2034.
59333P K4 9	MIAMI-DADE CNTY FLA AVIATION REV			2	1FE	291,648	115.929	289,823	250,000	271,730		(4,190)			5.000	3.021	AO	3,125	12,500	12/16/2014.	10/01/2025.
59333P K9 8	MIAMI-DADE CNTY FLA AVIATION REV			2	1FE	335,424	114.155	342,465	300,000	318,699		(3,550)			5.000	3.561	AO	3,750	15,000	12/03/2014.	10/01/2031.
59334D LS 1	MIAMI-DADE CNTY FLA WTR & SWR REV			2	1FE	250,000	100.353	250,883	250,000	250,000					3.490	3.490	AO	1,333		10/24/2019.	10/01/2042.
594612 DJ 9	MICHIGAN ST				1FE	201,555	124.748	218,309	175,000	194,529		(2,367)			5.000	3.250	MS	2,576	8,750	12/02/2016.	03/15/2027.
606092 GA 6	MISSOURI JT MUN ELEC UTIL COMMN PWR PROJ			2	1FE	291,808	113.839	284,598	250,000	269,487		(4,529)			5.000	2.921	JJ	6,250	12,500	09/24/2014.	01/01/2027.
606092 JU 9	MISSOURI JT MUN ELEC UTIL COMMN PWR PROJ			2	1FE	287,290	116.931	292,328	250,000	272,462		(3,743)			5.000	3.181	JD	1,042	12,500	10/21/2015.	12/01/2030.
625914 JT 4	MUNICIPAL ENERGY AGY OF NEB PWR SUPPLY S			2	1FE	391,190	121.740	407,829	335,000	375,646		(5,351)			5.000	3.000	AO	4,188	16,750	01/03/2017.	04/01/2028.
63968A SB 2	NEBRASKA PUB PWR DIST REV			2	1FE	750,938	103.563	776,723	750,000	750,115		(109)			5.000	4.984	JJ	18,750	37,500	12/09/2010.	01/01/2031.
644614 2R 9	NEW HAMPSHIRE HEALTH & ED FACS AUTH REV			2	1FE	628,903	118.894	636,083	535,000	589,468		(8,986)			5.000	2.979	JJ	13,375	26,750	04/29/2015.	07/01/2028.
644693 LR 2	NEW HAMPSHIRE ST TPK SYS REV			2	1FE	215,604	107.792	188,636	175,000	184,925		(4,604)			5.000	2.201	FA	3,646	8,750	11/14/2012.	02/01/2024.
646136 2C 4	NEW JERSEY ST TRANSN TR FD AUTH			2	1FE	164,510	117.523	176,285	150,000	160,295		(1,383)			5.000	3.791	JD	333	7,500	10/27/2016.	06/15/2028.
64990C 3C 3	NEW YORK STATE DORMITORY AUTHORITY			2	1Z	258,021	106.989	251,424	235,000	239,575		(2,481)			5.000	3.837	AO	2,938	11,750	05/19/2011.	10/01/2022.
64990C 3C 3	NEW YORK STATE DORMITORY AUTHORITY	SD		2	1Z	1,048,552	106.989	1,021,745	955,000	973,605		(10,091)			5.000	3.837	AO	11,938	47,750	05/19/2011.	10/01/2022.
64990C 3H 2	NEW YORK STATE DORMITORY AUTHORITY			2	1FE	16,469	106.411	15,962	15,000	15,292		(158)			5.000	3.837	AO	188	750	05/19/2011.	10/01/2022.
64990C 3H 2	NEW YORK STATE DORMITORY AUTHORITY	SD		2	1FE	49,408	106.411	47,885	45,000	45,877		(475)			5.000	3.837	AO	563	2,250	05/19/2011.	10/01/2022.
64990F JG 0	NEW YORK STATE DORMITORY AUTHORITY			2	1FE	232,050	125.268	250,536	200,000	229,110		(2,853)			5.250	3.311	MS	3,092	7,700	12/12/2018.	03/15/2039.
650035 C6 3	NEW YORK ST URBAN DEV CORP REV			2	1FE	454,640	111.166	444,664	400,000	421,761		(6,344)			5.000	3.199	MS	5,889	20,000	06/04/2014.	03/15/2030.
662903 PW 7	NORTH TEX MUN WTR DIST TEX WTR SYS REV			2	1FE	474,836	118.374	473,496	400,000	444,030		(7,047)			5.000	2.880	MS	6,667	20,000	04/24/2015.	09/01/2031.
665250 CX 2	NORTHERN ILL MUN PWR AGY PWR PROJ REV			2	1FE	330,561	115.591	317,875	275,000	314,264		(5,093)			5.000	2.721	JD	1,146	13,750	08/24/2016.	12/01/2041.
677561 KH 4	OHIO ST HOSP FAC REV			2	1FE	181,691	124.177	186,266	150,000	175,253		(2,799)			5.000	2.651	JJ	3,750	7,500	08/09/2017.	01/01/2031.
677561 LN 0	OHIO ST HOSP FAC REV			1	1FE	250,000	100.515	251,288	250,000	250,000					3.276	3.276	JJ	1,274		10/30/2019.	01/01/2042.
677581 EZ 9	OHIO ST MAJOR NEW ST INFRASTRUCTURE PROJ			2	1FE	183,792	109.321	163,982	150,000	159,386		(3,672)			5.000	2.360	JD	333	7,500	11/07/2012.	12/15/2023.
681793 7U 3	OMAHA PUB PWR DIST NEB ELEC REV			2	1FE	177,497	107.989	161,984	150,000	157,194		(3,316)			5.000	2.620	FA	3,125	7,500	05/29/2013.	02/01/2025.
681810 KJ 5	OMAHA NEB SAN SEW REV			2	1FE	241,636	117.983	235,966	200,000	221,725		(4,128)			5.000	2.610	MN	1,278	10,000	11/20/2014.	11/15/2025.
681810 KK 2	OMAHA NEB SAN SEW REV			2	1FE	239,118	117.678	235,356	200,000	220,473		(3,876)			5.000	2.740	MN	1,278	10,000	11/20/2014.	11/15/2026.
684545 ZA 7	ORANGE CNTY FLA TOURIST DEV TAX REV			2	1FE	287,010	113.233	283,083	250,000	275,427		(3,432)			4.000	2.361	AO	2,500	10,000	06/17/2016.	10/01/2032.
684545 ZB 5	ORANGE CNTY FLA TOURIST DEV TAX REV				1FE	221,601	120.607	229,153	190,000	211,560		(3,402)			5.000	2.846	AO	2,375	9,500	11/30/2016.	10/01/2025.
708796 E9 4	PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M			2	1FE	225,000	102.342	230,270	225,000	225,000					3.000	3.000	AO	1,688	6,750	11/16/2012.	04/01/2022.
709224 V7 1	PENNSYLVANIA ST TPK COMMN TPK REV			2	1FE	250,000	99.732	249,330	250,000	250,000					3.579	3.579	JD	1,367		10/25/2019.	12/01/2043.
73358W TM 6	PORT AUTH N Y & N J				1FE	206,147	113.031	197,804	175,000	188,889		(3,552)			5.000	2.710	MS	2,917	8,750	11/12/2014.	09/01/2023.
73358W WA 8	PORT AUTH N Y & N J			2	1FE	202,293	115.308	207,554	180,000	192,849		(2,153)			5.000	3.520	MN	1,500	9,000	04/28/2015.	05/01/2035.
73358W ZY 3	PORT AUTH N Y & N J			1	1FE	286,823	119.262	298,155	250,000	275,108		(3,930)			5.000	3.080	AO	3,125	12,500	11/30/2016.	10/01/2025.
735352 QE 9	PORT ST LUCIE FLA UTIL REV			2	1FE	281,825	112.533	281,333	250,000	272,086		(2,999)			4.000	2.550	MS	3,333	10,000	08/11/2016.	09/01/2030.
735352 QF 6	PORT ST LUCIE FLA UTIL REV			2	1FE	336,783	112.198	336,594	300,000	325,546		(3,462)			4.000	2.600	MS	4,000	12,000	08/11/2016.	09/01/2031.

SCHEDULE D - PART 1

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

1	2	Codes 3	4	5	6	7	Fair Value 8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
735352 QG 4	PORT ST LUCIE FLA UTIL REV			2	1FE	463,945	111.909	464,422	415,000	449,019		(4,601)			4.000	2.650	MS	5,533	16,600	08/11/2016	09/01/2032
74265L M6 2	PRIVATE COLLEGES & UNIVS AUTH GA REV			2	1FE	176,360	119.631	179,447	150,000	169,768		(2,619)			5.000	2.840	AO	1,875	7,500	06/01/2017	10/01/2038
759136 US 1	REGIONAL TRANSN DIST COLO SALES TAX REV			2	1FE	250,000	100.075	250,188	250,000	250,000					3.258	3.258	MN	294		11/18/2019	11/01/2038
762197 LQ 2	RHODE ISLAND HEALTH & EDL BLDG CORP HIGH				1FE	182,106	110.263	165,395	150,000	159,977		(3,353)			5.000	2.550	MN	1,250	7,500	11/07/2012	11/01/2022
76221R YR 8	RHODE ISLAND HSG & MTG FIN CORP			2	1FE	248,275	108.245	270,613	250,000	248,352		71			3.850	3.900	AO	2,406	9,946	12/11/2018	10/01/2038
76221R YS 6	RHODE ISLAND HSG & MTG FIN CORP			2	1FE	322,156	107.285	348,676	325,000	322,248		86			3.950	4.006	AO	3,209	13,265	12/13/2018	10/01/2043
79560T EF 5	SALT LAKE CITY UTAH SALES & EXCISE TAX R			2	1FE	300,000	97.782	293,346	300,000	300,000					3.102	3.102	AO	543		11/20/2019	04/01/2038
796253 2U 5	SAN ANTONIO TEX ELEC & GAS REV			2	1FE	466,156	114.151	456,604	400,000	430,575		(6,938)			5.000	2.997	FA	8,333	20,000	06/04/2014	02/01/2028
796253 2V 3	SAN ANTONIO TEX ELEC & GAS REV			2	1FE	463,632	113.979	455,916	400,000	429,461		(6,673)			5.000	3.067	FA	8,333	20,000	06/04/2014	02/01/2029
79765R 4U 0	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL			1	1FE	710,000	100.000	710,000	710,000	710,000					2.593	2.592	MN			12/13/2019	11/01/2029
79765R 4W 6	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL			1,2	1FE	1,020,000	100.147	1,021,499	1,020,000	1,020,000					2.803	2.802	MN			12/13/2019	11/01/2031
79765R 5A 3	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL			1,2	1FE	265,000	99.736	264,300	265,000	265,000					3.303	3.302	MN			12/13/2019	11/01/2039
816705 JE 8	SEMINOLE CNTY FLA WTR & SWR REV			2	1FE	183,463	112.197	196,345	175,000	180,064		(783)			4.000	3.441	AO	1,750	7,000	05/01/2015	10/01/2030
816705 JF 5	SEMINOLE CNTY FLA WTR & SWR REV			2	1FE	260,760	111.920	279,800	250,000	256,445		(995)			4.000	3.501	AO	2,500	10,000	05/01/2015	10/01/2031
837123 LD 8	SOUTH CAROLINA ST PORTS AUTH PORTS REV			2	1FE	250,000	100.519	251,298	250,000	250,000					3.875	3.875	JJ	1,103		11/14/2019	07/01/2055
837227 4C 8	SOUTH CENT CONN REGL WTR AUTH WTR SYS RE			2	1FE	281,115	111.617	279,043	250,000	271,212		(2,919)			4.000	2.590	FA	4,167	10,000	06/16/2016	08/01/2035
83755L UY 0	SOUTH DAKOTA ST BLDG AUTH REV			2	1FE	178,965	116.564	174,846	150,000	164,332		(3,017)			5.000	2.690	JD	625	7,500	11/14/2014	06/01/2025
873545 GX 9	TACOMA WASH SWR REV			2	1FE	179,252	118.145	177,218	150,000	166,546		(2,792)			5.000	2.791	JD	625	7,500	02/12/2015	12/01/2029
873545 GY 7	TACOMA WASH SWR REV			2	1FE	208,271	117.723	206,015	175,000	193,840		(3,174)			5.000	2.841	JD	729	8,750	02/12/2015	12/01/2030
87638Q PL 7	TARRANT CNTY TEX CULTURAL ED FACS FIN CO			2	1FE	189,320	109.691	191,959	175,000	184,559		(1,339)			4.000	3.050	MN	894	7,000	04/07/2016	11/15/2034
880558 BS 9	TENNESSEE ST SCH BD AUTH			2	1FE	406,851	108.091	378,319	350,000	365,160		(6,174)			5.000	3.061	MN	2,917	17,500	07/20/2012	05/01/2039
88278P ZM 9	TEXAS ST UNIV SYS FING REV			2	1FE	250,000	98.913	247,283	250,000	250,000					3.289	3.289	MS	914		10/25/2019	03/15/2040
914468 CH 4	UNIVERSITY MINN SPL PURP REV			2	1FE	462,520	102.233	408,932	400,000	404,289		(7,169)			5.000	3.132	FA	8,333	20,000	09/21/2010	08/01/2025
914716 J9 7	UNIVERSITY N C CHARLOTTE REV			2	1FE	183,648	125.213	187,820	150,000	177,298		(3,164)			5.000	2.411	AO	1,875	7,500	12/06/2017	10/01/2029
914716 WV 3	UNIVERSITY N C CHARLOTTE REV			2	1FE	470,156	108.621	439,915	405,000	421,598		(7,014)			5.000	3.098	AO	5,063	20,250	05/02/2012	04/01/2030
915138 NX 5	UNIVERSITY TOLEDO OHIO GEN RCPTS				1FE	181,163	126.302	189,453	150,000	175,809		(2,696)			5.000	2.700	JD	625	7,500	12/20/2017	06/01/2028
915138 NY 3	UNIVERSITY TOLEDO OHIO GEN RCPTS				1FE	272,374	128.482	289,085	225,000	265,098		(3,667)			5.000	2.830	JD	938	11,250	12/20/2017	06/01/2029
915183 B5 5	STATE BOARD OF REGENTS OF THE STATE OF U			2	1	177,811	113.607	181,771	160,000	167,746		(1,993)			5.000	3.549	FA	3,333	8,000	06/13/2014	08/01/2036
915183 D4 6	STATE BOARD OF REGENTS OF THE STATE OF U			2	1FE	72,236	111.783	72,659	65,000	68,147		(810)			5.000	3.549	FA	1,354	3,250	06/13/2014	08/01/2036
915183 M5 3	STATE BOARD OF REGENTS OF THE STATE OF U			1,2	1FE	250,000	100.850	252,125	250,000	250,000					3.351	3.351	FA	465		11/14/2019	08/01/2039
915200 UK 3	UNIVERSITY VT & ST AGRIC COLLEGE			2	1FE	179,411	117.130	175,695	150,000	165,063		(2,929)			5.000	2.731	AO	1,875	7,500	09/19/2014	10/01/2025
917567 EY 1	UTAH TRAN AUTH SALES TAX REV			1,2	1FE	252,730	100.661	251,653	250,000	252,720		(10)			3.393	3.264	JD	825		12/12/2019	12/15/2036
91802R AJ 8	UTILITY DEBT SECURITIZATION AUTH N Y			2	1FE	1,471,905	114.623	1,547,411	1,350,000	1,404,263		(12,462)			5.000	3.893	JD	3,000	67,500	12/12/2013	12/15/2030
92778W BK 1	VIRGINIA COLLEGE BLDG AUTH VA EDL FACS R			2	1FE	211,027	116.503	203,880	175,000	193,412		(3,661)			5.000	2.591	MS	2,917	8,750	12/09/2014	09/01/2028
927793 WG 0	VIRGINIA COMWLTH TRANSN BRD TRANSN REV			2	1FE	437,660	109.208	436,832	400,000	411,622		(4,605)			5.000	3.708	MN	2,556	20,000	10/08/2013	05/15/2029
928172 V5 1	VIRGINIA ST PUB BLDG AUTH PUB FACS REV			2	1FE	278,690	117.671	294,178	250,000	271,116		(2,801)			5.000	3.550	FA	5,208	12,500	03/10/2017	08/01/2036
940093 7A 9	WASHINGTON ST UNIV REVS			2	1FE	325,053	116.606	320,667	275,000	302,926		(4,853)			5.000	2.900	AO	3,438	13,750	02/12/2015	04/01/2029
940093 7B 7	WASHINGTON ST UNIV REVS			2	1FE	206,015	116.265	203,464	175,000	192,323		(3,006)			5.000	2.950	AO	2,188	8,750	02/12/2015	04/01/2030
2599999. U.S. Special Revenue & Special Assessment Obligations - Issuer Obligations						40,164,332	XXX	40,067,511	36,010,000	38,131,647	0	(422,431)	0	0	XXX	XXX	XXX	430,064	1,431,386	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Residential Mortgage-Backed Securities																					
312988 KQ 0	FH B70303 - RMBS			4	1	134,967	103.618	138,809	133,962	134,223		0			5.000	4.946	MON	558	6,604	03/02/2004	02/01/2034

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

1	2	Codes 3	4	5	6	7	Fair Value 8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3131WQ 5C 7	FH ZJ0843 - RMBS			4	1	602,909	107.252	656,875	612,460	602,205		(82)			4.000	4.343	MON	2,042	10,208	12/21/2010	12/01/2040
3131X4 LP 8	FH ZK1234 - RMBS			4	1	38,289	103.296	41,239	39,924	39,260		28			4.500	5.496	MON	150	599	06/20/2008	06/01/2023
3131X4 X9 1	FH ZK1604 - RMBS			4	1	40,043	104.293	40,756	39,078	39,513		(37)			4.500	3.676	MON	147	586	05/06/2009	06/01/2024
3131X5 D5 8	FH ZK1924 - RMBS			4	1	89,518	105.389	90,878	86,231	87,549		(154)			4.500	3.506	MON	323	1,293	11/04/2009	10/01/2024
3131XJ 5G 3	FH ZL3547 - RMBS			4	1	258,914	105.411	258,046	244,800	257,830		3			3.500	2.506	MON	714	3,570	07/19/2012	08/01/2042
3131XJ RS 3	FH ZL3197 - RMBS			4	1	206,135	105.411	209,246	198,505	205,663		81			3.500	2.802	MON	579	2,895	05/11/2012	06/01/2042
3131XJ S5 2	FH ZL3240 - RMBS			4	1	946,126	105.406	991,316	940,474	945,293		113			3.500	3.382	MON	2,743	13,715	03/29/2018	06/01/2042
3131XK 3C 1	FH ZL4395 - RMBS			4	1	1,320,763	103.024	1,386,902	1,346,193	1,320,471		209			3.000	3.322	MON	3,365	16,827	03/29/2018	11/01/2042
3131XM FM 2	FH ZL5572 - RMBS			4	1	963,492	107.028	989,463	924,490	957,352		1,397			4.000	3.206	MON	3,082	15,408	02/14/2014	04/01/2043
3131XN 6S 7	FH ZL7181 - RMBS			4	1	846,324	107.906	872,734	808,791	838,427		(1,653)			4.000	3.185	MON	2,696	13,480	10/08/2013	10/01/2043
3131XQ 5B 8	FH ZL8942 - RMBS			4	1	240,045	106.475	238,763	224,243	239,434		49			4.000	2.521	MON	747	3,737	01/13/2015	01/01/2045
3131XQ 5Z 5	FH ZL8964 - RMBS			4	1	672,572	105.339	705,819	670,046	671,947		(34)			3.500	3.416	MON	1,954	7,817	03/29/2018	01/01/2045
3131XQ KC 9	FH ZL8391 - RMBS			4	1	237,089	107.081	240,286	224,396	235,796		372			4.000	2.848	MON	748	3,740	08/05/2014	08/01/2044
3131XR BB 9	FH ZL9034 - RMBS			4	1	278,577	105.342	279,729	265,543	276,829		(154)			3.500	2.655	MON	775	3,098	02/25/2015	02/01/2045
3131XT PV 6	FH ZM0436 - RMBS			4	1	460,798	105.347	467,750	444,009	458,500		377			3.500	2.847	MON	1,295	5,180	11/05/2015	11/01/2045
3131XT VP 2	FH ZM0622 - RMBS			4	1	519,529	105.330	513,746	487,749	518,943		1,490			4.000	2.621	MON	1,626	6,503	01/19/2016	12/01/2045
31329J P2 7	FH ZA1341 - RMBS			4	1	588,483	103.029	595,789	578,273	586,604		6			3.000	2.735	MON	1,446	7,228	08/16/2012	09/01/2042
31329J PX 9	FH ZA1338 - RMBS			4	1	541,119	103.031	568,255	551,538	541,025		36			3.000	3.322	MON	1,379	6,894	03/29/2018	08/01/2042
31329K XW 9	FH ZA2493 - RMBS			4	1	3,215,794	102.403	3,338,451	3,260,111	3,217,364		(83)			3.000	3.274	MON	8,150	40,751	03/16/2018	02/01/2038
3132A4 6H 6	FH ZS4472 - RMBS			4	1	71,517	105.392	72,681	68,963	71,357		22			3.500	2.825	MON	201	1,006	02/01/2012	02/01/2042
3132A4 6V 5	FH ZS4484 - RMBS			4	1	172,214	105.397	174,790	165,840	171,638		48			3.500	2.827	MON	484	2,419	05/11/2012	05/01/2042
3132A4 7B 8	FH ZS4490 - RMBS			4	1	611,678	103.039	642,402	623,456	611,723		107			3.000	3.319	MON	1,559	7,793	03/29/2018	07/01/2042
3132A4 PW 2	FH ZS4037 - RMBS			4	1	1,559,752	105.796	1,640,297	1,550,434	1,558,520		39			3.500	3.380	MON	4,522	27,133	03/29/2018	05/01/2044
3132A5 AY 1	FH ZS4523 - RMBS			4	1	115,734	105.359	121,311	115,140	115,543		2			3.500	3.413	MON	336	1,679	08/06/2013	07/01/2043
3132A5 FS 9	FH ZS4677 - RMBS			4	1	1,753,882	102.558	1,845,341	1,799,315	1,752,384		(824)			3.000	3.436	MON	4,498	22,491	03/29/2018	09/01/2046
3132A6 HK 2	FH ZS5634 - RMBS			4	1	28,774	103.812	31,146	30,003	29,364		39			4.500	5.937	MON	113	450	06/20/2008	06/01/2023
3132A6 HV 8	FH ZS5644 - RMBS			4	1	28,666	104.029	31,213	30,004	29,349		42			4.500	5.977	MON	113	450	08/19/2008	07/01/2023
3132A6 R4 7	FH ZS5907 - RMBS			4	1	31,389	104.172	32,087	30,802	31,015		(25)			4.500	3.923	MON	116	462	08/12/2009	07/01/2024
3132A7 UG 4	FH ZS6883 - RMBS			4	1	173,563	104.524	172,340	164,881	170,962		(206)			3.500	2.026	MON	481	2,885	02/21/2014	12/01/2028
3132A9 MH 7	FH ZS8460 - RMBS			4	1	587,715	102.624	600,153	584,808	586,866		(58)			3.000	2.801	MON	1,462	7,310	03/29/2018	04/01/2027
3136AC U5 8	FNR 1315E EP - CMO/RMBS			4	1	193,892	103.870	193,765	186,547	191,782		(206)			3.500	2.642	MON	544	5,990	11/22/2013	08/25/2042
3137AM NN 3	FHR 4012A JK - CMO/RMBS			4	1	362,700	102.506	365,013	356,088	360,942		(1,106)			3.500	2.648	MON	1,039	12,170	03/29/2018	12/15/2040
3137BC R6 7	FHR 4374B CE - CMO/RMBS			4	1	759,453	103.630	773,422	746,332	759,137		497			3.500	3.122	MON	2,177	25,786	03/29/2018	12/15/2043
3138AS 4B 5	FN AJ1717 - RMBS			4	1	630,609	107.275	654,932	610,517	629,102		(1,422)			4.000	3.342	MON	2,035	24,230	03/29/2018	09/01/2041
3138AX Z9 5	FN AJ6167 - RMBS			4	1	1,191,780	107.188	1,236,780	1,153,841	1,187,632		(3,072)			4.000	3.368	MON	3,846	45,922	03/29/2018	12/01/2041
3138EN HJ 1	FN AL5632 - RMBS			4	1	244,983	108.201	249,151	230,267	242,766		(2,258)			4.000	2.787	MON	768	8,539	09/09/2014	08/01/2044
3138WG EZ 3	FN AS6451 - RMBS			4	1	543,961	105.803	550,537	520,342	539,350		(3,053)			3.500	2.772	MON	1,518	17,747	01/22/2016	01/01/2046
3138WH L3 4	FN AS7545 - RMBS			4	1	2,004,800	104.209	2,085,054	2,000,839	2,004,693		272			3.500	3.439	MON	5,836	69,418	03/29/2018	07/01/2046
3138WH LR 1	FN AS7535 - RMBS			4	1	1,651,913	103.034	1,732,260	1,681,251	1,651,852		70			3.000	3.308	MON	4,203	50,091	03/29/2018	07/01/2041
3138WH RL 8	FN AS7690 - RMBS			4	1	4,268,953	105.800	4,495,479	4,249,035	4,269,044		91			3.500	3.383	MON	12,393	123,930	01/29/2019	08/01/2046

SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	3 Code	4 Foreign	5 Bond CHAR	6 NAIC Designation and Administrative Symbol	7 Actual Cost	8 Fair Value: Rate Used to Obtain Fair Value	9 Fair Value: Fair Value	10 Par Value	11 Book/Adjusted Carrying Value	12 Change in B/A.C.V.: Unrealized Valuation Increase (Decrease)	13 Change in B/A.C.V.: Current Year's (Amortization) / Accretion	14 Change in B/A.C.V.: Current Year's Other-Than-Temporary Impairment Recognized	15 Change in B/A.C.V.: Total Foreign Exchange Change in B./A.C.V.	16 Interest: Rate of	17 Interest: Effective Rate of	18 Interest: When Paid	19 Interest: Admitted Amount Due & Accrued	20 Interest: Amount Rec. During Year	21 Dates: Acquired	22 Dates: Stated Contractual Maturity Date
3138WJ YB 8	FN AS8805 - RMBS			4	1	816,797	105.394	828,991	786,564	812,212		(2,848)			3.500	2.777	MON	2,294	27,303	08/25/2017	02/01/2042
3138WK 3E 3	FN AS9796 - RMBS			4	1	1,756,539	105.331	1,846,717	1,753,251	1,756,395		(144)			3.500	3.439	MON	5,114	51,137	01/18/2019	06/01/2047
3138X3 AY 8	FN AU3622 - RMBS			4	1	747,916	108.998	774,664	710,714	737,741		(5,187)			4.000	3.144	MON	2,369	27,385	11/01/2013	07/01/2043
3138X3 BX 9	FN AU3653 - RMBS			4	1	1,343,944	106.228	1,357,843	1,278,235	1,330,921		(9,742)			4.000	3.097	MON	4,261	48,406	11/01/2013	09/01/2043
3138Y6 MY 7	FN AX4874 - RMBS			4	1	722,809	105.511	719,475	681,895	710,864		(6,280)			3.500	2.614	MON	1,989	23,167	01/15/2015	12/01/2044
3138Y9 S8 2	FN AX7742 - RMBS			4	1	345,183	104.868	345,985	329,924	345,299		(1,334)			3.500	2.584	MON	962	10,620	03/04/2015	01/01/2045
3140EC S9 1	FN BA7743 - RMBS			4	1	2,069,582	102.544	2,177,274	2,123,258	2,075,423		5,014			3.000	3.378	MON	5,308	63,482	03/29/2018	07/01/2046
3140EV 4E 4	FN BC1720 - RMBS			4	1	642,544	105.225	643,634	611,674	639,336		(3,749)			3.500	2.621	MON	1,784	20,674	02/12/2016	01/01/2046
3140GY GZ 6	FN BH9215 - RMBS			4	1	2,158,630	103.988	2,186,967	2,103,095	2,158,477		(153)			3.500	2.952	MON	6,134	36,804	06/05/2019	01/01/2048
3140H1 V2 3	FN BJ0632 - RMBS			4	1	613,796	104.825	627,432	598,552	610,320		(2,805)			4.000	3.276	MON	1,995	23,815	04/13/2018	03/01/2048
3140JQ TE 3	FN BN7748 - RMBS			4	1	719,280	104.086	720,579	692,292	718,135		(1,145)			3.500	2.507	MON	2,019	6,058	09/27/2019	09/01/2049
3140Q7 L4 7	FN CA0346 - RMBS			4	1	382,092	106.263	386,976	364,168	383,344		1,253			4.500	3.058	MON	1,366	9,559	05/08/2019	09/01/2047
3140QA NN 6	FN CA3096 - RMBS			4	1	1,505,910	105.628	1,517,288	1,436,445	1,507,957		2,047			4.500	2.724	MON	5,387	48,480	03/22/2019	02/01/2049
3140X4 ZN 9	FN FM1648 - RMBS			4	1	930,109	101.436	930,669	917,494	930,129		19			2.500	2.122	MON	1,911	3,823	10/15/2019	01/01/2033
31410L UV 2	FN 890796 - RMBS			4	1	359,636	104.749	368,313	351,615	359,321		(457)			3.500	3.020	MON	1,026	12,151	01/17/2018	12/01/2045
31412U L7 3	FN 935150 - RMBS			4	1	33,092	103.236	32,829	31,800	32,410		(105)			4.500	3.153	MON	119	1,087	10/06/2009	04/01/2024
31414P M2 2	FN 972077 - RMBS			4	1	69,647	103.684	70,232	67,736	68,219		(86)			4.500	3.713	MON	254	2,294	04/07/2009	02/01/2023
31415M 4F 9	FN 984722 - RMBS			4	1	20,372	103.336	21,769	21,067	20,722		122			4.500	5.533	MON	79	739	06/30/2008	06/01/2023
31416T JN 0	FN AA9268 - RMBS			4	1	15,864	104.307	16,691	16,002	15,908		38			4.000	4.220	MON	53	484	05/28/2009	07/01/2024
31418A FC 7	FN MA1062 - RMBS			4	1	407,095	102.624	416,192	405,550	406,775		(119)			3.000	2.821	MON	1,014	11,938	03/29/2018	05/01/2027
31418B 6J 0	FN MA2672 - RMBS			4	1	1,643,086	102.660	1,700,327	1,656,270	1,643,851		1,033			3.000	3.146	MON	4,141	49,245	03/29/2018	07/01/2036
31418C AF 1	FN MA2705 - RMBS			4	1	1,734,552	102.321	1,821,458	1,780,141	1,735,354		1,455			3.000	3.421	MON	4,450	53,003	03/29/2018	08/01/2046
2699999. U.S. Special Revenue - Residential Mortgage-Backed Securities						48,227,891	XXX	49,837,312	47,697,261	48,138,362	0	(32,206)	0	0	XXX	XXX	XXX	136,788	1,159,693	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Other Loan-Backed and Structured Securities																					
040588 F4 2	ARIZONA ST CTFS PARTN				1FE	233,062	117.483	234,966	200,000	220,993		(4,093)			5.000	2.634	AO	2,500	10,000	12/20/2016	10/01/2024
19668Q GZ 2	COLORADO ST BLDG EXCELLENT SCHS TODAY CT			2	1FE	449,880	115.127	460,508	400,000	422,652		(4,908)			5.000	3.538	MS	5,889	20,000	11/21/2013	03/15/2026
2899999. U.S. Special Revenue - Other Loan-Backed and Structured Securities						682,942	XXX	695,474	600,000	643,645	0	(9,002)	0	0	XXX	XXX	XXX	8,389	30,000	XXX	XXX
3199999. Total - U.S. Special Revenue & Special Assessment Obligations						89,075,164	XXX	90,600,298	84,307,261	86,913,653	0	(463,638)	0	0	XXX	XXX	XXX	575,241	2,621,079	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
00206R HS 4	AT&T INC			1,2	2FE	255,148	105.855	264,638	250,000	254,692		(456)			3.600	3.212	JJ	4,150	4,500	05/10/2019	07/15/2025
00287Y AQ 2	ABBVIE INC			1,2	2FE	748,688	105.648	792,360	750,000	749,237		126			3.600	3.621	MN	3,525	27,000	05/05/2015	05/14/2025
00913R AD 8	AIR LIQUIDE FINANCE SA		C	1,2	1FE	2,100,465	99.423	2,237,018	2,250,000	2,115,900		15,435			2.500	3.501	MS	14,688	56,250	02/12/2019	09/27/2026
025816 BW 8	AMERICAN EXPRESS CO			2	1FE	1,748,688	105.140	1,839,950	1,750,000	1,749,003		295			3.700	3.717	FA	26,619	64,750	12/19/2018	08/03/2023
0258M0 EL 9	AMERICAN EXPRESS CREDIT CORP			2	1FE	701,491	106.232	743,624	700,000	701,191		(142)			3.300	3.274	MN	3,722	23,100	07/17/2017	05/03/2027
02665W BP 5	AMERICAN HONDA FINANCE CORP			1	1FE	695,611	103.105	721,735	700,000	697,312		604			2.900	3.000	FA	7,613	20,300	02/13/2017	02/16/2024
03523T BP 2	ANHEUSER-BUSCH INBEV WORLDWIDE INC			1	2FE	325,028	101.788	353,204	347,000	339,906		2,635			2.500	3.347	JJ	4,000	15,396	11/07/2013	07/15/2022
035240 AG 5	ANHEUSER-BUSCH INBEV WORLDWIDE INC			1	2FE	260,860	118.373	295,933	250,000	260,117		(259)			4.950	4.654	JJ	5,706	12,375	12/16/2016	01/15/2042
035242 AP 1	ANHEUSER-BUSCH INBEV FINANCE INC			1,2	2FE	499,165	106.188	530,940	500,000	499,459		78			3.650	3.670	FA	7,604	18,250	01/13/2016	02/01/2026
03524B AE 6	ANHEUSER-BUSCH INBEV FINANCE INC			1	2FE	249,938	106.040	265,100	250,000	249,972		6			3.700	3.703	FA	3,854	9,250	01/22/2014	02/01/2024
06051G EU 9	BANK OF AMERICA CORP				1FE	675,507	103.388	723,716	700,000	691,297		2,667			3.300	3.738	JJ	10,908	23,100	06/19/2013	01/11/2023
06051G FB 0	BANK OF AMERICA CORP				1FE	1,289,875	107.494	1,343,675	1,250,000	1,283,449		(6,426)			4.125	3.413	JJ	22,773	25,781	02/21/2019	01/22/2024

SCHEDULE D - PART 1

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

1	2	Codes 3	4	5	6	7	Fair Value 8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
06051G GL 7	BANK OF AMERICA CORP			1,2,5	1FE	1,186,763	106.926	1,336,575	1,250,000	1,193,512		5,526			3.705	4.359	AO	8,619	46,313	10/10/2018	04/24/2028
10373Q AL 4	BP CAPITAL MARKETS AMERICA INC			1	1FE	700,613	102.311	767,333	750,000	730,212		5,462			2.750	3.591	MN	2,922	20,625	02/04/2014	05/10/2023
110122 BN 7	BRISTOL-MYERS SQUIBB CO			1,2	1FE	994,905	108.102	1,081,020	1,000,000	996,926		504			3.875	3.936	FA	14,639	39,750	09/29/2015	08/15/2025
12189L AK 7	BURLINGTON NORTHERN SANTA FE LLC			1,2	1FE	1,339,488	116.248	1,453,100	1,250,000	1,333,910		(2,338)			4.375	3.919	MS	18,229	54,688	07/07/2017	09/01/2042
125523 AH 3	CIGNA CORP			1,2	2FE	249,668	110.789	276,973	250,000	249,723		43			4.375	4.390	AO	2,309	11,788	09/06/2018	10/15/2028
126650 CC 2	CVS CAREMARK CORP			1,2	2FE	760,470	105.830	793,725	750,000	754,491		(1,108)			4.000	3.825	JD	2,167	30,000	01/21/2014	12/05/2023
126650 DG 2	CVS HEALTH CORP			1,2	2FE	247,743	101.634	254,085	250,000	247,815		72			3.250	3.357	FA	3,069		08/08/2019	08/15/2029
149123 CF 6	CATERPILLAR INC			1,2	1FE	1,238,625	100.413	1,255,163	1,250,000	1,238,689		64			3.250	3.298	MS	11,510		09/16/2019	09/19/2049
17275R BJ 0	CISCO SYSTEMS INC			1,2	1FE	699,902	100.069	700,483	700,000	699,966		19			1.850	1.853	MS	3,633	12,950	09/13/2016	09/20/2021
172967 FT 3	CITIGROUP INC				1FE	1,346,075	104.849	1,310,613	1,250,000	1,285,252		(16,540)			4.500	3.060	JJ	26,094	56,250	02/24/2016	01/14/2022
199575 AT 8	COLUMBUS SOUTHERN POWER COMPANY			1	1FE	307,148	136.829	342,073	250,000	294,532		(2,382)			6.600	4.763	MS	5,500	16,500	01/24/2014	03/01/2033
20030N BH 3	COMCAST CORP			1	1FE	248,293	115.908	289,770	250,000	248,688		74			4.250	4.303	JJ	4,899	10,625	04/14/2014	01/15/2033
20030N BP 5	COMCAST CORP			1,2	1FE	1,930,918	117.303	2,052,803	1,750,000	1,912,133		(7,946)			4.400	3.600	FA	29,089	77,000	07/24/2017	08/15/2035
20030N CT 6	COMCAST CORP			1,2	1FE	749,625	112.634	844,755	750,000	749,672		35			4.150	4.156	AO	6,571	31,990	10/02/2018	10/15/2028
208251 AE 8	CONOCO INC			1	1FE	1,022,000	135.993	1,087,944	800,000	913,485		(9,378)			6.950	5.020	AO	11,738	55,600	06/17/2003	04/15/2029
21685W DD 6	RABOBANK NEDERLAND NV		C		1FE	270,550	104.149	260,373	250,000	255,158		(2,347)			3.875	2.857	FA	3,848	9,688	11/05/2012	02/08/2022
21688A AF 9	RABOBANK NEDERLAND (NEW YORK BRANCH)				1FE	706,132	100.598	704,186	700,000	702,106		(1,963)			2.500	2.208	JJ	7,875	17,500	11/27/2017	01/19/2021
22546Q AP 2	CREDIT SUISSE AG (NEW YORK BRANCH)				1FE	2,324,968	106.391	2,393,798	2,250,000	2,319,226		(5,741)			3.625	2.912	MS	25,375	49,844	07/09/2019	09/09/2024
24422E UX 5	JOHN DEERE CAPITAL CORP				1FE	998,290	102.297	1,022,970	1,000,000	998,465		175			2.600	2.639	MS	8,233	6,500	06/04/2019	03/07/2024
25179M AV 5	DEVON ENERGY CORP			1,2	2FE	249,888	118.586	296,465	250,000	249,925		10			5.850	5.856	JD	650	14,625	12/10/2015	12/15/2025
25243Y AU 3	DIAGEO CAPITAL PLC		C	1,2	1FE	919,610	102.134	1,021,340	1,000,000	968,551		8,739			2.625	3.638	AO	4,521	26,250	11/13/2013	04/29/2023
25470D AQ 2	DISCOVERY COMMUNICATIONS LLC			1,2	2FE	249,685	101.920	254,800	250,000	249,809		56			2.950	2.975	MS	2,069	7,375	09/07/2017	03/20/2023
26824K AA 2	AIRBUS GROUP FINANCE BV		C	1	1FE	242,053	101.682	254,205	250,000	243,879		1,732			2.700	3.494	AO	1,388	6,750	12/10/2018	04/17/2023
31428X AX 4	FEDEX CORP			1	2FE	770,145	114.202	856,515	750,000	765,987		(790)			4.900	4.691	JJ	16,946	36,750	01/24/2014	01/15/2034
35137L AB 1	FOX CORP			1,2	2FE	250,000	106.566	266,415	250,000	250,000					4.030	4.030	JJ	4,366	5,038	01/15/2019	01/25/2024
370334 BZ 6	GENERAL MILLS INC			1,2	2FE	497,900	105.380	526,900	500,000	498,455		190			3.200	3.249	FA	6,267	16,000	01/09/2017	02/10/2027
377373 AG 0	GLAXOSMITHKLINE CAPITAL PLC		C	1,2	1FE	994,760	104.300	1,043,000	1,000,000	995,534		774			3.000	3.109	JD	2,500	20,500	03/18/2019	06/01/2024
38143U 8H 7	GOLDMAN SACHS GROUP INC			2	1FE	1,054,280	105.852	1,058,520	1,000,000	1,036,192		(5,510)			3.750	3.075	FA	13,125	37,500	08/02/2016	02/25/2026
404280 AK 5	HSBC HOLDINGS PLC		C		1FE	1,031,230	103.716	1,037,160	1,000,000	1,017,666		(13,420)			5.100	3.651	AO	12,183	51,000	12/26/2018	04/05/2021
404280 BB 4	HSBC HOLDINGS PLC		C		1FE	704,648	106.672	746,704	700,000	703,452		(468)			3.900	3.812	MN	2,730	27,300	03/20/2017	05/25/2026
423012 AG 8	HEINEKEN NV		C	1,2	2FE	1,022,230	112.139	1,121,390	1,000,000	1,021,205		(422)			4.350	4.217	MS	11,117	43,500	05/16/2017	03/29/2047
438516 BW 5	HONEYWELL INTERNATIONAL INC			1,2	1FE	997,930	101.229	1,012,290	1,000,000	998,087		157			2.300	2.344	FA	9,136		07/30/2019	08/15/2024
44328M AC 8	HSBC BANK PLC		C		1FE	2,072,720	101.282	2,025,640	2,000,000	2,005,360		(8,487)			4.125	3.679	FA	31,854	82,500	10/20/2010	08/12/2020
459200 HP 9	INTERNATIONAL BUSINESS MACHINES CORP			1	1FE	491,155	104.733	523,665	500,000	493,042		1,788			3.375	3.794	FA	7,031	16,875	12/10/2018	08/01/2023
46625H QJ 2	JPMORGAN CHASE & CO			2	1FE	249,813	100.774	251,935	250,000	249,954		38			2.550	2.566	MS	2,125	6,375	02/25/2016	03/01/2021
46647P AU 0	JPMORGAN CHASE & CO			1,2,5	1FE	508,470	105.405	527,025	500,000	506,851		(1,619)			3.797	3.379	JJ	8,332	9,493	02/26/2019	07/23/2024
494550 AT 3	KINDER MORGAN ENERGY PARTNERS, L.P			1	2FE	230,098	121.072	302,680	250,000	232,642		652			5.800	6.527	MS	4,269	14,500	09/02/2015	03/15/2035
494550 BT 2	KINDER MORGAN ENERGY PARTNERS LP			1,2	2FE	397,976	101.277	405,108	400,000	399,629		306			3.500	3.582	MS	4,667	14,000	02/19/2014	03/01/2021
565849 AL 0	MARATHON OIL CORP			1,2	2FE	498,855	105.910	529,550	500,000	499,322		110			3.850	3.878	JD	1,604	19,250	06/01/2015	06/01/2025
57629W CE 8	MASSMUTUAL GLOBAL FUNDING II				1FE	481,630	102.600	513,000	500,000	484,721		3,091			2.750	3.494	JD	344	13,750	01/02/2019	06/22/2024
57629W CH 1	MASSMUTUAL GLOBAL FUNDING II				1FE	498,980	105.410	527,050	500,000	499,087		107			3.400	3.433	MS	5,336	8,500	03/05/2019	03/08/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/Adjusted Carrying Value	12 Unrealized Valuation Increase (Decrease)	13 Current Year's (Amortization) / Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
58013M EZ 3	MCDONALD'S CORP			1,2	2FE	799,005	118.604	889,530	750,000	793,945		(1,992)			4.700	4.181	JD	2,154	35,250	05/09/2017.	12/09/2035.
582839 AH 9	MEAD JOHNSON NUTRITION CO			1,2	1FE	249,895	109.312	273,280	250,000	249,936		9			4.125	4.130	MN	1,318	10,313	10/29/2015.	11/15/2025.
582839 AJ 5	MEAD JOHNSON NUTRITION CO			1	1FE	1,502,625	100.889	1,513,335	1,500,000	1,500,871		(973)			3.000	2.932	MN	5,750	45,000	02/15/2018.	11/15/2020.
58933Y AJ 4	MERCK & CO INC			1	1FE	498,640	119.319	596,595	500,000	498,812		30			4.150	4.166	MN	2,478	20,750	07/30/2014.	05/18/2043.
61761J 3R 8	MORGAN STANLEY			1	1FE	756,533	103.254	774,405	750,000	754,572		(620)			3.125	3.022	JJ	10,026	23,438	09/08/2016.	07/27/2026.
655844 BZ 0	NORFOLK SOUTHERN CORP			1,2	2FE	1,746,115	109.910	1,923,425	1,750,000	1,746,578		331			3.800	3.827	FA	27,708	66,315	07/30/2018.	08/01/2028.
666807 BG 6	NORTHROP GRUMMAN CORP			1	2FE	710,130	104.255	781,913	750,000	733,227		4,278			3.250	3.925	FA	10,156	24,375	01/22/2014.	08/01/2023.
66989H AG 3	NOVARTIS CAPITAL CORP			1	1FE	248,628	105.905	264,763	250,000	248,881		239			3.400	3.512	MN	1,299	8,500	12/10/2018.	05/06/2024.
66989H AM 0	NOVARTIS CAPITAL CORP			1,2	1FE	696,143	101.429	710,003	700,000	698,191		729			2.400	2.513	MN	2,053	16,800	02/14/2017.	05/17/2022.
674599 CS 2	OCCIDENTAL PETROLEUM CORP			1,2	2FE	248,765	102.087	255,218	250,000	248,807		42			3.500	3.559	FA	3,476		08/06/2019.	08/15/2029.
674599 CW 3	OCCIDENTAL PETROLEUM CORP			1,2	2FE	998,700	101.634	1,016,340	1,000,000	998,799		99			2.900	2.928	FA	11,519		08/06/2019.	08/15/2024.
68233J BH 6	ONCOR ELECTRIC DELIVERY COMPANY LLC			1,2	1FE	749,648	109.468	821,010	750,000	749,689		60			3.700	3.706	MN	3,546	27,750	08/07/2018.	11/15/2028.
693304 AX 5	PECO ENERGY CO			1,2	1FE	247,943	96.112	240,280	250,000	247,956		14			3.000	3.042	MS	2,313		09/03/2019.	09/15/2049.
693476 BJ 1	PNC FUNDING CORP				1FE	933,126	100.281	862,417	860,000	860,965		(9,212)			5.125	4.017	FA	17,508	44,075	10/26/2010.	02/08/2020.
69353R EQ 7	PNC BANK NA			2	1FE	513,705	104.955	524,775	500,000	508,549		(1,460)			3.250	2.902	JD	1,354	16,250	04/26/2016.	06/01/2025.
713448 BY 3	PEPSICO INC			1	1FE	1,246,986	102.091	1,327,183	1,300,000	1,284,709		6,660			2.750	3.315	MS	11,519	35,750	11/07/2013.	03/05/2022.
717081 EA 7	PFIZER INC			1	1FE	740,865	105.109	788,318	750,000	743,404		847			3.000	3.143	JD	1,000	22,500	11/22/2016.	12/15/2026.
717081 ES 8	PFIZER INC			1,2	1FE	749,618	103.860	778,950	750,000	749,677		60			2.950	2.961	MS	6,515	11,308	03/04/2019.	03/15/2024.
74456Q BR 6	PUBLIC SERVICE ELECTRIC AND GAS CO			1,2	1FE	697,697	99.138	693,966	700,000	698,403		218			2.250	2.287	MS	4,638	15,750	09/07/2016.	09/15/2026.
74456Q BS 4	PUBLIC SERVICE ELECTRIC AND GAS CO			1,2	1FE	697,949	103.473	724,311	700,000	698,450		185			3.000	3.034	MN	2,683	21,000	05/02/2017.	05/15/2027.
74456Q BX 3	PUBLIC SERVICE ELECTRIC AND GAS CO			1,2	1FE	1,999,680	109.079	2,181,580	2,000,000	1,999,707		25			3.650	3.652	MS	24,333	71,783	09/05/2018.	09/01/2028.
75625Q AD 1	RECKITT BENCKISER TREASURY SERVICES PLC		C	1,2	1FE	709,920	101.997	764,978	750,000	716,592		6,672			2.750	3.841	JD	286	20,625	01/02/2019.	06/26/2024.
797440 BV 5	SAN DIEGO GAS & ELECTRIC CO			1,2	1FE	248,885	104.059	260,148	250,000	248,938		22			3.750	3.775	JD	781	9,375	06/05/2017.	06/01/2047.
82620K AT 0	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV		C	1	1FE	260,610	119.144	297,860	250,000	260,107		(204)			4.200	3.956	MS	3,063	10,500	05/22/2017.	03/16/2047.
828807 DG 9	SIMON PROPERTY GROUP LP			1,2	1FE	1,748,268	99.521	1,741,618	1,750,000	1,748,368		100			2.000	2.021	MS	10,500		09/04/2019.	09/13/2024.
830505 AW 3	SKANDINAVISKA ENSKILDA BANKEN AB		C		1FE	710,535	101.544	710,808	700,000	705,484		(2,403)			2.800	2.431	MS	5,989	19,600	11/09/2017.	03/11/2022.
84756N AD 1	SPECTRA ENERGY PARTNERS LP			1,2	2FE	249,413	108.893	272,233	250,000	249,727		57			4.750	4.779	MS	3,497	12,125	09/16/2013.	03/15/2024.
855244 AR 0	STARBUCKS CORP			1,2	2FE	1,248,600	111.491	1,393,638	1,250,000	1,248,704		119			4.000	4.014	MN	6,389	50,000	08/08/2018.	11/15/2028.
857477 AW 3	STATE STREET CORP				1FE	239,580	101.792	254,480	250,000	242,642		1,025			2.650	3.163	MN	773	6,625	11/29/2016.	05/19/2026.
85771P AN 2	EQUINOR ASA		C	1	1FE	1,099,197	106.549	1,172,039	1,100,000	1,099,619		83			3.700	3.709	MS	13,567	40,700	11/05/2013.	03/01/2024.
863667 AB 7	STRYKER CORP			1	1FE	512,465	100.075	500,375	500,000	500,062		(1,623)			4.375	4.040	JJ	10,087	21,875	01/31/2011.	01/15/2020.
892331 AD 1	TOYOTA MOTOR CORP		C		1FE	2,000,000	109.834	2,196,680	2,000,000	2,000,000					3.669	3.669	JJ	32,817	73,380	07/10/2018.	07/20/2028.
89352H AK 5	TRANSCANADA PIPELINES LTD		C	1,2	2FE	1,498,335	105.386	1,580,790	1,500,000	1,499,305		167			3.750	3.763	AO	11,719	56,250	11/07/2013.	10/16/2023.
907818 EH 7	UNION PACIFIC CORP			1,2	1FE	727,713	102.490	717,430	700,000	718,284		(2,850)			2.750	2.276	MS	6,417	19,250	08/01/2016.	03/01/2026.
913017 BV 0	UNITED TECHNOLOGIES CORP			1	2FE	730,755	102.604	769,530	750,000	743,984		2,348			3.100	3.449	JD	1,938	23,250	11/08/2013.	06/01/2022.
91324P DM 1	UNITEDHEALTH GROUP INC			1	1FE	499,570	105.573	527,865	500,000	499,679		103			3.500	3.517	FA	6,611	11,569	12/21/2018.	02/15/2024.
92343V EU 4	VERIZON COMMUNICATIONS INC			1,2	2FE	271,968	111.475	305,442	274,000	272,155		187			4.016	4.099	JD	856	8,406	02/28/2019.	12/03/2029.
927804 FP 4	VIRGINIA ELECTRIC AND POWER CO			1,2	2FE	273,268	119.610	299,025	250,000	270,727		(530)			4.650	4.092	FA	4,392	11,625	10/02/2014.	08/15/2043.
92826C AD 4	VISA INC			1,2	1FE	751,268	105.726	792,945	750,000	750,873		(134)			3.150	3.128	JD	1,116	23,625	11/22/2016.	12/14/2025.
92826C AE 2	VISA INC			1,2	1FE	169,957	117.960	188,736	160,000	168,821		(417)			4.150	3.679	JD	314	6,640	02/28/2017.	12/14/2035.
931142 CB 7	WAL MART STORES INC				1FE	1,003,622	131.655	1,109,269	855,000	976,500		(5,471)			5.250	4.019	MS	14,963	51,450	08/18/2014.	09/01/2035.

SCHEDULE D - PART 1

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

1	2	Codes 3	4	5	6	7	Fair Value 8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
931142 CB 7	WAL MART STORES INC.	SD.			1FE	687,993	115.313	735,472	595,000	670,668		(3,370)			5.250	4.139	MS.	10,413	31,238	05/01/2014.	09/01/2035.
949746 RW 3	WELLS FARGO & CO.				1FE	704,158	102.869	720,083	700,000	702,891		(411)			3.000	2.928	AO.	4,025	21,000	10/13/2016.	04/22/2026.
949746 SH 5	WELLS FARGO & CO.				1FE	479,075	102.490	512,450	500,000	484,853		1,936			3.000	3.504	AO.	2,833	15,000	11/29/2016.	10/23/2026.
95000U 2F 9	WELLS FARGO & CO.			1,2,5	1FE	500,000	103.766	518,830	500,000	500,000					3.196	3.197	JD.	621	7,990	06/10/2019.	06/17/2027.
976656 CD 8	WISCONSIN ELECTRIC POWER CO.			1,2	1FE	740,999	101.554	710,878	700,000	712,620		(8,488)			2.950	1.690	MS.	6,080	20,650	08/02/2016.	09/15/2021.
976826 BK 2	WISCONSIN POWER AND LIGHT CO.			1,2	1FE	249,785	109.067	272,668	250,000	249,807		4			4.100	4.105	AO.	2,164	10,250	10/06/2014.	10/15/2044.
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						76,635,017	XXX	80,708,847	75,791,000	76,340,384	0	(49,676)	0	0	XXX	XXX	XXX	779,596	2,425,396	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																					
89178B AA 2	TPMT 194 A1 - RMBS			4	1FE	2,954,704	100.575	2,943,161	2,926,334	2,954,663		(42)			2.900	2.851	MON.	7,072	14,144	11/04/2019.	10/27/2059.
3399999. Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						2,954,704	XXX	2,943,161	2,926,334	2,954,663	0	(42)	0	0	XXX	XXX	XXX	7,072	14,144	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
05526Q AA 4	BAMLL 15200P A - CMBS			4	1FM	486,699	103.684	518,422	500,000	489,532		1,796			3.218	3.674	MON.	1,341	16,090	05/09/2018.	04/15/2033.
06035R AR 7	BANK 18BK14 A3 - CMBS			4	1FM	3,534,844	110.078	3,852,725	3,500,000	3,530,449		(3,468)			3.966	3.855	MON.	11,568	138,810	09/18/2018.	09/17/2060.
065404 BB 0	BANK 18BK10 A5 - CMBS			4	1FM	1,029,994	107.893	1,078,926	1,000,000	1,024,769		(2,781)			3.688	3.337	MON.	3,073	36,880	01/26/2018.	02/17/2061.
06540B BC 2	BANK 19BN21 A4 - CMBS			4	1FM	1,009,985	99.662	996,621	1,000,000	1,009,798		(187)			2.600	2.486	MON.	2,167	4,333	09/27/2019.	10/18/2052.
08160B AD 6	BMARK 18B5 A4 - CMBS			4	1FM	1,802,500	111.876	1,957,836	1,750,000	1,796,078		(4,721)			4.208	3.854	MON.	6,136	73,633	07/27/2018.	07/17/2051.
08162B BD 3	BMARK 19B11 A4 - CMBS			4	1FM	1,262,491	105.315	1,316,435	1,250,000	1,261,812		(679)			3.280	3.165	MON.	3,417	20,503	05/22/2019.	05/17/2052.
08162C AC 4	BMARK 18B6 A3 - CMBS			4	1FM	3,029,954	110.373	3,311,175	3,000,000	3,026,407		(2,881)			3.995	3.889	MON.	9,988	119,850	09/20/2018.	10/13/2051.
08162F AE 3	BMARK 19B12 A5 - CMBS			4	1FM	514,999	103.850	519,251	500,000	514,450		(549)			3.116	2.770	MON.	1,298	5,193	07/19/2019.	08/16/2052.
08162T BA 0	BMARK 18B7 A3 - CMBS			4	1FM	1,009,958	112.120	1,121,196	1,000,000	1,008,872		(1,002)			4.241	4.131	MON.	3,534	42,410	11/09/2018.	05/16/2053.
08162V AD 0	BMARK 19B10 A3 - CMBS			4	1FM	5,049,683	106.703	5,335,142	5,000,000	5,046,073		(3,609)			3.455	3.341	MON.	14,396	115,167	03/21/2019.	03/17/2062.
12624P AE 5	COMM 12CRE3 A3 - CMBS			4	1FM	1,612,830	101.187	1,583,178	1,564,608	1,577,212		(5,453)			2.822	2.455	MON.	3,679	44,111	12/07/2012.	10/17/2045.
23312L AS 7	DBJPM 16C1 A4 - CMBS			4	1FM	537,871	104.386	521,928	500,000	525,090		(3,837)			3.276	2.386	MON.	1,365	16,380	07/28/2016.	05/12/2049.
23312V AF 3	DBJPM 16C3 A5 - CMBS			4	1FM	1,820,254	102.290	1,892,361	1,850,000	1,822,710		3,435			2.890	3.142	MON.	4,455	53,465	03/29/2018.	08/12/2049.
36250S AE 9	GSMS 18GS10 A5 - CMBS			4	1FM	4,634,844	111.080	4,998,618	4,500,000	4,617,716		(12,106)			4.155	3.806	MON.	15,581	186,975	07/18/2018.	07/12/2051.
36260J AD 9	GSMS 19GC39 A4 - CMBS			4	1FM	1,029,943	107.302	1,073,024	1,000,000	1,028,316		(1,627)			3.567	3.223	MON.	2,973	20,808	05/09/2019.	05/10/2052.
61766E BE 4	MSBAM 16C29 A4 - CMBS			4	1FM	1,306,250	104.511	1,306,386	1,250,000	1,286,423		(5,567)			3.325	2.798	MON.	3,464	41,562	05/04/2016.	05/17/2049.
90276Y AE 3	UBSCM 19C16 A4 - CMBS			4	1FM	1,287,491	107.357	1,341,963	1,250,000	1,285,075		(2,415)			3.605	3.255	MON.	3,755	30,040	03/27/2019.	04/17/2052.
92903P AA 7	VNO 10VNO A1 - CMBS			4	1FM	80,507	100.139	80,619	80,507	80,489		2			2.970	2.982	MON.	139	1,669	08/10/2010.	09/13/2028.
92936C AJ 8	WFRBS 11C4 A4 - CMBS			4	1FM	3,787,395	102.719	3,851,970	3,750,000	3,750,162		(4,806)			4.902	4.795	MON.	15,319	183,825	07/21/2011.	06/17/2044.
92937U AD 0	WFRBS 13C13 A4 - CMBS			4	1FM	617,988	102.256	613,536	600,000	606,017		(1,907)			3.001	2.658	MON.	1,501	18,006	04/17/2013.	05/17/2045.
95000G AX 2	WFCM 16BNK1 A2 - CMBS			4	1FM	1,363,474	99.415	1,342,105	1,350,000	1,358,759		(1,429)			2.399	2.284	MON.	2,699	32,387	08/04/2016.	08/17/2049.
95001J AW 7	WFCM 18C44 A4 - CMBS			4	1FM	504,973	109.697	548,484	500,000	504,151		(502)			3.948	3.836	MON.	1,645	19,740	04/30/2018.	05/17/2051.
95001W BA 5	WFCM 19C49 A4 - CMBS			4	1FM	2,777,437	108.514	2,984,145	2,750,000	2,775,198		(2,239)			3.760	3.648	MON.	8,617	77,550	02/21/2019.	03/15/2052.
95002M AW 9	WFCM 19C52 A4 - CMBS			4	1FM	1,009,920	99.999	999,987	1,000,000	1,009,560		(360)			2.643	2.530	MON.	2,203	8,810	08/05/2019.	08/15/2052.
3499999. Industrial & Miscellaneous - Commercial Mortgage-Backed Securities						41,102,282	XXX	43,146,030	40,445,115	40,935,118	0	(56,893)	0	0	XXX	XXX	XXX	124,311	1,308,196	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
02587A AN 4	AMXCA 192 A - ABS			4	1FE	999,941	101.762	1,017,618	1,000,000	999,954		12			2.670	2.687	MON.	1,187	16,762	04/22/2019.	11/15/2024.
05377R CR 3	AESOP 171 B - ABS			4	1FE	499,792	101.715	508,573	500,000	499,897		39			3.410	3.443	MON.	521	17,050	03/08/2017.	09/20/2023.
08763Q AA 0	BTNY2 2 A1 - CDO		C	4	1FE	1,250,000	100.000	1,250,000	1,250,000	1,250,000					3.015	3.019	JAJO.	6,596	45,733	06/05/2018.	04/30/2031.
17305E GM 1	CCCIT 18A3 A3 - ABS			4	1FE	249,883	103.954	259,885	250,000	249,924		28			3.290	3.303	MN.	868	8,225	06/13/2018.	05/23/2025.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
17305E GR 0	CCCIT 18A6 A6 - ABS			4	1FE	1,265,234	103.708	1,296,343	1,250,000	1,261,997		(3,237)			3.210	2.872	JD	2,675	40,125	02/21/2019.	12/09/2024.
254683 CD 5	DCENT 181 A - ABS			4	1FE	749,973	102.861	771,459	750,000	749,972		39			3.030	3.052	MON	1,010	22,725	03/08/2018.	08/15/2025.
254683 CE 3	DCENT 182 A - ABS			4	1FE	500,000	99.944	499,718	500,000	500,000					2.070	2.084	MON	460	13,235	03/08/2018.	08/15/2025.
28415P AA 2	EHGVT 16A A - ABS			4	1FE	248,206	100.003	248,217	248,210	248,208		0			2.730	2.746	MON	113	6,151	06/22/2016.	04/25/2028.
28416T AA 3	EHGVT 19A A - ABS			4	1FE	671,083	99.393	667,187	671,265	671,087		4			2.610	2.612	MON	292	6,083	08/14/2019.	01/25/2034.
34532F AD 4	FORDL 19A A3 - ABS			4	1FE	1,749,863	100.915	1,766,012	1,750,000	1,749,930		67			2.900	2.922	MON	2,256	40,882	02/20/2019.	05/15/2022.
43284B AA 0	HGVT 18A A - ABS			4	1FE	393,642	102.847	404,858	393,651	393,643		37			3.540	3.567	MON	232	13,940	09/11/2018.	02/25/2032.
80286J AA 3	SREV 19A A - ABS			4	1FE	749,901	99.561	746,708	750,000	749,902		1			2.510	2.511	MON	314	1,516	11/20/2019.	01/26/2032.
82652J AA 5	SRFC 153 A - ABS			4	1FE	66,695	100.048	66,740	66,708	66,689		5			2.580	2.604	MON	53	1,056	10/14/2015.	09/20/2032.
82652K AA 2	SRFC 171 A - ABS			4	1FE	57,413	100.723	57,832	57,417	57,413		0			2.910	2.911	MON	51	1,424	03/13/2017.	03/20/2034.
82652M AA 8	SRFC 192 A - ABS			4	1FE	199,607	100.094	199,849	199,661	199,608		1			2.590	2.592	MON	158	2,132	07/16/2019.	05/20/2036.
82653E AB 3	SRFC 191 B - ABS			4	1FE	653,923	101.358	662,946	654,067	691,979		38,055			3.420	1.476	MON	684	17,321	03/12/2019.	01/22/2036.
89231P AD 0	TAOT 18D A3 - ABS			4	1FE	749,838	101.718	762,888	750,000	749,907		59			3.180	3.210	MON	1,060	23,850	10/30/2018.	03/15/2023.
89237K AE 3	TAOT 16A A4 - ABS			4	1FE	450,685	99.970	450,556	450,693	450,692		2			1.470	1.475	MON	294	6,625	02/23/2016.	09/15/2021.
92347Y AC 8	VZOT 19A B - ABS			4	1FE	249,923	101.667	254,167	250,000	249,943		19			3.020	3.049	MON	231	5,809	03/05/2019.	09/20/2023.
92348P AC 6	VZOT 172 C - ABS			4	1FE	249,975	100.127	250,316	250,000	249,994		7			2.380	2.395	MON	182	5,950	06/13/2017.	12/20/2021.
92914X AL 3	VOYA 152R AR - CDO		C	4	1FE	2,000,000	100.000	2,000,000	2,000,000	2,000,000					2.904	2.919	JAJO	11,293	70,842	07/13/2018.	07/23/2027.
3599999. Industrial & Miscellaneous - Other Loan-Backed and Structured Securities						14,005,579	XXX	14,141,871	13,991,671	14,040,739	0	35,139	0	0	XXX	XXX	XXX	30,529	367,437	XXX	XXX
3899999. Total - Industrial & Miscellaneous (Unaffiliated)						134,697,583	XXX	140,939,909	133,154,120	134,270,903	0	(71,472)	0	0	XXX	XXX	XXX	941,509	4,115,172	XXX	XXX
Totals																					
7699999. Total - Issuer Obligations						148,232,215	XXX	152,339,212	141,632,005	145,133,778	131,984	(716,007)	0	0	XXX	XXX	XXX	1,494,210	4,728,945	XXX	XXX
7799999. Total - Residential Mortgage-Backed Securities						58,534,272	XXX	60,229,246	57,755,996	58,427,414	0	(39,082)	0	0	XXX	XXX	XXX	168,765	1,470,435	XXX	XXX
7899999. Total - Commercial Mortgage-Backed Securities						41,684,753	XXX	43,769,532	41,053,986	41,518,255	0	(58,548)	0	0	XXX	XXX	XXX	126,111	1,329,524	XXX	XXX
7999999. Total - Other Loan-Backed and Structured Securities						14,688,521	XXX	14,837,345	14,591,671	14,684,384	0	26,137	0	0	XXX	XXX	XXX	38,918	397,437	XXX	XXX
8399999. Grand Total - Bonds						263,139,761	XXX	271,175,335	255,033,658	259,763,830	131,984	(787,501)	0	0	XXX	XXX	XXX	1,828,005	7,926,341	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

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

NONE

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																	
000360 20 6	AAON ORD			60.000	2,965	49.410	2,965	1,981		19		861		861		10/10/2018.	
000361 10 5	AAR ORD			40.000	1,804	45.100	1,804	1,760		12		310		310		10/10/2018.	
00081T 10 8	ACCO BRANDS ORD			140.000	1,310	9.360	1,310	1,102		18		209		209		06/28/2019.	
000957 10 0	ABM INDUSTRIES ORD			90.000	3,394	37.710	3,394	2,914	17	65		504		504		10/10/2018.	
001055 10 2	AFLAC ORD			830.000	43,907	52.900	43,907	25,716		896		6,092		6,092		10/10/2018.	
001084 10 2	AGCO ORD			90.000	6,953	77.250	6,953	5,122		57		1,942		1,942		10/10/2018.	
001228 10 5	AG MORTGAGE INVEST TRUST REIT ORD			50.000	771	15.420	771	795	23	23		(24)		(24)		06/28/2019.	
00123Q 10 4	AGNC INVESTMENT REIT ORD			590.000	10,431	17.680	10,431	10,661	94	1,192		83		83		10/10/2018.	
00130H 10 5	THE AES CORPORATION			820.000	16,318	19.900	16,318	10,760		448		4,461		4,461		10/10/2018.	
001547 10 8	AK STEEL HOLDING ORD			390.000	1,283	3.290	1,283	1,786				406		406		10/10/2018.	
00163U 10 6	AMAG PHARMACEUTICALS ORD			45.000	548	12.170	548	540				8		8		08/14/2019.	
00164V 10 3	AMC NETWORKS CL A ORD			60.000	2,370	39.500	2,370	3,460				(923)		(923)		10/10/2018.	
00165C 10 4	AMC ENTERTAINMENT HOLDINGS CL A ORD			70.000	507	7.240	507	755		28		(248)		(248)		08/14/2019.	
001744 10 1	AMN HEALTHCARE ORD			60.000	3,739	62.310	3,739	3,085				339		339		10/10/2018.	
00182C 10 3	ANI PHARMACEUTICALS ORD			10.000	617	61.670	617	822				(205)		(205)		06/28/2019.	
00191U 10 2	ASGN ORD			70.000	4,968	70.970	4,968	4,641				1,153		1,153		10/10/2018.	
00206R 10 2	AT&T ORD			7,658.000	299,275	39.080	299,275	216,607		14,941		78,861		78,861		04/22/2019.	
002474 10 4	AZZ ORD			40.000	1,838	45.950	1,838	1,840		14		(2)		(2)		06/28/2019.	
002535 30 0	AARONS ORD			90.000	5,140	57.110	5,140	4,478	4	13		1,355		1,355		10/10/2018.	
002824 10 0	ABBOTT LABORATORIES ORD			2,022.002	175,631	86.860	175,631	44,569		2,541		29,380		29,380		02/03/2014.	
00287Y 10 9	ABBVIE ORD			1,810.000	160,257	88.540	160,257	112,000		7,505		(4,922)		(4,922)		03/19/2019.	
002896 20 7	ABERCROMBIE AND FITCH CL A ORD			80.000	1,383	17.290	1,383	1,523		64		(221)		(221)		10/10/2018.	
003654 10 0	ABIOMED ORD			55.000	9,382	170.590	9,382	20,945				(8,495)		(8,495)		10/10/2018.	
00401C 10 8	ACACIA COMMUNICATIONS ORD			50.000	3,391	67.810	3,391	2,357				1,033		1,033		06/28/2019.	
00404A 10 9	ACADIA HEALTHCARE COMPANY ORD			110.000	3,654	33.220	3,654	4,022				826		826		10/10/2018.	
004225 10 8	ACADIA PHARMACEUTICALS ORD			130.000	5,561	42.780	5,561	2,633				3,459		3,459		10/10/2018.	
004239 10 9	ACADIA REALTY REIT ORD			100.000	2,593	25.930	2,593	2,767	29	112		217		217		10/10/2018.	
00434H 10 8	ACCELERON PHARMA ORD			50.000	2,651	53.020	2,651	2,426				474		474		10/10/2018.	
00448Q 20 1	ACHILLION PHARMACEUTICALS ORD			175.000	1,055	6.030	1,055	836				219		219		08/14/2019.	
004498 10 1	ACI WORLDWIDE ORD			150.000	5,683	37.885	5,683	3,788				1,532		1,532		10/10/2018.	
00507V 10 9	ACTIVISION BLIZZARD ORD			385.000	22,877	59.420	22,877	17,904		142		4,947		4,947		10/10/2018.	
00508X 20 3	ACTUANT CL A ORD			80.000	2,082	26.030	2,082	2,025		3		403		403		10/10/2018.	
00508Y 10 2	ACUITY BRANDS ORD			50.000	6,900	138.000	6,900	6,064		26		1,153		1,153		10/10/2018.	
006739 10 6	ADDUS HOMECARE ORD			20.000	1,944	97.220	1,944	1,499				446		446		06/28/2019.	
00724F 10 1	ADOBE ORD			560.000	184,694	329.810	184,694	87,011				57,999		57,999		10/10/2018.	
00737L 10 3	ADTALEM GLOBAL EDUCATION ORD			80.000	2,798	34.970	2,798	3,790				(988)		(988)		10/10/2018.	
00738A 10 6	ADTRAN ORD			70.000	692	9.890	692	1,222		19		(530)		(530)		04/22/2019.	
00751Y 10 6	ADVANCE AUTO PARTS ORD			80.000	12,813	160.160	12,813	10,122	5	19		216		216		10/10/2018.	
00766T 10 0	AECOM ORD			200.000	8,626	43.130	8,626	6,388				3,326		3,326		10/10/2018.	
00770F 10 4	AEGIO CL A ORD			50.000	1,119	22.370	1,119	920				199		199		06/28/2019.	
00771V 10 8	AERIE PHARMACEUTICALS ORD			50.000	1,209	24.170	1,209	2,580				(597)		(597)		10/10/2018.	

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes 3	4	5	6	Fair Value 7	8	9	Dividends 10	11	12	Change in Book/Adjusted Carrying Value 13	14	15	16	17	18
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation
00773T 10 1	ADVANSIX ORD			40.000	798	19.960	798	1,207				(408)		(408)		04/22/2019.	
00773U 10 8	ADVERUM BIOTECHNOLOGIES ORD			70.000	806	11.520	806	832				(26)		(26)		06/28/2019.	
007800 10 5	AEROJET ROCKETDYNE HOLDINGS ORD			90.000	4,109	45.660	4,109	2,795				939		939		10/10/2018.	
007903 10 7	ADVANCED MICRO DEVICES ORD			1,090.000	49,987	45.860	49,987	21,775				29,866		29,866		10/10/2018.	
00790X 10 1	ADVANCED DISPOSAL SERVICES ORD			90.000	2,958	32.870	2,958	2,379				804		804		10/10/2018.	
007973 10 0	ADVANCED ENERGY INDUSTRIES ORD			50.000	3,560	71.200	3,560	2,317				1,414		1,414		10/10/2018.	
008073 10 8	AEROVIRONMENT ORD			30.000	1,852	61.740	1,852	2,833				(186)		(186)		10/10/2018.	
008252 10 8	AFFILIATED MANAGERS GROUP ORD			75.000	6,356	84.740	6,356	9,675		96		(953)		(953)		10/10/2018.	
00846U 10 1	AGILENT TECHNOLOGIES ORD			400.000	34,124	85.310	34,124	18,018	72	262		7,140		7,140		10/10/2018.	
00847J 10 5	AGILYSYS ORD			30.000	762	25.410	762	787				(25)		(25)		10/15/2019.	
00847X 10 4	AGIOS PHARMACEUTICALS ORD			70.000	3,343	47.750	3,343	4,469				115		115		10/10/2018.	
008492 10 0	AGREE REALTY REIT ORD			40.000	2,807	70.170	2,807	2,113	23	90		442		442		10/10/2018.	
00900T 10 7	AIMMUNE THERAPEUTICS ORD			60.000	2,008	33.470	2,008	1,280				728		728		08/14/2019.	
00912X 30 2	AIR LEASE CL A ORD			120.000	5,702	47.520	5,702	5,123	18	62		2,077		2,077		10/10/2018.	
009158 10 6	AIR PRODUCTS AND CHEMICALS ORD			245.000	57,573	234.990	57,573	33,376	284	1,122		18,360		18,360		10/10/2018.	
00922R 10 5	AIR TRANSPORT SERVICES GROUP ORD			80.000	1,877	23.460	1,877	1,712				52		52		10/10/2018.	
00971T 10 1	AKAMAI TECHNOLOGIES ORD			205.000	17,708	86.380	17,708	8,984				5,187		5,187		10/10/2018.	
00972D 10 5	AKEBIA THERAPEUTICS ORD			112.000	708	6.320	708	908				(200)		(200)		03/19/2019.	
011311 10 7	ALAMO GROUP ORD			15.000	1,883	125.550	1,883	1,499		4		385		385		06/28/2019.	
011642 10 5	ALARMCOM HOLDINGS ORD			40.000	1,719	42.970	1,719	1,812				(356)		(356)		10/10/2018.	
011659 10 9	ALASKA AIR GROUP ORD			125.000	8,469	67.750	8,469	7,512		172		863		863		10/10/2018.	
012348 10 8	ALBANY INTERNATIONAL CL A ORD			40.000	3,037	75.920	3,037	2,871	8	29		540		540		10/10/2018.	
012653 10 1	ALBEMARLE ORD			140.000	10,226	73.040	10,226	12,262	51	201		(564)		(564)		10/10/2018.	
013872 10 6	ALCOA ORD			230.995	4,969	21.510	4,969	8,314				(1,171)		(1,171)		10/10/2018.	
014491 10 4	ALEXANDER AND BALDWIN ORD			90.000	1,886	20.960	1,886	1,860		62		232		232		10/10/2018.	
014CVR 01 3	ALDER BIOPHARMACEUTICALS INC			76.000	76	1.000	76					76		76		10/22/2019.	
015271 10 9	ALEXANDRIA REAL ESTATE EQ REIT ORD			130.000	21,005	161.580	21,005	16,144	134	512		6,024		6,024		10/10/2018.	
015351 10 9	ALEXION PHARMACEUTICALS ORD			265.000	28,660	108.150	28,660	30,289				2,859		2,859		10/10/2018.	
016255 10 1	ALIGN TECHNOLOGY ORD			105.000	29,299	279.040	29,299	30,000				7,309		7,309		10/10/2018.	
01671P 10 0	ALLAKOS ORD			25.000	2,384	95.360	2,384	2,108				276		276		08/14/2019.	
017175 10 0	ALLEGHANY ORD			20.000	15,991	799.570	15,991	12,448				3,525		3,525		10/10/2018.	
01741R 10 2	ALLEGHENY TECHNOLOGIES ORD			160.000	3,306	20.660	3,306	4,424				(178)		(178)		10/10/2018.	
01748H 10 7	ALLEGIANCE BANCSHARES ORD			30.000	1,128	37.600	1,128	1,000				128		128		06/28/2019.	
01748X 10 2	ALLEGIANT TRAVEL ORD			20.000	3,481	174.040	3,481	2,292		56		1,476		1,476		10/10/2018.	
018522 30 0	ALLETE ORD			70.000	5,682	81.170	5,682	5,419		165		347		347		10/10/2018.	
018581 10 8	ALLIANCE DATA SYSTEMS ORD			60.000	6,732	112.200	6,732	12,910		151		(2,273)		(2,273)		10/10/2018.	
018802 10 8	ALLIANT ENERGY ORD			290.000	15,875	54.740	15,875	12,737		412		3,622		3,622		10/10/2018.	
01973R 10 1	ALLISON TRANSMISSION HOLDINGS ORD			150.000	7,248	48.320	7,248	7,467		90		662		662		10/10/2018.	
01988P 10 8	ALLSCRIPTS HEALTHCARE SOLUTIONS ORD			220.000	2,159	9.815	2,159	2,970				39		39		10/10/2018.	
020002 10 1	ALLSTATE ORD			55.000	6,185	112.450	6,185	1,652	188	108		1,640		1,640		10/10/2018.	
02005N 10 0	ALLY FINANCIAL ORD			530.000	16,197	30.560	16,197	13,934		360		4,187		4,187		10/10/2018.	

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes 3	Codes 4	5	6	Fair Value 7	Fair Value 8	9	Dividends 10	Dividends 11	Dividends 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Change in Book/Adjusted Carrying Value 16	17	18
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation
02043Q 10 7	ALNYLAM PHARMACEUTICALS ORD			120.000	13,820	115.170	13,820	9,720				5,071		5,071		10/10/2018.	
02079K 10 7	ALPHABET CL C ORD			325.000	434,531	1,337.020	434,531	227,317				97,958		97,958		10/10/2018.	
02079K 30 5	ALPHABET CL A ORD			327.000	437,981	1,339.390	437,981	134,861				96,279		96,279		03/03/2015.	
021369 10 3	ALTAIR ENGINEERING CL A ORD			60.000	2,155	35.910	2,155	2,423				(268)		(268)		06/28/2019.	
02156B 10 3	ALTERYX CL A ORD			40.000	4,003	100.070	4,003	1,962				1,624		1,624		10/10/2018.	
02208R 10 6	ALTRA INDUSTRIAL MOTION ORD			78.000	2,824	36.210	2,824	2,554	13	27		271		271		03/19/2019.	
02209S 10 3	ALTRIA GROUP ORD			2,280.000	113,795	49.910	113,795	100,617	1,915	7,387		1,186		1,186		12/18/2018.	
023135 10 6	AMAZON COM ORD			495.000	914,681	1,847.840	914,681	548,234				156,014		156,014		10/15/2019.	
023139 88 4	AMBAC FINANCIAL GROUP ORD			60.000	1,294	21.570	1,294	1,011				283		283		06/28/2019.	
023436 10 8	AMEDISYS ORD			40.000	6,677	166.920	6,677	4,693				1,992		1,992		10/10/2018.	
023586 10 0	AMERCO ORD			10.000	3,758	375.820	3,758	3,371	5	15		477		477		10/10/2018.	
023608 10 2	AMEREN ORD			310.000	23,808	76.800	23,808	20,445		595		3,587		3,587		10/10/2018.	
02376R 10 2	AMERICAN AIRLINES GROUP ORD			520.000	14,914	28.680	14,914	17,143		208		(1,784)		(1,784)		10/10/2018.	
024013 10 4	AMERICAN ASSETS REIT ORD			50.000	2,295	45.900	2,295	1,848		57		287		287		10/10/2018.	
024061 10 3	AMERICAN AXLE AND MANUFACTURING ORD			130.000	1,399	10.760	1,399	2,100				(44)		(44)		10/10/2018.	
024835 10 0	AMERICAN CAMPUS COMM REIT ORD			170.000	7,995	47.030	7,995	6,946		318		959		959		10/10/2018.	
025537 10 1	AMERICAN ELECTRIC POWER ORD			540.000	51,035	94.510	51,035	31,671		1,463		10,676		10,676		10/10/2018.	
02553E 10 6	AMERICAN EAGLE OUTFITTERS ORD			200.000	2,940	14.700	2,940	4,246		83		(926)		(926)		10/10/2018.	
025676 20 6	AMERICAN EQUITY INV LIFE HLD ORD			110.000	3,292	29.930	3,292	3,846		33		219		219		10/10/2018.	
025816 10 9	AMERICAN EXPRESS ORD			690.000	85,898	124.490	85,898	54,424		1,067		20,127		20,127		10/10/2018.	
025932 10 4	AMERICAN FINANCIAL GROUP ORD			90.000	9,869	109.650	9,869	9,823		446		1,721		1,721		10/10/2018.	
02607T 10 9	AMERICAN FIN CL A ORD			140.000	1,856	13.260	1,856	1,526		77		331		331		06/28/2019.	
02665T 30 6	AMERICAN HOMES 4 RENT CL A REIT ORD			320.000	8,387	26.210	8,387	6,678	16	64		2,035		2,035		10/10/2018.	
026874 78 4	AMERICAN INTERNATIONAL GROUP ORD			1,120.000	57,490	51.330	57,490	44,609		1,434		13,350		13,350		12/18/2018.	
027745 10 8	AMERICAN NATIONAL BANKSHARES ORD			15.000	594	39.570	594	593				0		0		12/16/2019.	
02874P 10 3	AMERICAN OUTDOOR BRANDS ORD			70.000	650	9.280	650	631				19		19		06/28/2019.	
02913V 10 3	AMERICAN PUBLIC EDUCATION ORD			25.000	685	27.390	685	672				13		13		12/16/2019.	
029683 10 9	AMERICAN SOFTWARE CL A ORD			40.000	595	14.880	595	526		9		69		69		06/28/2019.	
029899 10 1	AMERICAN STATES WATER ORD			40.000	3,466	86.640	3,466	2,451		46		784		784		10/10/2018.	
03027X 10 0	AMERICAN TOWER REIT			515.000	118,357	229.820	118,357	54,189	520	1,771		33,632		33,632		03/19/2019.	
030371 10 8	AMER VANGUARD ORD			40.000	779	19.470	779	611	1			168		168		10/15/2019.	
030420 10 3	AMERICAN WATER WORKS ORD			230.000	28,256	122.850	28,256	20,815		450		7,378		7,378		10/10/2018.	
030506 10 9	AMERICAN WOODMARK ORD			20.000	2,090	104.510	2,090	1,692				398		398		06/28/2019.	
03062T 10 5	AMERICA'S CAR-MART ORD			10.000	1,097	109.660	1,097	890				207		207		08/14/2019.	
03064D 10 8	AMERICOLD REALTY ORD			110.000	3,857	35.060	3,857	2,726	22	87		1,047		1,047		10/10/2018.	
03071H 10 0	AMERISAFE ORD			25.000	1,651	66.030	1,651	1,501		106		150		150		03/19/2019.	
03073E 10 5	AMERISOURCEBERGEN ORD			200.000	17,004	85.020	17,004	12,328		320		2,124		2,124		10/10/2018.	
03076C 10 6	AMERIPRISE FINANCE ORD			185.000	30,817	166.580	30,817	19,946		705		11,509		11,509		10/10/2018.	
03076K 10 8	AMERIS BANCORP ORD			60.000	2,552	42.540	2,552	2,690	9	27		652		652		10/10/2018.	
031100 10 0	AMETEK ORD			285.000	28,426	99.740	28,426	20,670		160		9,131		9,131		10/10/2018.	
031162 10 0	AMGEN ORD			735.000	177,186	241.070	177,186	95,650		4,233		34,104		34,104		10/10/2018.	
03152W 10 9	AMICUS THERAPEUTICS ORD			240.000	2,338	9.740	2,338	2,866				38		38		10/10/2018.	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation
03168L 10 5	AMNEAL PHARMACEUTICALS CL A ORD			110.000	530	4.820	530	2,100				(958)		(958)		10/10/2018.	
032095 10 1	AMPHENOL CL A ORD			320.000	34,634	108.230	34,634	20,738	80	301		8,707		8,707		10/10/2018.	
03209R 10 3	AMPHASTAR PHARMACEUTICALS ORD			50.000	965	19.290	965	1,055				(91)		(91)		06/28/2019.	
032654 10 5	ANALOG DEVICES ORD			459.000	54,548	118.840	54,548	28,237		991		15,152		15,152		10/10/2018.	
032724 10 6	ANAPTYSBIO ORD			30.000	488	16.250	488	2,490				(1,426)		(1,426)		10/10/2018.	
03272L 10 8	ANAPLAN ORD			110.000	5,764	52.400	5,764	5,551				213		213		06/28/2019.	
034164 10 3	ANDERSONS ORD			50.000	1,264	25.280	1,264	1,362	9	9		(98)		(98)		06/28/2019.	
03475V 10 1	ANGIODYNAMICS ORD			50.000	801	16.010	801	984				(184)		(184)		06/28/2019.	
035255 10 8	ANIKA THERAPEUTICS ORD			20.000	1,037	51.850	1,037	812				225		225		06/28/2019.	
035290 10 5	ANIXTER INTERNATIONAL ORD			40.000	3,684	92.100	3,684	2,552				1,512		1,512		10/10/2018.	
035710 40 9	ANNALY CAPITAL MANAGEMENT REIT ORD			1,370.000	12,905	9.420	12,905	13,864	343	1,507		(548)		(548)		10/10/2018.	
03662Q 10 5	ANSYS ORD			105.000	27,028	257.410	27,028	16,516				12,019		12,019		10/10/2018.	
036642 10 6	ANTARES PHARMA ORD			220.000	1,034	4.700	1,034	724				310		310		06/28/2019.	
03674X 10 6	ANTERO RESOURCES ORD			300.000	855	2.850	855	5,754				(1,962)		(1,962)		10/10/2018.	
036752 10 3	ANTHEM ORD			265.000	80,038	302.030	80,038	44,019		848		10,441		10,441		10/10/2018.	
03676B 10 2	ANTERO MIDSTREAM ORD			40,305.000	305,915	7.590	305,915	435,565		22,249		(129,650)		(129,650)		12/19/2019.	
037411 10 5	APACHE ORD			480.000	12,283	25.590	12,283	21,307		480		(317)		(317)		10/10/2018.	
03748R 75 4	APARTMENT INVST MGT CL A REIT ORD			199.000	10,276	51.640	10,276	8,607		623		1,244		1,244		03/22/2019.	
03753U 10 6	APELLIS PHARMACEUTICALS ORD			46.000	1,409	30.620	1,409	914				495		495		03/19/2019.	
03755L 10 4	APERGY ORD			100.000	3,378	33.780	3,378	4,374				670		670		10/10/2018.	
037598 10 9	APOGEE ENTERPRISES ORD			40.000	1,300	32.500	1,300	1,564		21		(264)		(264)		04/22/2019.	
03762U 10 5	APOLLO COMM REAL EST FIN REIT ORD			160.000	2,926	18.290	2,926	2,987	74	294		261		261		10/10/2018.	
03782L 10 1	APPIAN CL A ORD			50.000	1,911	38.210	1,911	1,803				107		107		06/28/2019.	
037833 10 0	APPLE ORD			5,269.000	1,547,242	293.650	1,547,242	517,105		15,864		706,272		706,272		04/22/2019.	
03783C 10 0	APPFOLIO CL A ORD			21.000	2,309	109.950	2,309	1,561				748		748		03/19/2019.	
03784Y 20 0	APPLE HOSPITALITY REIT ORD			270.000	4,388	16.250	4,388	4,560		324		537		537		10/10/2018.	
03820C 10 5	APPLIED INDUSTRIAL TECHNOLOGIES ORD			50.000	3,335	66.690	3,335	3,664		62		638		638		10/10/2018.	
038222 10 5	APPLIED MATERIAL ORD			1,200.000	73,248	61.040	73,248	28,201		996		33,960		33,960		10/10/2018.	
038336 10 3	APTARGROUP ORD			80.000	9,250	115.620	9,250	8,194		114		1,724		1,724		10/10/2018.	
03836W 10 3	AQUA AMERICA ORD			220.000	10,327	46.940	10,327	8,261		199		2,805		2,805		10/10/2018.	
03852U 10 6	ARAMARK ORD			310.000	13,454	43.400	13,454	12,505		136		4,473		4,473		10/10/2018.	
03937C 10 5	ARCBEST ORD			40.000	1,104	27.600	1,104	1,124		6		(20)		(20)		06/28/2019.	
039380 40 7	ARCH COAL CL A ORD			30.000	2,152	71.740	2,152	2,704		54		(338)		(338)		10/10/2018.	
039483 10 2	ARCHER DANIELS MIDLAND ORD			610.000	28,274	46.350	28,274	24,739		854		3,282		3,282		10/10/2018.	
03957W 10 6	ARCHROCK ORD			160.000	1,606	10.040	1,606	1,867		89		408		408		10/10/2018.	
039653 10 0	ARCOSA ORD			56.000	2,495	44.550	2,495	1,763		11		944		944		10/10/2018.	
03965L 10 0	ARCONIC ORD			535.996	16,493	30.770	16,493	11,472		54		7,456		7,456		10/10/2018.	
040047 60 7	ARENA PHARMACEUTICALS ORD			70.000	3,179	45.420	3,179	2,730				453		453		10/10/2018.	
04010E 10 9	ARGAN ORD			15.000	602	40.140	602	585		4		17		17		08/14/2019.	
04013V 10 8	ARES COMMERCIAL REIT ORD			40.000	634	15.840	634	612	13			22		22		10/15/2019.	
040413 10 6	ARISTA NETWORKS ORD			50.000	10,170	203.400	10,170	11,290				(365)		(365)		10/10/2018.	

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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. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation
04206A 10 1	ARLO TECHNOLOGIES ORD			59.409	250	4.210	250	638				(388)		(388)		10/10/2018.	
04208T 10 8	ARMADA HOFFLER PROPERTIES REIT ORD			70.000	1,285	18.350	1,285	1,158	15	15		126		126		06/28/2019.	
042315 50 7	ARMOUR RESIDENTIAL REIT ORD			80.000	1,430	17.870	1,430	1,491		82		(61)		(61)		06/28/2019.	
04247X 10 2	ARMSTRONG WORLD INDUSTRIES ORD			60.000	5,638	93.970	5,638	3,922		44		2,146		2,146		10/10/2018.	
04269E 10 7	ARQULE ORD			150.000	2,994	19.960	2,994	980				2,015		2,015		04/22/2019.	
042735 10 0	ARROW ELECTRONICS ORD			110.000	9,321	84.740	9,321	7,541				1,737		1,737		10/10/2018.	
04280A 10 0	ARROWHEAD PHARMACEUTICALS ORD			110.000	6,977	63.430	6,977	1,492				5,611		5,611		12/18/2018.	
04316A 10 8	ARTISAN PARTNERS ASSET MGMT CL A ORD			60.000	1,939	32.320	1,939	1,862		203		613		613		10/10/2018.	
043436 10 4	ASBURY AUTOMOTIVE GROUP ORD			30.000	3,354	111.790	3,354	1,854				1,354		1,354		10/10/2018.	
044186 10 4	ASHLAND GLOBAL ORD			70.000	5,357	76.530	5,357	5,394		75		390		390		10/10/2018.	
045327 10 3	ASPEN TECHNOLOGY ORD			90.000	10,884	120.930	10,884	9,104				3,488		3,488		10/10/2018.	
045396 10 8	ASSEMBLY BIOSCIENCES ORD			30.000	614	20.460	614	599				15		15		12/16/2019.	
045487 10 5	ASSOCIATED BANCORP ORD			210.000	4,628	22.040	4,628	5,521		145		473		473		10/10/2018.	
04621X 10 8	ASSURANT ORD			65.000	8,520	131.080	8,520	4,957		158		2,707		2,707		10/10/2018.	
046224 10 1	ASTEC INDUSTRIES ORD			30.000	1,260	42.000	1,260	977		7		283		283		06/28/2019.	
046433 10 8	ASTRONICS ORD			40.000	1,118	27.950	1,118	1,608				(490)		(490)		06/28/2019.	
04650Y 10 0	AT HOME GROUP ORD			65.000	358	5.500	358	632				(275)		(275)		10/15/2019.	
046513 10 7	ATARA BIOTHERAPEUTICS ORD			60.000	988	16.470	988	2,132				(1,096)		(1,096)		10/10/2018.	
04685N 10 3	ATHENEX ORD			70.000	1,069	15.270	1,069	1,386				(317)		(317)		06/28/2019.	
047649 10 8	ATKORE INTERNATIONAL GROUP ORD			70.000	2,832	40.460	2,832	1,810				1,022		1,022		06/28/2019.	
048269 20 3	ATLANTIC CAPITAL BANCSHARES ORD			30.000	551	18.350	551	567				(17)		(17)		12/16/2019.	
04911A 10 7	ATLANTIC UNION BANKSHARES ORD			90.000	3,380	37.550	3,380	3,467		86		839		839		10/10/2018.	
049164 20 5	ATLAS AIR WORLDWIDE HOLDINGS ORD			30.000	827	27.570	827	1,612				(439)		(439)		10/10/2018.	
049560 10 5	ATMOS ENERGY ORD			140.000	15,660	111.860	15,660	13,444		301		2,680		2,680		10/10/2018.	
04963C 20 9	ATRICURE ORD			50.000	1,626	32.510	1,626	1,363				263		263		04/22/2019.	
049904 10 5	ATRION ORD			5.000	3,758	751.500	3,758	3,620		16		137		137		08/14/2019.	
05070R 10 4	AUDENTES THERAPEUTICS ORD			48.000	2,872	59.840	2,872	1,849				1,023		1,023		03/19/2019.	
052769 10 6	AUTODESK ORD			280.000	51,369	183.460	51,369	24,411				15,358		15,358		10/10/2018.	
053015 10 3	AUTOMATIC DATA PROCESSING ORD			550.000	93,775	170.500	93,775	51,832	501	1,738		21,659		21,659		10/10/2018.	
05329W 10 2	AUTONATION ORD			70.000	3,404	48.630	3,404	2,790				905		905		10/10/2018.	
053332 10 2	AUTOZONE ORD			20.000	23,826	1,191.310	23,826	9,057				7,059		7,059		10/10/2018.	
053484 10 1	AVALONBAY COMMUNITIES REIT ORD			172.000	36,068	209.700	36,068	22,065	261	1,037		6,132		6,132		10/10/2018.	
05350V 10 6	AVANOS MEDICAL ORD			60.000	2,021	33.690	2,021	3,689				(665)		(665)		10/10/2018.	
05351W 10 3	AVANGRID ORD			70.000	3,581	51.160	3,581	3,294	31	123		75		75		10/10/2018.	
05351X 10 1	AVAYA HOLDINGS ORD			130.000	1,755	13.500	1,755	2,543				(138)		(138)		10/10/2018.	
053611 10 9	AVERY DENNISON ORD			110.000	14,390	130.820	14,390	11,054		249		4,509		4,509		10/10/2018.	
05368M 10 6	AVID BIOSERVICES ORD			75.000	575	7.670	575	542				33		33		12/16/2019.	
053774 10 5	AVIS BUDGET GROUP ORD			90.000	2,902	32.240	2,902	2,751				878		878		10/10/2018.	
05379B 10 7	AVISTA ORD			90.000	4,328	48.090	4,328	4,596		140		505		505		10/10/2018.	
053807 10 3	AVNET ORD			150.000	6,365	42.430	6,365	5,987		123		968		968		10/10/2018.	
054540 20 8	AXCELIS TECHNOLOGIES ORD			40.000	964	24.095	964	601				363		363		08/14/2019.	
05455M 10 0	AVROBIO ORD			30.000	604	20.130	604	657				(53)		(53)		12/16/2019.	

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054561 10 5	AXA EQUITABLE HOLDINGS ORD			180.000	4,460	24.780	4,460	3,850		104		1,467		1,467		10/10/2018.	
05463X 10 6	AXOGEN ORD			45.000	805	17.890	805	741				64		64		12/16/2019.	
05464C 10 1	AXON ENTERPRISE ORD			80.000	5,862	73.280	5,862	4,614				2,362		2,362		10/10/2018.	
05464T 10 4	AXSOME THERAPEUTICS ORD			35.000	3,618	103.360	3,618	2,816				802		802		12/16/2019.	
05465C 10 0	AXOS FINANCIAL ORD			80.000	2,422	30.280	2,422	2,179				243		243		06/28/2019.	
05508R 10 6	B AND G FOODS ORD			90.000	1,614	17.930	1,614	2,373	43	171		(988)		(988)		10/10/2018.	
05541T 10 1	BGC PARTNERS CL A ORD			340.000	2,020	5.940	2,020	2,416		190		262		262		10/10/2018.	
05550J 10 1	BJAS WHOLESALE CLUB HOLD ORD			90.000	2,047	22.740	2,047	2,154				52		52		10/10/2018.	
05561Q 20 1	BOK FINANCIAL ORD			50.000	4,370	87.400	4,370	4,762		101		704		704		10/10/2018.	
0556EL 10 9	BP MIDSTREAM PARTNERS UNT			7,600.000	118,636	15.610	118,636	136,161		9,677		532		532		12/12/2018.	
05591B 10 9	BMC HOLDINGS ORD			90.000	2,582	28.690	2,582	1,780				802		802		04/22/2019.	
05605H 10 0	BWX TECHNOLOGIES ORD			130.000	8,070	62.080	8,070	7,563		88		3,101		3,101		10/10/2018.	
056525 10 8	BADGER METER ORD			40.000	2,597	64.930	2,597	1,944		26		629		629		10/10/2018.	
05722G 10 0	BAKER HUGHES CL A ORD			672.000	17,223	25.630	17,223	20,470		456		1,786		1,786		03/19/2019.	
057665 20 0	BALCHEM ORD			40.000	4,065	101.630	4,065	4,018	21	19		931		931		10/10/2018.	
058498 10 6	BALL ORD			425.000	27,485	64.670	27,485	17,130		234		7,943		7,943		10/10/2018.	
05969A 10 5	BANCORP ORD			70.000	908	12.970	908	894				14		14		12/16/2019.	
05971J 10 2	BANCORPSOUTH BANK ORD			120.000	3,769	31.410	3,769	3,839	22	83		632		632		10/10/2018.	
05988J 10 3	BANDWIDTH CL A ORD			30.000	1,922	64.050	1,922	2,250				(329)		(329)		06/28/2019.	
05990K 10 6	BANC OF CALIFORNIA ORD			60.000	1,031	17.180	1,031	838	4	4		193		193		06/28/2019.	
060505 10 4	BANK OF AMERICA ORD			8,108.000	285,564	35.220	285,564	150,340		5,091		84,333		84,333		08/14/2019.	
062540 10 9	BANK OF HAWAII ORD			60.000	5,710	95.160	5,710	4,853		155		1,670		1,670		10/10/2018.	
063425 10 2	BANK OF MARIN BANCORP ORD			20.000	901	45.050	901	820		8		81		81		06/28/2019.	
064058 10 0	BANK OF NEW YORK MELLON ORD			444.000	22,347	50.330	22,347	11,593		524		1,447		1,447		10/10/2018.	
06417N 10 3	BANK OZK ORD			150.000	4,576	30.505	4,576	5,706		141		1,151		1,151		10/10/2018.	
06652K 10 3	BANKUNITED ORD			130.000	4,753	36.560	4,753	4,533		109		861		861		10/10/2018.	
06652V 20 8	BANNER ORD			40.000	2,264	56.590	2,264	2,425		64		124		124		10/10/2018.	
066849 10 0	BAR HARBOR BANKSHARES ORD			25.000	635	25.390	635	644		6		(9)		(9)		10/15/2019.	
067806 10 9	BARNES GROUP ORD			60.000	3,718	61.960	3,718	3,820		38		500		500		10/10/2018.	
068463 10 8	BARRETT BUSINESS SERVICES ORD			10.000	905	90.460	905	826		6		79		79		06/28/2019.	
071813 10 9	BAXTER INTERNATIONAL ORD			540.000	45,155	83.620	45,155	26,923	119	443		9,612		9,612		10/10/2018.	
073685 10 9	BEACON ROOFING SUPPLY ORD			90.000	2,878	31.980	2,878	2,996				23		23		10/10/2018.	
07556Q 88 1	BEAZER HOMES ORD			40.000	565	14.130	565	619				(54)		(54)		10/15/2019.	
075887 10 9	BECTON DICKINSON ORD			291.000	79,143	271.970	79,143	53,885		902		13,575		13,575		10/10/2018.	
075896 10 0	BED BATH AND BEYOND ORD			170.000	2,941	17.300	2,941	2,377	29	112		1,017		1,017		10/10/2018.	
077454 10 6	BELDEN ORD			50.000	2,750	55.000	2,750	3,180	3	10		662		662		10/10/2018.	
08160H 10 1	BENCHMARK ELECTRONICS ORD			60.000	2,062	34.360	2,062	1,507	9	9		554		554		06/28/2019.	
08180D 10 6	BENEFITFOCUS ORD			40.000	878	21.940	878	1,086				(208)		(208)		06/28/2019.	
084423 10 2	WR BERKLEY ORD			180.000	12,438	69.100	12,438	9,247		302		3,758		3,758		10/10/2018.	
084670 70 2	BERKSHIRE HATHWAY CL B ORD			2,026.000	458,889	226.500	458,889	266,752				45,220		45,220		12/18/2018.	
084680 10 7	BERKSHIRE HILLS BANCORP ORD			50.000	1,644	32.880	1,644	2,028		46		296		296		10/10/2018.	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation
08579W 10 3	BERRY GLOBAL GROUP ORD			170.000	8,073	47.490	8,073	7,461				(7)		(7)		10/10/2018.	
08579X 10 1	BERRY PETROLEUM ORD			85.000	802	9.430	802	841	10			(39)		(39)		10/15/2019.	
086516 10 1	BEST BUY ORD			185.000	16,243	87.800	16,243	10,967	93	269		6,445		6,445		10/10/2018.	
089302 10 3	BIG LOTS ORD			50.000	1,436	28.720	1,436	2,142		60		(10)		(10)		10/10/2018.	
090572 20 7	BIO RAD LABORATORIES CL A ORD			30.000	11,101	370.030	11,101	8,455				4,134		4,134		10/10/2018.	
09058V 10 3	BIOCRYST PHARMACEUTICALS ORD			142.000	490	3.450	490	1,125				(635)		(635)		03/19/2019.	
09060J 10 6	BIODELIVERY SCIENCE INTERNATIONL ORD			115.000	727	6.320	727	570				156		156		10/15/2019.	
09061G 10 1	BIOMARIN PHARMACEUTICAL ORD			220.000	18,601	84.550	18,601	21,659				(132)		(132)		10/10/2018.	
09062X 10 3	BIOGEN ORD			225.000	66,764	296.730	66,764	42,134				(959)		(959)		12/16/2019.	
090672 10 6	BIOTELEMETRY ORD			40.000	1,852	46.300	1,852	2,097				(537)		(537)		10/10/2018.	
09073M 10 4	BIO TECHNE ORD			50.000	10,976	219.510	10,976	9,121		64		3,740		3,740		10/10/2018.	
09180C 10 6	BJS RESTAURANTS ORD			30.000	1,139	37.960	1,139	1,977		15		(378)		(378)		10/10/2018.	
092113 10 9	BLACK HILLS ORD			70.000	5,498	78.540	5,498	4,311		144		1,103		1,103		10/10/2018.	
09215C 10 5	BLACK KNIGHT ORD			180.000	11,606	64.480	11,606	8,651				3,496		3,496		10/10/2018.	
09227Q 10 0	BLACKBAUD ORD			60.000	4,776	79.600	4,776	4,387		29		1,002		1,002		10/10/2018.	
09239B 10 9	BLACKLINE ORD			50.000	2,578	51.560	2,578	2,149				531		531		10/10/2018.	
09247X 10 1	BLACKROCK ORD			142.000	71,383	502.700	71,383	44,441		1,874		15,603		15,603		10/10/2018.	
09257W 10 0	BLACKSTONE MORTGAGE CL A REIT ORD			140.000	5,211	37.220	5,211	4,593	87	347		750		750		10/10/2018.	
093671 10 5	H&R BLOCK ORD			255.000	5,987	23.480	5,987	5,096	66	260		(482)		(482)		10/10/2018.	
093712 10 7	BLOOM ENERGY CL A ORD			80.000	598	7.470	598	981				(384)		(384)		06/28/2019.	
094235 10 8	BLOOMIN' BRANDS ORD			110.000	2,428	22.070	2,428	2,204		44		460		460		10/10/2018.	
095229 10 0	BLUCORA ORD			60.000	1,568	26.140	1,568	2,063				(30)		(30)		10/10/2018.	
09609G 10 0	BLUEBIRD BIO ORD			70.000	6,143	87.750	6,143	8,942				(802)		(802)		10/10/2018.	
09627Y 10 9	BLUEPRINT MEDICINES ORD			60.000	4,807	80.110	4,807	4,012				1,572		1,572		10/10/2018.	
097023 10 5	BOEING ORD			550.000	179,168	325.760	179,168	120,422		4,514		1,793		1,793		10/10/2018.	
09739C 10 2	BOINGO WIRELESS ORD			60.000	657	10.950	657	1,877				(577)		(577)		10/10/2018.	
09739D 10 0	BOISE CASCADE ORD			50.000	1,827	36.530	1,827	1,630		69		634		634		10/10/2018.	
097793 40 0	BONANZA CREEK ENERGY ORD			30.000	700	23.340	700	611				90		90		12/16/2019.	
09857L 10 8	BOOKING HOLDINGS ORD			55.000	112,955	2,053.730	112,955	59,379				18,222		18,222		10/10/2018.	
099406 10 0	BOOT BARN HOLDINGS ORD			40.000	1,781	44.530	1,781	1,425				356		356		06/28/2019.	
099502 10 6	BOOZ ALLEN HAMILTON HOLDING CL A ORD			180.000	12,803	71.130	12,803	8,656		173		4,691		4,691		10/10/2018.	
099724 10 6	BORGWARNER ORD			401.000	17,395	43.380	17,395	12,180		273		3,465		3,465		01/19/2016.	
100557 10 7	BOSTON BEER CL A ORD			20.000	7,557	377.850	7,557	5,415				2,740		2,740		10/10/2018.	
101119 10 5	BOSTON PRIVATE FINANCIAL HOLDING ORD			110.000	1,323	12.030	1,323	1,252		40		72		72		04/22/2019.	
101121 10 1	BOSTON PROPERTIES REIT ORD			200.000	27,572	137.860	27,572	23,736	196	721		5,062		5,062		10/10/2018.	
101137 10 7	BOSTON SCIENTIFIC ORD			1,710.000	77,326	45.220	77,326	42,161				16,895		16,895		10/10/2018.	
101388 10 6	BOTTOMLINE TECHNOLOGIES ORD			50.000	2,680	53.600	2,680	3,200				280		280		10/10/2018.	
10316T 10 4	BOX CL A ORD			160.000	2,685	16.780	2,685	3,038				(16)		(16)		10/10/2018.	
103304 10 1	BOYD GAMING ORD			110.000	3,293	29.940	3,293	3,420	8	29		1,008		1,008		10/10/2018.	
104674 10 6	BRADY NONVOTING CL A ORD			60.000	3,436	57.260	3,436	2,441		51		828		828		10/10/2018.	
105368 20 3	BRANDYWINE REALTY REIT ORD			220.000	3,465	15.750	3,465	3,320		167		634		634		10/10/2018.	
108035 10 6	BRIDGE BANCORP ORD			25.000	838	33.530	838	847				(9)		(9)		12/16/2019.	

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1	2	Codes 3	Codes 4	5	6	Fair Value 7	Fair Value 8	9	Dividends 10	Dividends 11	Dividends 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Change in Book/Adjusted Carrying Value 16	17	18
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation
109194 10 0	BRIGHT HORIZONS FAMILY SOLUTIONS ORD			80.000	12,023	150.290	12,023	8,990				3,107		3,107		10/10/2018.	
10921T 10 1	BRIGHTCOVE ORD			50.000	435	8.690	435	601				(166)		(166)		08/14/2019.	
10922N 10 3	BRIGHTHOUSE FINANCIAL ORD			219.996	8,630	39.230	8,630	9,623				1,925		1,925		06/27/2018.	
10948W 10 3	BRIGHTSPHERE INVESTMENT GROUP ORD			95.000	971	10.220	971	957				14		14		12/16/2019.	
109641 10 0	BRINKER INTERNATIONAL ORD			60.000	2,520	42.000	2,520	2,771		91		(119)		(119)		10/10/2018.	
109696 10 4	BRINK'S ORD			70.000	6,348	90.680	6,348	4,540		42		1,822		1,822		10/10/2018.	
110122 10 8	BRISTOL MYERS SQUIBB ORD			2,943.000	188,911	64.190	188,911	145,274		2,854		28,282		28,282		12/16/2019.	
110448 10 7	BRITISH AMERICAN TOBACCO ADR REP ORD		C	0.998	42	42.460	42	69	1	(163)		11		11		07/25/2017.	
11120U 10 5	BRIXMOR PROPERTY GROUP REIT ORD			380.000	8,212	21.610	8,212	6,072		426		2,630		2,630		10/10/2018.	
11133T 10 3	BROADRIDGE FINANCIAL SOLUTIONS ORD			150.000	18,531	123.540	18,531	18,049	81	299		4,094		4,094		10/10/2018.	
11135F 10 1	BROADCOM ORD			476.000	150,426	316.020	150,426	78,898		5,331		29,388		29,388		10/10/2018.	
112463 10 4	BROOKDALE SENIOR LIVING ORD			230.000	1,672	7.270	1,672	2,091				131		131		10/10/2018.	
11282X 10 3	BROOKFIELD PROPERTY REIT CL A ORD			129.000	2,379	18.445	2,379	2,606		170		303		303		08/27/2018.	
11373M 10 7	BROOKLINE BANCORP ORD			100.000	1,646	16.460	1,646	1,675		44		264		264		10/10/2018.	
114340 10 2	BROOKS AUTOMATION ORD			90.000	3,776	41.960	3,776	2,739		36		1,420		1,420		10/10/2018.	
115236 10 1	BROWN & BROWN ORD			290.000	11,449	39.480	11,449	8,311		94		3,457		3,457		10/10/2018.	
115637 10 0	BROWN FORMAN CL A ORD			70.000	4,394	62.770	4,394	3,312	12	46		1,075		1,075		10/10/2018.	
115637 20 9	BROWN FORMAN CL B ORD			337.000	22,781	67.600	22,781	7,956	59	224		6,747		6,747		10/10/2018.	
116794 10 8	BRUKER ORD			130.000	6,626	50.970	6,626	4,096		21		2,756		2,756		10/10/2018.	
117043 10 9	BRUNSWICK ORD			110.000	6,598	59.980	6,598	6,569		96		1,488		1,488		10/10/2018.	
117665 10 9	BRYN MAWR BANK ORD			30.000	1,237	41.240	1,237	1,119		16		118		118		06/28/2019.	
12008R 10 7	BUILDERS FIRSTSOURCE ORD			140.000	3,557	25.410	3,557	1,889				2,030		2,030		10/10/2018.	
122017 10 6	BURLINGTON STORES ORD			90.000	20,523	228.030	20,523	13,434				5,882		5,882		10/10/2018.	
12477X 10 6	CAI INTERNATIONAL ORD			25.000	725	28.980	725	728				(3)		(3)		12/16/2019.	
124805 10 2	CBIZ ORD			70.000	1,887	26.960	1,887	1,643				508		508		10/10/2018.	
12503M 10 8	CBOE GLOBAL MARKETS ORD			140.000	16,786	119.900	16,786	14,276		188		3,090		3,090		10/10/2018.	
12504L 10 9	CBRE GROUP CL A ORD			400.000	24,516	61.290	24,516	14,842				8,500		8,500		10/10/2018.	
12508E 10 1	CDK GLOBAL ORD			160.000	8,749	54.680	8,749	9,144		96		1,088		1,088		10/10/2018.	
12514G 10 8	CDW ORD			190.000	27,140	142.840	27,140	15,458		240		11,740		11,740		10/10/2018.	
125269 10 0	CF INDUSTRIES HOLDINGS ORD			295.000	14,083	47.740	14,083	10,178		336		1,248		1,248		10/10/2018.	
12541W 20 9	CH ROBINSON WORLDWIDE ORD			180.000	14,076	78.200	14,076	14,416		362		(1,060)		(1,060)		10/10/2018.	
125523 10 0	CIGNA ORD			346.000	70,754	204.490	70,754	42,536		14		5,041		5,041		12/20/2018.	
125581 80 1	CIT GROUP ORD			130.000	5,932	45.630	5,932	6,529		169		957		957		10/10/2018.	
12572Q 10 5	CME GROUP CL A ORD			430.000	86,310	200.720	86,310	58,923	1,075	2,043		5,418		5,418		10/10/2018.	
125896 10 0	CMS ENERGY ORD			310.000	19,480	62.840	19,480	7,900		474		4,089		4,089		10/10/2018.	
126117 10 0	CNA FINANCIAL ORD			40.000	1,792	44.810	1,792	1,805		136		26		26		10/10/2018.	
126128 10 7	CNB FINANCIAL ORD			20.000	654	32.680	654	659				(6)		(6)		12/16/2019.	
12618T 10 5	CRA INTERNATIONAL ORD			15.000	817	54.470	817	816				1		1		12/16/2019.	
12621E 10 3	CNO FINANCIAL GROUP ORD			210.000	3,807	18.130	3,807	4,452		90		683		683		10/10/2018.	
126349 10 9	CSG SYSTEMS INTERNATIONAL ORD			50.000	2,589	51.780	2,589	1,869		45		1,001		1,001		10/10/2018.	
126402 10 6	CSW INDUSTRIALS ORD			20.000	1,540	77.000	1,540	1,175		8		365		365		04/22/2019.	

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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	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation
126408 10 3	CSX ORD			445.000	32,200	72.360	32,200	5,764		427		4,552		4,552		03/28/2007.	
126501 10 5	CTS ORD			50.000	1,501	30.010	1,501	1,548	2	4		(48)		(48)		04/22/2019.	
12653C 10 8	CNX RESOURCES ORD			260.000	2,301	8.850	2,301	3,684				(668)		(668)		10/10/2018.	
126600 10 5	CVB FINANCIAL ORD			140.000	3,021	21.580	3,021	3,107		95		189		189		10/10/2018.	
126650 10 0	CVS HEALTH ORD			1,729.000	128,447	74.290	128,447	106,816		2,696		15,453		15,453		10/15/2019.	
12685J 10 5	CABLE ONE ORD			5.000	7,442	1,488.470	7,442	4,276		43		3,342		3,342		10/10/2018.	
127055 10 1	CABOT ORD			80.000	3,802	47.520	3,802	4,559		110		366		366		10/10/2018.	
127097 10 3	CABOT OIL & GAS ORD			540.000	9,401	17.410	9,401	9,799		189		(2,668)		(2,668)		10/10/2018.	
12709P 10 3	CABOT MICROELECTRONICS ORD			40.000	5,773	144.320	5,773	3,770	17	66		1,959		1,959		10/10/2018.	
127190 30 4	CACI INTERNATIONAL CL A ORD			40.000	10,000	249.990	10,000	7,196				4,238		4,238		10/10/2018.	
127203 10 7	CACTUS CL A ORD			50.000	1,716	34.320	1,716	1,938		5		346		346		10/10/2018.	
127387 10 8	CADENCE DESIGN SYSTEMS ORD			355.000	24,623	69.360	24,623	13,729				9,187		9,187		10/10/2018.	
12739A 10 0	CADENCE BANCORPORATION CL A ORD			90.000	1,632	18.130	1,632	2,238		63		122		122		10/10/2018.	
127686 10 3	CAESARS ENTERTAINMENT ORD			740.000	10,064	13.600	10,064	6,741				5,039		5,039		10/10/2018.	
128030 20 2	CAL MAINE FOODS ORD			40.000	1,710	42.750	1,710	1,803		17		18		18		10/10/2018.	
128126 10 9	CALAMP ORD			45.000	431	9.580	431	507				(76)		(76)		12/16/2019.	
128246 10 5	CALAVO GROWERS ORD			20.000	1,812	90.590	1,812	1,919		22		353		353		10/10/2018.	
129500 10 4	CALERES ORD			60.000	1,425	23.750	1,425	2,018	4	17		(245)		(245)		10/10/2018.	
13057Q 20 6	CALIFORNIA RESOURCES ORD			61.000	551	9.030	551	2,415				(489)		(489)		10/10/2018.	
130788 10 2	CALIFORNIA WATER SERVICE GROUP ORD			60.000	3,094	51.560	3,094	2,551		47		234		234		10/10/2018.	
131193 10 4	CALLAWAY GOLF ORD			120.000	2,544	21.200	2,544	2,735		5		708		708		10/10/2018.	
13123X 10 2	CALLON PETROLEUM ORD			482.000	2,328	4.830	2,328	6,101				(2,057)		(2,057)		10/10/2018.	
133034 10 8	CAMDEN NATIONAL ORD			20.000	921	46.060	921	917		12		4		4		06/28/2019.	
133131 10 2	CAMDEN PROPERTY REIT ORD			110.000	11,671	106.100	11,671	10,205	88	349		1,986		1,986		10/10/2018.	
134429 10 9	CAMPBELL SOUP ORD			225.000	11,120	49.420	11,120	8,907		315		3,697		3,697		10/10/2018.	
13462K 10 9	CAMPING WORLD CL A ORD			45.000	663	14.740	663	625				38		38		12/16/2019.	
13765N 10 7	CANNAE HOLDINGS ORD			90.000	3,347	37.190	3,347	1,803				1,806		1,806		10/10/2018.	
138098 10 8	CANTEL MEDICAL ORD			50.000	3,545	70.900	3,545	4,327		10		(178)		(178)		10/10/2018.	
14040H 10 5	CAPITAL ONE FINANCIAL ORD			510.000	52,484	102.910	52,484	32,811		816		13,933		13,933		10/10/2018.	
14057J 10 1	CAPITOL FEDERAL FINANCIAL ORD			160.000	2,197	13.730	2,197	2,072		149		154		154		10/10/2018.	
14067E 50 6	CAPSTEAD MORTGAGE REIT ORD			120.000	950	7.920	950	1,002	18	14		(51)		(51)		06/28/2019.	
140755 10 9	CARA THERAPEUTICS ORD			50.000	806	16.110	806	1,075				(269)		(269)		06/28/2019.	
14149Y 10 8	CARDINAL HEALTH ORD			335.000	16,944	50.580	16,944	17,689	161	641		2,003		2,003		10/10/2018.	
141619 10 6	CARDIOVASCULAR SYSTEMS ORD			43.000	2,089	48.590	2,089	1,693				396		396		03/19/2019.	
141665 10 9	CAREER EDUCATION ORD			89.000	1,637	18.390	1,637	1,472				165		165		03/19/2019.	
14167L 10 3	CAREDX ORD			46.000	992	21.570	992	1,681				(689)		(689)		03/19/2019.	
14174T 10 7	CARETRUST REIT ORD			90.000	1,857	20.630	1,857	1,579	20	79		195		195		10/10/2018.	
141788 10 9	CARGURUS CL A ORD			70.000	2,463	35.180	2,463	3,011				102		102		10/10/2018.	
142339 10 0	CARLISLE COMPANIES ORD			80.000	12,947	161.840	12,947	8,681		144		4,906		4,906		10/10/2018.	
143130 10 2	CARMAX ORD			200.000	17,534	87.670	17,534	7,458				4,988		4,988		10/10/2018.	
143658 30 0	CARNIVAL ORD			510.000	25,923	50.830	25,923	24,327		1,020		780		780		12/18/2018.	
143873 10 7	CAROLINA FINANCIAL ORD			30.000	1,297	43.230	1,297	1,052	3	3		244		244		06/28/2019.	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation
143905 10 7	CARRIAGE SERVICES ORD			25.000	640	25.600	640	691				(51)		(51)		12/16/2019.	
144285 10 3	CARPENTER TECHNOLOGY ORD			60.000	2,987	49.780	2,987	3,335		48		850		850		10/10/2018.	
14575E 10 5	CARS.COM ORD			90.000	1,100	12.220	1,100	2,272				(835)		(835)		10/10/2018.	
146102 10 8	CARTER BANK AND TRUST ORD			35.000	830	23.720	830	798				33		33		12/16/2019.	
146229 10 9	CARTERS ORD			60.000	6,560	109.340	6,560	5,715		120		1,663		1,663		10/10/2018.	
146869 10 2	CARVANA CL A ORD			40.000	3,682	92.050	3,682	1,863				2,374		2,374		10/10/2018.	
147448 10 4	CASELLA WASTE CL A ORD			60.000	2,762	46.030	2,762	2,377				385		385		06/28/2019.	
147528 10 3	CASEYS GENERAL STORES ORD			50.000	7,950	158.990	7,950	6,137		61		1,543		1,543		10/10/2018.	
14808P 10 9	CASS INFORMATION SYSTEMS ORD			20.000	1,155	57.740	1,155	969		11		185		185		06/28/2019.	
148806 10 2	CATALENT ORD			170.000	9,571	56.300	9,571	7,283				4,270		4,270		10/10/2018.	
14888U 10 1	CATALYST PHARMACEUTICALS ORD			125.000	469	3.750	469	674				(206)		(206)		08/14/2019.	
149123 10 1	CATERPILLAR ORD			555.000	81,962	147.680	81,962	55,145		2,052		11,439		11,439		10/10/2018.	
14912Y 20 2	CATCHMARK TIMBER CL A ORD			70.000	803	11.470	803	731		19		72		72		06/28/2019.	
149150 10 4	CATHAY GENERAL BANCORP ORD			100.000	3,805	38.050	3,805	4,185		124		452		452		10/10/2018.	
149205 10 6	CATO CL A ORD			30.000	522	17.400	522	518	10			4		4		10/15/2019.	
149568 10 7	CAVCO INDUSTRIES ORD			10.000	1,954	195.380	1,954	2,154				650		650		10/10/2018.	
150870 10 3	CELANESE ORD			170.000	20,930	123.120	20,930	17,085		408		5,636		5,636		10/10/2018.	
15135B 10 1	CENTENE ORD			440.000	27,663	62.870	27,663	23,654				585		585		10/10/2018.	
15136A 10 2	CENTENNIAL RESOURCE DEVLP CL A ORD			230.000	1,063	4.620	1,063	4,892				(1,472)		(1,472)		10/10/2018.	
15189T 10 7	CENTERPOINT ENERGY ORD			610.000	16,635	27.270	16,635	14,538		702		(586)		(586)		10/10/2018.	
15201P 10 9	CENTERSTATE BANKS ORD			120.000	2,998	24.980	2,998	3,287		53		473		473		10/10/2018.	
153527 20 5	CENTRAL GARDEN AND PET CL A ORD			50.000	1,468	29.360	1,468	1,571				(95)		(95)		10/10/2018.	
154760 40 9	CENTRAL PACIFIC FINANCIAL ORD			40.000	1,183	29.580	1,183	1,198		18		(15)		(15)		06/28/2019.	
156504 30 0	CENTURY COMMUNITIES ORD			40.000	1,094	27.350	1,094	1,063				31		31		06/28/2019.	
156700 10 6	CENTURYLINK ORD			1,025.000	13,540	13.210	13,540	20,132		920		(1,989)		(1,989)		10/10/2018.	
156727 10 9	CERENCE ORD			43.750	990	22.630	990	803				187		187		10/10/2018.	
156782 10 4	CERNER ORD			395.000	28,989	73.390	28,989	19,350	71	142		8,275		8,275		10/10/2018.	
157085 10 1	CERUS ORD			175.000	739	4.220	739	1,113				(375)		(375)		03/19/2019.	
157210 10 5	CEVA ORD			30.000	809	26.960	809	730				78		78		06/28/2019.	
159864 10 7	CHRLS RIVER LABS ORD			60.000	9,166	152.760	9,166	7,384				2,375		2,375		10/10/2018.	
16115Q 30 8	CHART INDUSTRIES ORD			40.000	2,700	67.490	2,700	2,665				98		98		10/10/2018.	
16119P 10 8	CHARTER COMMUNICATIONS CL A ORD			212.999	103,322	485.080	103,322	30,459				42,623		42,623		02/08/2016.	
16150R 10 4	CHASE ORD			10.000	1,185	118.480	1,185	1,048		8		137		137		10/15/2019.	
16208T 10 2	CHATHAM LODGING REIT ORD			60.000	1,100	18.340	1,100	1,147	7	53		(47)		(47)		04/22/2019.	
163072 10 1	CHEESECAKE FACTORY ORD			60.000	2,332	38.860	2,332	3,094		83		(279)		(279)		10/10/2018.	
163086 10 1	CHEFS' WAREHOUSE ORD			40.000	1,524	38.110	1,524	1,402				122		122		06/28/2019.	
163092 10 9	CHEGG ORD			140.000	5,307	37.910	5,307	3,637				1,329		1,329		10/10/2018.	
16359R 10 3	CHEMED ORD			20.000	8,785	439.260	8,785	6,208		25		3,120		3,120		10/10/2018.	
163851 10 8	CHEMOURS ORD			220.000	3,980	18.090	3,980	7,852		220		(2,229)		(2,229)		10/10/2018.	
16411R 20 8	CHENIERE ENERGY ORD			790.000	48,245	61.070	48,245	49,395				205		205		11/12/2019.	
165167 10 7	CHESAPEAKE ENERGY ORD			1,120.000	925	0.826	925	5,174				(1,427)		(1,427)		10/10/2018.	

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		3	4			7	8		10	11	12	13	14	15	16		
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165303 10 8	CHESAPEAKE UTILITIES ORD			20.000	1,917	95.830	1,917	1,685	8	31		291		291		10/10/2018.	
166764 10 0	CHEVRON ORD			2,020.000	243,430	120.510	243,430	194,539		9,615		23,674		23,674		12/18/2018.	
168615 10 2	CHICOS FAS ORD			155.000	591	3.810	591	621				(31)		(31)		12/16/2019.	
168905 10 7	CHILDREN S PLACE ORD			20.000	1,250	62.520	1,250	2,549		45		(551)		(551)		10/10/2018.	
16934Q 20 8	CHIMERA INVESTMENT REIT			240.000	4,934	20.560	4,934	4,178	120	480		658		658		10/10/2018.	
169656 10 5	CHIPOTLE MEXICAN GRILL ORD			35.000	29,299	837.110	29,299	14,448				14,186		14,186		10/10/2018.	
169905 10 6	CHOICE HOTELS INTERNATIONAL ORD			50.000	5,172	103.430	5,172	3,773	11	43		1,593		1,593		10/10/2018.	
171340 10 2	CHURCH AND DWIGHT ORD			310.000	21,805	70.340	21,805	17,351		282		1,420		1,420		10/10/2018.	
171484 10 8	CHURCHILL DOWNS ORD			60.000	8,232	137.200	8,232	5,559	35	33		4,713		4,713		10/10/2018.	
171604 10 1	CHUY'S HOLDINGS ORD			25.000	648	25.920	648	626				22		22		08/14/2019.	
171779 30 9	CIENA ORD			180.000	7,684	42.690	7,684	5,146				1,580		1,580		10/10/2018.	
171798 10 1	CIMAREX ENERGY ORD			185.000	9,711	52.490	9,711	13,795		144		(1,695)		(1,695)		07/24/2013.	
171871 50 2	CINCINNATI BELL ORD			70.000	733	10.470	733	531				202		202		12/16/2019.	
172062 10 1	CINCINNATI FINANCIAL ORD			195.000	20,504	105.150	20,504	13,232	109	431		5,407		5,407		10/10/2018.	
17243V 10 2	CINEMARK HOLDINGS ORD			140.000	4,739	33.850	4,739	5,526		190		(273)		(273)		10/10/2018.	
17273K 10 9	CIRCOR INTERNATIONAL ORD			30.000	1,387	46.240	1,387	1,380				8		8		06/28/2019.	
172755 10 0	CIRRUS LOGIC ORD			80.000	6,593	82.410	6,593	2,838				3,938		3,938		10/10/2018.	
17275R 10 2	CISCO SYSTEMS ORD			4,180.000	200,473	47.960	200,473	128,470		5,768		19,353		19,353		10/10/2018.	
172908 10 5	CINTAS ORD			115.000	30,944	269.080	30,944	7,589		293		11,625		11,625		10/10/2018.	
172967 42 4	CITIGROUP ORD			2,864.000	228,805	79.890	228,805	112,792		5,377		75,031		75,031		04/22/2019.	
174610 10 5	CITIZENS FINANCIAL GROUP ORD			590.000	23,960	40.610	23,960	17,270		802		6,419		6,419		10/10/2018.	
177376 10 0	CITRIX SYSTEMS ORD			170.000	18,853	110.900	18,853	10,043		238		1,435		1,435		10/10/2018.	
177835 10 5	CITY HOLDING ORD			20.000	1,639	81.950	1,639	1,541		33		98		98		03/19/2019.	
178587 10 1	CITY OFFICE REIT ORD		C	60.000	811	13.520	811	719		28		92		92		06/28/2019.	
184496 10 7	CLEAN HARBORS ORD			70.000	6,003	85.750	6,003	4,754				2,548		2,548		10/10/2018.	
18539C 10 5	CLEARWAY ENERGY CL A ORD			50.000	956	19.120	956	809		20		147		147		06/28/2019.	
18539C 20 4	CLEARWAY ENERGY CL C ORD			90.000	1,796	19.950	1,796	1,770		72		243		243		10/10/2018.	
185899 10 1	CLEVELAND CLIFFS ORD			370.000	3,108	8.400	3,108	4,296		96		263		263		10/10/2018.	
189054 10 9	CLOROX ORD			120.000	18,425	153.540	18,425	11,349		485		(72)		(72)		10/10/2018.	
18914U 10 0	CLOUDERA ORD			247.000	2,873	11.630	2,873	3,804				(357)		(357)		10/10/2018.	
189464 10 0	CLOVIS ONCOLOGY ORD			60.000	626	10.425	626	1,704				(452)		(452)		10/10/2018.	
191098 10 2	COCA COLA CONSOLIDATED ORD			10.000	2,841	284.050	2,841	3,494		3		(653)		(653)		08/14/2019.	
191216 10 0	COCA-COLA ORD			4,648.000	257,267	55.350	257,267	168,643		7,154		38,536		38,536		03/19/2019.	
192005 10 6	CODEXIS ORD			70.000	1,119	15.990	1,119	1,403				(284)		(284)		04/22/2019.	
192108 50 4	COEUR MINING ORD			245.000	1,980	8.080	1,980	1,152				828		828		03/19/2019.	
19239V 30 2	COGENT COMMUNICATIONS HOLDINGS ORD			60.000	3,949	65.810	3,949	3,029		146		1,236		1,236		10/10/2018.	
192422 10 3	COGNEX ORD			210.000	11,768	56.040	11,768	9,580		43		3,648		3,648		10/10/2018.	
192446 10 2	COGNIZANT TECHNOLOGY SOLUTN CL A ORD			710.000	44,034	62.020	44,034	30,318		568		(1,037)		(1,037)		10/10/2018.	
192479 10 3	COHERENT ORD			30.000	4,991	166.350	4,991	4,075				1,819		1,819		10/10/2018.	
19249H 10 3	COHERUS BIOSCIENCES ORD			68.000	1,224	18.005	1,224	1,015				209		209		03/19/2019.	
192576 10 6	COHU ORD			60.000	1,371	22.850	1,371	926	4	4		445		445		06/28/2019.	

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194014 10 6	COLFAX ORD			110.000	4,002	36.380	4,002	3,626				1,703		1,703		10/10/2018.	
194162 10 3	COLGATE PALMOLIVE ORD			920.000	63,333	68.840	63,333	43,084		1,573		8,574		8,574		10/10/2018.	
19459J 10 4	COLLEGIUM PHARMACEUTICAL ORD			45.000	926	20.580	926	543				383		383		10/15/2019.	
19625T 10 1	COLONY CREDIT REAL ESTATE CL A ORD			110.000	1,448	13.160	1,448	2,289	11	186		(289)		(289)		10/10/2018.	
19626G 10 8	COLONY CAPITAL CL A ORD			610.000	2,898	4.750	2,898	3,562	67	268		43		43		10/10/2018.	
197236 10 2	COLUMBIA BANKING SYSTEM ORD			90.000	3,662	40.685	3,662	3,433		126		396		396		10/10/2018.	
198287 20 3	COLUMBIA PROPERTY REIT ORD			150.000	3,137	20.910	3,137	3,333	32	120		234		234		10/10/2018.	
198516 10 6	COLUMBIA SPORTSWEAR ORD			40.000	4,008	100.190	4,008	3,434		38		644		644		10/10/2018.	
199333 10 5	COLUMBUS MCKINNON ORD			30.000	1,201	40.030	1,201	1,259		4		(58)		(58)		06/28/2019.	
199908 10 4	COMFORT SYSTEMS USA ORD			50.000	2,493	49.850	2,493	2,659		20		309		309		10/10/2018.	
20030N 10 1	COMCAST CL A ORD			5,091.000	228,942	44.970	228,942	70,292		4,115		55,594		55,594		08/29/2013.	
200340 10 7	COMERICA ORD			110.000	7,893	71.750	7,893	5,932	74	283		337		337		10/10/2018.	
200525 10 3	COMMERCE BANCSHARES ORD			132.300	8,988	67.940	8,988	7,812		131		1,921		1,921		10/10/2018.	
201723 10 3	COMMERCIAL METALS ORD			150.000	3,341	22.270	3,341	2,907		72		938		938		10/10/2018.	
20337X 10 9	COMMSCOPE HOLDING ORD			240.000	3,406	14.190	3,406	6,209				(528)		(528)		10/10/2018.	
203607 10 6	COMMUNITY BANK SYSTEM ORD			70.000	4,966	70.940	4,966	4,294	29	109		885		885		10/10/2018.	
20369C 10 6	COMMUNITY HEALTHCARE TRUST ORD			30.000	1,286	42.860	1,286	1,182		25		104		104		06/28/2019.	
204149 10 8	COMMUNITY TRUST BANCORP ORD			30.000	1,399	46.640	1,399	1,268	11	11		131		131		06/28/2019.	
204166 10 2	COMMVAULT SYSTEMS ORD			50.000	2,232	44.640	2,232	2,991				(723)		(723)		10/10/2018.	
20451N 10 1	COMPASS MINERALS INTERNATIONAL ORD			50.000	3,048	60.960	3,048	3,213		144		964		964		10/10/2018.	
205826 20 9	COMTECH TELECOMMUNICATIONS ORD			40.000	1,420	35.490	1,420	1,124		8		295		295		06/28/2019.	
205887 10 2	CONAGRA BRANDS ORD			506.998	17,360	34.240	17,360	10,587		431		6,530		6,530		10/26/2018.	
20605P 10 1	CONCHO RESOURCES ORD			195.000	17,076	87.570	17,076	24,396		98		(2,968)		(2,968)		10/10/2018.	
206787 10 3	CONDUENT ORD			240.000	1,486	6.190	1,486	4,810				(1,066)		(1,066)		10/10/2018.	
207410 10 1	CONMED ORD			40.000	4,473	111.830	4,473	2,846	8	32		1,905		1,905		10/10/2018.	
20786W 10 7	CONNECTONE BANCORP ORD			50.000	1,286	25.720	1,286	1,133		9		153		153		06/28/2019.	
20825C 10 4	CONOCOPHILLIPS ORD			1,350.000	87,791	65.030	87,791	82,818		1,774		3,618		3,618		10/10/2018.	
20854L 10 8	CONSOL ENERGY ORD			40.000	580	14.510	580	1,064				(484)		(484)		06/28/2019.	
209115 10 4	CONSOLIDATED EDISON ORD			340.000	30,760	90.470	30,760	23,478		948		4,763		4,763		10/10/2018.	
21036P 10 8	CONSTELLATION BRANDS CL A ORD			114.000	21,632	189.750	21,632	3,612		341		3,298		3,298		09/19/2018.	
211171 10 3	CONTINENTAL BUILDING PRODUCTS ORD			50.000	1,822	36.430	1,822	1,696				549		549		10/10/2018.	
212015 10 1	CONTINENTAL RESOURCES ORD			110.000	3,773	34.300	3,773	6,755		6		(648)		(648)		10/10/2018.	
21241B 10 0	CONTURA ENERGY ORD			30.000	272	9.050	272	1,557				(1,285)		(1,285)		06/28/2019.	
216648 40 2	COOPER ORD			60.000	19,277	321.290	19,277	15,155		4		4,007		4,007		10/10/2018.	
21676P 10 3	COOPER STANDARD HOLDINGS ORD			30.000	995	33.160	995	2,915				(869)		(869)		10/10/2018.	
216831 10 7	COOPER TIRE AND RUBBER ORD			70.000	2,013	28.750	2,013	1,718		29		(251)		(251)		10/10/2018.	
217204 10 6	COPART ORD			255.000	23,190	90.940	23,190	13,752				11,006		11,006		10/10/2018.	
218352 10 2	CORCEPT THERAPEUTICS ORD			120.000	1,452	12.100	1,452	1,632				(151)		(151)		10/10/2018.	
218681 10 4	CORE MARK HOLDING ORD			60.000	1,631	27.190	1,631	2,046		27		236		236		10/10/2018.	
21870Q 10 5	CORESITE REALTY REIT ORD			40.000	4,485	112.120	4,485	4,168	49	186		996		996		10/10/2018.	
21870U 50 2	CORENERGY INFRASTRUCTURE REIT ORD			20.000	894	44.710	894	793		30		101		101		06/28/2019.	
21871D 10 3	CORELOGIC ORD			110.000	4,808	43.710	4,808	4,968				1,132		1,132		10/10/2018.	

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Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation
21871N 10 1	CORECIVIC REIT ORD			150.000	2,607	17.380	2,607	3,573		263		(68)		(68)		10/10/2018.	
21925Y 10 3	CORNERSTONE ONDEMAND ORD			70.000	4,099	58.550	4,099	3,482				568		568		10/10/2018.	
219350 10 5	CORNING ORD			990.000	28,819	29.110	28,819	23,716		792		(1,089)		(1,089)		10/10/2018.	
22002T 10 8	CORPORATE OFFICE PROP REIT ORD			130.000	3,819	29.380	3,819	3,712	36	143		1,086		1,086		10/10/2018.	
22052L 10 4	CORTEVA ORD			990.000	29,264	29.560	29,264	28,263		257		1,001		1,001		03/19/2019.	
22160K 10 5	COSTCO WHOLESALE ORD			505.000	148,430	293.920	148,430	72,310		1,270		45,556		45,556		10/10/2018.	
22160N 10 9	COSTAR GROUP ORD			50.000	29,915	598.300	29,915	18,663				13,048		13,048		10/10/2018.	
222070 20 3	COTY CL A ORD			454.000	5,108	11.250	5,108	5,214		226		2,118		2,118		12/11/2019.	
22266L 10 6	COUPA SOFTWARE ORD			70.000	10,238	146.250	10,238	4,352				5,837		5,837		10/10/2018.	
222795 50 2	COUSINS PROPERTIES REIT ORD			181.000	7,457	41.200	7,457	6,224		176		1,643		1,643		03/19/2019.	
22282E 10 2	COVANTA HOLDING ORD			150.000	2,226	14.840	2,226	2,421	38	150		213		213		10/10/2018.	
22304C 10 0	COVETRUS ORD			72.000	950	13.200	950	3,133				(2,183)		(2,183)		10/10/2018.	
223622 60 6	COWEN CL A ORD			40.000	630	15.750	630	687				(57)		(57)		06/28/2019.	
22410J 10 6	CRACKER BARREL OLD COUNTRY STORE ORD			30.000	4,612	153.740	4,612	4,525		243		(184)		(184)		10/10/2018.	
224399 10 5	CRANE ORD			70.000	6,047	86.380	6,047	6,418		109		994		994		10/10/2018.	
225310 10 1	CREDIT ACCEPTANCE ORD			20.000	8,847	442.330	8,847	8,239				1,211		1,211		10/10/2018.	
225447 10 1	CREE ORD			130.000	6,000	46.150	6,000	4,505				439		439		10/10/2018.	
227046 10 9	CROCS ORD			90.000	3,770	41.890	3,770	1,689				1,432		1,432		10/10/2018.	
22822V 10 1	CROWN CASTLE INTERNATIONAL REIT ORD			480.000	68,232	142.150	68,232	41,761		2,196		16,090		16,090		12/18/2018.	
228368 10 6	CROWN HOLDINGS ORD			160.000	11,606	72.540	11,606	7,570				4,955		4,955		10/10/2018.	
228903 10 0	CRYOLIFE ORD			50.000	1,355	27.090	1,355	1,392				(37)		(37)		04/22/2019.	
229050 30 7	CRYOPORT ORD			40.000	658	16.460	658	933				(274)		(274)		08/14/2019.	
229663 10 9	CUBESMART REIT ORD			230.000	7,240	31.480	7,240	6,346	76	294		642		642		10/10/2018.	
229669 10 6	CUBIC ORD			40.000	2,543	63.570	2,543	2,716		11		393		393		10/10/2018.	
229899 10 9	CULLEN FROST BANKERS ORD			80.000	7,822	97.780	7,822	8,355		224		787		787		10/10/2018.	
231021 10 6	CUMMINS ORD			110.000	19,686	178.960	19,686	4,923		539		4,985		4,985		09/29/2009.	
231561 10 1	CURTISS WRIGHT ORD			60.000	8,453	140.890	8,453	7,332		40		2,326		2,326		10/10/2018.	
23204G 10 0	CUSTOMERS BANCORP ORD			40.000	952	23.810	952	840				112		112		06/28/2019.	
232109 10 8	CUTERA ORD			15.000	537	35.810	537	465				72		72		08/14/2019.	
23255M 10 5	CYCLERION THERAPEUTICS ORD			17.000	46	2.720	46	473				(427)		(427)		10/10/2018.	
23257D 10 3	CYMABAY THERAPEUTICS ORD			78.000	153	1.960	153	1,038				(885)		(885)		03/19/2019.	
232806 10 9	CYPRESS SEMICONDUCTOR ORD			450.000	10,499	23.330	10,499	5,945	50	198		4,775		4,775		10/10/2018.	
23282W 60 5	CYTOKINETICS ORD			80.000	849	10.610	849	900				(51)		(51)		06/28/2019.	
23283R 10 0	CYRUSONE REIT ORD			130.000	8,506	65.430	8,506	7,950	65	244		1,632		1,632		10/10/2018.	
23284F 10 5	CYTOMX THERAPEUTICS ORD			60.000	499	8.310	499	673				(174)		(174)		06/28/2019.	
23291C 10 3	DMC GLOBAL ORD			20.000	899	44.940	899	1,355	3	3		(456)		(456)		04/22/2019.	
23331A 10 9	D R HORTON ORD			250.000	13,188	52.750	13,188	3,016		156		4,523		4,523		10/10/2018.	
233331 10 7	DTE ENERGY ORD			230.000	29,870	129.870	29,870	14,026	233	869		4,501		4,501		10/10/2018.	
233377 40 7	DXP ENTERPRISES ORD			30.000	1,194	39.810	1,194	1,136				58		58		06/28/2019.	
23355L 10 6	DXC TECHNOLOGY ORD			354.001	13,307	37.590	13,307	22,367	74	283		(5,515)		(5,515)		10/10/2018.	
235825 20 5	DANA INCORPORATED ORD			170.000	3,094	18.200	3,094	2,893		68		777		777		10/10/2018.	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation
235851 10 2	DANAHER ORD			655.000	100,529	153.480	100,529	35,172	111	439		32,986		32,986		10/10/2018	
237194 10 5	DARDEN RESTAURANTS ORD			95.000	10,356	109.010	10,356	8,018		310		869		869		10/10/2018	
237266 10 1	DARLING INGREDIENTS ORD			210.000	5,897	28.080	5,897	3,952				1,856		1,856		10/10/2018	
238337 10 9	DAVE BUSTERS ENTERTAINMENT ORD			50.000	2,009	40.170	2,009	3,056		31		(220)		(220)		10/10/2018	
23918K 10 8	DAVITA ORD			160.000	12,005	75.030	12,005	9,880				3,771		3,771		10/10/2018	
243537 10 7	DECKERS OUTDOOR ORD			40.000	6,754	168.860	6,754	4,100				1,636		1,636		10/10/2018	
244199 10 5	DEERE ORD			295.000	51,112	173.260	51,112	29,695	224	861		7,107		7,107		10/10/2018	
24665A 10 3	DELEK US HOLDINGS ORD			110.000	3,688	33.530	3,688	4,362		125		112		112		10/10/2018	
24703L 20 2	DELL TECHNOLOGIES CL C ORD			143.000	7,349	51.390	7,349	7,320				1,200		1,200		10/10/2018	
247361 70 2	Delta Air Lines, Inc.			415.000	24,269	58.480	24,269	12,365		584		3,561		3,561		10/10/2018	
247916 20 8	DENBURY RESOURCES ORD			570.000	804	1.410	804	3,414				(171)		(171)		10/10/2018	
248019 10 1	DELUXE ORD			60.000	2,995	49.920	2,995	3,232		72		689		689		10/10/2018	
24823R 10 5	DENALI THERAPEUTICS ORD			60.000	1,045	17.420	1,045	1,354				(308)		(308)		03/19/2019	
24869P 10 4	DENNYS ORD			80.000	1,590	19.880	1,590	1,642				(52)		(52)		06/28/2019	
24906P 10 9	DENTSPLY SIRONA ORD			280.000	15,845	56.590	15,845	9,853	28	102		5,426		5,426		10/10/2018	
24983L 10 4	DERMIRA ORD			65.000	985	15.160	985	848				137		137		12/16/2019	
250565 10 8	DESIGNER BRANDS CL A ORD			90.000	1,417	15.740	1,417	2,567	23	90		(806)		(806)		10/10/2018	
25179M 10 3	DEVON ENERGY ORD			680.000	17,660	25.970	17,660	21,787		238		2,332		2,332		02/09/2018	
252131 10 7	DEXCOM ORD			110.000	24,061	218.740	24,061	12,990				10,883		10,883		10/10/2018	
25264R 20 7	DIAMOND HILL INVESTMENT GRP CL A ORD			5.000	702	140.460	702	682		45		20		20		10/15/2019	
25271C 10 2	DIAMOND OFFSHORE DRILLING ORD			80.000	575	7.190	575	1,542				(180)		(180)		10/10/2018	
252784 30 1	DIAMONDROCK HOSPITALITY REIT ORD			260.000	2,881	11.080	2,881	2,855	33	130		520		520		10/10/2018	
25278X 10 9	DIAMONDBACK ENERGY ORD			200.002	18,572	92.860	18,572	25,784		138		32		32		10/10/2018	
253031 10 8	DICERNA PHARMACEUTICALS ORD			70.000	1,542	22.030	1,542	938				604		604		03/19/2019	
253393 10 2	DICKS SPORTING ORD			90.000	4,454	49.490	4,454	3,008		99		1,646		1,646		10/10/2018	
253651 10 3	DIEBOLD NIXDORF ORD			100.000	1,056	10.560	1,056	1,111				(55)		(55)		03/19/2019	
253798 10 2	DIGI INTERNATIONAL ORD			40.000	709	17.720	709	705				4		4		12/16/2019	
253868 10 3	DIGITAL REALTY REIT ORD			255.000	30,534	119.740	30,534	28,085	275	1,084		3,363		3,363		10/10/2018	
253922 10 8	DIME COMMUNITY BANCSHARES ORD			40.000	836	20.890	836	804		6		31		31		08/14/2019	
25400W 10 2	DIGITAL TURBINE ORD			105.000	749	7.130	749	667				82		82		08/14/2019	
254423 10 6	DINE BRANDS GLOBAL ORD			20.000	1,670	83.520	1,670	1,561	14	54		324		324		10/10/2018	
254543 10 1	DIODES ORD			50.000	2,819	56.370	2,819	1,501				1,206		1,206		10/10/2018	
254687 10 6	WALT DISNEY ORD			1,914.000	276,822	144.630	276,822	100,372	1,684	2,994		66,844		66,844		03/19/2019	
254709 10 8	DISCOVER FINANCIAL SERVICES ORD			451.000	38,254	84.820	38,254	13,677		758		11,654		11,654		05/26/2017	
25470F 10 4	DISCOVERY SRS A ORD			200.000	6,548	32.740	6,548	5,223				1,600		1,600		10/10/2018	
25470F 30 2	DISCOVERY SRS C ORD			434.000	13,233	30.490	13,233	10,786				3,216		3,216		10/10/2018	
25470M 10 9	DISH NETWORK CL A ORD			304.000	10,783	35.470	10,783	9,942				2,918		2,918		12/03/2019	
256163 10 6	DOCUSIGN ORD			50.000	3,706	74.110	3,706	2,031				1,702		1,702		10/10/2018	
25659T 10 7	DOLBY LABORATORIES CL A ORD			80.000	5,504	68.800	5,504	5,365		63		557		557		10/10/2018	
256677 10 5	DOLLAR GENERAL ORD			205.000	31,976	155.980	31,976	14,129		256		9,820		9,820		10/10/2018	
256746 10 8	DOLLAR TREE ORD			292.000	27,463	94.050	27,463	19,423				1,089		1,089		10/10/2018	
25746U 10 9	DOMINION ENERGY ORD			903.000	74,786	82.820	74,786	52,213		3,314		12,680		12,680		10/10/2018	

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1	2	Codes 3	Codes 4	5	6	Fair Value 7	Fair Value 8	9	Dividends 10	Dividends 11	Dividends 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Change in Book/Adjusted Carrying Value 16	17	18
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation
25754A 20 1	DOMINOS PIZZA ORD			30.000	8,813	293.780	8,813	8,248		78		1,374		1,374		10/10/2018.	
257554 10 5	DOMO CL B ORD			25.000	543	21.720	543	574				(31)		(31)		12/16/2019.	
257559 20 3	DOMTAR ORD			80.000	3,059	38.240	3,059	3,675	36	142		249		249		10/10/2018.	
257651 10 9	DONALDSON ORD			170.000	9,795	57.620	9,795	9,206		139		2,419		2,419		10/10/2018.	
25787G 10 0	DONNELLEY FINANCIAL SOLTN ORD			50.000	524	10.470	524	667				(144)		(144)		06/28/2019.	
258278 10 0	DORMAN PRODUCTS ORD			40.000	3,029	75.720	3,029	2,726				(572)		(572)		10/10/2018.	
25960P 10 9	DOUGLAS EMMETT REIT ORD			190.000	8,341	43.900	8,341	7,055	53	198		1,856		1,856		10/10/2018.	
25960R 10 5	DOUGLAS DYNAMICS ORD			30.000	1,650	55.000	1,650	1,193		16		457		457		06/28/2019.	
260003 10 8	DOVER ORD			85.000	9,797	115.260	9,797	2,779		165		3,766		3,766		11/20/2012.	
260557 10 3	DOW ORD			990.000	54,183	54.730	54,183	46,761		2,079		7,421		7,421		03/19/2019.	
262037 10 4	DRIL QUIP ORD			50.000	2,346	46.910	2,346	2,380				844		844		10/10/2018.	
26210C 10 4	DROPBOX CL A ORD			280.000	5,015	17.910	5,015	7,014				(1,999)		(1,999)		06/28/2019.	
264147 10 9	DUCOMMUN ORD			15.000	758	50.530	758	757				1		1		12/16/2019.	
264411 50 5	DUKE REALTY REIT ORD			450.000	15,602	34.670	15,602	12,794		396		3,947		3,947		10/10/2018.	
26441C 20 4	DUKE ENERGY ORD			656.997	59,925	91.210	59,925	45,036		2,434		3,226		3,226		10/10/2018.	
265504 10 0	DUNKIN BRANDS GROUP ORD			110.000	8,309	75.540	8,309	7,926		165		1,256		1,256		10/10/2018.	
26614N 10 2	DUPONT DE NEMOURS ORD			1,005.000	64,521	64.200	64,521	62,777		414		1,744		1,744		12/16/2019.	
267475 10 1	DYCOM INDUSTRIES ORD			40.000	1,886	47.150	1,886	3,031				(276)		(276)		10/10/2018.	
268158 20 1	DYNAVAX TECHNOLOGIES ORD			115.000	658	5.720	658	484				174		174		10/15/2019.	
26817Q 88 6	DYNEX CAPITAL REIT ORD			35.000	593	16.940	593	535	5	11		58		58		10/15/2019.	
26875P 10 1	EOG RESOURCES ORD			300.000	25,128	83.760	25,128	10,685		305		(1,035)		(1,035)		12/17/2008.	
26884L 10 9	EQT ORD			330.000	3,597	10.900	3,597	8,171		40		(2,637)		(2,637)		10/10/2018.	
26884U 10 9	EPR PROPERTIES REIT ORD			100.000	7,064	70.640	7,064	6,816	38	449		661		661		10/10/2018.	
268948 10 6	EAGLE BANCORP ORD			40.000	1,945	48.630	1,945	2,020		18		(3)		(3)		10/10/2018.	
269246 40 1	E TRADE FINANCIAL ORD			325.000	14,745	45.370	14,745	10,547		182		484		484		10/10/2018.	
26927E 10 4	EVO PAYMENTS CL A ORD			50.000	1,321	26.410	1,321	1,576				(256)		(256)		06/28/2019.	
26969P 10 8	EAGLE MATERIALS ORD			60.000	5,440	90.660	5,440	4,846	6	24		1,778		1,778		10/10/2018.	
27579R 10 4	EAST WEST BANCORP ORD			180.000	8,766	48.700	8,766	10,778		190		931		931		10/10/2018.	
27616P 10 3	EASTERLY GOVERNMENT PROPERTIES ORD			80.000	1,898	23.730	1,898	1,383		62		515		515		04/22/2019.	
277276 10 1	EASTGROUP PROPERTIES REIT ORD			50.000	6,634	132.670	6,634	4,686	38	146		2,047		2,047		10/10/2018.	
277432 10 0	EASTMAN CHEMICAL ORD			270.000	21,400	79.260	21,400	15,094	178	670		1,661		1,661		02/25/2016.	
278265 10 3	EATON VANCE COM NON VTG ORD			150.000	7,004	46.690	7,004	7,223		214		1,727		1,727		10/10/2018.	
278642 10 3	EBAY ORD			715.000	25,819	36.110	25,819	13,007		400		5,749		5,749		10/10/2018.	
278715 20 6	EBIX ORD			30.000	1,002	33.410	1,002	1,904		9		(275)		(275)		10/10/2018.	
27875T 10 1	ECHO GLOBAL LOGISTICS ORD			40.000	828	20.700	828	835				(7)		(7)		06/28/2019.	
278768 10 6	ECHOSTAR CL A ORD			60.000	2,599	43.310	2,599	2,130				468		468		10/10/2018.	
278865 10 0	ECOLAB ORD			280.000	54,037	192.990	54,037	24,539	132	515		12,779		12,779		10/10/2018.	
28035Q 10 2	EDGEWELL PERSONAL CARE ORD			70.000	2,167	30.960	2,167	3,221				(447)		(447)		10/10/2018.	
281020 10 7	EDISON INTERNATIONAL ORD			400.000	30,164	75.410	30,164	22,033	255	959		7,456		7,456		10/10/2018.	
28106W 10 3	EDITAS MEDICINE ORD			60.000	1,777	29.610	1,777	1,560				412		412		10/10/2018.	
28176E 10 8	EDWARDS LIFESCIENCES ORD			260.000	60,655	233.290	60,655	23,914				20,831		20,831		10/10/2018.	

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1	2	Codes 3	Codes 4	5	6	Fair Value 7	Fair Value 8	9	Dividends 10	Dividends 11	Dividends 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Change in Book/Adjusted Carrying Value 16	17	18
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation
28238P 10 9	EHEALTH ORD			29.000	2,786	96.080	2,786	1,654				1,132		1,132		03/19/2019.	
282914 10 0	8X8 ORD			120.000	2,196	18.300	2,196	2,164				31		31		10/10/2018.	
283677 85 4	EL PASO ELECTRIC ORD			50.000	3,395	67.890	3,395	2,960		76		888		888		10/10/2018.	
28414H 10 3	ELANCO ANIMAL HEALTH ORD			440.000	12,958	29.450	12,958	12,551				407		407		04/22/2019.	
28470R 10 2	ELDORADO RESORTS ORD			90.000	5,368	59.640	5,368	4,116				2,109		2,109		10/10/2018.	
285512 10 9	ELECTRONIC ARTS ORD			360.000	38,704	107.510	38,704	31,344				10,296		10,296		10/10/2018.	
28618M 10 6	ELEMENT SOLUTIONS ORD			270.000	3,154	11.680	3,154	2,984				365		365		10/10/2018.	
28852N 10 9	ELLINGTON FINANCIAL ORD			45.000	825	18.340	825	817	6	13		8		8		10/15/2019.	
29084Q 10 0	EMCOR GROUP ORD			80.000	6,904	86.300	6,904	5,706		26		2,129		2,129		10/10/2018.	
29089Q 10 5	EMERGENT BIOSOLUTIONS ORD			60.000	3,237	53.950	3,237	3,704				(320)		(320)		10/10/2018.	
291011 10 4	EMERSON ELECTRIC ORD			680.000	51,857	76.260	51,857	44,361		1,308		11,227		11,227		10/10/2018.	
292104 10 6	EMPIRE STATE REALTY CL A REIT ORD			170.000	2,373	13.960	2,373	2,735		71		(46)		(46)		10/10/2018.	
292218 10 4	EMPLOYERS HOLDINGS ORD			40.000	1,670	41.750	1,670	1,798		35		(9)		(9)		10/10/2018.	
29250N 10 5	ENBRIDGE ORD		C	1,000.000	39,770	39.770	39,770	35,716		416		4,054		4,054		10/10/2019.	
29251M 10 6	ENANTA PHARMACEUTICALS ORD			30.000	1,853	61.780	1,853	2,294				(272)		(272)		10/10/2018.	
292554 10 2	ENCORE CAPITAL GROUP ORD			50.000	1,768	35.360	1,768	1,693				75		75		06/28/2019.	
292562 10 5	ENCORE WIRE ORD			30.000	1,722	57.400	1,722	1,757		1		(35)		(35)		06/28/2019.	
29261A 10 0	ENCOMPASS HEALTH ORD			130.000	9,005	69.270	9,005	9,815	36	142		984		984		10/10/2018.	
29272W 10 9	ENERGIZER HOLDINGS ORD			80.000	4,018	50.220	4,018	4,706		96		406		406		10/10/2018.	
29273V 10 0	ENERGY TRANSFER UNT			59,776.000	766,926	12.830	766,926	973,819		72,927		(22,715)		(22,715)		04/11/2018.	
29275Y 10 2	ENERSYS ORD			60.000	4,490	74.830	4,490	4,972		42		(167)		(167)		10/10/2018.	
29336T 10 0	ENLINK MIDSTREAM COM UNT			55,000.000	337,150	6.130	337,150	710,961		44,928		(176,184)		(176,184)		12/18/2019.	
293389 10 2	ENNIS ORD			35.000	758	21.650	758	689		8		69		69		08/14/2019.	
29355A 10 7	ENPHASE ENERGY ORD			120.000	3,136	26.130	3,136	2,187				949		949		06/28/2019.	
29355X 10 7	ENPRO INDUSTRIES ORD			30.000	2,006	66.880	2,006	2,107		30		203		203		10/10/2018.	
29357K 10 3	ENOVA INTERNATIONAL ORD			50.000	1,203	24.060	1,203	1,275				(72)		(72)		04/22/2019.	
29358P 10 1	ENSIGN GROUP ORD			70.000	3,176	45.370	3,176	2,434	4			742		742		10/10/2018.	
29362U 10 4	ENTEGRIS ORD			180.000	9,016	50.090	9,016	4,786		54		3,995		3,995		10/10/2018.	
293639 10 0	ENTERCOM COMMUNICATIONS CL A ORD			170.000	789	4.640	789	986		7		(197)		(197)		06/28/2019.	
29364G 10 3	ENTERGY ORD			225.000	26,955	119.800	26,955	16,860		824		7,589		7,589		10/10/2018.	
293712 10 5	ENTERPRISE FINANCIAL SERVICES ORD			30.000	1,446	48.210	1,446	1,273		14		173		173		04/22/2019.	
293792 10 7	ENTERPRISE PRODUCTS PARTNERS UNT			27,800.000	782,848	28.160	782,848	759,083		40,652		70,866		70,866		09/20/2019.	
29404K 10 6	ENVESTNET ORD			60.000	4,178	69.630	4,178	3,486				1,226		1,226		10/10/2018.	
29414B 10 4	EPAM SYSTEMS ORD			70.000	14,851	212.160	14,851	8,549				6,731		6,731		10/10/2018.	
294268 10 7	EPLUS ORD			20.000	1,686	84.290	1,686	1,378				307		307		06/28/2019.	
29428V 10 4	EPIZYME ORD			78.000	1,919	24.600	1,919	936				983		983		03/19/2019.	
294429 10 5	EQUIFAX ORD			130.000	18,216	140.120	18,216	7,337		203		6,109		6,109		10/10/2018.	
29444U 70 0	EQUINIX REIT ORD			99.996	58,368	583.700	58,368	36,428		984		23,113		23,113		10/10/2018.	
294600 10 1	EQUITRANS MIDSTREAM ORD			3,464.000	46,279	13.360	46,279	76,636		6,097		(23,070)		(23,070)		12/12/2018.	
29460X 10 9	EQUITY BANCSHARES CL A ORD			20.000	617	30.870	617	620				(3)		(3)		12/16/2019.	
294628 10 2	EQUITY COMMONWEALTH REIT ORD			150.000	4,925	32.830	4,925	4,421		525		423		423		10/10/2018.	
29472R 10 8	EQUITY LIFESTYLE PROP REIT ORD			220.000	15,486	70.390	15,486	10,256	67	263		4,374		4,374		10/10/2018.	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation
29476L 10 7	EQUITY RESIDENTIAL REIT ORD			450.000	36,414	80.920	36,414	22,622	255	1,009		6,710		6,710		10/10/2018.	
29530P 10 2	ERIE INDEMNITY CL A ORD			40.000	6,640	166.000	6,640	4,978		144		1,308		1,308		10/10/2018.	
296315 10 4	ESCO TECHNOLOGIES ORD			40.000	3,700	92.500	3,700	2,504	3	13		1,062		1,062		10/10/2018.	
29664W 10 5	ESPERION THERAPEUTICS ORD			30.000	1,789	59.630	1,789	1,335				454		454		03/19/2019.	
29670E 10 7	ESSENTIAL PROPERTIES REALTY TRUS ORD			70.000	1,737	24.810	1,737	1,402	16	15		334		334		06/28/2019.	
297178 10 5	ESSEX PROPERTY REIT ORD			85.000	25,573	300.860	25,573	18,186	166	655		4,730		4,730		10/10/2018.	
29786A 10 6	ETSY ORD			150.000	6,645	44.300	6,645	5,999				(491)		(491)		10/10/2018.	
298736 10 9	EURONET WORLDWIDE ORD			70.000	11,029	157.560	11,029	7,756				3,863		3,863		10/10/2018.	
29975E 10 9	EVENTBRITE CL A ORD			50.000	1,009	20.170	1,009	810				199		199		06/28/2019.	
29977A 10 5	EVERCORE CL A ORD			50.000	3,738	74.760	3,738	4,550		112		160		160		10/10/2018.	
29978A 10 4	EVERBRIDGE ORD			40.000	3,123	78.080	3,123	1,900				853		853		10/10/2018.	
30034T 10 3	EVERI HOLDINGS ORD			90.000	1,209	13.430	1,209	1,073				135		135		06/28/2019.	
30034W 10 6	EVERGY ORD			340.000	22,131	65.090	22,131	19,029		656		2,829		2,829		10/10/2018.	
30040P 10 3	EVERTEC ORD			80.000	2,723	34.040	2,723	1,811		16		427		427		10/10/2018.	
30040W 10 8	EVERSOURCE ENERGY ORD			400.000	34,028	85.070	34,028	18,710		856		8,012		8,012		10/10/2018.	
30050B 10 1	EVOLENT HEALTH CL A ORD			90.000	815	9.050	815	2,290				(981)		(981)		10/10/2018.	
30057T 10 5	EVOQUA WATER TECHNOLOGIES ORD			100.000	1,895	18.950	1,895	1,645				935		935		10/10/2018.	
30063P 10 5	EXACT SCIENCES ORD			163.003	15,075	92.480	15,075	11,192				4,522		4,522		11/08/2019.	
30161N 10 1	EXELON ORD			1,035.000	47,165	45.570	47,165	38,876		1,501		486		486		10/10/2018.	
30161Q 10 4	EXELIXIS ORD			370.000	6,519	17.620	6,519	6,005				(759)		(759)		10/10/2018.	
302081 10 4	EXLSERVICE HOLDINGS ORD			50.000	3,473	69.460	3,473	3,129				842		842		10/10/2018.	
30212P 30 3	EXPEDIA GROUP ORD			171.000	18,492	108.140	18,492	19,016		212		(829)		(829)		10/10/2018.	
302130 10 9	EXPEDITORS INTERNATIONAL OF WASN ORD			220.000	17,164	78.020	17,164	15,037		220		2,185		2,185		10/10/2018.	
30214U 10 2	EXPONENT ORD			70.000	4,831	69.010	4,831	3,441		45		1,281		1,281		10/10/2018.	
30219E 10 3	EXPRESS ORD			90.000	438	4.870	438	447				(9)		(9)		12/16/2019.	
30224P 20 0	EXTENDED STAY AMERICA UNT			240.000	3,569	14.870	3,569	4,486		218		(145)		(145)		10/10/2018.	
30225T 10 2	EXTRA SPACE STORAGE REIT ORD			155.000	16,371	105.620	16,371	12,326		552		2,347		2,347		10/10/2018.	
30226D 10 6	EXTREME NETWORKS ORD			160.000	1,179	7.370	1,179	1,243				(64)		(64)		04/22/2019.	
302301 10 6	EZCORP CL A NV ORD			70.000	477	6.820	477	466				11		11		12/16/2019.	
30231G 10 2	EXXON MOBIL ORD			5,304.000	370,113	69.780	370,113	369,268		15,543		7,067		7,067		10/15/2019.	
302445 10 1	FLIR SYSTEMS ORD			170.000	8,852	52.070	8,852	8,841		116		1,450		1,450		10/10/2018.	
302491 30 3	FMC ORD			160.000	15,971	99.820	15,971	9,161	70	192		6,810		6,810		10/10/2018.	
302520 10 1	FNB ORD			400.000	5,080	12.700	5,080	5,064		192		1,144		1,144		10/10/2018.	
302941 10 9	FTI CONSULTING ORD			50.000	5,533	110.660	5,533	3,457				2,201		2,201		10/10/2018.	
30303M 10 2	FACEBOOK CL A ORD			2,639.000	541,655	205.250	541,655	325,394				192,398		192,398		03/19/2019.	
303075 10 5	FACTSET RESEARCH SYSTEMS ORD			50.000	13,415	268.300	13,415	10,779		140		3,409		3,409		10/10/2018.	
303250 10 4	FAIR ISAAC ORD			40.000	14,987	374.680	14,987	8,329				7,507		7,507		10/10/2018.	
311642 10 2	FARO TECHNOLOGIES ORD			30.000	1,511	50.350	1,511	1,677				(167)		(167)		04/22/2019.	
31189P 10 2	FATE THERAPEUTICS ORD			79.000	1,546	19.570	1,546	1,405				141		141		03/19/2019.	
311900 10 4	FASTENAL ORD			730.000	26,974	36.950	26,974	12,941		635		1,743		1,743		10/10/2018.	
313148 30 6	FEDERAL AGRICULTUR MORTGAGE CL C ORD			10.000	835	83.500	835	726		14		109		109		06/28/2019.	

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1	2	Codes 3	Codes 4	5	6	Fair Value 7	Fair Value 8	9	Dividends 10	Dividends 11	Dividends 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Change in Book/Adjusted Carrying Value 16	17	18
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation
313747 20 6	FEDERAL REIT ORD			95.000	12,229	128.730	12,229	11,316	100	390		1,016		1,016		10/10/2018.	
313855 10 8	FEDERAL SIGNAL ORD			80.000	2,580	32.250	2,580	2,010		26		988		988		10/10/2018.	
314211 10 3	FEDERATED INVESTORS CL B ORD			120.000	3,911	32.590	3,911	2,848		130		725		725		10/10/2018.	
31428X 10 6	FEDEX ORD			210.000	31,754	151.210	31,754	21,904	137	546		(2,125)		(2,125)		10/10/2018.	
315405 10 0	FERRO ORD			110.000	1,631	14.830	1,631	2,262				(94)		(94)		10/10/2018.	
315616 10 2	F5 NETWORKS ORD			85.000	11,870	139.650	11,870	12,933				(1,902)		(1,902)		10/10/2018.	
31572Q 80 8	FIBROGEN ORD			100.000	4,289	42.890	4,289	4,976				(339)		(339)		10/10/2018.	
31620M 10 6	FIDELITY NATIONAL INFORMATN SVCS ORD			428.003	59,531	139.090	59,531	12,622		391		35,943		35,943		03/18/2014.	
31620R 30 3	FIDELITY NATIONAL FINANCIAL ORD			330.000	14,966	45.350	14,966	12,540		416		4,590		4,590		10/10/2018.	
316773 10 0	FIFTH THIRD BANCORP ORD			989.000	30,402	30.740	30,402	18,717	237	875		6,438		6,438		10/10/2018.	
317585 40 4	FINANCIAL INSTITUTIONS ORD			25.000	803	32.100	803	746	6			56		56		10/15/2019.	
31816Q 10 1	FIREEYE ORD			230.000	3,802	16.530	3,802	3,740				74		74		10/10/2018.	
31847R 10 2	FIRST AMERICAN FINANCIAL ORD			140.000	8,165	58.320	8,165	7,155		235		1,915		1,915		10/10/2018.	
318672 70 6	FIRST BANCORP ORD			260.000	2,753	10.590	2,753	2,369		33		517		517		10/10/2018.	
318910 10 6	FIRST BANCORP ORD			40.000	1,596	39.910	1,596	1,444	7	10		153		153		04/22/2019.	
318916 10 3	FIRST BANCSHARES ORD			25.000	888	35.520	888	773		2		115		115		08/14/2019.	
319383 20 4	FIRST BUSEY ORD			60.000	1,650	27.500	1,650	1,843		50		178		178		10/10/2018.	
31946M 10 3	FIRST CITIZENS BANCSHARES CL A ORD			10.000	5,322	532.210	5,322	4,633	4	16		1,552		1,552		10/10/2018.	
319829 10 7	FIRST COMMONWEALTH FINANCIAL ORD			120.000	1,741	14.510	1,741	1,928		48		292		292		10/10/2018.	
31983A 10 3	FIRST COMMUNITY BANKSHARES ORD			25.000	776	31.020	776	819		6		(43)		(43)		08/14/2019.	
32006W 10 6	FIRST DEFIANCE FINANCIAL ORD			30.000	945	31.490	945	857		12		88		88		06/28/2019.	
320209 10 9	FIRST FINANCIAL BANCORP ORD			120.000	3,053	25.440	3,053	3,506		108		206		206		10/10/2018.	
32020R 10 9	FIRST FINANCIAL BANKSHARES ORD			160.000	5,616	35.100	5,616	4,737	19	72		1,122		1,122		10/10/2018.	
320218 10 0	FIRST FINANCIAL CORPORTN INDIANA ORD			15.000	686	45.720	686	612				74		74		08/14/2019.	
32026V 10 4	FIRST FOUNDATION ORD			55.000	957	17.400	957	814		3		143		143		10/15/2019.	
320517 10 5	FIRST HORIZON NATIONAL ORD			410.000	6,790	16.560	6,790	6,945	57	221		1,394		1,394		10/10/2018.	
32051X 10 8	FIRST HAWAIIAN ORD			140.000	4,039	28.850	4,039	3,679		146		888		888		10/10/2018.	
32054K 10 3	FIRST INDUSTRIAL REALTY TRUST ORD			160.000	6,642	41.510	6,642	4,966	37	145		2,024		2,024		10/10/2018.	
32055Y 20 1	FIRST INTERSTATE BANCSYSTEM CL A ORD			50.000	2,096	41.920	2,096	2,296		62		268		268		10/10/2018.	
320734 10 6	FIRST OF LONG ISLAND ORD			35.000	878	25.080	878	741		6		137		137		08/14/2019.	
320817 10 9	FIRST MERCHANTS ORD			70.000	2,911	41.590	2,911	3,147		70		512		512		10/10/2018.	
320866 10 6	FIRST MID BANCSHARES ORD			20.000	705	35.250	705	684		8		21		21		10/15/2019.	
320867 10 4	FIRST MIDWEST BANCORP ORD			130.000	2,998	23.060	2,998	3,462	18	68		423		423		10/10/2018.	
33616C 10 0	FIRST REPUBLIC BANK ORD			305.000	35,822	117.450	35,822	26,814		229		9,318		9,318		01/16/2018.	
336433 10 7	FIRST SOLAR ORD			100.000	5,596	55.960	5,596	4,637				1,351		1,351		10/10/2018.	
33767D 10 5	FIRSTCASH ORD			60.000	4,838	80.630	4,838	4,432		61		497		497		10/10/2018.	
337738 10 8	FISERV ORD			716.000	82,791	115.630	82,791	32,917				29,987		29,987		10/10/2018.	
337932 10 7	FIRSTENERGY ORD			605.000	29,403	48.600	29,403	21,210		916		6,685		6,685		10/10/2018.	
33812L 10 2	FITBIT CL A ORD			278.000	1,826	6.570	1,826	1,643				183		183		03/19/2019.	
33829M 10 1	FIVE BELOW ORD			70.000	8,950	127.860	8,950	8,054				1,788		1,788		10/10/2018.	
338307 10 1	FIVE9 ORD			80.000	5,246	65.580	5,246	2,998				1,749		1,749		10/10/2018.	
339041 10 5	FLEETCOR TECHNOLOGIES ORD			100.000	28,772	287.720	28,772	20,778				10,200		10,200		10/10/2018.	

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1	2	Codes 3	Codes 4	5	6	Fair Value 7	Fair Value 8	9	Dividends 10	Dividends 11	Dividends 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Change in Book/Adjusted Carrying Value 16	17	18
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation
33938J 10 6	FLEXION THERAPEUTICS ORD			45.000	932	20.700	932	493				438		438		08/14/2019.	
339750 10 1	FLOOR DECOR HOLDINGS CL A ORD			60.000	3,049	50.810	3,049	1,660				1,495		1,495		10/10/2018.	
343412 10 2	FLUOR ORD			180.000	3,398	18.880	3,398	9,029	18	151		(2,398)		(2,398)		10/10/2018.	
343498 10 1	FLOWERS FOODS ORD			230.000	5,000	21.740	5,000	4,462		173		752		752		10/10/2018.	
34354P 10 5	FLOWSERVE ORD			165.000	8,212	49.770	8,212	5,719	31	125		1,939		1,939		10/10/2018.	
34385P 10 8	FLUIDIGM ORD			100.000	348	3.480	348	1,232				(884)		(884)		06/28/2019.	
343873 10 5	FLUSHING FINANCIAL ORD			40.000	864	21.605	864	888		17		(24)		(24)		06/28/2019.	
344849 10 4	FOOT LOCKER ORD			150.000	5,849	38.990	5,849	6,597		223		(2,132)		(2,132)		10/10/2018.	
345370 86 0	FORD MOTOR ORD			4,193.000	38,995	9.300	38,995	23,405		2,516		6,918		6,918		10/10/2018.	
34553D 10 1	FORESCOUT TECHNOLOGIES ORD			60.000	1,968	32.800	1,968	2,031				(63)		(63)		06/28/2019.	
346375 10 8	FORMFACTOR ORD			97.000	2,519	25.970	2,519	1,538				981		981		03/19/2019.	
34959E 10 9	FORTINET ORD			180.000	19,217	106.760	19,217	14,324				6,539		6,539		10/10/2018.	
34959J 10 8	FORTIVE ORD			177.000	13,521	76.390	13,521	2,337		50		1,545		1,545		04/17/2009.	
34964C 10 6	FORTUNE BRANDS HOME AND SECURITY ORD			180.000	11,761	65.340	11,761	8,847		158		4,923		4,923		10/10/2018.	
34983P 10 4	FORTY SEVEN ORD			30.000	1,181	39.370	1,181	1,060				121		121		12/16/2019.	
349853 10 1	FORWARD AIR ORD			40.000	2,798	69.950	2,798	2,592		29		604		604		10/10/2018.	
34988V 10 6	FOSSIL GROUP ORD			70.000	552	7.880	552	805				(253)		(253)		06/28/2019.	
35086T 10 9	FOUR CORNERS PROPERTY ORD			90.997	2,565	28.190	2,565	2,307		105		181		181		10/10/2018.	
35137L 10 5	FOX CL A ORD			403.000	14,939	37.070	14,939	16,257		185		(1,318)		(1,318)		03/19/2019.	
35137L 20 4	FOX CORPORATION ORD			198.000	7,207	36.400	7,207	7,831		91		(624)		(624)		03/19/2019.	
35138V 10 2	FOX FACTORY HOLDING ORD			50.000	3,479	69.570	3,479	3,004				535		535		10/10/2018.	
353514 10 2	FRANKLIN ELECTRIC ORD			60.000	3,439	57.320	3,439	2,671		35		866		866		10/10/2018.	
35352P 10 4	FRANKLIN FINANCIAL NETWORK ORD			20.000	687	34.330	687	695				(9)		(9)		12/16/2019.	
354613 10 1	FRANKLIN RESOURCES ORD			390.000	10,132	25.980	10,132	11,544	105	406		(1,435)		(1,435)		10/10/2018.	
35471R 10 6	FRANKLIN STREET PROPERTIES REIT ORD			140.000	1,198	8.560	1,198	1,033		25		165		165		06/28/2019.	
35671D 85 7	FREEPORT MCMORAN ORD			1,790.000	23,485	13.120	23,485	20,394		358		5,030		5,030		10/10/2018.	
358039 10 5	FRESHPET ORD			35.000	2,068	59.090	2,068	1,469				599		599		03/19/2019.	
35904G 10 7	FRONT YARD RESIDENTIAL ORD			70.000	864	12.340	864	855		11		9		9		06/28/2019.	
35905A 10 9	FRONTDOOR ORD			90.000	4,268	47.420	4,268	3,980				1,873		1,873		10/10/2018.	
359694 10 6	HB FULLER ORD			70.000	3,610	51.570	3,610	3,308		44		623		623		10/10/2018.	
360271 10 0	FULTON FINANCIAL ORD			220.000	3,835	17.430	3,835	3,740	29	121		429		429		10/10/2018.	
361448 10 3	GATX ORD			50.000	4,143	82.850	4,143	4,215		92		602		602		10/10/2018.	
36162J 10 6	GEO GROUP REIT ORD			150.000	2,492	16.610	2,492	3,660		288		(464)		(464)		10/10/2018.	
36164V 30 5	GCI LIBERTY CL A ORD			130.000	9,211	70.850	9,211	6,213				3,860		3,860		10/10/2018.	
36164Y 10 1	GCP APPLIED TECHNOLOGIES ORD			90.000	2,044	22.710	2,044	2,245				(166)		(166)		10/10/2018.	
3621LQ 10 9	G1 THERAPEUTICS ORD			50.000	1,322	26.430	1,322	1,533				(211)		(211)		06/28/2019.	
36237H 10 1	G III APPAREL GROUP ORD			60.000	2,010	33.500	2,010	2,198				337		337		10/10/2018.	
362393 10 0	GTT COMMUNICATIONS ORD			60.000	681	11.350	681	2,272				(739)		(739)		10/10/2018.	
36251C 10 3	GMS ORD			45.000	1,219	27.080	1,219	959				260		260		08/14/2019.	
363576 10 9	ARTHUR J GALLAGHER ORD			230.000	21,903	95.230	21,903	16,857		396		4,952		4,952		10/10/2018.	
36467J 10 8	GAMING AND LEISURE PROPERTIES REIT ORD			250.000	10,763	43.050	10,763	8,635		685		2,685		2,685		10/10/2018.	

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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. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation
36467W 10 9	GAMESTOP CL A ORD			130.000	790	6.080	790	1,929		49		(850)		(850)		10/10/2018.	
36472T 10 9	GANNETT CO ORD			144.998	925	6.380	925	1,129		53		(203)		(203)		06/28/2019.	
364760 10 8	GAP ORD			280.000	4,950	17.680	4,950	6,332		272		(2,262)		(2,262)		10/10/2018.	
36555P 10 7	GARDNER DENVER HOLDINGS ORD			140.000	5,135	36.680	5,135	3,668				2,272		2,272		10/10/2018.	
366651 10 7	GARTNER ORD			110.000	16,951	154.100	16,951	15,595				2,889		2,889		10/10/2018.	
368736 10 4	GENERAC HOLDINGS ORD			80.000	8,047	100.590	8,047	4,565				4,071		4,071		10/10/2018.	
369550 10 8	GENERAL DYNAMICS ORD			285.000	50,260	176.350	50,260	37,356		1,099		5,455		5,455		10/10/2018.	
369604 10 3	GENERAL ELECTRIC ORD			9,537.000	106,433	11.160	106,433	115,552	95	235		(9,119)		(9,119)		10/15/2019.	
370334 10 4	GENERAL MILLS ORD			740.000	39,634	53.560	39,634	29,829		1,450		10,819		10,819		10/10/2018.	
37045V 10 0	GENERAL MOTORS ORD			780.000	28,548	36.600	28,548	23,151		1,165		2,457		2,457		10/10/2018.	
371532 10 2	GENESCO ORD			30.000	1,438	47.920	1,438	1,269				169		169		06/28/2019.	
371901 10 9	GENTEX ORD			330.000	9,563	28.980	9,563	6,448		150		2,894		2,894		10/10/2018.	
371927 10 4	GENESIS ENERGY UNT			19,300.000	395,264	20.480	395,264	564,906		42,460		38,793		38,793		04/11/2018.	
372460 10 5	GENUINE PARTS ORD			180.000	19,121	106.230	19,121	9,180	137	541		1,838		1,838		10/10/2018.	
37247D 10 6	GENWORTH FINANCIAL CL A ORD			620.000	2,728	4.400	2,728	2,542				(161)		(161)		10/10/2018.	
37253A 10 3	GENTHERM ORD			50.000	2,220	44.390	2,220	2,003				221		221		10/10/2018.	
373865 10 4	GERMAN AMERICAN BANCORP ORD			40.000	1,425	35.620	1,425	1,205		14		220		220		06/28/2019.	
374297 10 9	GETTY REALTY REIT ORD			50.000	1,644	32.870	1,644	1,538	19	18		106		106		06/28/2019.	
374689 10 7	GIBRALTAR INDUSTRIES ORD			40.000	2,018	50.440	2,018	1,652				594		594		10/10/2018.	
375558 10 3	GILEAD SCIENCES ORD			1,491.000	96,885	64.980	96,885	71,296		3,757		3,623		3,623		04/02/2018.	
37637Q 10 5	GLACIER BANCORP ORD			110.000	5,059	45.990	5,059	4,820		155		701		701		10/10/2018.	
376536 10 8	GLADSTONE COMMERCIAL REIT ORD			40.000	874	21.860	874	849		30		26		26		06/28/2019.	
377316 10 4	GLATFELTER ORD			60.000	1,098	18.300	1,098	1,013		16		85		85		06/28/2019.	
377322 10 2	GLAUKOS ORD			50.000	2,724	54.470	2,724	2,866				(85)		(85)		10/10/2018.	
37890U 10 8	GLOBAL BLOOD THERAPEUTICS ORD			70.000	5,564	79.490	5,564	2,292				2,691		2,691		10/10/2018.	
379378 20 1	GLOBAL NET LEASE ORD			90.000	1,825	20.280	1,825	1,773		160		239		239		10/10/2018.	
37940X 10 2	GLOBAL PAYMENTS ORD			378.000	69,008	182.560	69,008	32,572		80		37,588		37,588		10/10/2018.	
379577 20 8	GLOBUS MEDICAL CL A ORD			90.000	5,299	58.880	5,299	4,562				1,404		1,404		10/10/2018.	
37959E 10 2	GLOBE LIFE ORD			130.000	13,683	105.250	13,683	11,358		88		3,994		3,994		10/10/2018.	
379890 10 6	GLU MOBILE ORD			150.000	908	6.050	908	1,623				(716)		(716)		04/22/2019.	
380237 10 7	GODADDY CL A ORD			200.000	13,584	67.920	13,584	14,160				460		460		10/10/2018.	
38068T 10 5	GOLD RESOURCE ORD			85.000	471	5.540	471	447				24		24		12/16/2019.	
38141G 10 4	GOLDMAN SACHS GROUP ORD			390.000	89,673	229.930	89,673	66,203		1,619		24,523		24,523		12/18/2018.	
382550 10 1	GOODYEAR TIRE AND RUBBER ORD			430.000	6,689	15.555	6,689	8,457		282		(2,088)		(2,088)		10/15/2014.	
38268T 10 3	GOPRO CL A ORD			160.000	694	4.340	694	873				(179)		(179)		06/28/2019.	
38341P 10 2	GOSSAMER BIO ORD			60.000	938	15.630	938	957				(19)		(19)		12/16/2019.	
38388F 10 8	WR GRACE ORD			90.000	6,287	69.850	6,287	6,143		97		445		445		10/10/2018.	
384109 10 4	GRACO ORD			210.000	10,920	52.000	10,920	8,543		134		2,132		2,132		10/10/2018.	
384637 10 4	GRAHAM HOLDINGS CL B ORD			10.000	6,390	638.990	6,390	7,040		14		(650)		(650)		08/14/2019.	
384802 10 4	WW GRAINGER ORD			15.000	5,078	338.520	5,078	1,333		85		842		842		07/24/2009.	
38526M 10 6	GRAND CANYON EDUCATION ORD			60.000	5,747	95.790	5,747	6,916				(21)		(21)		10/10/2018.	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation
387328 10 7	GRANITE CONSTRUCTION ORD			60.000	1,660	27.670	1,660	2,625	8	31		(757)		(757)		10/10/2018.	
38741L 10 7	GRANITE POINT MORTGAGE TRUST ORD			60.000	1,103	18.380	1,103	1,151	25	50		(48)		(48)		06/28/2019.	
388689 10 1	GRAPHIC PACKAGING HOLDING ORD			390.000	6,494	16.650	6,494	4,965	29	117		2,344		2,344		10/10/2018.	
389375 10 6	GRAY TELEVISION ORD			100.000	2,144	21.440	2,144	1,682				670		670		10/10/2018.	
390607 10 9	GREAT LAKES DREDGE AND DOCK ORD			70.000	793	11.330	793	773				20		20		06/28/2019.	
390905 10 7	GREAT SOUTHERN BANCORP ORD			15.000	950	63.320	950	958	5			(8)		(8)		12/16/2019.	
391416 10 4	GREAT WESTERN BANCORP ORD			80.000	2,779	34.740	2,779	3,350		92		279		279		10/10/2018.	
39304D 10 2	GREEN DOT CL A ORD			60.000	1,398	23.300	1,398	4,597				(3,373)		(3,373)		10/10/2018.	
393222 10 4	GREEN PLAINS ORD			50.000	772	15.430	772	561				211		211		10/15/2019.	
393657 10 1	GREENBRIER ORD			40.000	1,297	32.430	1,297	2,426		40		(284)		(284)		10/10/2018.	
397624 10 7	GREIF CL A ORD			40.000	1,768	44.200	1,768	1,918	18	70		284		284		10/10/2018.	
398433 10 2	GRIFFON ORD			45.000	915	20.330	915	811		7		104		104		08/14/2019.	
398905 10 9	GROUP 1 AUTOMOTIVE ORD			20.000	2,000	100.000	2,000	1,638		11		362		362		06/28/2019.	
399473 10 7	GROUPON ORD			550.000	1,315	2.390	1,315	1,826				(446)		(446)		10/10/2018.	
400110 10 2	GRUBHUB ORD			120.000	5,837	48.640	5,837	14,140				(3,380)		(3,380)		10/10/2018.	
401617 10 5	GUESS ORD			80.000	1,790	22.380	1,790	1,648	9	54		129		129		10/10/2018.	
40171V 10 0	GUIDEWIRE SOFTWARE ORD			100.000	10,977	109.770	10,977	8,950				2,954		2,954		10/10/2018.	
402635 30 4	GULFPORT ENERGY ORD			210.000	638	3.040	638	2,323				(737)		(737)		10/10/2018.	
404030 10 8	H AND E EQUIPMENT SERVICES ORD			50.000	1,672	33.430	1,672	1,472		41		200		200		04/22/2019.	
40412C 10 1	HCA HEALTHCARE ORD			95.000	14,042	147.810	14,042	8,694		152		2,219		2,219		08/08/2018.	
40416M 10 5	HD SUPPLY HOLDINGS ORD			230.000	9,251	40.220	9,251	9,083				621		621		10/10/2018.	
404251 10 0	HNI ORD			60.000	2,248	37.460	2,248	2,429		73		122		122		10/10/2018.	
40425J 10 1	HMS HOLDINGS ORD			110.000	3,256	29.600	3,256	3,397				162		162		10/10/2018.	
40434L 10 5	HP ORD			690.000	14,180	20.550	14,180	6,457	122	442		62		62		09/18/2013.	
405024 10 0	HAEMONETICS ORD			70.000	8,043	114.900	8,043	7,398				1,040		1,040		10/10/2018.	
405217 10 0	HAIN CELESTIAL GROUP ORD			120.000	3,115	25.955	3,115	3,088				1,211		1,211		10/10/2018.	
406216 10 1	HALLIBURTON ORD			1,050.000	25,694	24.470	25,694	38,549		756		(2,216)		(2,216)		10/10/2018.	
40637H 10 9	HALOZYME THERAPEUTICS ORD			160.000	2,837	17.730	2,837	2,738				496		496		10/10/2018.	
407497 10 6	HAMILTON LANE CL A ORD			20.000	1,192	59.600	1,192	1,141	6	6		51		51		06/28/2019.	
410120 10 9	HANCOCK WHITNEY ORD			100.000	4,388	43.880	4,388	4,705		108		923		923		10/10/2018.	
410345 10 2	HANESBRANDS ORD			676.000	10,039	14.850	10,039	12,563		411		1,568		1,568		08/22/2018.	
410495 20 4	HANMI FINANCIAL ORD			30.000	600	19.995	600	668		14		(68)		(68)		06/28/2019.	
41068X 10 0	HANNON ARMSTRONG SUST INFR CAP ORD			78.000	2,510	32.180	2,510	1,916	26	78		594		594		03/19/2019.	
410867 10 5	HANOVER INSURANCE GROUP ORD			60.000	8,200	136.670	8,200	7,054		582		1,194		1,194		10/10/2018.	
412822 10 8	HARLEY DAVIDSON ORD			210.000	7,810	37.190	7,810	8,646		315		645		645		10/10/2018.	
413160 10 2	HARMONIC ORD			110.000	858	7.800	858	610				248		248		06/28/2019.	
415864 10 7	HARSCO ORD			100.000	2,301	23.010	2,301	2,543				315		315		10/10/2018.	
416515 10 4	HARTFORD FINANCIAL SERVICES GRUP ORD			618.000	37,556	60.770	37,556	21,755	185	742		10,086		10,086		10/20/2016.	
418056 10 7	HASBRO ORD			150.000	15,842	105.610	15,842	14,719		401		3,654		3,654		10/10/2018.	
419870 10 0	HAWAIIAN ELECTRIC INDUSTRIES ORD			140.000	6,560	46.860	6,560	5,026		179		1,434		1,434		10/10/2018.	
419879 10 1	HAWAIIAN HOLDINGS ORD			70.000	2,050	29.290	2,050	2,383		34		202		202		10/10/2018.	
420261 10 9	HAWKINS ORD			15.000	687	45.810	687	670				17		17		12/16/2019.	

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420877 20 1	HAYNES INTERNATIONAL ORD			20.000	716	35.780	716	698		4		18		18		10/15/2019.	
421906 10 8	HEALTHCARE SERVICES ORD			100.000	2,432	24.320	2,432	4,101		79		(1,586)		(1,586)		10/10/2018.	
421946 10 4	HEALTHCARE REAL REIT ORD			160.000	5,339	33.370	5,339	4,590		192		789		789		10/10/2018.	
42222N 10 3	HEALTHSTREAM ORD			35.000	952	27.200	952	980				(28)		(28)		08/14/2019.	
42225P 50 1	HEALTHCAR TRST OF AM CL A REIT ORD			260.000	7,873	30.280	7,873	6,851	82	324		1,292		1,292		10/10/2018.	
42226A 10 7	HEALTHEQUITY ORD			70.000	5,185	74.070	5,185	5,934				1,009		1,009		10/10/2018.	
42234Q 10 2	HEARTLAND FINANCIAL USA ORD			40.000	1,990	49.740	1,990	2,302		27		232		232		10/10/2018.	
42250P 10 3	HCP REIT ORD			590.000	20,337	34.470	20,337	14,456		873		3,859		3,859		10/10/2018.	
422704 10 6	HECLA MINING ORD			560.000	1,898	3.390	1,898	1,568		6		577		577		10/10/2018.	
422806 10 9	HEICO ORD			50.000	5,708	114.150	5,708	4,171		7		1,834		1,834		10/10/2018.	
422806 20 8	HEICO CL A ORD			100.000	8,953	89.530	8,953	6,685		14		2,653		2,653		10/10/2018.	
422819 10 2	HEIDRICK STRUGGLES INTERNATIONAL ORD			30.000	975	32.500	975	899		9		76		76		06/28/2019.	
42328H 10 9	HELIOS TECHNOLOGIES ORD			30.000	1,387	46.230	1,387	1,423		11		391		391		10/10/2018.	
42330P 10 7	HELIX ENERGY SOLUTIONS GROUP ORD			180.000	1,733	9.630	1,733	1,834				760		760		10/10/2018.	
423452 10 1	HELMERICH AND PAYNE ORD			135.000	6,133	45.430	6,133	7,231		383		(339)		(339)		10/10/2018.	
426281 10 1	JACK HENRY AND ASSOCIATES ORD			100.000	14,567	145.670	14,567	15,005		160		1,915		1,915		10/10/2018.	
426927 10 9	HERITAGE COMMERCE ORD			50.000	642	12.830	642	612		12		29		29		06/28/2019.	
42704L 10 4	HERC HOLDINGS ORD			30.000	1,468	48.940	1,468	1,375				94		94		06/28/2019.	
42722X 10 6	HERITAGE FINANCIAL ORD			50.000	1,415	28.300	1,415	1,735		42		(71)		(71)		10/10/2018.	
427746 10 2	HERON THERAPEUTICS ORD			90.000	2,115	23.500	2,115	2,641				(220)		(220)		10/10/2018.	
427825 50 0	HERSHA HOSPITALITY CL A REIT ORD			40.000	582	14.550	582	662		11		(80)		(80)		06/28/2019.	
427866 10 8	HERSHEY FOODS ORD			175.000	25,722	146.980	25,722	10,910		520		6,965		6,965		10/10/2018.	
42805E 30 6	HESKA ORD			5.000	480	95.940	480	369				111		111		10/15/2019.	
42806J 10 6	HERTZ GLOBAL HOLDINGS ORD			130.000	2,048	15.750	2,048	2,074				(27)		(27)		06/28/2019.	
42809H 10 7	HESS ORD			330.000	22,047	66.810	22,047	18,107		330		8,682		8,682		10/10/2018.	
42824C 10 9	HEWLETT PACKARD ENTERPRISE ORD			1,875.000	29,738	15.860	29,738	20,148	225	844		4,969		4,969		10/10/2018.	
428291 10 8	HEXCEL ORD			110.000	8,064	73.310	8,064	6,874		70		1,757		1,757		10/10/2018.	
428567 10 1	HIBBETT SPORTS ORD			25.000	701	28.040	701	565				136		136		10/15/2019.	
431284 10 8	HIGHWOODS PROPERTIES REIT ORD			130.000	6,358	48.910	6,358	6,019		247		1,329		1,329		10/10/2018.	
431475 10 2	HILL ROM HOLDINGS ORD			80.000	9,082	113.530	9,082	6,954		67		1,998		1,998		10/10/2018.	
431571 10 8	HILLENBRAND ORD			92.000	3,065	33.310	3,065	4,446		69		(318)		(318)		10/10/2018.	
432748 10 1	HILLTOP HOLDINGS ORD			90.000	2,244	24.930	2,244	1,800		29		639		639		10/10/2018.	
43283X 10 5	HILTON GRAND VACATIONS ORD			120.000	4,127	34.390	4,127	3,527				960		960		10/10/2018.	
43300A 20 3	HILTON WORLDWIDE HOLDINGS ORD			305.000	33,828	110.910	33,828	22,482		183		11,929		11,929		10/10/2018.	
436106 10 8	HOLLYFRONTIER ORD			205.000	10,396	50.710	10,396	13,575		275		(84)		(84)		10/10/2018.	
436440 10 1	HOLOGIC ORD			340.000	17,751	52.210	17,751	13,545				3,777		3,777		10/10/2018.	
436893 20 0	HOME BANCSHARES ORD			200.000	3,932	19.660	3,932	4,346		102		664		664		10/10/2018.	
437076 10 2	HOME DEPOT ORD			1,200.000	262,056	218.380	262,056	139,001		6,453		55,194		55,194		03/19/2019.	
43785V 10 2	HOMESTREET ORD			30.000	1,020	34.000	1,020	889				131		131		06/28/2019.	
438516 10 6	HONEYWELL INTERNATIONAL ORD			793.000	140,361	177.000	140,361	52,925		2,664		35,590		35,590		01/04/2017.	
43940T 10 9	HOPE BANCORP ORD			160.000	2,378	14.860	2,378	2,586		90		480		480		10/10/2018.	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation
440327 10 4	HORACE MANN EDUCATORS ORD			60.000	2,620	43.660	2,620	2,550		69		373		373		10/10/2018.	
440407 10 4	HORIZON BANCORP ORD			50.000	950	19.000	950	856				94		94		10/15/2019.	
440452 10 0	HORMEL FOODS ORD			340.000	15,337	45.110	15,337	13,620		286		826		826		10/10/2018.	
44107P 10 4	HOST HOTELS & RESORTS REIT ORD			908.000	16,843	18.550	16,843	15,803	227	772		1,707		1,707		10/10/2018.	
44109J 10 6	HOSTESS BRANDS CL A ORD			130.000	1,890	14.540	1,890	1,726				164		164		04/22/2019.	
44157R 10 9	HOUGHTON MIFFLIN HARCOURT ORD			140.000	875	6.250	875	1,016				(141)		(141)		04/22/2019.	
441593 10 0	HOULIHAN LOK CL A ORD			50.000	2,444	48.870	2,444	2,158		60		604		604		10/10/2018.	
44267D 10 7	HOWARD HUGHES ORD			50.000	6,340	126.800	6,340	5,771				1,459		1,459		10/10/2018.	
443320 10 6	HUB GROUP CL A ORD			50.000	2,565	51.290	2,565	2,173				711		711		10/10/2018.	
443510 60 7	HUBBELL ORD			70.000	10,347	147.820	10,347	8,638		240		3,394		3,394		10/10/2018.	
443573 10 0	HUBSPOT ORD			50.000	7,925	158.500	7,925	6,331				1,639		1,639		10/10/2018.	
444097 10 9	HUDSON PACIFIC PROPERTIES REIT ORD			200.000	7,530	37.650	7,530	6,348		200		1,718		1,718		10/10/2018.	
444859 10 2	HUMANA ORD			155.000	56,811	366.520	56,811	26,186	85	333		12,406		12,406		10/10/2018.	
445658 10 7	JB HUNT TRANSPORT SERVICES ORD			110.000	12,846	116.780	12,846	12,533		114		2,611		2,611		10/10/2018.	
446150 10 4	HUNTINGTON BANCSHARES ORD			1,360.000	20,509	15.080	20,509	20,618	204	775		4,298		4,298		10/10/2018.	
446413 10 6	HUNTINGTON INGALLS INDUSTRIES ORD			60.000	15,053	250.880	15,053	14,875		217		3,634		3,634		10/10/2018.	
447011 10 7	HUNTSMAN ORD			270.000	6,523	24.160	6,523	6,415		176		1,315		1,315		10/10/2018.	
447462 10 2	HURON CONSULTING GROUP ORD			30.000	2,062	68.720	2,062	1,386				675		675		04/22/2019.	
448579 10 2	HYATT HOTELS CL A ORD			60.000	5,383	89.710	5,383	4,248		46		1,327		1,327		10/10/2018.	
449172 10 5	HYSTER YALE MATERIAL HANDLG CL A ORD			10.000	590	58.960	590	553		6		37		37		06/28/2019.	
44919P 50 8	IAC INTERACTIVE ORD			100.000	24,911	249.110	24,911	19,167				6,607		6,607		10/10/2018.	
449253 10 3	IAA ORD			160.000	7,530	47.060	7,530	5,589				1,941		1,941		10/10/2018.	
44925C 10 3	ICF INTERNATIONAL ORD			30.000	2,749	91.620	2,749	2,199	4	17		805		805		10/10/2018.	
44930G 10 7	ICU MEDICAL ORD			20.000	3,742	187.120	3,742	5,204				(850)		(850)		10/10/2018.	
44980X 10 9	IPG PHOTONICS ORD			50.000	7,246	144.920	7,246	7,292				1,582		1,582		10/10/2018.	
450056 10 6	IRHYTHM TECHNOLOGIES ORD			30.000	2,043	68.090	2,043	2,436				(42)		(42)		10/10/2018.	
45031U 10 1	ISTAR REIT ORD			80.000	1,161	14.510	1,161	994		16		167		167		06/28/2019.	
45073V 10 8	ITT ORD			110.000	8,130	73.910	8,130	5,862		65		2,820		2,820		10/10/2018.	
450828 10 8	IBERIABANK ORD			70.000	5,238	74.830	5,238	5,648	32	120		739		739		10/10/2018.	
451107 10 6	IDACORP ORD			70.000	7,476	106.800	7,476	6,954		179		962		962		10/10/2018.	
45167R 10 4	IDEX ORD			100.000	17,200	172.000	17,200	14,013		193		4,574		4,574		10/10/2018.	
45168D 10 4	IDEXX LABORATORIES ORD			110.000	28,724	261.130	28,724	22,976				8,262		8,262		10/10/2018.	
452308 10 9	ILLINOIS TOOL ORD			365.000	65,565	179.630	65,565	31,778	391	1,486		19,323		19,323		10/10/2018.	
452327 10 9	ILLUMINA ORD			190.000	63,031	331.740	63,031	47,838				6,044		6,044		10/10/2018.	
45245E 10 9	IMAX ORD		C	70.000	1,430	20.430	1,430	1,680				113		113		10/10/2018.	
45253H 10 1	IMMUNOGEN ORD			195.000	995	5.105	995	553				443		443		08/14/2019.	
452907 10 8	IMMUNOMEDICS ORD			180.000	3,809	21.160	3,809	3,559				1,240		1,240		10/10/2018.	
45337C 10 2	INCYTE ORD			220.000	19,210	87.320	19,210	14,255				5,221		5,221		10/10/2018.	
45378A 10 6	INDEPENDENCE REALTY ORD			120.000	1,686	14.050	1,686	1,211	22	43		475		475		04/22/2019.	
453836 10 8	INDEPENDENT BANK ORD			40.000	3,330	83.250	3,330	3,325	18	68		518		518		10/10/2018.	
453838 60 9	INDEPENDENT BANK ORD			30.000	680	22.650	680	676				3		3		12/16/2019.	
45384B 10 6	INDEPENDENT BANK GROUP ORD			30.000	1,663	55.440	1,663	1,992		30		290		290		10/10/2018.	

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1	2	Codes 3	4	5	6	Fair Value 7	8	9	Dividends 10	11	12	Change in Book/Adjusted Carrying Value 13	14	15	16	17	18
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation
456237 10 6	INDUSTRIAL LOGISTICS PROPERTIES ORD			50.000	1,121	22.420	1,121	936		66		138		138		12/27/2018.	
45667G 10 3	INFINERA ORD			190.000	1,509	7.940	1,509	898				610		610		04/22/2019.	
45688C 10 7	INGEVITY ORD			61.000	5,330	87.380	5,330	5,221				225		225		10/10/2018.	
457030 10 4	INGLES MARKETS CL A ORD			15.000	713	47.510	713	509		2		204		204		08/14/2019.	
457187 10 2	INGREDION ORD			90.000	8,366	92.950	8,366	9,112	57	225		140		140		10/10/2018.	
45765U 10 3	INSIGHT ENTERPRISES ORD			50.000	3,515	70.290	3,515	2,397				1,477		1,477		10/10/2018.	
457669 30 7	INSMED ORD			100.000	2,388	23.880	2,388	1,573				1,076		1,076		10/10/2018.	
45768S 10 5	INNOSPEC ORD			30.000	3,103	103.440	3,103	2,085		31		1,250		1,250		10/10/2018.	
45772F 10 7	INPHI ORD			60.000	4,441	74.020	4,441	1,916				2,512		2,512		10/10/2018.	
45774N 10 8	INNOPHOS HOLDINGS ORD			30.000	959	31.980	959	873		14		86		86		06/28/2019.	
45774W 10 8	INSTEEL INDUSTRIES ORD			25.000	537	21.490	537	579				(42)		(42)		12/16/2019.	
45778Q 10 7	INSPERITY ORD			50.000	4,302	86.040	4,302	5,403		60		(366)		(366)		10/10/2018.	
45780L 10 4	INOGEN ORD			30.000	2,050	68.330	2,050	5,883				(1,675)		(1,675)		10/10/2018.	
45780R 10 1	INSTALLED BUILDING PRODUCTS ORD			20.000	1,377	68.870	1,377	1,184				193		193		06/28/2019.	
45781D 10 1	INOVALON HOLDINGS CL A ORD			90.000	1,694	18.820	1,694	1,142				552		552		03/19/2019.	
45781U 10 3	INSTRUCTURE ORD			42.000	2,025	48.210	2,025	1,887				137		137		03/19/2019.	
45781V 10 1	INNOVATIVE INDUSTRIAL PPTY ORD			20.000	1,517	75.870	1,517	1,607	20	28		(90)		(90)		04/22/2019.	
45784P 10 1	INSULET ORD			80.000	13,696	171.200	13,696	7,014				7,350		7,350		10/10/2018.	
457985 20 8	INTEGRA LIFESCIENCES HOLDINGS ORD			90.000	5,245	58.280	5,245	5,414				1,186		1,186		10/10/2018.	
458140 10 0	INTEL ORD			4,785.000	286,382	59.850	286,382	150,749		6,010		61,822		61,822		10/10/2018.	
45826H 10 9	INTEGER HOLDINGS ORD			40.000	3,217	80.430	3,217	2,955				167		167		10/10/2018.	
45826J 10 5	INTELLIA THERAPEUTICS ORD			55.000	807	14.670	807	931				(124)		(124)		12/16/2019.	
45841N 10 7	INTERACTIVE BROKERS GROUP CL A ORD			100.000	4,662	46.620	4,662	5,366		40		(781)		(781)		10/10/2018.	
45845P 10 8	INTERCEPT PHARMACEUTICALS ORD			30.000	3,718	123.920	3,718	3,063				694		694		10/10/2018.	
458665 30 4	INTERFACE ORD			80.000	1,327	16.590	1,327	1,683		21		187		187		10/10/2018.	
45866F 10 4	INTERCONTINENTAL EXCHANGE ORD			615.000	56,918	92.550	56,918	32,048		677		10,590		10,590		10/10/2018.	
45867G 10 1	INTERDIGITAL ORD			50.000	2,725	54.490	2,725	3,646		70		(597)		(597)		10/10/2018.	
459044 10 3	INTERNATIONAL BANCSHARES ORD			70.000	3,015	43.070	3,015	2,994		74		607		607		10/10/2018.	
459200 10 1	INTERNATIONAL BUSINESS MACHINES ORD			905.000	121,306	134.040	121,306	111,227		5,791		18,435		18,435		10/10/2018.	
459506 10 1	INTERNATIONAL FLAVORS & FRAGRANS ORD			130.000	16,773	129.020	16,773	17,199	98	382		(683)		(683)		12/18/2018.	
460146 10 3	INTERNATIONAL PAPER ORD			515.000	23,716	46.050	23,716	16,552		1,036		2,930		2,930		10/10/2018.	
460690 10 0	INTERPUBLIC GROUP OF COMPANIES ORD			475.000	10,973	23.100	10,973	3,860		447		1,173		1,173		10/10/2018.	
46071F 10 3	INTERSECT ENT ORD			39.000	971	24.900	971	1,292				(321)		(321)		03/19/2019.	
46116V 10 5	INTL FCSTONE ORD			25.000	1,221	48.830	1,221	1,049				172		172		10/15/2019.	
46116X 10 1	INTRA CELLULAR THERAPIES ORD			60.000	2,059	34.310	2,059	772				1,286		1,286		12/16/2019.	
461202 10 3	INTUIT ORD			310.000	81,198	261.930	81,198	47,934		601		20,175		20,175		10/10/2018.	
46120E 60 2	INTUITIVE SURGICAL ORD			135.000	79,805	591.150	79,805	50,267				15,151		15,151		10/10/2018.	
46131B 10 0	INVESCO MORTGAGE CAPITAL REIT ORD			130.000	2,165	16.650	2,165	1,951	65	230		282		282		10/10/2018.	
46146L 10 1	INVESTORS BANCORP ORD			300.000	3,575	11.915	3,575	3,609		132		455		455		10/10/2018.	
461730 50 9	INVESTORS REIT ORD			10.000	725	72.500	725	587	7	7		138		138		06/28/2019.	
46185L 10 3	INVITAE ORD			93.000	1,500	16.130	1,500	2,292				(792)		(792)		03/19/2019.	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation
46187W 10 7	INVITATION HOMES ORD			360.000	10,789	29.970	10,789	7,913		187		3,560		3,560		10/10/2018.	
462222 10 0	IONIS PHARMACEUTICALS ORD			150.000	9,062	60.410	9,062	6,611				953		953		10/10/2018.	
462260 10 0	IOVANCE BIOTHERAPEUTICS ORD			138.000	3,820	27.680	3,820	1,417				2,403		2,403		03/19/2019.	
46266C 10 5	IQVIA HOLDINGS ORD			200.000	30,902	154.510	30,902	23,032				7,668		7,668		10/10/2018.	
46269C 10 2	IRIDIUM COMMUNICATIONS ORD			110.000	2,710	24.640	2,710	2,154				681		681		10/10/2018.	
462726 10 0	IROBOT ORD			30.000	1,519	50.630	1,519	2,665				(993)		(993)		10/10/2018.	
46284V 10 1	IRON MOUNTAIN ORD			358.000	11,409	31.870	11,409	10,582	221	875		(193)		(193)		10/10/2018.	
46333X 10 8	IRONWOOD PHARMA CL A ORD			170.000	2,263	13.310	2,263	2,430				(168)		(168)		10/10/2018.	
46571Y 10 7	I3 VERTICALS CL A ORD			20.000	565	28.250	565	568				(3)		(3)		12/16/2019.	
465741 10 6	ITRON ORD			40.000	3,358	83.950	3,358	2,190				1,466		1,466		10/10/2018.	
46590V 10 0	JBG SMITH PROPERTIES ORD			120.000	4,787	39.890	4,787	4,409	27	120		610		610		10/10/2018.	
466032 10 9	J AND J SNACK FOODS ORD			10.000	1,843	184.270	1,843	1,476	6	20		397		397		10/10/2018.	
46625H 10 0	JPMORGAN CHASE ORD			3,444.000	480,094	139.400	480,094	115,855		11,223		143,890		143,890		02/25/2016.	
466313 10 3	JABIL ORD			200.000	8,266	41.330	8,266	4,764		64		3,308		3,308		10/10/2018.	
466367 10 9	JACK IN THE BOX ORD			30.000	2,341	78.030	2,341	2,486		48		12		12		10/10/2018.	
469814 10 7	JACOBS ENGINEERING GROUP ORD			155.000	13,924	89.830	13,924	8,869		105		4,862		4,862		10/10/2018.	
47233W 10 9	JEFFERIES FINANCIAL GROUP ORD			365.000	7,800	21.370	7,800	7,471		642		1,464		1,464		10/10/2018.	
47580P 10 3	JELD WEN HOLDING ORD			80.000	1,873	23.410	1,873	1,806				736		736		10/10/2018.	
476405 10 5	JERNIGAN CAPITAL ORD			25.000	479	19.140	479	473	9			6		6		10/15/2019.	
477143 10 1	JETBLUE AIRWAYS ORD			380.000	7,114	18.720	7,114	6,323				1,011		1,011		10/10/2018.	
477839 10 4	JOHN BEAN TECHNOLOGIES ORD			30.000	3,380	112.660	3,380	3,260		12		1,226		1,226		10/10/2018.	
478160 10 4	JOHNSON & JOHNSON ORD			3,190.000	465,325	145.870	465,325	335,697		9,974		48,802		48,802		12/16/2019.	
48020Q 10 7	JONES LANG LASALLE ORD			57.005	9,924	174.090	9,924	7,662		46		2,605		2,605		07/01/2019.	
48123V 10 2	J2 GLOBAL ORD			50.000	4,686	93.710	4,686	3,669		45		1,217		1,217		10/10/2018.	
48203R 10 4	JUNIPER NETWORKS ORD			360.000	8,867	24.630	8,867	8,425		274		(821)		(821)		10/10/2018.	
48238T 10 9	KAR AUCTION SERVICES ORD			160.000	3,486	21.790	3,486	3,402	30	30		85		85		10/10/2018.	
48242W 10 6	KBR ORD			170.000	5,185	30.500	5,185	3,502	14	54		2,604		2,604		10/10/2018.	
482480 10 0	KLA ORD			185.000	32,961	178.170	32,961	13,397		574		16,406		16,406		10/10/2018.	
48273U 10 2	K12 ORD			50.000	1,018	20.350	1,018	1,766				(749)		(749)		04/22/2019.	
48282T 10 4	KADANT ORD			20.000	2,107	105.340	2,107	1,921		9		186		186		04/22/2019.	
48283N 10 6	KADMON ORD			175.000	793	4.530	793	464				329		329		10/15/2019.	
483007 70 4	KAISER ALUMINUM ORD			20.000	2,218	110.890	2,218	2,056		48		432		432		10/10/2018.	
483548 10 3	KAMAN ORD			30.000	1,978	65.920	1,978	1,929	6	24		295		295		10/10/2018.	
485170 30 2	KANSAS CITY SOUTHERN ORD			130.000	19,911	153.160	19,911	14,648	52	74		5,239		5,239		08/14/2019.	
48576U 10 6	KARYOPHARM THERAPEUTICS ORD			75.000	1,438	19.170	1,438	644				794		794		08/14/2019.	
48666K 10 9	KB HOME ORD			100.000	3,427	34.270	3,427	2,163		23		1,517		1,517		10/10/2018.	
48716P 10 8	KEARNY FINANCIAL ORD			110.000	1,521	13.830	1,521	1,514		28		111		111		10/10/2018.	
487836 10 8	KELLOGG ORD			300.000	20,748	69.160	20,748	20,270		678		3,645		3,645		10/10/2018.	
488152 20 8	KELLY SERVICES CL A ORD			40.000	903	22.580	903	1,047		6		(144)		(144)		06/28/2019.	
488360 20 7	KEMET ORD			80.000	2,164	27.050	2,164	1,369		8		795		795		04/22/2019.	
488401 10 0	KEMPER ORD			60.000	4,650	77.500	4,650	4,720		62		667		667		10/10/2018.	
489170 10 0	KENNAMETAL ORD			100.000	3,689	36.890	3,689	4,080		80		361		361		10/10/2018.	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation
489398 10 7	KENNEDY WILSON HOLDINGS ORD			150.000	3,345	22.300	3,345	2,928	33	126		620		620		10/10/2018.	
49271V 10 0	KEURIG DR PEPPER ORD			220.000	6,369	28.950	6,369	5,177		132		728		728		10/10/2018.	
493267 10 8	KEYCORP ORD			630.000	12,751	20.240	12,751	5,233		447		3,440		3,440		07/23/2010.	
49338L 10 3	KEYSIGHT TECHNOLOGIES ORD			230.000	23,605	102.630	23,605	14,122				9,327		9,327		10/10/2018.	
493732 10 1	KFORCE ORD			30.000	1,191	39.700	1,191	1,088		16		103		103		04/22/2019.	
494274 10 3	KIMBALL INTERNATIONAL CL B ORD			40.000	827	20.670	827	697	4	4		130		130		06/28/2019.	
49427F 10 8	KILROY REALTY REIT ORD			110.000	9,229	83.900	9,229	7,797	53	207		2,312		2,312		10/10/2018.	
49428J 10 9	KIMBALL ELECTRONICS ORD			30.000	527	17.550	527	536				(9)		(9)		12/16/2019.	
494368 10 3	KIMBERLY CLARK ORD			436.000	59,972	137.550	59,972	28,330	449	1,783		10,294		10,294		05/20/2011.	
49446R 10 9	KIMCO REALTY REIT ORD			495.000	10,251	20.710	10,251	7,348	139	554		3,000		3,000		10/10/2018.	
49456B 10 1	KINDER MORGAN CL P ORD			17,000.000	359,890	21.170	359,890	316,089		13,130		52,276		52,276		05/29/2019.	
49714P 10 8	KINSALE CAPITAL GROUP ORD			26.000	2,643	101.660	2,643	1,779		6		864		864		03/19/2019.	
497266 10 6	KIRBY ORD			70.000	6,267	89.530	6,267	5,501				1,552		1,552		10/10/2018.	
49803T 30 0	KITE REALTY GROUP REIT ORD			100.000	1,953	19.530	1,953	1,565		159		544		544		10/10/2018.	
498904 20 0	KNOLL ORD			60.000	1,516	25.260	1,516	1,378		20		137		137		06/28/2019.	
499049 10 4	KNIGHT SWIFT TRANSPRTATN CL A ORD			150.000	5,376	35.840	5,376	4,755		36		1,616		1,616		10/10/2018.	
49926D 10 9	KNOWLES ORD			100.000	2,115	21.150	2,115	1,395				784		784		10/10/2018.	
50015M 10 9	KODIAK SCIENCES ORD			30.000	2,159	71.950	2,159	2,059				100		100		12/16/2019.	
500255 10 4	KOHL'S ORD			210.000	10,700	50.950	10,700	12,236		563		(3,232)		(3,232)		10/10/2018.	
50050N 10 3	KONTOOR BRANDS ORD			65.000	2,729	41.990	2,729	719		73		2,010		2,010		04/09/2012.	
50060P 10 6	KOPPERS HOLDINGS ORD			25.000	956	38.220	956	690				266		266		08/14/2019.	
500643 20 0	KORN FERRY ORD			70.000	2,968	42.400	2,968	3,229	7	28		200		200		10/10/2018.	
500688 10 6	KOSMOS ENERGY ORD			290.000	1,653	5.700	1,653	2,477		52		476		476		10/10/2018.	
500754 10 6	KRAFT HEINZ ORD			252.000	8,097	32.130	8,097	8,186		403		(2,749)		(2,749)		10/02/2012.	
50077B 20 7	KRATOS DEFENSE AND SECURITY SOLS ORD			110.000	1,981	18.010	1,981	1,562				431		431		12/18/2018.	
50077C 10 6	KRATON ORD			30.000	760	25.320	760	1,143				104		104		10/10/2018.	
501044 10 1	KROGER ORD			710.000	20,583	28.990	20,583	10,608		426		1,058		1,058		10/10/2018.	
50127T 10 9	KURA ONCOLOGY ORD			30.000	413	13.750	413	591				(178)		(178)		06/28/2019.	
501797 10 4	L BRANDS ORD			280.000	5,074	18.120	5,074	6,324		336		(2,114)		(2,114)		10/10/2018.	
50187A 10 7	LHC GROUP ORD			30.000	4,133	137.760	4,133	2,942				1,316		1,316		10/10/2018.	
50187T 10 6	LGI HOMES ORD			30.000	2,120	70.650	2,120	2,041				79		79		04/22/2019.	
501889 20 8	LKQ ORD			390.000	13,923	35.700	13,923	11,691				4,668		4,668		10/10/2018.	
50189K 10 3	LCI INDUSTRIES ORD			30.000	3,214	107.130	3,214	2,333		77		1,210		1,210		10/10/2018.	
50212V 10 0	LPL FINANCIAL HOLDINGS ORD			100.000	9,225	92.250	9,225	6,051		100		3,117		3,117		10/10/2018.	
502175 10 2	LTC PROPERTIES REIT ORD			40.000	1,791	44.770	1,791	1,783		91		124		124		10/10/2018.	
502431 10 9	L3HARRIS TECHNOLOGIES ORD			247.000	48,874	197.870	48,874	20,280		521		26,861		26,861		10/10/2018.	
505336 10 7	LA Z BOY ORD			50.000	1,574	31.480	1,574	1,438		27		189		189		10/10/2018.	
50540R 40 9	LABORATORY CORPRTN OF AMER HLDGS ORD			130.000	21,992	169.170	21,992	13,669				5,565		5,565		12/18/2018.	
505743 10 4	LADDER CAPITAL CL A ORD			100.000	1,804	18.040	1,804	1,704	34	159		257		257		10/10/2018.	
511637 10 0	LAKELAND BANCORP ORD			60.000	1,043	17.380	1,043	969		15		74		74		06/28/2019.	
511656 10 0	LAKELAND FINANCIAL ORD			30.000	1,468	48.930	1,468	1,394		27		74		74		04/22/2019.	

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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	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation
512807 10 8	LAM RESEARCH ORD			165.000	48,246	292.400	48,246	17,550	190	553		25,778		25,778		10/10/2018.	
512816 10 9	LAMAR ADVERTISING CL A REIT			100.000	8,926	89.260	8,926	7,398		384		2,008		2,008		10/10/2018.	
513272 10 4	LAMB WESTON HOLDINGS ORD			180.000	15,485	86.030	15,485	13,181		144		2,245		2,245		10/10/2018.	
513847 10 3	LANCASTER COLONY ORD			20.000	3,202	160.100	3,202	2,957		53		(335)		(335)		10/10/2018.	
515098 10 1	LANDSTAR SYSTEM ORD			50.000	5,694	113.870	5,694	5,445		35		910		910		10/10/2018.	
516544 10 3	LANTHEUS HOLDINGS ORD			40.000	820	20.510	820	955				(135)		(135)		04/22/2019.	
516806 10 6	LAREDO PETROLEUM ORD			235.000	674	2.870	674	666				8		8		12/16/2019.	
517834 10 7	LAS VEGAS SANDS ORD			440.000	30,378	69.040	30,378	24,790		1,355		7,476		7,476		10/10/2018.	
518415 10 4	LATTICE SEMICONDUCTOR ORD			153.000	2,928	19.140	2,928	1,965				964		964		03/19/2019.	
518439 10 4	ESTEE LAUDER CL A ORD			170.000	35,112	206.540	35,112	11,951		301		12,995		12,995		10/10/2018.	
518613 20 3	LAUREATE EDUCATION CL A ORD			110.000	1,937	17.610	1,937	1,640				261		261		10/10/2018.	
521865 20 4	LEAR ORD			80.000	10,976	137.200	10,976	10,806		240		1,147		1,147		10/10/2018.	
524660 10 7	LEGGETT & PLATT ORD			125.000	6,354	50.830	6,354	2,673	50	195		1,874		1,874		07/23/2010.	
524901 10 5	LEGG MASON ORD			100.000	3,591	35.910	3,591	2,968	40	148		1,040		1,040		10/10/2018.	
525327 10 2	LEIDOS HOLDINGS ORD			170.000	16,641	97.890	16,641	11,227		224		7,679		7,679		10/10/2018.	
52603A 20 8	LENDINGCLUB CORPORATION			83.000	1,047	12.620	1,047	1,253				(206)		(206)		03/19/2019.	
52603B 10 7	LENDINGTREE ORD			10.000	3,034	303.440	3,034	2,224				839		839		12/18/2018.	
526057 10 4	LENNAR CL A ORD			160.000	8,926	55.790	8,926	2,420		26		2,662		2,662		10/10/2018.	
526107 10 7	LENNOX INTERNATIONAL ORD			40.000	9,759	243.970	9,759	8,192	31	113		1,004		1,004		10/10/2018.	
529043 10 1	LEXINGTON REALTY REIT ORD			260.000	2,761	10.620	2,761	2,088	27	126		627		627		10/10/2018.	
530307 10 7	LIBERTY BROADBAND SRS A ORD			30.000	3,737	124.560	3,737	2,395				1,583		1,583		10/10/2018.	
530307 30 5	LIBERTY BROADBAND SRS C ORD			120.000	15,090	125.750	15,090	9,570				6,446		6,446		10/10/2018.	
53115L 10 4	LIBERTY OILFIELD SERVICES CL A ORD			70.000	778	11.120	778	767				11		11		12/16/2019.	
531172 10 4	LIBERTY PROPERTY REIT ORD			190.000	11,410	60.050	11,410	8,009	78	310		3,452		3,452		10/10/2018.	
531229 40 9	LIBRTY MEDIA LRTY SIRIUSXM SRS A ORD			100.000	4,834	48.340	4,834	4,084				1,154		1,154		10/10/2018.	
531229 60 7	LIBRTY MEDIA LRTY SIRIUSXM SRS C ORD			200.000	9,628	48.140	9,628	8,172				2,232		2,232		10/10/2018.	
531229 85 4	LIBERTY MEDIA FORMULA ONE SRS C ORD			240.000	11,032	45.965	11,032	8,014				3,664		3,664		10/10/2018.	
531229 87 0	LIBERTY MEDIA FORMULA ONE SRS A ORD			40.000	1,751	43.780	1,751	1,434				317		317		06/28/2019.	
531229 88 8	LIBERTY MEDIA LIBERTY BRVS SRS C ORD			40.000	1,182	29.540	1,182	1,135				47		47		04/22/2019.	
531465 10 2	LIBERTY TRIPADVISOR HOLDIG SRS A ORD			100.000	735	7.350	735	1,726				(854)		(854)		12/18/2018.	
53220K 50 4	LIGAND PHARMACEUTICALS ORD			20.000	2,086	104.290	2,086	4,280				(628)		(628)		10/10/2018.	
53223X 10 7	LIFE STORAGE ORD			50.000	5,414	108.280	5,414	4,587		200		765		765		10/10/2018.	
532457 10 8	ELI LILLY ORD			950.000	124,859	131.430	124,859	74,329		2,415		14,925		14,925		10/10/2018.	
533900 10 6	LINCOLN ELECTRIC HOLDINGS ORD			70.000	6,771	96.730	6,771	6,013	34	132		1,252		1,252		10/10/2018.	
534187 10 9	LINCOLN NATIONAL ORD			260.000	15,343	59.010	15,343	12,170		385		2,002		2,002		10/10/2018.	
535555 10 6	LINDSAY ORD			10.000	960	95.990	960	822		6		138		138		06/28/2019.	
535919 50 0	LIONS GATE ENTERTAINMENT CL B ORD			120.000	1,192	9.930	1,192	2,603				(594)		(594)		10/10/2018.	
536797 10 3	LITHIA MOTORS CL A ORD			20.000	2,940	147.000	2,940	1,543		24		1,413		1,413		10/10/2018.	
537008 10 4	LITTELFUSE ORD			40.000	7,652	191.300	7,652	6,824		73		793		793		12/18/2018.	
538034 10 9	LIVE NATION ENTERTAINMENT ORD			170.000	12,150	71.470	12,150	8,430				3,777		3,777		10/10/2018.	
538146 10 1	LIVEPERSON ORD			70.000	2,590	37.000	2,590	1,530				1,270		1,270		10/10/2018.	
53814L 10 8	LIVENT ORD			149.000	1,274	8.550	1,274	1,402				(129)		(129)		10/10/2018.	

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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. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation
53815P 10 8	LIVERAMP HOLDINGS ORD			90.000	4,326	48.070	4,326	4,032				850		850		10/10/2018.	
539830 10 9	LOCKHEED MARTIN ORD			255.000	99,292	389.380	99,292	62,124		1,811		20,881		20,881		08/14/2019.	
540424 10 8	LOEWS ORD			517.000	27,137	52.490	27,137	19,003		129		3,603		3,603		02/09/2016.	
54142L 10 9	LOGMEIN ORD			60.000	5,144	85.740	5,144	4,817		78		250		250		10/10/2018.	
546347 10 5	LOUISIANA PACIFIC ORD			170.000	5,044	29.670	5,044	4,029		92		1,267		1,267		10/10/2018.	
548661 10 7	LOWE'S COMPANIES ORD			830.000	99,401	119.760	99,401	49,941		1,710		22,742		22,742		10/10/2018.	
550021 10 9	LULULEMON ATHLETICA ORD		C	120.000	27,800	231.670	27,800	16,883				13,207		13,207		10/10/2018.	
55003T 10 7	LUMBER LIQUIDATORS HOLDINGS ORD			35.000	342	9.770	342	353				(11)		(11)		12/16/2019.	
55024U 10 9	LUMENTUM HOLDINGS ORD			82.000	6,503	79.300	6,503	4,416				3,058		3,058		12/11/2018.	
55027E 10 2	LUMINEX ORD			50.000	1,158	23.160	1,158	1,086	5	8		73		73		04/22/2019.	
550678 10 6	LUXFER HOLDINGS ORD		D	30.000	555	18.510	555	735		8		(180)		(180)		06/28/2019.	
550819 10 6	LYDALL ORD			20.000	410	20.520	410	406				5		5		12/16/2019.	
552074 70 0	WILLIAM LYON HOMES CL A ORD			40.000	799	19.980	799	729				70		70		06/28/2019.	
55261F 10 4	M&T BANK ORD			155.000	26,311	169.750	26,311	22,980		636		4,126		4,126		10/10/2018.	
55262C 10 0	MBIA ORD			110.000	1,023	9.300	1,023	1,034				(11)		(11)		04/22/2019.	
552676 10 8	MDC HOLDINGS ORD			54.000	2,061	38.160	2,061	1,375		64		653		653		10/10/2018.	
552690 10 9	MDU RESOURCES GROUP ORD			230.000	6,833	29.710	6,833	5,998	48	186		1,350		1,350		10/10/2018.	
55272X 10 2	MFA FINANCIAL REIT ORD			550.000	4,208	7.650	4,208	3,955	110	440		534		534		10/10/2018.	
55277P 10 4	MGE ENERGY ORD			40.000	3,153	78.820	3,153	2,581		55		754		754		10/10/2018.	
552848 10 3	MGIC INVESTMENT ORD			440.000	6,235	14.170	6,235	5,500		53		1,632		1,632		10/10/2018.	
552953 10 1	MGM RESORTS INTERNATIONAL ORD			615.000	20,461	33.270	20,461	17,053		320		5,541		5,541		10/10/2018.	
55303J 10 6	MGP INGREDIENTS ORD			10.000	485	48.450	485	663		2		(178)		(178)		06/28/2019.	
55305B 10 1	M I HOMES ORD			40.000	1,574	39.350	1,574	1,142				432		432		06/28/2019.	
55306N 10 4	MKS INSTRUMENTS ORD			60.000	6,601	110.010	6,601	4,402		48		2,724		2,724		10/10/2018.	
55336V 10 0	MPLX COM UNT			17,200.000	437,912	25.460	437,912	570,400		31,970		(81,900)		(81,900)		09/20/2019.	
55345K 10 3	MRC GLOBAL ORD			110.000	1,500	13.640	1,500	1,966				155		155		10/10/2018.	
553498 10 6	MSA SAFETY ORD			40.000	5,054	126.360	5,054	3,994		66		1,284		1,284		10/10/2018.	
553530 10 6	MSC INDUSTRIAL CL A ORD			50.000	3,924	78.470	3,924	3,987		138		78		78		10/10/2018.	
55354G 10 0	MSCI ORD			100.000	25,818	258.180	25,818	15,685		252		11,075		11,075		10/10/2018.	
553573 10 6	MSG NETWORKS CL A ORD			70.000	1,218	17.400	1,218	1,791				(431)		(431)		10/10/2018.	
553777 10 3	MTS SYSTEMS ORD			20.000	961	48.030	961	1,104		18		(143)		(143)		04/22/2019.	
55405W 10 4	MYR GROUP ORD			20.000	652	32.590	652	747				(95)		(95)		06/28/2019.	
55405Y 10 0	MACOM TECHNOLOGY SOLUTIONS ORD			65.000	1,729	26.600	1,729	1,253				476		476		08/14/2019.	
554382 10 1	MACERICH REIT ORD			165.000	4,442	26.920	4,442	8,860		495		(2,699)		(2,699)		10/10/2018.	
554489 10 4	MACK CALI REALTY REIT ORD			110.000	2,544	23.130	2,544	2,200		88		389		389		10/10/2018.	
55608B 10 5	MACQUARIE INFRASTRUCTURE ORD			90.000	3,856	42.840	3,856	3,900		360		565		565		10/10/2018.	
556099 10 9	MACROGENICS ORD			50.000	544	10.880	544	949				(405)		(405)		03/19/2019.	
55616P 10 4	MACYS ORD			370.000	6,290	17.000	6,290	10,060	140	559		(4,729)		(4,729)		10/10/2018.	
556269 10 8	STEVEN MADDEN ORD			120.000	5,161	43.010	5,161	3,666		68		1,530		1,530		10/10/2018.	
55825T 10 3	MADISON SQUARE GARDEN CL A ORD			20.000	5,884	294.190	5,884	5,616				530		530		10/10/2018.	
559079 20 7	MAGELLAN HEALTH ORD			30.000	2,348	78.250	2,348	2,111				641		641		10/10/2018.	

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1	2	Codes 3	Codes 4	5	6	Fair Value 7	Fair Value 8	9	Dividends 10	Dividends 11	Dividends 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Change in Book/Adjusted Carrying Value 16	17	18
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation
559080 10 6	MAGELLAN MIDSTREAM PARTNERS UNT			6,600.000	414,942	62.870	414,942	457,206		20,903		18,770		18,770		09/20/2019	
559663 10 9	MAGNOLIA OIL GAS CL A ORD			130.000	1,635	12.580	1,635	1,607				29		29		12/16/2019	
56117J 10 0	MALIBU BOATS CL A ORD			20.000	819	40.950	819	777				42		42		06/28/2019	
562750 10 9	MANHATTAN ASSOCIATES ORD			80.000	6,380	79.750	6,380	3,751				2,990		2,990		10/10/2018	
563571 40 5	MANITOWOC ORD			40.000	700	17.500	700	712				(12)		(12)		06/28/2019	
56418H 10 0	MANPOWERGROUP ORD			70.000	6,797	97.100	6,797	5,416		153		2,261		2,261		10/10/2018	
564563 10 4	MANTECH INTERNATIONAL CL A ORD			30.000	2,396	79.880	2,396	1,722		32		828		828		10/10/2018	
565849 10 6	MARATHON OIL ORD			1,045.000	14,191	13.580	14,191	17,863		209		(794)		(794)		10/10/2018	
56585A 10 2	MARATHON PETROLEUM ORD			648.000	39,042	60.250	39,042	15,418		1,374		804		804		12/18/2018	
566330 10 6	MARCUS ORD			20.000	635	31.770	635	659		6		(24)		(24)		06/28/2019	
570535 10 4	MARKEL ORD			17.000	19,434	1,143.170	19,434	18,554				2,090		2,090		03/19/2019	
57060D 10 8	MARKETAXESS HOLDINGS ORD			40.000	15,164	379.110	15,164	7,473		82		7,692		7,692		10/10/2018	
57164Y 10 7	MARRIOTT VACATIONS WORLDWIDE ORD			40.000	5,150	128.760	5,150	3,805	22	72		2,330		2,330		10/10/2018	
571748 10 2	MARSH & MCLENNAN ORD			638.000	71,080	111.410	71,080	24,755		1,062		20,199		20,199		10/22/2013	
571903 20 2	MARRIOTT INTERNATIONAL CL A ORD			353.000	53,455	151.430	53,455	29,769		653		15,133		15,133		10/10/2018	
573284 10 6	MARTIN MARIETTA MATERIALS ORD			65.000	18,177	279.640	18,177	10,115		134		7,005		7,005		10/10/2018	
574599 10 6	MASCO ORD			380.000	18,236	47.990	18,236	9,200		188		7,125		7,125		10/10/2018	
574795 10 0	MASIMO ORD			50.000	7,903	158.060	7,903	5,772				2,535		2,535		10/10/2018	
575385 10 9	MASONITE INTERNATIONAL ORD			30.000	2,166	72.210	2,166	1,827				821		821		10/10/2018	
576323 10 9	MASTEC ORD			70.000	4,491	64.160	4,491	2,904				1,652		1,652		10/10/2018	
57636Q 10 4	MASTERCARD CL A ORD			990.000	295,604	298.590	295,604	105,211		1,284		108,841		108,841		12/18/2018	
576485 20 5	MATADOR RESOURCES ORD			120.000	2,156	17.970	2,156	3,860				293		293		10/10/2018	
57665R 10 6	MATCH GROUP ORD			60.000	4,927	82.110	4,927	3,026				2,360		2,360		10/10/2018	
576690 10 1	MATERION ORD			27.000	1,605	59.450	1,605	1,523		9		82		82		03/19/2019	
576853 10 5	MATRIX SERVICE ORD			30.000	686	22.880	686	608				79		79		06/28/2019	
57686G 10 5	MATSON ORD			50.000	2,040	40.800	2,040	1,907		43		439		439		10/10/2018	
577081 10 2	MATTEL ORD			425.000	5,759	13.550	5,759	6,126				1,513		1,513		10/10/2018	
577128 10 1	MATTHEWS INTERNATIONAL CL A ORD			40.000	1,527	38.170	1,527	1,792		32		(98)		(98)		10/10/2018	
57772K 10 1	MAXIM INTEGRATED PRODUCTS ORD			340.000	20,913	61.510	20,913	17,269		639		3,624		3,624		10/10/2018	
57776J 10 0	MAXLINEAR ORD			80.000	1,698	21.220	1,698	1,875				(177)		(177)		06/28/2019	
57778K 10 5	MAXAR TECHNOLOGIES ORD			60.000	940	15.670	940	1,755		2		(38)		(38)		10/10/2018	
577933 10 4	MAXIMUS ORD			70.000	5,207	74.390	5,207	4,428		72		651		651		10/10/2018	
579780 20 6	MCCORMICK ORD			145.000	24,611	169.730	24,611	7,717	90	331		4,421		4,421		10/10/2018	
580037 70 3	MCDERMOTT INTERNATIONAL ORD			220.000	149	0.677	149	3,753				(1,290)		(1,290)		10/10/2018	
580135 10 1	MCDONALD'S ORD			769.000	151,962	197.610	151,962	89,414		3,278		9,343		9,343		08/14/2019	
580589 10 9	MCGRATH RENT ORD			20.000	1,531	76.540	1,531	1,006		29		501		501		10/10/2018	
58155Q 10 3	MCKESSON ORD			210.000	29,047	138.320	29,047	21,360	86	332		5,849		5,849		10/10/2018	
58463J 30 4	MEDICAL PROPERTIES REIT ORD			440.000	9,288	21.110	9,288	6,402	114	444		2,213		2,213		10/10/2018	
584688 10 5	MEDICINES ORD			80.000	6,795	84.940	6,795	2,162				5,264		5,264		10/10/2018	
58470H 10 1	MEDIFAST ORD			10.000	1,096	109.580	1,096	1,991	11	30		(154)		(154)		10/10/2018	
58502B 10 6	MEDNAX ORD			110.000	3,057	27.790	3,057	5,023				(573)		(573)		10/10/2018	
58506Q 10 9	MEDPACE HOLDINGS ORD			20.000	1,681	84.060	1,681	1,074				623		623		10/10/2018	

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1	2	Codes 3	Codes 4	5	6	Fair Value 7	Fair Value 8	9	Dividends 10	Dividends 11	Dividends 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Change in Book/Adjusted Carrying Value 16	17	18
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation
58513U 10 1	THE MEET GROUP ORD			95.000	476	5.010	476	427				49		49		10/15/2019.	
587376 10 4	MERCANTILE BANK ORD			20.000	729	36.470	729	651		11		78		78		06/28/2019.	
58933Y 10 5	MERCK & CO ORD			2,765.000	251,477	90.950	251,477	145,748	1,687	6,083		40,203		40,203		10/10/2018.	
589378 10 8	MERCURY SYSTEMS ORD			50.000	3,456	69.110	3,456	2,588				1,091		1,091		10/10/2018.	
589400 10 0	MERCURY GENERAL ORD			30.000	1,462	48.730	1,462	1,499		75		(89)		(89)		10/10/2018.	
589433 10 1	MEREDITH ORD			40.000	1,299	32.470	1,299	2,071		92		(779)		(779)		10/10/2018.	
589584 10 1	MERIDIAN BIOSCIENCE ORD			50.000	489	9.770	489	594				(105)		(105)		06/28/2019.	
58958U 10 3	MERIDIAN BANCORP ORD			60.000	1,205	20.090	1,205	1,073	5	4		132		132		06/28/2019.	
589889 10 4	MERIT MEDICAL SYSTEMS ORD			60.000	1,873	31.220	1,873	3,676				(1,475)		(1,475)		10/10/2018.	
59001A 10 2	MERITAGE HOMES ORD			40.000	2,444	61.110	2,444	1,468				976		976		10/10/2018.	
59001K 10 0	MERITOR ORD			100.000	2,619	26.190	2,619	1,826				928		928		10/10/2018.	
59064R 10 9	MESA LABORATORIES ORD			5.000	1,247	249.400	1,247	1,068		1		179		179		10/15/2019.	
59100U 10 8	META FINANCIAL GROUP ORD			50.000	1,826	36.510	1,826	1,402	3	3		423		423		06/28/2019.	
591520 20 0	METHODE ELECTRONICS ORD			40.000	1,574	39.350	1,574	1,143		9		431		431		06/28/2019.	
59156R 10 8	METLIFE ORD			1,125.000	57,341	50.970	57,341	40,408		1,958		11,149		11,149		09/20/2016.	
592688 10 5	METTLER TOLEDO ORD			30.000	23,798	793.280	23,798	16,929				6,831		6,831		10/10/2018.	
59408Q 10 6	MICHAELS COMPANIES ORD			130.000	1,052	8.090	1,052	2,023				(709)		(709)		10/10/2018.	
594918 10 4	MICROSOFT ORD			8,695.000	1,371,202	157.700	1,371,202	454,271		15,918		474,177		474,177		04/22/2019.	
594972 40 8	MICROSTRATEGY CL A ORD			10.000	1,426	142.630	1,426	1,267				149		149		10/10/2018.	
595017 10 4	MICROCHIP TECHNOLOGY ORD			275.000	28,798	104.720	28,798	15,379		402		9,020		9,020		10/10/2018.	
595112 10 3	MICRON TECHNOLOGY ORD			1,060.000	57,007	53.780	57,007	25,906				23,373		23,373		10/10/2018.	
59522J 10 3	MID AMERICA APT COMMUNITI REIT ORD			135.000	17,801	131.860	17,801	12,662		518		4,882		4,882		10/10/2018.	
596278 10 1	MIDDLEBY ORD			60.000	6,571	109.520	6,571	7,057				407		407		10/10/2018.	
596680 10 8	MIDDLESEX WATER ORD			20.000	1,271	63.570	1,271	1,185		10		87		87		06/28/2019.	
597742 10 5	MIDLAND STATES ORD			20.000	579	28.960	579	534		10		45		45		06/28/2019.	
600544 10 0	HERMAN MILLER ORD			70.000	2,916	41.650	2,916	2,519	15	56		798		798		10/10/2018.	
603158 10 6	MINERALS TECHNOLOGIES ORD			40.000	2,305	57.630	2,305	2,398		8		252		252		10/10/2018.	
60468T 10 5	MIRATI THERAPEUTICS ORD			27.000	3,479	128.860	3,479	1,971				1,508		1,508		03/19/2019.	
60739U 20 4	MOBILEIRON ORD			120.000	583	4.860	583	744				(161)		(161)		06/28/2019.	
60740F 10 5	MOBILE MINI ORD			50.000	1,896	37.910	1,896	2,071		55		308		308		10/10/2018.	
607525 10 2	MODEL N ORD			40.000	1,403	35.070	1,403	780				623		623		06/28/2019.	
60770K 10 7	MODERNA ORD			270.000	5,281	19.560	5,281	3,869				1,412		1,412		10/15/2019.	
607828 10 0	MODINE MANUFACTURING ORD			60.000	462	7.700	462	957				(495)		(495)		04/22/2019.	
60786M 10 5	MOELIS CL A ORD			50.000	1,596	31.920	1,596	2,596		163		(123)		(123)		10/10/2018.	
608190 10 4	MOHAWK INDUSTRIES ORD			40.000	5,455	136.380	5,455	7,119				777		777		10/10/2018.	
60855R 10 0	MOLINA HEALTHCARE ORD			70.000	9,498	135.690	9,498	9,704				1,363		1,363		10/10/2018.	
60871R 20 9	MOLSON COORS BEVERAGE CL B ORD			210.000	11,319	53.900	11,319	13,536		412		(475)		(475)		10/10/2018.	
60877T 10 0	MOMENTA PHARMACEUTICALS ORD			90.000	1,776	19.730	1,776	1,889				782		782		10/10/2018.	
609207 10 5	MONDELEZ INTERNATIONAL CL A ORD			1,787.000	98,428	55.080	98,428	59,453	509	1,903		26,894		26,894		10/10/2018.	
60937P 10 6	MONGODB CL A ORD			55.000	7,239	131.610	7,239	7,428				(190)		(190)		10/15/2019.	
609720 10 7	MONMOUTH REIT ORD			110.000	1,593	14.480	1,593	1,439		56		154		154		04/22/2019.	

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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	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation
609839 10 5	MONOLITHIC POWER SYSTEMS ORD.			50.000	8,901	178.020	8,901	5,521	20	75		3,089		3,089		10/10/2018.	
610236 10 1	MONRO ORD.			30.000	2,346	78.200	2,346	1,948		26		284		284		10/10/2018.	
61174X 10 9	MONSTER BEVERAGE ORD.			485.000	30,822	63.550	30,822	24,136				6,950		6,950		10/10/2018.	
615369 10 5	MOODYS ORD.			205.000	48,669	237.410	48,669	17,714		406		19,961		19,961		10/10/2018.	
615394 20 2	MOOG CL A ORD.			40.000	3,413	85.330	3,413	3,169		40		314		314		10/10/2018.	
617446 44 8	MORGAN STANLEY ORD.			1,592.000	81,383	51.120	81,383	36,158		2,070		18,260		18,260		02/25/2016.	
617700 10 9	MORNINGSTAR ORD.			20.000	3,026	151.310	3,026	2,212		22		829		829		10/10/2018.	
61945C 10 3	MOSAIC ORD.			430.000	9,305	21.640	9,305	11,676		75		(3,255)		(3,255)		10/10/2018.	
620071 10 0	MOTORCAR PARTS OF AMERICA ORD.			20.000	441	22.030	441	445				(4)		(4)		12/16/2019.	
620076 30 7	MOTOROLA SOLUTIONS ORD.			197.000	31,745	161.140	31,745	17,737	126	449		9,082		9,082		10/10/2018.	
624580 10 6	MOVADO GROUP ORD.			20.000	435	21.740	435	499		4		(64)		(64)		10/15/2019.	
624756 10 2	MUELLER INDUSTRIES ORD.			60.000	1,905	31.750	1,905	1,602		24		503		503		10/10/2018.	
624758 10 8	MUELLER WATER PRODUCTS SER A ORD.			180.000	2,156	11.980	2,156	2,009		37		518		518		10/10/2018.	
62482R 10 7	MR COOPER GROUP ORD.			95.000	1,188	12.510	1,188	864				325		325		08/14/2019.	
626717 10 2	MURPHY OIL ORD.			200.000	5,360	26.800	5,360	6,356		200		682		682		10/10/2018.	
626755 10 2	MURPHY USA ORD.			30.000	3,510	117.000	3,510	2,370				1,211		1,211		10/10/2018.	
628464 10 9	MYERS INDUSTRIES ORD.			40.000	667	16.680	667	771	5	5		(103)		(103)		06/28/2019.	
62855J 10 4	MYRIAD GENETICS ORD.			80.000	2,178	27.230	2,178	3,590				(147)		(147)		10/10/2018.	
62857M 10 5	MYOKARDIA ORD.			40.000	2,915	72.885	2,915	2,020				961		961		10/10/2018.	
628778 10 2	NBT BANCORP ORD.			50.000	2,028	40.560	2,028	1,915		53		299		299		10/10/2018.	
62886E 10 8	NCR ORD.			140.000	4,922	35.160	4,922	3,626				1,691		1,691		10/10/2018.	
62914B 10 0	NIC ORD.			83.000	1,855	22.350	1,855	1,423		20		432		432		03/19/2019.	
629209 30 5	NMI HOLDINGS CL A ORD.			70.000	2,323	33.180	2,323	1,400				1,073		1,073		10/10/2018.	
629377 50 8	NRG ENERGY ORD.			375.000	14,906	39.750	14,906	9,383		45		56		56		10/10/2018.	
62944T 10 5	NVR ORD.			5.000	19,042	3,808.410	19,042	17,474				1,568		1,568		08/14/2019.	
62945V 10 9	NV5 GLOBAL ORD.			10.000	505	50.450	505	814				(309)		(309)		06/28/2019.	
63009R 10 9	NANOSTRING TECHNOLOGIES ORD.			40.000	1,113	27.820	1,113	1,214				(101)		(101)		06/28/2019.	
631103 10 8	NASDAQ ORD.			140.000	14,994	107.100	14,994	4,640		259		3,574		3,574		10/10/2018.	
632307 10 4	NATERA ORD.			70.000	2,358	33.690	2,358	1,930				428		428		06/28/2019.	
633707 10 4	NATIONAL BANK HOLDINGS CL A ORD.			30.000	1,057	35.220	1,057	1,031		17		26		26		04/22/2019.	
635906 10 0	NATIONAL HEALTHCARE ORD.			10.000	864	86.430	864	811	5	5		53		53		06/28/2019.	
636180 10 1	NATL FUEL GAS ORD.			100.000	4,654	46.540	4,654	5,834	44	172		(464)		(464)		10/10/2018.	
636220 30 3	NATIONAL GENERAL HOLDINGS ORD.			70.000	1,547	22.100	1,547	1,746	4	12		(148)		(148)		10/10/2018.	
63633D 10 4	NATIONAL HEALTH INVESTORS REIT ORD.			50.000	4,074	81.480	4,074	3,690	53	208		297		297		10/10/2018.	
636518 10 2	NATIONAL INSTRUMENTS ORD.			130.000	5,504	42.340	5,504	5,769		130		(395)		(395)		10/10/2018.	
637071 10 1	NATIONAL OILWELL VARCO ORD.			465.000	11,648	25.050	11,648	18,282		93		(302)		(302)		10/10/2018.	
637417 10 6	NATIONAL RETAIL PROPERTIES REIT ORD.			190.000	10,188	53.620	10,188	8,428		386		971		971		10/10/2018.	
637870 10 6	NATIONAL STORAGE AFFILIATES ORD.			60.000	2,017	33.620	2,017	1,514		76		430		430		10/10/2018.	
63845R 10 7	NATIONAL VISION HOLDINGS ORD.			50.000	1,622	32.430	1,622	2,009				213		213		10/10/2018.	
639050 10 3	NATUS MEDICAL ORD.			40.000	1,320	32.990	1,320	1,027				292		292		06/28/2019.	
63934E 10 8	NAVISTAR INTERNATIONAL ORD.			60.000	1,736	28.940	1,736	2,154				179		179		10/10/2018.	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation
63938C 10 8	NAVIENT ORD			320.000	4,378	13.680	4,378	4,131		205		1,558		1,558		10/10/2018.	
640079 10 9	NEENAH ORD			20.000	1,409	70.430	1,409	1,574		36		230		230		10/10/2018.	
640268 10 8	NEKTAR THERAPEUTICS ORD			185.000	3,993	21.585	3,993	9,527				(2,088)		(2,088)		10/10/2018.	
64031N 10 8	NELNET CL A ORD			20.000	1,165	58.240	1,165	1,304		8		(140)		(140)		08/14/2019.	
640491 10 6	NEOGEN ORD			70.000	4,568	65.260	4,568	4,536				578		578		10/10/2018.	
64049M 20 9	NEOGENOMICS ORD			110.000	3,218	29.250	3,218	2,413				805		805		06/28/2019.	
64110D 10 4	NETAPP ORD			320.000	19,920	62.250	19,920	21,714		563		826		826		10/10/2018.	
64110L 10 6	NETFLIX ORD			545.000	176,346	323.570	176,346	109,223				26,753		26,753		10/15/2019.	
64111Q 10 4	NETGEAR ORD			30.000	735	24.510	735	1,042				(307)		(307)		10/10/2018.	
64115T 10 4	NETSCOUT SYSTEMS ORD			100.000	2,407	24.070	2,407	2,186				44		44		10/10/2018.	
64125C 10 9	NEUROCRINE BIOSCIENCES ORD			110.000	11,824	107.490	11,824	11,694				3,969		3,969		10/10/2018.	
64157F 10 3	NEVRO ORD			30.000	3,526	117.540	3,526	1,490				2,360		2,360		10/10/2018.	
646025 10 6	NJ RESOURCES ORD			100.000	4,457	44.570	4,457	4,704	31	119		(110)		(110)		10/10/2018.	
64828T 20 1	NEW RESIDENTIAL INVESTMENT REIT ORD			410.000	6,605	16.110	6,605	7,220	205	820		779		779		10/10/2018.	
64829B 10 0	NEW RELIC ORD			50.000	3,286	65.710	3,286	4,064				(763)		(763)		10/10/2018.	
648691 10 3	NEW SENIOR INVESTMENT GROUP ORD			110.000	842	7.650	842	739		29		102		102		06/28/2019.	
649445 10 3	NEW YORK COMMUNITY BANCORP ORD			580.000	6,972	12.020	6,972	6,102		394		1,514		1,514		10/10/2018.	
649604 50 1	NEW YORK MORTGAGE REIT ORD			220.000	1,371	6.230	1,371	1,366	44	88		4		4		04/22/2019.	
650111 10 7	NEW YORK TIMES CL A ORD			170.000	5,469	32.170	5,469	4,218		32		1,680		1,680		10/10/2018.	
651229 10 6	NEWELL BRANDS ORD			540.000	10,379	19.220	10,379	9,763		497		340		340		10/10/2018.	
651587 10 7	NEWMARKET ORD			10.000	4,865	486.520	4,865	3,886	19	54		744		744		12/18/2018.	
65158N 10 2	NEWMARK GROUP CL A ORD			157.000	2,112	13.455	2,112	1,335		61		853		853		10/10/2018.	
651639 10 6	NEWMONT GOLDCORP ORD			650.000	28,243	43.450	28,243	16,162		936		5,720		5,720		10/10/2018.	
651718 50 4	NEWPARK RSC ORD			120.000	752	6.270	752	890				(138)		(138)		06/28/2019.	
65249B 10 9	NEWS CL A ORD			467.000	6,603	14.140	6,603	3,278		93		1,303		1,303		10/10/2018.	
65249B 20 8	NEWS CL B ORD			140.000	2,031	14.510	2,031	1,928		28		414		414		10/10/2018.	
65290C 10 5	NEXTIER OILFIELD SOLUTIONS ORD			129.000	864	6.700	864	1,634				(769)		(769)		10/10/2018.	
65336K 10 3	NEXSTAR MEDIA GROUP CL A ORD			50.000	5,863	117.250	5,863	3,847		90		1,931		1,931		10/10/2018.	
65339F 10 1	NEXTERA ENERGY ORD			450.000	108,972	242.160	108,972	44,559		2,221		30,753		30,753		10/10/2018.	
65341D 10 2	NEXPOINT RESIDENTIAL ORD			20.000	900	45.000	900	828		12		72		72		06/28/2019.	
65343C 10 2	NEXTGEN HEALTHCARE ORD			70.000	1,125	16.070	1,125	1,165				(40)		(40)		04/22/2019.	
654106 10 3	NIKE CL B ORD			1,370.000	138,795	101.310	138,795	60,034	336	1,206		37,223		37,223		10/10/2018.	
65473P 10 5	NISOURCE ORD			440.000	12,250	27.840	12,250	5,794		352		1,096		1,096		10/10/2018.	
65487K 10 0	NLIGHT ORD			40.000	811	20.280	811	768				43		43		06/28/2019.	
655044 10 5	NOBLE ENERGY ORD			590.000	14,656	24.840	14,656	17,459		277		3,587		3,587		10/10/2018.	
655663 10 2	NORDSON ORD			70.000	11,399	162.840	11,399	8,970	27	100		3,044		3,044		10/10/2018.	
655664 10 0	NORDSTROM ORD			140.000	5,730	40.930	5,730	8,539		207		(795)		(795)		10/10/2018.	
655844 10 8	NORFOLK SOUTHERN ORD			295.000	57,268	194.130	57,268	30,568		1,059		13,154		13,154		10/10/2018.	
665531 10 9	NORTHERN OIL AND GAS ORD			385.000	901	2.340	901	741				160		160		12/16/2019.	
665859 10 4	NORTHERN TRUST ORD			250.000	26,560	106.240	26,560	20,408	175	613		5,663		5,663		10/10/2018.	
66611T 10 8	NORTHFIELD BANCORP ORD			50.000	848	16.960	848	780		11		68		68		06/28/2019.	
666807 10 2	NORTHROP GRUMMAN ORD			170.000	58,475	343.970	58,475	26,595		877		16,842		16,842		12/18/2018.	

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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. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation
667340 10 3	NORTHWEST BANCSHARES ORD			110.000	1,829	16.630	1,829	1,894		79		(34)		(34)		10/10/2018.	
66765N 10 5	NORTHWEST NATURAL HOLDING COMPAN ORD			30.000	2,212	73.730	2,212	2,113		57		398		398		10/10/2018.	
668074 30 5	NORTHWESTERN ORD			60.000	4,300	71.670	4,300	3,665		138		734		734		10/10/2018.	
668771 10 8	NORTONLIFELOCK ORD			760.000	19,395	25.520	19,395	14,869		266		5,035		5,035		10/10/2018.	
66987E 20 6	NOVAGOLD RESOURCES ORD		C	300.000	3,486	11.620	3,486	1,773				1,713		1,713		06/28/2019.	
67000B 10 4	NOVANTA ORD			50.000	4,422	88.440	4,422	3,133				1,272		1,272		10/10/2018.	
67011P 10 0	NOW ORD			130.000	1,461	11.240	1,461	2,101				(52)		(52)		10/10/2018.	
67018T 10 5	NU SKIN ENTERPRISES CL A ORD			60.000	2,459	40.980	2,459	4,132		89		(1,221)		(1,221)		10/10/2018.	
67020Y 10 0	NUANCE COMMUNICATIONS ORD			350.000	6,241	17.830	6,241	5,151				1,090		1,090		10/10/2018.	
670346 10 5	NUCOR ORD			390.000	21,949	56.280	21,949	17,930	157	624		1,743		1,743		10/10/2018.	
67059N 10 8	NUTANIX CL A ORD			130.000	4,064	31.260	4,064	5,062				(1,343)		(1,343)		10/10/2018.	
67066G 10 4	NVIDIA ORD			630.000	148,239	235.300	148,239	87,402		403		64,134		64,134		12/18/2018.	
670704 10 5	NUVASIVE ORD			60.000	4,640	77.340	4,640	4,044				1,667		1,667		10/10/2018.	
670837 10 3	OGE ENERGY ORD			240.000	10,673	44.470	10,673	8,947		356		1,267		1,267		10/10/2018.	
67098H 10 4	O-I GLASS, INC.			190.000	2,267	11.930	2,267	3,426		38		(1,009)		(1,009)		10/10/2018.	
67103H 10 7	O'REILLY AUTOMOTIVE ORD			90.000	39,443	438.260	39,443	15,913				8,454		8,454		10/10/2018.	
67103X 10 2	OFG BANCORP ORD			60.000	1,417	23.610	1,417	1,426	4	4		(9)		(9)		06/28/2019.	
671044 10 5	OSI SYSTEMS ORD			30.000	3,022	100.740	3,022	2,177				823		823		12/18/2018.	
674215 10 8	OASIS PETROLEUM ORD			330.000	1,073	3.250	1,073	4,155				(752)		(752)		10/10/2018.	
674599 10 5	OCCIDENTAL PETROLEUM ORD			1,137.000	46,856	41.210	46,856	48,632	428	1,257		(6,513)		(6,513)		12/16/2019.	
675232 10 2	OCEANEERING INTERNATIONAL ORD			120.000	1,789	14.910	1,789	3,048				337		337		10/10/2018.	
675234 10 8	OCEANFIRST FINANCIAL ORD			50.000	1,277	25.540	1,277	1,360		34		152		152		10/10/2018.	
676220 10 6	OFFICE DEPOT ORD			680.000	1,863	2.740	1,863	1,965		68		109		109		10/10/2018.	
67623C 10 9	OFFICE PROPERTIES INCOME TRUST C ORD			26.000	836	32.140	836	2,047		57		(1,211)		(1,211)		10/10/2018.	
678026 10 5	OIL STATES INTERNATIONAL ORD			70.000	1,142	16.310	1,142	2,190				142		142		10/10/2018.	
679295 10 5	OKTA CL A ORD			110.000	12,691	115.370	12,691	6,097				5,673		5,673		10/10/2018.	
679580 10 0	OLD DOMINION FREIGHT LINE ORD			80.000	15,182	189.780	15,182	11,121		54		5,303		5,303		10/10/2018.	
680033 10 7	OLD NATIONAL BANCORP ORD			180.000	3,292	18.290	3,292	3,586		94		520		520		10/10/2018.	
680223 10 4	OLD REPUBLIC INTERNATIONAL ORD			340.000	7,606	22.370	7,606	7,228		612		612		612		10/10/2018.	
680665 20 5	OLIN ORD			200.000	3,450	17.250	3,450	4,684		160		(572)		(572)		10/10/2018.	
681116 10 9	OLLIES BARGAIN OUTLET HLDG ORD			60.000	3,919	65.310	3,919	5,242				(72)		(72)		10/10/2018.	
681919 10 6	OMNICOM GROUP ORD			155.000	12,558	81.020	12,558	8,934	101	395		1,206		1,206		10/10/2018.	
681936 10 0	OMEGA HEALTHCARE REIT ORD			240.000	10,164	42.350	10,164	7,934		636		1,728		1,728		10/10/2018.	
682129 10 1	OMNOVA SOLUTIONS ORD			55.000	556	10.110	556	557				(1)		(1)		10/15/2019.	
68213N 10 9	OMNICELL ORD			40.000	3,269	81.720	3,269	2,546				819		819		10/10/2018.	
682143 10 2	OMEROS ORD			60.000	845	14.090	845	1,049				(204)		(204)		03/19/2019.	
682189 10 5	ON SEMICONDUCTOR ORD			520.000	12,678	24.380	12,678	8,388				4,092		4,092		10/10/2018.	
68235P 10 8	ONE GAS ORD			60.000	5,614	93.570	5,614	5,039		120		838		838		10/10/2018.	
682680 10 3	ONEOK ORD			3,175.000	240,252	75.670	240,252	196,396		9,655		54,699		54,699		07/01/2019.	
68268W 10 3	ONEMAIN HOLDINGS ORD			90.000	3,794	42.150	3,794	2,787		270		1,607		1,607		10/10/2018.	
683344 10 5	NANOMETRICS ORD			54.000	1,974	36.550	1,974	1,866				108		108		06/28/2019.	

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CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation
68375N 10 3	OPKO HEALTH ORD			418.000	614	1.470	614	1,053				(439)		(439)		03/19/2019.	
68389X 10 5	ORACLE ORD			2,740.000	145,165	52.980	145,165	87,618		2,416		21,454		21,454		10/10/2018.	
68554V 10 8	ORASURE TECHNOLOGIES ORD			80.000	642	8.030	642	742				(100)		(100)		06/28/2019.	
68555P 10 0	ORBCOMM ORD			90.000	379	4.210	379	652				(273)		(273)		06/28/2019.	
68571X 10 3	ORCHID ISLAND CAPITAL ORD			80.000	468	5.850	468	473	6	13		(5)		(5)		10/15/2019.	
68621T 10 2	ORIGIN BANCORP ORD			25.000	946	37.840	946	931				15		15		12/16/2019.	
686688 10 2	ORMAT TECH ORD			40.000	2,981	74.520	2,981	2,064		18		889		889		10/10/2018.	
68752M 10 8	ORTHOFIX MEDICAL ORD			20.000	924	46.180	924	1,057				(134)		(134)		06/28/2019.	
688239 20 1	OSHKOSH ORD			80.000	7,572	94.650	7,572	5,170		89		2,667		2,667		10/10/2018.	
689648 10 3	OTTER TAIL ORD			40.000	2,052	51.290	2,052	1,904		56		66		66		10/10/2018.	
69007J 10 6	OUTFRONT MEDIA ORD			170.000	4,559	26.820	4,559	3,147		245		1,479		1,479		10/10/2018.	
690732 10 2	OWENS & MINOR ORD			80.000	414	5.170	414	513		0		(99)		(99)		10/15/2019.	
690742 10 1	OWENS CORNIING ORD			130.000	8,466	65.120	8,466	6,856		114		2,748		2,748		10/10/2018.	
691497 30 9	OXFORD INDS ORD			20.000	1,508	75.420	1,508	1,584		29		88		88		10/10/2018.	
69318G 10 6	PBF ENERGY CL A ORD			140.000	4,392	31.370	4,392	7,118		168		(182)		(182)		10/10/2018.	
69327R 10 1	PDC ENERGY ORD			80.000	2,094	26.170	2,094	3,971				(287)		(287)		10/10/2018.	
693282 10 5	PDF SOLUTIONS ORD			35.000	591	16.890	591	561				30		30		12/16/2019.	
69329Y 10 4	PDL BIOPHARMA ORD			145.000	471	3.245	471	485				(15)		(15)		12/16/2019.	
69336V 10 1	PGT INNOVATIONS ORD			70.000	1,044	14.910	1,044	1,170				(126)		(126)		06/28/2019.	
69343T 10 7	PJT PARTNERS CL A ORD			30.000	1,354	45.130	1,354	1,215		3		139		139		06/28/2019.	
693475 10 5	PNC FINANCIAL SERVICES GROUP ORD			562.000	89,712	159.630	89,712	26,417		2,360		24,009		24,009		09/30/2011.	
69349H 10 7	PNM RESOURCES ORD			90.000	4,564	50.710	4,564	3,576		104		866		866		10/10/2018.	
693506 10 7	PPG INDUSTRIES ORD			290.000	38,712	133.490	38,712	13,992		574		9,065		9,065		10/10/2018.	
69351T 10 6	PPL ORD			860.000	30,857	35.880	30,857	24,427	355	1,417		6,493		6,493		10/10/2018.	
69354M 10 8	PRA HEALTH SCIENCES ORD			70.000	7,781	111.150	7,781	6,943				1,343		1,343		10/10/2018.	
69354N 10 6	PRA GROUP ORD			50.000	1,815	36.300	1,815	1,704				597		597		10/10/2018.	
69360J 10 7	PS BUSINESS PARKS REIT ORD			20.000	3,297	164.870	3,297	2,487		84		677		677		10/10/2018.	
693656 10 0	PVH ORD			50.000	5,258	105.150	5,258	4,052		8		610		610		10/10/2018.	
69366J 20 0	PTC THERAPEUTICS ORD			50.000	2,402	48.030	2,402	1,936				686		686		10/10/2018.	
69370C 10 0	PTC ORD			140.000	10,485	74.890	10,485	12,776				(1,121)		(1,121)		10/10/2018.	
693718 10 8	PACCAR ORD			415.000	32,827	79.100	32,827	25,857	955	1,361		9,113		9,113		10/10/2018.	
69404D 10 8	PACIFIC BIOSCIENCES OF CALIFRNIA ORD			179.000	920	5.140	920	1,318				(398)		(398)		03/19/2019.	
69478X 10 5	PACIFIC PREMIER BANCORP ORD			50.000	1,630	32.605	1,630	1,814		44		354		354		10/10/2018.	
695127 10 0	PACIRA BIOSCIENCES ORD			40.000	1,812	45.300	1,812	1,823				91		91		10/10/2018.	
695156 10 9	PACKAGING CORP OF AMERICA ORD			115.000	12,879	111.990	12,879	11,239	91	363		3,281		3,281		10/10/2018.	
695263 10 3	PACW PACWEST BANCORP ORD			150.000	5,741	38.270	5,741	7,112		360		749		749		10/10/2018.	
697435 10 5	PALO ALTO NETWORKS ORD			60.000	13,875	231.250	13,875	12,143				2,574		2,574		10/10/2018.	
698813 10 2	PAPA JOHNS INTERNATIONAL ORD			25.000	1,579	63.150	1,579	1,137		6		442		442		08/14/2019.	
69924R 10 8	PARAMOUNT GROUP REIT ORD			250.000	3,480	13.920	3,480	3,640	25	100		340		340		10/10/2018.	
700517 10 5	PARK HOTELS RESORTS ORD			290.000	7,502	25.870	7,502	8,613	160	586		(34)		(34)		09/10/2019.	
700658 10 7	PARK NATIONAL ORD			10.000	1,024	102.380	1,024	1,046		42		174		174		10/10/2018.	
701094 10 4	PARKER HANNIFIN ORD			136.000	27,992	205.820	27,992	7,872		462		7,708		7,708		07/28/2010.	

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1 CUSIP Identification	2 Description	Codes 3 Code	Codes 4 Foreign	5 Number of Shares	6 Book/Adjusted Carrying Value	Fair Value 7 Rate per Share Used to Obtain Fair Value	Fair Value 8 Fair Value	9 Actual Cost	Dividends 10 Declared but Unpaid	Dividends 11 Amount Received During Year	Dividends 12 Nonadmitted Declared but Unpaid	Change in B./A.C.V. 13 Unrealized Valuation Increase (Decrease)	Change in B./A.C.V. 14 Current Year's Other-Than-Temporary Impairment Recognized	Change in B./A.C.V. 15 Total Change in B./A.C.V. (13-14)	Change in B./A.C.V. 16 Total Foreign Exchange Change in B./A.C.V.	17 Date Acquired	18 NAIC Designation
701877 10 2	PARSLEY ENERGY CL A ORD			320.000	6,051	18.910	6,051	9,485		19		938		938		10/10/2018.	
703343 10 3	PATRICK INDUSTRIES ORD			20.000	1,049	52.430	1,049	1,080		5		456		456		10/10/2018.	
70338P 10 0	PATTERN ENERGY GROUP CL A ORD			90.000	2,408	26.755	2,408	1,585	38	152		732		732		10/10/2018.	
703395 10 3	PATTERSON COMPANIES ORD			100.000	2,048	20.480	2,048	2,440		104		82		82		10/10/2018.	
703481 10 1	PATTERSON UTI ENERGY ORD			270.000	2,835	10.500	2,835	4,525		43		41		41		10/10/2018.	
704326 10 7	PAYCHEX ORD			390.000	33,173	85.060	33,173	26,295		944		7,765		7,765		10/10/2018.	
70432V 10 2	PAYCOM SOFTWARE ORD			60.000	15,886	264.760	15,886	7,714				8,539		8,539		10/10/2018.	
70438V 10 6	PAYLOCITY HOLDING ORD			30.000	3,625	120.820	3,625	1,974				1,818		1,818		10/10/2018.	
70450Y 10 3	PAYPAL HOLDINGS ORD			1,410.000	152,520	108.170	152,520	70,650				33,953		33,953		12/18/2018.	
704551 10 0	PEABODY ENERGY ORD			90.000	821	9.120	821	3,077		217		(1,922)		(1,922)		10/10/2018.	
704699 10 7	PEAPACK GLADSTONE FINANCIAL ORD			30.000	927	30.900	927	843		3		84		84		06/28/2019.	
70509V 10 0	PEBBLEBROOK HOTEL REIT ORD			153.117	4,105	26.810	4,105	5,270	58	205		(767)		(767)		12/03/2018.	
705573 10 3	PEGASYSTEMS ORD			40.000	3,186	79.650	3,186	2,225	1	5		1,273		1,273		10/10/2018.	
707569 10 9	PENN NATIONAL GAMING ORD			125.000	3,195	25.560	3,195	3,626				841		841		10/16/2018.	
70788V 10 2	PENN VIRGINIA ORD			15.000	455	30.350	455	412				43		43		12/16/2019.	
70805E 10 9	PENNANT GROUP ORD			35.000	1,157	33.070	1,157	353				804		804		10/10/2018.	
708160 10 6	JC PENNEY ORD			410.000	459	1.120	459	467				(8)		(8)		06/28/2019.	
70931T 10 3	PENNYMAC MORTGAGE INVEST REIT ORD			70.000	1,560	22.290	1,560	1,453	33	66		108		108		04/22/2019.	
70959W 10 3	PENSKE AUTOMOTIVE GROUP VTG ORD			40.000	2,009	50.220	2,009	1,783		63		396		396		10/10/2018.	
70975L 10 7	PENUMBRA ORD			30.000	4,928	164.270	4,928	3,930				1,262		1,262		10/10/2018.	
709789 10 1	PEOPLE BANCORP ORD			20.000	693	34.660	693	623		7		70		70		08/14/2019.	
712704 10 5	PEOPLES UNITED FINANCIAL ORD			502.000	8,484	16.900	8,484	8,057		318		1,147		1,147		06/28/2019.	
713448 10 8	PEPSICO ORD			1,515.000	207,055	136.670	207,055	126,104	1,447	5,704		39,678		39,678		05/15/2018.	
71375U 10 1	PERFICIENT ORD			40.000	1,843	46.070	1,843	1,138				705		705		04/22/2019.	
71377A 10 3	PERFORMANCE FOOD GROUP ORD			120.000	6,178	51.480	6,178	3,502				2,305		2,305		10/10/2018.	
714046 10 9	PERKINELMER ORD			130.000	12,623	97.100	12,623	11,201		36		2,412		2,412		10/10/2018.	
715347 10 0	PERSPECTA ORD			170.000	4,495	26.440	4,495	4,262	10	37		1,567		1,567		10/10/2018.	
716382 10 6	PETMED EXPRESS ORD			25.000	588	23.520	588	470		7		118		118		10/15/2019.	
71639T 10 6	PETIQ CL A ORD			20.000	501	25.050	501	659				(158)		(158)		06/28/2019.	
717081 10 3	PFIZER ORD			6,192.000	242,603	39.180	242,603	88,221		8,882		(27,678)		(27,678)		07/28/2010.	
71742Q 10 6	PHIBRO ANIMAL HEALTH CL A ORD			20.000	497	24.830	497	635		5		(139)		(139)		06/28/2019.	
718172 10 9	PHILIP MORRIS INTERNATIONAL ORD			1,669.000	142,015	85.090	142,015	117,214	1,953	7,661		30,593		30,593		03/05/2013.	
718546 10 4	PHILLIPS 66 ORD			450.000	50,135	111.410	50,135	25,515		1,561		11,367		11,367		10/10/2018.	
718549 20 7	PHILLIPS 66 PARTNERS COM UNT			4,600.000	283,544	61.640	283,544	224,152		15,640		89,838		89,838		04/11/2018.	
719405 10 2	PHOTRONICS ORD			80.000	1,261	15.760	1,261	656				605		605		06/28/2019.	
71943U 10 4	PHYSICIANS REALTY REIT ORD			220.000	4,167	18.940	4,167	3,696		202		640		640		10/10/2018.	
720190 20 6	PIEDMONT OFFICE REIT CL A ORD			150.000	3,336	22.240	3,336	2,771	32	126		780		780		10/10/2018.	
72346Q 10 4	PINNACLE FINANCIAL PARTNERS ORD			90.000	5,760	64.000	5,760	5,318		58		1,611		1,611		10/10/2018.	
723484 10 1	PINNACLE WEST ORD			130.000	11,691	89.930	11,691	5,815		389		615		615		10/10/2018.	
723787 10 7	PIONEER NATURAL RESOURCE ORD			175.000	26,490	151.370	26,490	22,031	77	133		3,474		3,474		10/10/2018.	
724078 10 0	PIPER JAFFRAY ORD			10.000	799	79.940	799	761		11		39		39		04/22/2019.	

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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	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation
724479 10 0	PITNEY BOWES ORD			230.000	927	4.030	927	1,543		46		(432)		(432)		10/10/2018.	
726503 10 5	PLAINS ALL AMERICAN PIPELINE UNT			22,100.000	406,419	18.390	406,419	518,035		22,536		(60,268)		(60,268)		12/18/2019.	
72651A 20 7	PLAINS GP HOLDINGS CL A ORD			21,800.000	413,110	18.950	413,110	515,116		23,616		(36,502)		(36,502)		12/18/2019.	
72703H 10 1	PLANET FITNESS CL A ORD			100.000	7,468	74.680	7,468	4,646				2,106		2,106		10/10/2018.	
727493 10 8	PLANTRONICS ORD			50.000	1,367	27.340	1,367	2,625		30		(288)		(288)		10/10/2018.	
729132 10 0	PLEXUS ORD			30.000	2,308	76.940	2,308	1,578				776		776		10/10/2018.	
72919P 20 2	PLUG POWER ORD			310.000	980	3.160	980	865				115		115		10/15/2019.	
72941B 10 6	PLURALSIGHT CL A ORD			80.000	1,377	17.210	1,377	1,327				50		50		10/15/2019.	
731068 10 2	POLARIS INDUSTRIES ORD			70.000	7,119	101.700	7,119	6,533		171		1,751		1,751		10/10/2018.	
73179P 10 6	POLYONE ORD			90.000	3,311	36.790	3,311	3,417	18	70		737		737		10/10/2018.	
73278L 10 5	POOL ORD			40.000	8,495	212.380	8,495	5,948		84		2,549		2,549		10/10/2018.	
733174 70 0	POPULAR ORD			120.000	7,050	58.750	7,050	6,144	32	124		1,384		1,384		10/10/2018.	
736508 84 7	PORTLAND GENERAL ELECTRIC ORD			100.000	5,579	55.790	5,579	4,659	39	150		994		994		10/10/2018.	
737010 10 8	PORTOLA PHARMACEUTICALS ORD			70.000	1,672	23.880	1,672	1,670				305		305		10/10/2018.	
737446 10 4	POST HOLDINGS ORD			80.000	8,728	109.100	8,728	7,426				1,598		1,598		10/10/2018.	
737630 10 3	POTLATCHDELTIC ORD			70.000	3,029	43.270	3,029	2,605		112		814		814		10/10/2018.	
739276 10 3	POWER INTEGRATIONS ORD			30.000	2,967	98.910	2,967	1,671		21		1,138		1,138		10/10/2018.	
740367 40 4	PREFERRED BANK ORD			10.000	601	60.090	601	472		6		129		129		06/28/2019.	
74039L 10 3	PREFERRED APARTMENT COMM REIT ORD			50.000	666	13.310	666	747	13	13		(82)		(82)		06/28/2019.	
74051N 10 2	PREMIER CL A ORD			60.000	2,273	37.880	2,273	2,732				32		32		10/10/2018.	
74112D 10 1	PRESTIGE CONSUMER HEALTHCARE ORD			70.000	2,835	40.500	2,835	2,755				673		673		10/10/2018.	
74144T 10 8	T ROWE PRICE GROUP ORD			290.000	35,334	121.840	35,334	20,245		882		8,561		8,561		10/10/2018.	
741511 10 9	PRICESMART ORD			20.000	1,420	71.020	1,420	1,556		14		238		238		10/10/2018.	
74164F 10 3	PRIMORIS SERVICES ORD			50.000	1,112	22.240	1,112	1,046	3	3		66		66		06/28/2019.	
74164M 10 8	PRIMERICA ORD			50.000	6,528	130.560	6,528	5,806		68		1,643		1,643		10/10/2018.	
74251V 10 2	PRINCIPAL FINANCIAL GROUP ORD			340.000	18,700	55.000	18,700	15,370		741		3,682		3,682		10/10/2018.	
74267C 10 6	PROASSURANCE ORD			60.000	2,168	36.140	2,168	2,737	19	104		(265)		(265)		10/10/2018.	
742718 10 9	PROCTER & GAMBLE ORD			2,390.000	298,511	124.900	298,511	159,330		6,959		78,822		78,822		03/03/2014.	
743187 10 6	PROGENICS PHARMACEUTICALS ORD			110.000	560	5.090	560	679				(119)		(119)		06/28/2019.	
743312 10 0	PROGRESS SOFTWARE ORD			50.000	2,078	41.550	2,078	1,638		32		303		303		10/10/2018.	
743315 10 3	PROGRESSIVE ORD			715.000	51,759	72.390	51,759	31,913		2,012		8,623		8,623		10/10/2018.	
74340W 10 3	PROLOGIS REIT			771.000	68,727	89.140	68,727	37,264		1,635		23,454		23,454		10/10/2018.	
743424 10 3	PROOFPOINT ORD			60.000	6,887	114.780	6,887	5,660				1,858		1,858		10/10/2018.	
74346Y 10 3	PROS HOLDINGS ORD			41.000	2,457	59.920	2,457	1,729				727		727		03/19/2019.	
74347M 10 8	PROPETRO HOLDING ORD			80.000	900	11.250	900	1,425				(86)		(86)		10/10/2018.	
743606 10 5	PROSPERITY BANCSHARES ORD			106.000	7,620	71.890	7,620	7,523	49	131		785		785		11/01/2019.	
743713 10 9	PROTO LABS ORD			30.000	3,047	101.550	3,047	3,825				(337)		(337)		10/10/2018.	
743815 10 2	PROVIDENCE SERVICE ORD			10.000	592	59.180	592	573				19		19		06/28/2019.	
74386T 10 5	PROVIDENT FINANCIAL SERVICES ORD			70.000	1,726	24.650	1,726	1,710		78		36		36		10/10/2018.	
744320 10 2	PRUDENTIAL FINANCIAL ORD			515.000	48,276	93.740	48,276	42,115		2,060		6,278		6,278		10/10/2018.	
744573 10 6	PUBLIC SERVICE ENTERPRISE GROUP ORD			620.000	36,611	59.050	36,611	30,586		1,155		4,340		4,340		10/10/2018.	
74460D 10 9	PUBLIC STORAGE REIT ORD			90.000	19,166	212.960	19,166	7,008		720		950		950		10/17/2007.	

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1	2	Codes 3	4	5	6	Fair Value 7	8	9	Dividends 10	11	12	Change in Book/Adjusted Carrying Value 13	14	15	16	17	18
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation
745867 10 1	PULTEGROUP ORD			317.000	12,300	38.800	12,300	7,360	38	139		4,061		4,061		10/10/2018.	
74587V 10 7	PUMA BIOTECHNOLOGY ORD			30.000	263	8.750	263	1,242				(348)		(348)		10/10/2018.	
74624M 10 2	PURE STORAGE CL A ORD			200.000	3,422	17.110	3,422	4,406				206		206		10/10/2018.	
74727A 10 4	QCR HOLDINGS ORD			15.000	658	43.860	658	536	1	1		122		122		08/14/2019.	
747316 10 7	QUAKER CHEMICAL ORD			10.000	1,645	164.520	1,645	1,930		15		(132)		(132)		10/10/2018.	
74733V 10 0	QEP RESOURCES ORD			290.000	1,305	4.500	1,305	3,277		12		(328)		(328)		10/10/2018.	
74736A 10 3	QTS REALTY CL A REIT ORD			60.000	3,256	54.270	3,256	2,496	26	104		1,033		1,033		10/10/2018.	
74736K 10 1	QORVO ORD			150.000	17,435	116.230	17,435	9,613				8,325		8,325		10/10/2018.	
74736L 10 9	Q2 HOLDINGS ORD			40.000	3,243	81.080	3,243	1,989				1,261		1,261		10/10/2018.	
747525 10 3	QUALCOMM ORD			1,665.000	146,903	88.230	146,903	90,387		4,129		52,148		52,148		10/10/2018.	
74758T 30 3	QUALYS ORD			40.000	3,335	83.370	3,335	2,861				345		345		10/10/2018.	
747619 10 4	QUANEX BUILDING PRODUCTS ORD			40.000	683	17.080	683	755		6		(72)		(72)		06/28/2019.	
74762E 10 2	QUANTA SERVICES ORD			180.000	7,328	40.710	7,328	5,093	9	29		1,910		1,910		10/10/2018.	
74834L 10 0	QUEST DIAGNOSTICS ORD			160.000	17,086	106.790	17,086	10,635		339		3,763		3,763		10/10/2018.	
74838J 10 1	QUIDEL ORD			40.000	3,001	75.030	3,001	2,537				1,048		1,048		10/10/2018.	
74874Q 10 0	QUINSTREET ORD			50.000	766	15.310	766	792				(27)		(27)		06/28/2019.	
749119 10 3	QUOTIENT TECHNOLOGY ORD			100.000	986	9.860	986	1,074				(88)		(88)		06/28/2019.	
74915M 10 0	QURATE RETAIL SRS A ORD			520.000	4,384	8.430	4,384	10,811				(5,767)		(5,767)		10/10/2018.	
74933V 10 8	RA PHARMACEUTICALS ORD			40.000	1,877	46.930	1,877	1,203				675		675		06/28/2019.	
749397 10 5	R1 RCM ORD			130.000	1,687	12.980	1,687	1,273				415		415		04/22/2019.	
749607 10 7	RLI ORD			40.000	3,601	90.020	3,601	2,998		76		841		841		10/10/2018.	
74965L 10 1	RLJ LODGING REIT ORD			210.000	3,721	17.720	3,721	4,322	69	277		277		277		10/10/2018.	
74967R 10 6	RMR GROUP CL A ORD			15.000	685	45.640	685	651		6		33		33		08/14/2019.	
74967X 10 3	RH ORD			20.000	4,270	213.500	4,270	2,155				1,874		1,874		10/10/2018.	
749685 10 3	RPM ORD			160.000	12,282	76.760	12,282	9,576		226		2,877		2,877		10/10/2018.	
74971D 10 1	RPT REALTY ORD			100.000	1,504	15.040	1,504	1,149	22	44		355		355		04/22/2019.	
750236 10 1	RADIAN GROUP ORD			260.000	6,542	25.160	6,542	5,039		3		2,288		2,288		10/10/2018.	
750469 20 7	RADIUS HEALTH ORD			50.000	1,008	20.160	1,008	1,218				(210)		(210)		06/28/2019.	
750491 10 2	RADNET ORD			55.000	1,117	20.300	1,117	826				290		290		08/14/2019.	
750917 10 6	RAMBUS ORD			138.000	1,901	13.775	1,901	1,481				420		420		03/19/2019.	
751212 10 1	RALPH LAUREN CL A ORD			65.000	7,619	117.220	7,619	6,988	45	171		894		894		10/10/2018.	
75281A 10 9	RANGE RESOURCES ORD			260.000	1,261	4.850	1,261	4,503		21		(1,227)		(1,227)		10/10/2018.	
753422 10 4	RAPID7 ORD			40.000	2,241	56.020	2,241	1,362				994		994		10/10/2018.	
754212 10 8	RAVEN INDUSTRIES ORD			40.000	1,378	34.460	1,378	1,780		21		(69)		(69)		10/10/2018.	
754730 10 9	RAYMOND JAMES ORD			160.000	14,314	89.460	14,314	14,406	59	218		2,408		2,408		10/10/2018.	
754907 10 3	RAYONIER REIT ORD			150.000	4,914	32.760	4,914	4,655		162		761		761		10/10/2018.	
75508B 10 4	RAYONIER ADVANCED MATERIALS ORD			60.000	230	3.840	230	875		4		(644)		(644)		04/22/2019.	
755111 50 7	RAYTHEON ORD			352.000	77,348	219.740	77,348	46,000		1,221		20,848		20,848		03/19/2019.	
75524B 10 4	RBC BEARINGS ORD			20.000	3,167	158.340	3,167	2,944				545		545		10/10/2018.	
75524W 10 8	RE MAX HOLDINGS CL A ORD			30.000	1,155	38.490	1,155	923		13		232		232		06/28/2019.	
75605Y 10 6	REALOGY HOLDINGS ORD			150.000	1,452	9.680	1,452	2,900		41		(750)		(750)		10/10/2018.	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation
75606N 10 9	REALPAGE ORD			80.000	4,300	53.750	4,300	4,422				445		445		10/10/2018.	
756109 10 4	REALTY INCOME REIT ORD			350.000	25,771	73.630	25,771	18,970	80	949		3,707		3,707		10/10/2018.	
75615P 10 3	REATA PHARMACEUTICALS CL A ORD			20.000	4,089	204.430	4,089	1,213				2,967		2,967		10/10/2018.	
75689M 10 1	RED ROBIN GOURMET BURGERS ORD			10.000	330	33.020	330	306				25		25		06/28/2019.	
75700L 10 8	RED ROCK RESORTS CL A ORD			80.000	1,916	23.950	1,916	1,894		40		291		291		10/10/2018.	
75737F 10 8	REDFIN ORD			90.000	1,903	21.140	1,903	1,391				607		607		10/10/2018.	
758075 40 2	REDWOOD REIT ORD			100.000	1,654	16.540	1,654	1,617		120		147		147		10/10/2018.	
758750 10 3	REGAL BELOIT ORD			50.000	4,281	85.610	4,281	3,987	15	58		778		778		10/10/2018.	
758849 10 3	REGENCY CENTERS REIT ORD			180.000	11,354	63.080	11,354	11,351		421		792		792		10/10/2018.	
75886F 10 7	REGENERON PHARMACEUTICALS ORD			95.000	35,671	375.480	35,671	30,957				188		188		10/10/2018.	
758932 10 7	REGIS ORD			35.000	625	17.870	625	701				(75)		(75)		10/15/2019.	
75901B 10 7	REGENXBIO ORD			30.000	1,229	40.970	1,229	1,808				(29)		(29)		10/10/2018.	
7591EP 10 0	REGIONS FINANCIAL ORD			1,050.000	18,018	17.160	18,018	5,432	163	604		3,969		3,969		07/23/2010.	
759351 60 4	REINSURANCE GROUP OF AMER ORD			70.000	11,414	163.060	11,414	9,920		182		1,598		1,598		10/10/2018.	
759509 10 2	RELIANCE STEEL ORD			80.000	9,581	119.760	9,581	6,567		176		3,887		3,887		10/10/2018.	
75970E 10 7	RENASANT ORD			50.000	1,771	35.420	1,771	1,987	11	43		262		262		10/10/2018.	
75972A 30 1	RENEWABLE ENERGY GROUP ORD			40.000	1,078	26.950	1,078	944				134		134		04/22/2019.	
759916 10 9	REPLIGEN ORD			40.000	3,700	92.500	3,700	2,143				1,590		1,590		10/10/2018.	
76009N 10 0	RENT-A-CENTER ORD			50.000	1,442	28.840	1,442	1,159		13		283		283		04/22/2019.	
760759 10 0	REPUBLIC SERVICES ORD			273.000	24,469	89.630	24,469	17,553	111	418		4,788		4,788		12/18/2018.	
761152 10 7	RESMED ORD			165.000	25,570	154.970	25,570	16,777		228		6,782		6,782		10/10/2018.	
76118Y 10 4	RESIDEO TECHNOLOGIES ORD			131.997	1,575	11.930	1,575	1,734				(1,138)		(1,138)		01/04/2017.	
76122Q 10 5	RESOURCES CONNECTION ORD			30.000	490	16.330	490	480		8		10		10		06/28/2019.	
761299 10 6	RETROPHIN ORD			53.000	753	14.200	753	1,294				(542)		(542)		03/19/2019.	
76131N 10 1	RETAIL OPPORTUNITY INVEST REIT ORD			130.000	2,296	17.660	2,296	2,376		102		231		231		10/10/2018.	
76131V 20 2	RETAIL PROP OF AME CL A REIT ORD			270.000	3,618	13.400	3,618	3,186	45	179		689		689		10/10/2018.	
761330 10 9	REVANCE THERAPEUTICS ORD			50.000	812	16.230	812	648				163		163		06/28/2019.	
76169B 10 2	REXNORD ORD			120.000	3,914	32.620	3,914	3,458				1,160		1,160		10/10/2018.	
76169C 10 0	REXFORD INDUSTRIAL REALTY REIT ORD			110.000	5,024	45.670	5,024	3,473	20	79		1,782		1,782		10/10/2018.	
766559 60 3	RIGEL PHARMACEUTICALS ORD			220.000	471	2.140	471	480				(9)		(9)		12/16/2019.	
76680R 20 6	RINGCENTRAL CL A ORD			80.000	13,494	168.670	13,494	6,119				6,898		6,898		10/10/2018.	
767754 87 2	RITE AID ORD			75.000	1,160	15.470	1,160	695				465		465		10/15/2019.	
770323 10 3	ROBERT HALF ORD			140.000	8,841	63.150	8,841	9,232		174		833		833		10/10/2018.	
773903 10 9	ROCKWELL AUTOMAT ORD			90.000	18,240	202.670	18,240	2,902		354		4,697		4,697		03/28/2007.	
775133 10 1	ROGERS ORD			20.000	2,495	124.730	2,495	2,538				513		513		10/10/2018.	
77543R 10 2	ROKU CL A ORD			105.000	14,060	133.900	14,060	9,968				5,382		5,382		08/14/2019.	
775711 10 4	ROLLINS ORD			165.000	5,471	33.160	5,471	6,230		78		(485)		(485)		10/10/2018.	
776696 10 6	ROPER TECHNOLOGIES ORD			105.000	37,194	354.230	37,194	8,697		194		9,210		9,210		10/10/2018.	
778296 10 3	ROSS STORES ORD			455.000	52,971	116.420	52,971	24,177		464		15,115		15,115		10/10/2018.	
780287 10 8	ROYAL GOLD ORD			80.000	9,780	122.250	9,780	5,977		85		2,928		2,928		10/10/2018.	
78112V 10 2	THE RUBICON PROJECT ORD			60.000	490	8.160	490	572				(82)		(82)		08/14/2019.	
781846 20 9	RUSH ENTERPRISES CL A ORD			39.000	1,814	46.500	1,814	1,631		15		183		183		03/19/2019.	

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CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation
783332 10 9	RUTHS HOSPITALITY GROUP ORD			30.000	653	21.765	653	681		8		(28)		(28)		06/28/2019	
783549 10 8	RYDER SYSTEM ORD			60.000	3,259	54.310	3,259	4,027		132		370		370		10/10/2018	
78377T 10 7	RYMAN HOSPITALITY PROP REIT ORD			50.000	4,333	86.660	4,333	4,065	45	178		999		999		10/10/2018	
783859 10 1	S AND T BANCORP ORD			40.000	1,612	40.290	1,612	1,697		44		98		98		10/10/2018	
78409V 10 4	S&P GLOBAL ORD			300.000	81,915	273.050	81,915	35,575		684		30,933		30,933		10/10/2018	
78410G 10 4	SBA COMMUNICATIONS CL A REIT ORD			140.000	33,739	240.990	33,739	21,421		104		11,074		11,074		10/10/2018	
784117 10 3	SEI INVESTMENTS ORD			160.000	10,477	65.480	10,477	8,970	56	106		3,085		3,085		10/10/2018	
784305 10 4	SJW GROUP ORD			30.000	2,132	71.060	2,132	1,823		18		309		309		06/28/2019	
78440X 10 1	SL GREEN RLTY REIT ORD			95.000	8,729	91.880	8,729	8,874	84	323		1,216		1,216		10/10/2018	
78442P 10 6	SLM ORD			530.000	4,722	8.910	4,722	5,650		64		318		318		10/10/2018	
78454L 10 0	SM ENERGY ORD			130.000	1,461	11.240	1,461	3,914		13		(551)		(551)		10/10/2018	
784635 10 4	SPX ORD			50.000	2,544	50.880	2,544	1,531				1,144		1,144		10/10/2018	
78463M 10 7	SPS COMMERCE ORD			40.000	2,217	55.420	2,217	1,727				649		649		10/10/2018	
78467J 10 0	SS AND C TECHNOLOGIES HOLDINGS ORD			250.000	15,350	61.400	15,350	12,828		106		4,073		4,073		10/10/2018	
78469C 10 3	SP PLUS ORD			20.000	849	42.430	849	638				210		210		06/28/2019	
78469X 10 7	SPX FLOW ORD			50.000	2,444	48.870	2,444	2,243				923		923		10/10/2018	
78470V 10 8	SRC ENERGY ORD			290.000	1,195	4.120	1,195	2,558				(168)		(168)		10/10/2018	
78486Q 10 1	SVB FINANCIAL GROUP ORD			60.000	15,062	251.040	15,062	18,069				3,667		3,667		10/10/2018	
78489X 10 3	SVMK ORD			105.000	1,876	17.870	1,876	1,855				21		21		08/14/2019	
78573L 10 6	SABRA HEALTH CARE REIT ORD			210.998	4,503	21.340	4,503	4,743		380		1,025		1,025		10/10/2018	
78573M 10 4	SABRE ORD			310.000	6,956	22.440	6,956	7,152		174		248		248		10/10/2018	
78648T 10 0	SAFETY INSURANCE GROUP ORD			10.000	925	92.530	925	862		34		107		107		10/10/2018	
78667J 10 8	SAGE THERAPEUTICS ORD			63.000	4,548	72.190	4,548	8,048				(2,276)		(2,276)		03/19/2019	
78709Y 10 5	SAIA ORD			40.000	3,725	93.120	3,725	2,604				1,492		1,492		10/10/2018	
78781P 10 5	SAILPOINT TECHNOLOGIES HOLDINGS ORD			60.000	1,416	23.600	1,416	1,585				7		7		10/10/2018	
79466L 30 2	SALESFORCE.COM ORD			932.000	151,580	162.640	151,580	84,046				25,766		25,766		03/19/2019	
79546E 10 4	SALLY BEAUTY HOLDINGS ORD			140.000	2,555	18.250	2,555	2,509				168		168		10/10/2018	
800013 10 4	SANDERSON FARMS ORD			20.000	3,524	176.220	3,524	1,997		26		1,539		1,539		10/10/2018	
800363 10 3	SANDY SPRING BANCORP ORD			40.000	1,515	37.880	1,515	1,554		47		262		262		10/10/2018	
800422 10 7	JOHN B SANFILIPPO AND SON ORD			10.000	913	91.280	913	797		50		116		116		06/28/2019	
800677 10 6	SANGAMO THERAPEUTICS ORD			120.000	1,004	8.370	1,004	1,660				(373)		(373)		10/10/2018	
801056 10 2	SANMINA ORD			80.000	2,739	34.240	2,739	1,930				814		814		10/10/2018	
80283M 10 1	SANTANDER CONSUMER USA HOLDINGS ORD			140.000	3,272	23.370	3,272	2,703		118		809		809		10/10/2018	
803607 10 0	SAREPTA THERAPEUTICS ORD			70.000	9,033	129.040	9,033	8,562				1,394		1,394		10/10/2018	
806037 10 7	SCANSOURCE ORD			30.000	1,109	36.950	1,109	1,129				(20)		(20)		04/22/2019	
806407 10 2	HENRY SCHEIN ORD			180.000	12,010	66.720	12,010	11,368				642		642		10/10/2018	
806857 10 8	SCHLUMBERGER ORD			1,740.000	69,948	40.200	69,948	101,783	870	3,350		7,169		7,169		12/18/2018	
806882 10 6	SCHNITZER STEEL INDUSTRIES CL A ORD			30.000	650	21.680	650	785		11		(135)		(135)		06/28/2019	
807066 10 5	SCHOLASTIC ORD			40.000	1,538	38.450	1,538	1,731		24		(72)		(72)		12/18/2018	
808513 10 5	CHARLES SCHWAB ORD			1,480.000	70,389	47.560	70,389	50,502		1,006		8,924		8,924		10/10/2018	
808541 10 6	SCHWEITZER MAUD ORD			40.000	1,680	41.990	1,680	1,327		35		353		353		06/28/2019	

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808625 10 7	SCIENCE APPLICATIONS INTERNATIAL ORD			50.000	4,351	87.020	4,351	3,657		71		1,166		1,166		10/10/2018.	
80874P 10 9	SCIENTIFIC GAMES ORD			60.000	1,607	26.780	1,607	1,483				534		534		10/10/2018.	
810186 10 6	SCOTTS MIRACLE GRO ORD			40.000	4,247	106.180	4,247	3,025		90		1,789		1,789		10/10/2018.	
811054 40 2	EW SCRIPPS CL A ORD			70.000	1,099	15.700	1,099	930		4		169		169		10/15/2019.	
811707 80 1	SEACOAST BANKING OF FLORIDA ORD			50.000	1,529	30.570	1,529	1,436				228		228		10/10/2018.	
811904 10 1	SEACOR HOLDINGS ORD			20.000	863	43.150	863	950				(87)		(87)		06/28/2019.	
81211K 10 0	SEALED AIR ORD			195.000	7,767	39.830	7,767	6,517		125		973		973		10/10/2018.	
812578 10 2	SEATTLE GENETICS ORD			130.000	14,854	114.260	14,854	9,304				7,488		7,488		10/10/2018.	
81282V 10 0	SEAWORLD ENTERTAINMENT ORD			60.000	1,903	31.710	1,903	1,719				577		577		10/10/2018.	
81617J 30 1	SELECT ENERGY SERVICES CL A ORD			70.000	650	9.280	650	813				(163)		(163)		06/28/2019.	
81619Q 10 5	SELECT MEDICAL HOLDINGS ORD			130.000	3,034	23.340	3,034	2,266				1,039		1,039		10/10/2018.	
816300 10 7	SELECTIVE INSURANCE GROUP ORD			70.000	4,563	65.190	4,563	4,246		58		298		298		10/10/2018.	
816850 10 1	SEMTECH ORD			70.000	3,703	52.900	3,703	3,459				492		492		10/10/2018.	
816851 10 9	SEMPRA ENERGY ORD			210.000	31,811	151.480	31,811	15,236	203	797		9,091		9,091		10/10/2018.	
81721M 10 9	DIVERSIFIED HEALTHCARE ORD			290.000	2,448	8.440	2,448	4,939		244		(951)		(951)		10/10/2018.	
81725T 10 0	SENSIENT TECH ORD			50.000	3,305	66.090	3,305	3,772		74		512		512		10/10/2018.	
81752R 10 0	SERITAGE GROWTH PROPERTIES CL A ORD			40.000	1,603	40.080	1,603	1,800		20		310		310		10/10/2018.	
817565 10 4	SERVICE CORPORATION INTERNATIONL ORD			210.000	9,666	46.030	9,666	9,198		151		1,212		1,212		10/10/2018.	
81761L 10 2	SERVICE PROPERTIES TRUST ORD			210.000	5,109	24.330	5,109	5,762		452		95		95		10/10/2018.	
81761R 10 9	SERVICEMASTER GLOBAL HOLDINGS ORD			160.000	6,186	38.660	6,186	7,050				307		307		10/10/2018.	
81762P 10 2	SERVICENOW ORD			180.000	50,818	282.320	50,818	30,987				18,769		18,769		10/10/2018.	
81768T 10 8	SERVISFIRST BANCSHARES ORD			50.000	1,884	37.680	1,884	1,897	9	30		291		291		10/10/2018.	
819047 10 1	SHAKE SHACK CL A ORD			30.000	1,787	59.570	1,787	1,716				425		425		10/10/2018.	
822634 10 1	SHELL MIDSTREAM PARTNERS UNT			10,800.000	218,268	20.210	218,268	318,700		18,252		41,040		41,040		06/28/2017.	
82312B 10 6	SHENANDOAH TELECOMMUNICATIONS ORD			50.000	2,081	41.610	2,081	1,909		15		(132)		(132)		10/10/2018.	
824348 10 6	SHERWIN WILLIAMS ORD			70.000	40,848	583.540	40,848	16,733		316		13,306		13,306		10/10/2018.	
82620P 10 2	SIERRA BANCORP ORD			15.000	437	29.120	437	434				2		2		12/16/2019.	
82669G 10 4	SIGNATURE BANK ORD			60.000	8,197	136.610	8,197	6,932		134		2,028		2,028		10/10/2018.	
826919 10 2	SILICON LABORATORIES ORD			50.000	5,799	115.980	5,799	4,036				1,859		1,859		10/10/2018.	
827048 10 9	SILGAN HOLDINGS ORD			90.000	2,797	31.080	2,797	2,394		40		671		671		10/10/2018.	
828730 20 0	SIMMONS FIRST NATIONAL CL A ORD			110.000	2,947	26.790	2,947	3,186	18	69		293		293		10/10/2018.	
828806 10 9	SIMON PROP GRP REIT ORD			327.000	48,710	148.960	48,710	41,306		2,714		(6,223)		(6,223)		10/10/2018.	
82900L 10 2	SIMPLY GOOD FOODS ORD			90.000	2,569	28.540	2,569	2,167				402		402		06/28/2019.	
829073 10 5	SIMPSON MANUF ORD			50.000	4,012	80.230	4,012	3,421	12	45		1,305		1,305		10/10/2018.	
829226 10 9	SINCLAIR BROADCAST GROUP CL A ORD			80.000	2,667	33.340	2,667	2,263		64		560		560		10/10/2018.	
82968B 10 3	SIRIUS XM HOLDINGS ORD			2,036.400	14,560	7.150	14,560	12,208		101		2,750		2,750		10/10/2018.	
82981J 10 9	SITE CENTERS ORD			190.000	2,664	14.020	2,664	2,352	38	152		561		561		10/10/2018.	
82982L 10 3	SITEONE LANDSCAPE SUPPLY ORD			40.000	3,626	90.650	3,626	2,650				1,415		1,415		10/10/2018.	
83001A 10 2	SIX FLAGS ENTERTAINMENT ORD			80.000	3,609	45.110	3,609	5,281		263		(842)		(842)		10/10/2018.	
830566 10 5	SKECHERS USA CL A ORD			160.000	6,910	43.190	6,910	4,002				3,248		3,248		10/10/2018.	
830830 10 5	SKYLINE CHAMPION ORD			70.000	2,219	31.700	2,219	1,916				303		303		06/28/2019.	
830879 10 2	SKYWEST ORD			60.000	3,878	64.630	3,878	3,052	7	28		1,210		1,210		10/10/2018.	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation
83088M 10 2	SKYWORKS SOLUTIONS ORD			215.000	25,989	120.880	25,989	16,918		353		11,580		11,580		10/10/2018.	
83125X 10 3	SLEEP NUMBER ORD			30.000	1,477	49.240	1,477	1,212				266		266		06/28/2019.	
831865 20 9	A O SMITH ORD			170.000	8,099	47.640	8,099	8,245		153		840		840		10/10/2018.	
83200N 10 3	SMARTSHEET CL A ORD			110.000	4,941	44.920	4,941	5,324				(383)		(383)		06/28/2019.	
832696 40 5	JM SMUCKER ORD			126.000	13,120	104.130	13,120	11,743		436		1,341		1,341		10/10/2018.	
833034 10 1	SNAP ON ORD			60.000	10,164	169.400	10,164	10,227		236		1,447		1,447		10/10/2018.	
83418M 10 3	SOLARIS OILFIELD INFRASTRUC CL A ORD			40.000	560	14.000	560	599		8		(39)		(39)		06/28/2019.	
83545G 10 2	SONIC AUTOMOTIVE CL A ORD			30.000	930	31.000	930	700	3	3		230		230		06/28/2019.	
835495 10 2	SONOCO PRODUCTS ORD			120.000	7,406	61.720	7,406	6,322		204		1,031		1,031		10/10/2018.	
83570H 10 8	SONOS ORD			90.000	1,406	15.620	1,406	1,067				338		338		08/14/2019.	
83587F 20 2	SORRENTO THERAPEUTICS ORD			150.000	507	3.380	507	401				107		107		06/28/2019.	
838518 10 8	S JERSEY INDS ORD			100.000	3,298	32.980	3,298	3,605		116		518		518		10/10/2018.	
840441 10 9	SOUTH STATE ORD			40.000	3,470	86.750	3,470	3,220		67		1,072		1,072		10/10/2018.	
842587 10 7	SOUTHERN ORD			1,347.000	85,804	63.700	85,804	59,590		3,024		23,303		23,303		03/19/2019.	
84265V 10 5	SOUTHERN COPPER ORD			100.000	4,248	42.480	4,248	4,136		204		1,171		1,171		10/10/2018.	
84470P 10 9	SOUTHSIDE BANCSHARES ORD			40.000	1,486	37.140	1,486	1,339		38		146		146		04/22/2019.	
844741 10 8	SOUTHWEST AIRLINES ORD			475.000	25,641	53.980	25,641	13,693	86	323		3,563		3,563		10/10/2018.	
844895 10 2	SOUTHWEST GAS HOLDINGS ORD			60.000	4,558	75.970	4,558	4,886		129		(32)		(32)		10/10/2018.	
845467 10 9	SOUTHWSTN ENER ORD			720.000	1,742	2.420	1,742	3,967				(713)		(713)		10/10/2018.	
846819 10 0	SPARTAN MOTORS ORD			45.000	814	18.080	814	662		2		151		151		10/15/2019.	
847215 10 0	SPARTANNASH ORD			45.000	641	14.240	641	565		9		76		76		10/15/2019.	
84763A 10 8	SPECTRUM PHARMACEUTICALS ORD			120.000	437	3.640	437	1,766				(613)		(613)		10/10/2018.	
84790A 10 5	SPECTRUM BRANDS HOLDINGS ORD			59.000	3,793	64.290	3,793	3,851		88		1,226		1,226		09/27/2019.	
848574 10 9	SPIRIT AEROSYSTEMS HLDGS A ORD			130.000	9,474	72.880	9,474	11,024	16	62		103		103		10/10/2018.	
848577 10 2	SPIRIT AIRLINES ORD			80.000	3,225	40.310	3,225	3,594				(1,409)		(1,409)		10/10/2018.	
84857L 10 1	SPIRE ORD			60.000	4,999	83.310	4,999	4,468	37	142		554		554		10/10/2018.	
84860W 30 0	SPIRIT REALTY CAPITAL REIT ORD			104.000	5,115	49.180	5,115	4,056	65	260		1,449		1,449		10/10/2018.	
84861U 10 5	SPIRIT MTA REIT ORD			50.000	38	0.768	38	417		400		(379)		(379)		06/28/2019.	
848637 10 4	SPLUNK ORD			170.000	25,461	149.770	25,461	16,738				7,636		7,636		10/10/2018.	
85207U 10 5	SPRINT ORD			800.000	4,168	5.210	4,168	4,992				(488)		(488)		10/10/2018.	
85208M 10 2	SPROUTS FARMERS MARKET ORD			160.000	3,096	19.350	3,096	4,338				(666)		(666)		10/10/2018.	
852234 10 3	SQUARE CL A ORD			350.000	21,896	62.560	21,896	27,111				2,265		2,265		10/10/2018.	
852312 30 5	STAAR SURGICAL ORD			50.000	1,759	35.170	1,759	2,001				163		163		10/10/2018.	
85254J 10 2	STAG INDUSTRIAL REIT ORD			120.000	3,788	31.570	3,788	3,168	14	172		803		803		10/10/2018.	
852857 20 0	STAMPS.COM ORD			20.000	1,670	83.520	1,670	4,055				(1,442)		(1,442)		10/10/2018.	
853666 10 5	STANDARD MOTOR ORD			20.000	1,064	53.220	1,064	1,050		14		14		14		04/22/2019.	
854231 10 7	STANDEX INTL ORD			10.000	794	79.350	794	1,028		8		122		122		10/10/2018.	
854502 10 1	STANLEY BLACK AND DECKER ORD			99.000	16,408	165.740	16,408	4,733		267		4,554		4,554		11/20/2012.	
855244 10 9	STARBUCKS ORD			1,545.000	135,836	87.920	135,836	47,314		2,283		36,338		36,338		10/10/2018.	
85571B 10 5	STARWOOD PROPERTY REIT			320.000	7,955	24.860	7,955	6,701	154	614		1,648		1,648		10/10/2018.	
857477 10 3	STATE STREET ORD			460.000	36,386	79.100	36,386	29,900	239	888		7,374		7,374		10/10/2018.	

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Showing all COMMON STOCKS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	Codes 3 Code	4 Foreign	5 Number of Shares	6 Book/Adjusted Carrying Value	Fair Value 7 Rate per Share Used to Obtain Fair Value	8 Fair Value	9 Actual Cost	Dividends 10 Declared but Unpaid	11 Amount Received During Year	12 Nonadmitted Declared but Unpaid	Change in Book/Adjusted Carrying Value 13 Unrealized Valuation Increase (Decrease)	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Change in B./A.C.V. (13-14)	16 Total Foreign Exchange Change in B./A.C.V.	17 Date Acquired	18 NAIC Designation
858119 10 0	STEEL DYNAMICS ORD			270.000	9,191	34.040	9,191	11,710	65	245		1,080		1,080		10/10/2018.	
858155 20 3	STEELCASE CL A ORD			100.000	2,046	20.460	2,046	1,719	15	57		563		563		10/10/2018.	
858586 10 0	STEPAN ORD			20.000	2,049	102.440	2,049	1,691		21		569		569		10/10/2018.	
85858C 10 7	STEMLINE THERAPEUTICS ORD			50.000	532	10.630	532	766				(234)		(234)		06/28/2019.	
858912 10 8	STERICYCLE ORD			95.000	6,062	63.810	6,062	5,170				2,576		2,576		10/10/2018.	
85917A 10 0	STERLING BAN ORD			270.000	5,692	21.080	5,692	5,929		76		1,234		1,234		10/10/2018.	
859241 10 1	STERLING CONSTRUCTION ORD			30.000	422	14.080	422	477				(55)		(55)		10/15/2019.	
860372 10 1	STEWART INFO SVC ORD			30.000	1,224	40.790	1,224	1,313		27		(89)		(89)		04/22/2019.	
860630 10 2	STIFEL FINANCIAL ORD			80.000	4,852	60.650	4,852	3,964		48		1,538		1,538		10/10/2018.	
860897 10 7	STITCH FIX CL A ORD			50.000	1,283	25.660	1,283	1,599				(316)		(316)		06/28/2019.	
861025 10 4	STOCK YARDS BANCORP ORD			20.000	821	41.060	821	723		11		98		98		06/28/2019.	
86183P 10 2	STONERIDGE ORD			30.000	880	29.320	880	946				(67)		(67)		06/28/2019.	
862121 10 0	STORE CAPITAL ORD			220.000	8,193	37.240	8,193	6,184	77	295		1,965		1,965		10/10/2018.	
86272C 10 3	STRATEGIC EDUCATION ORD			20.000	3,178	158.900	3,178	2,548		42		910		910		10/10/2018.	
863667 10 1	STRYKER ORD			360.000	75,578	209.940	75,578	49,783	207	749		19,148		19,148		10/10/2018.	
864159 10 8	STURM RUGER ORD			20.000	941	47.030	941	1,089		5		(149)		(149)		06/28/2019.	
866082 10 0	SUMMIT HOTEL PROPERTIES REIT ORD			120.000	1,481	12.340	1,481	1,554		86		313		313		10/10/2018.	
86614U 10 0	SUMMIT MATERIALS CL A ORD			130.000	3,107	23.900	3,107	2,120				1,495		1,495		10/10/2018.	
866674 10 4	SUN COMMUNITIES REIT ORD			100.000	15,010	150.100	15,010	9,940	75	296		4,839		4,839		10/10/2018.	
86722A 10 3	SUNCOKE ENERGY ORD			80.000	498	6.230	498	710		5		(212)		(212)		06/28/2019.	
86771W 10 5	SUNRUN ORD			130.000	1,795	13.810	1,795	1,613				380		380		12/18/2018.	
867892 10 1	SUNSTONE HOTEL INVESTORS REIT ORD			280.000	3,898	13.920	3,898	4,295	165	193		255		255		10/10/2018.	
868157 30 6	SUPERIOR ENERGY SVCS ORD			18.000	89	4.930	89	1,762				(514)		(514)		10/10/2018.	
868459 10 8	SUPERNUS PHARMACEUTICALS ORD			60.000	1,423	23.720	1,423	2,791				(570)		(570)		10/10/2018.	
868873 10 0	SURMODICS ORD			10.000	414	41.430	414	432				(17)		(17)		06/28/2019.	
87105L 10 4	SWITCH CL A ORD			70.000	1,037	14.820	1,037	916		4		121		121		06/28/2019.	
871237 10 3	SYKES ENTERPRISES ORD			50.000	1,850	36.990	1,850	1,363				487		487		04/22/2019.	
87157D 10 9	SYNAPTICS ORD			40.000	2,631	65.770	2,631	1,463				1,142		1,142		10/10/2018.	
871607 10 7	SYNOPSYS ORD			180.000	25,056	139.200	25,056	15,482				9,893		9,893		10/10/2018.	
87161C 50 1	SYNOVUS FINANCIAL ORD			203.000	7,958	39.200	7,958	9,109	61	218		686		686		10/10/2018.	
87162W 10 0	SYNNEX ORD			50.000	6,440	128.800	6,440	3,975		75		2,398		2,398		10/10/2018.	
87165B 10 3	SYNCHRONY FINANCIAL ORD			908.000	32,697	36.010	32,697	27,218		781		11,395		11,395		10/10/2018.	
87166B 10 2	SYNEOS HEALTH CL A ORD			70.000	4,163	59.475	4,163	3,195				1,409		1,409		10/10/2018.	
87167A 10 3	SYNTHORX ORD			15.000	1,048	69.890	1,048	1,016				32		32		12/16/2019.	
871829 10 7	SYSCO ORD			510.000	43,625	85.540	43,625	30,466		796		11,669		11,669		10/10/2018.	
872307 10 3	TCF FINANCIAL ORD			191.000	8,929	46.750	8,929	9,500		195		857		857		10/10/2018.	
87236Y 10 8	TD AMERITRADE HOLDING ORD			340.000	16,898	49.700	16,898	17,275		411		252		252		10/10/2018.	
872540 10 9	TJX ORD			1,568.000	95,742	61.060	95,742	23,863		1,377		25,590		25,590		12/21/2012.	
872590 10 4	T MOBILE US ORD			370.000	29,015	78.420	29,015	24,657				5,480		5,480		10/10/2018.	
87265H 10 9	TRI POINTE GROUP ORD			180.000	2,804	15.580	2,804	2,126				837		837		10/10/2018.	
87266J 10 4	TPI COMPOSITES ORD			30.000	555	18.510	555	741				(186)		(186)		06/28/2019.	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation
87266M 10 7	TPG RE FINANCE TRUST ORD			60.000	1,216	20.270	1,216	1,152	26	26		64		64		08/14/2019.	
87305R 10 9	TTM TECHNOLOGIES ORD			110.000	1,656	15.050	1,656	1,546				585		585		10/10/2018.	
873379 10 1	TABULA RASA HEALTHCA ORD			20.000	974	48.680	974	1,516				(302)		(302)		10/10/2018.	
87357P 10 0	TACTILE SYSTEMS TECHNOLOGY ORD			23.000	1,553	67.510	1,553	1,416				136		136		03/19/2019.	
874054 10 9	TAKE TWO INTERACTIVE SOFTWARE ORD			130.000	15,916	122.430	15,916	15,558				2,534		2,534		10/10/2018.	
875372 20 3	TANDEM DIABETES CARE ORD			60.000	3,577	59.610	3,577	1,967				1,298		1,298		10/10/2018.	
875465 10 6	TANGER FACTORY REIT ORD			120.000	1,768	14.730	1,768	2,609		170		(659)		(659)		10/10/2018.	
876030 10 7	TAPESTRY ORD			355.000	9,574	26.970	9,574	14,581		479		(2,407)		(2,407)		10/10/2018.	
87612E 10 6	TARGET ORD			580.000	74,362	128.210	74,362	38,380		1,502		36,030		36,030		12/18/2018.	
87612G 10 1	TARGA RESOURCES ORD			13,570.000	554,063	40.830	554,063	576,526		39,567		50,850		50,850		07/01/2019.	
876664 10 3	TAUBMAN CNTR REIT ORD			70.000	2,176	31.090	2,176	3,845		189		(1,008)		(1,008)		10/10/2018.	
87724P 10 6	TAYLOR MORRISON HOME ORD			140.000	3,060	21.860	3,060	2,358				834		834		12/18/2018.	
87807B 10 7	TC ENERGY ORD		A.	675.000	46,683	69.160	46,683	34,500	506			12,183		12,183		10/10/2019.	
878155 10 0	TEAM ORD			35.000	559	15.970	559	588				(29)		(29)		08/14/2019.	
878237 10 6	TECHNOLOGY DATA ORD			40.000	5,744	143.600	5,744	2,805				2,472		2,472		10/10/2018.	
87901J 10 5	TEGNA ORD			392.000	6,542	16.690	6,542	5,573	27	111		2,281		2,281		02/12/2014.	
87918A 10 5	TELADOC HEALTH ORD			80.000	6,698	83.720	6,698	5,075				2,732		2,732		10/10/2018.	
879360 10 5	TELEDYNE TECH ORD			40.000	13,862	346.540	13,862	9,016				5,579		5,579		10/10/2018.	
879369 10 6	TELEFLEX ORD			50.000	18,822	376.440	18,822	12,401		68		5,898		5,898		10/10/2018.	
879433 82 9	TELEPHONE AND DATA SYSTEMS ORD			120.000	3,052	25.430	3,052	3,850		79		(853)		(853)		10/10/2018.	
88023U 10 1	TEMPUR SEALY INTERNATIONAL ORD			50.000	4,353	87.060	4,353	2,424				2,283		2,283		10/10/2018.	
88033G 40 7	TENET HEALTHCARE ORD			100.000	3,803	38.030	3,803	2,683				2,089		2,089		10/10/2018.	
880345 10 3	TENNANT ORD			20.000	1,558	77.920	1,558	1,392		18		516		516		10/10/2018.	
880349 10 5	TENNECO CL A ORD			60.000	786	13.100	786	2,287		15		(857)		(857)		10/10/2018.	
88076W 10 3	TERADATA ORD			140.000	3,748	26.770	3,748	4,831				(1,623)		(1,623)		10/10/2018.	
880770 10 2	TERADYNE ORD			240.000	16,368	68.200	16,368	7,790		86		8,837		8,837		10/10/2018.	
880779 10 3	TEREX ORD			80.000	2,382	29.780	2,382	2,998		35		177		177		10/10/2018.	
88146M 10 1	TERRENO REALTY REIT ORD			70.000	3,790	54.140	3,790	2,573	19	69		1,328		1,328		10/10/2018.	
88160R 10 1	TESLA ORD			185.000	77,391	418.330	77,391	52,891				13,872		13,872		12/16/2019.	
88162G 10 3	TETRA TECH ORD			60.000	5,170	86.160	5,170	3,934		34		2,063		2,063		10/10/2018.	
88224Q 10 7	TEXAS CAPITAL BANCSHARES ORD			60.000	3,406	56.770	3,406	4,888				341		341		10/10/2018.	
882508 10 4	TEXAS INSTRUMENTS ORD			1,044.000	133,935	128.290	133,935	65,553		3,351		35,277		35,277		02/14/2018.	
882681 10 9	TEXAS ROADHOUSE ORD			80.000	4,506	56.320	4,506	5,297		96		(270)		(270)		10/10/2018.	
883203 10 1	TEXTRON ORD			300.000	13,380	44.600	13,380	20,161	6	24		(417)		(417)		10/10/2018.	
88322Q 10 8	TG THERAPEUTICS ORD			100.000	1,110	11.100	1,110	865				245		245		06/28/2019.	
88338N 10 7	THERAPEUTICSMD ORD			239.000	576	2.410	576	1,338				(762)		(762)		03/19/2019.	
88339J 10 5	TRADE DESK CL A ORD			30.000	7,793	259.780	7,793	3,560				4,312		4,312		10/10/2018.	
883556 10 2	THERMO FISHER SCIENTIFIC ORD			428.000	139,044	324.870	139,044	37,206	81	317		43,262		43,262		02/25/2016.	
88362T 10 3	THERMON GROUP HOLDINGS ORD			40.000	1,072	26.800	1,072	1,026				46		46		06/28/2019.	
885160 10 1	THOR INDUSTRIES ORD			60.000	4,457	74.290	4,457	4,726	24	94		1,337		1,337		10/10/2018.	
88554D 20 5	3D SYSTEMS ORD			130.000	1,138	8.750	1,138	2,176				(185)		(185)		10/10/2018.	
88579Y 10 1	3M ORD			535.000	94,385	176.420	94,385	72,036		3,082		(7,554)		(7,554)		10/10/2018.	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation
88642R 10 9	TIDEWATER ORD			40.000	771	19.280	771	939				(168)		(168)		06/28/2019.	
886547 10 8	TIFFANY ORD			90.000	12,029	133.650	12,029	2,829	52	203		4,783		4,783		10/10/2018.	
887389 10 4	TIMKEN ORD			80.000	4,505	56.310	4,505	3,602		90		1,519		1,519		10/10/2018.	
887399 10 3	TIMKENSTEEL ORD			50.000	393	7.860	393	369				24		24		12/16/2019.	
88870P 10 6	TIVO ORD			140.000	1,187	8.480	1,187	1,627		48		(130)		(130)		10/10/2018.	
88870R 10 2	TIVITY HEALTH ORD			48.564	988	20.345	988	1,454				(171)		(171)		03/08/2019.	
889478 10 3	TOLL BROTHERS ORD			170.000	6,717	39.510	6,717	5,343		75		1,119		1,119		10/10/2018.	
890110 10 9	TOMPKINS FINANCIAL ORD			10.000	915	91.500	915	777		15		138		138		04/22/2019.	
89055F 10 3	TOPBUILD ORD			41.000	4,226	103.080	4,226	2,119				2,381		2,381		10/10/2018.	
891092 10 8	TORO ORD			120.000	9,560	79.670	9,560	6,638	30	108		2,855		2,855		10/10/2018.	
89214P 10 9	TOWNE BANK ORD			80.000	2,226	27.820	2,226	2,442	14	54		310		310		10/10/2018.	
892356 10 6	TRACTOR SUPPLY ORD			145.000	13,549	93.440	13,549	10,871		193		1,450		1,450		10/10/2018.	
893641 10 0	TRANSDIGM GROUP ORD			55.000	30,800	560.000	30,800	18,557	1,788	1,650		12,097		12,097		10/10/2018.	
89400J 10 7	TRANSUNION ORD			220.000	18,834	85.610	18,834	15,035		66		6,338		6,338		10/10/2018.	
89417E 10 9	TRAVELERS COMPANIES ORD			290.000	39,716	136.950	39,716	26,528		937		4,988		4,988		10/10/2018.	
894650 10 0	TREDEGAR ORD			30.000	671	22.350	671	683				(12)		(12)		12/16/2019.	
89469A 10 4	TREEHOUSE FOODS ORD			60.000	2,910	48.500	2,910	2,767				(133)		(133)		10/10/2018.	
89531P 10 5	TREX ORD			70.000	6,292	89.880	6,292	4,749				2,136		2,136		10/10/2018.	
896095 10 6	TRICO BANKSHRS ORD			30.000	1,224	40.810	1,224	1,134		13		91		91		06/28/2019.	
896215 20 9	TRIMAS ORD			50.000	1,571	31.410	1,571	1,440				206		206		10/10/2018.	
896239 10 0	TRIMBLE ORD			300.000	12,507	41.690	12,507	11,715				2,634		2,634		10/10/2018.	
896288 10 7	TRINET GROUP ORD			50.000	2,831	56.610	2,831	2,522				733		733		10/10/2018.	
896522 10 9	TRINITY INDUSTRIES ORD			170.000	3,766	22.150	3,766	4,584		109		265		265		10/10/2018.	
896749 10 8	TRIPLE S MANAGEMENT CL B ORD			30.000	555	18.490	555	755				(200)		(200)		08/14/2019.	
89678F 10 0	TRISTATE CAPITAL HOLDINGS ORD			30.000	784	26.120	784	647				137		137		10/15/2019.	
89679E 30 0	TRIUMPH BANCORP ORD			30.000	1,141	38.020	1,141	871				269		269		06/28/2019.	
896818 10 1	TRIUMPH GROUP ORD			63.000	1,592	25.270	1,592	1,290		8		302		302		03/19/2019.	
896945 20 1	TRIPADVISOR ORD			125.000	3,798	30.380	3,798	5,340		438		(2,945)		(2,945)		10/10/2018.	
89785L 10 7	TRUECAR ORD			110.000	523	4.750	523	1,384				(474)		(474)		10/10/2018.	
89785X 10 1	TRUEBLUE ORD			50.000	1,203	24.060	1,203	1,230				(27)		(27)		04/22/2019.	
898202 10 6	TRUPANION ORD			30.000	1,124	37.460	1,124	1,084				40		40		06/28/2019.	
89832Q 10 9	BB AND T ORD			1,708.000	96,195	56.320	96,195	61,558		1,659		29,549		29,549		10/10/2018.	
898349 10 5	TRUSTCO BANK ORD			120.000	1,040	8.670	1,040	950	8	8		90		90		06/28/2019.	
898402 10 2	TRUSTMARK ORD			80.000	2,761	34.510	2,761	2,714		74		486		486		10/10/2018.	
898697 20 6	TUCOWS ORD		C	10.000	618	61.780	618	551				67		67		10/15/2019.	
899896 10 4	TUPPERWARE BRANDS ORD			60.000	515	8.580	515	1,820		89		(1,379)		(1,379)		10/10/2018.	
901109 10 8	TUTOR PERINI ORD			50.000	643	12.860	643	778				(135)		(135)		10/15/2019.	
90138F 10 2	TWILIO CL A ORD			99.000	9,730	98.280	9,730	7,058				970		970		12/18/2018.	
90184L 10 2	TWITTER ORD			865.000	27,723	32.050	27,723	23,628				2,863		2,863		10/10/2018.	
90187B 40 8	TWO HARBORS INVESTMENT REIT ORD			300.000	4,386	14.620	4,386	4,356	120	522		534		534		10/10/2018.	
902104 10 8	II VI ORD			102.000	3,434	33.670	3,434	3,775				(18)		(18)		09/24/2019.	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation
90214J 10 1	2U ORD			70.000	1,679	23.990	1,679	4,662				(1,801)		(1,801)		10/10/2018.	
902252 10 5	TYLER TECHNOLOGIES ORD			40.000	12,001	300.020	12,001	8,513				4,568		4,568		10/10/2018.	
902494 10 3	TYSON FOODS CL A ORD			310.000	28,222	91.040	28,222	8,493		479		11,668		11,668		10/10/2018.	
902653 10 4	UDR REIT ORD			320.000	14,944	46.700	14,944	12,714		432		2,266		2,266		10/10/2018.	
902681 10 5	UGI ORD			210.000	9,484	45.160	9,484	11,605	68	240		(1,720)		(1,720)		10/10/2018.	
902788 10 8	UMB FINANCIAL ORD			50.000	3,432	68.640	3,432	3,547	16	60		384		384		10/10/2018.	
902973 30 4	US BANCORP ORD			1,840.000	109,094	59.290	109,094	68,063	773	2,815		25,006		25,006		12/18/2018.	
903002 10 3	UMH PROPERTIES REIT ORD			45.000	708	15.730	708	645		8		63		63		10/15/2019.	
90328M 10 7	USANA HEALTH SCIENCES ORD			10.000	786	78.550	786	1,077				(392)		(392)		10/10/2018.	
90328S 50 0	USA TECHNOLOGIES ORD			80.000	554	6.930	554	594				(40)		(40)		06/28/2019.	
90333L 20 1	US CONCRETE ORD			20.000	833	41.660	833	994				(160)		(160)		06/28/2019.	
90337L 10 8	US PHYSICAL THERAPY ORD			10.000	1,144	114.350	1,144	1,121		11		120		120		10/10/2018.	
90346E 10 3	US SILICA HOLDINGS ORD			90.000	554	6.150	554	1,707	6	23		(363)		(363)		10/10/2018.	
90353W 10 3	UBIQUITI ORD			20.000	3,780	188.980	3,780	1,661		22		1,791		1,791		10/10/2018.	
90384S 30 3	ULTA BEAUTY ORD			60.000	15,188	253.140	15,188	15,474				498		498		10/10/2018.	
90385V 10 7	ULTRA CLEAN HOLDINGS ORD			50.000	1,174	23.470	1,174	696				478		478		06/28/2019.	
90400D 10 8	ULTRAGENYX PHARMACEUTICAL ORD			50.000	2,136	42.710	2,136	3,395				(39)		(39)		10/10/2018.	
904214 10 3	UMPQUA HOLDINGS ORD			270.000	4,779	17.700	4,779	5,549	57	227		486		486		10/10/2018.	
904311 10 7	UNDER ARMOUR CL A ORD			220.000	4,752	21.600	4,752	3,737				865		865		10/10/2018.	
904311 20 6	UNDER ARMOUR CL C ORD			230.000	4,411	19.180	4,411	3,668				692		692		10/10/2018.	
904708 10 4	UNIFIRST ORD			10.000	2,020	201.980	2,020	1,610	3	5		589		589		10/10/2018.	
907818 10 8	UNION PACIFIC ORD			935.000	169,039	180.790	169,039	97,443		3,020		33,523		33,523		08/14/2019.	
909214 30 6	UNISYS ORD			60.000	712	11.860	712	583				129		129		06/28/2019.	
909218 10 9	UNIT ORD			60.000	42	0.696	42	1,562				(815)		(815)		10/10/2018.	
909839 10 2	UNITED COMMUNITY FINANCIAL ORD			60.000	700	11.660	700	583		5		116		116		08/14/2019.	
90984P 30 3	UNITED COMMUNITY BANKS ORD			90.000	2,779	30.880	2,779	2,463	16	59		848		848		10/10/2018.	
909907 10 7	UNITED BANKSHARES ORD			130.000	5,026	38.660	5,026	4,623	46	177		982		982		10/10/2018.	
910047 10 9	UNITED AIRLINES HOLDINGS ORD			193.000	17,001	88.090	17,001	10,021				841		841		02/05/2018.	
910340 10 8	UNITED FIRE GROUP ORD			20.000	875	43.730	875	969		13		(94)		(94)		06/28/2019.	
911163 10 3	UNITED NATURAL FOODS ORD			60.000	526	8.760	526	1,707				(110)		(110)		10/10/2018.	
911312 10 6	UNITED PARCEL SERVICE CL B ORD			740.000	86,624	117.060	86,624	70,964		2,842		14,452		14,452		10/10/2018.	
911363 10 9	UNITED RENTAL ORD			55.000	9,172	166.770	9,172	7,307				3,533		3,533		10/10/2018.	
912008 10 9	US FOODS ORD			260.000	10,891	41.890	10,891	7,569				2,665		2,665		10/10/2018.	
912909 10 8	US STEEL ORD			210.000	2,396	11.410	2,396	5,897		42		(1,434)		(1,434)		10/10/2018.	
913017 10 9	UNITED TECHNOLOGIES ORD			846.000	126,697	149.760	126,697	54,702		2,487		36,615		36,615		11/26/2018.	
91307C 10 2	UNITED THERAPEUTICS ORD			50.000	4,404	88.080	4,404	6,199				(1,041)		(1,041)		10/10/2018.	
91324P 10 2	UNITEDHEALTH GRP ORD			1,110.000	326,318	293.980	326,318	187,525		3,467		40,904		40,904		12/16/2019.	
913259 10 7	UNITIL ORD			10.000	618	61.820	618	599		7		19		19		06/28/2019.	
91325V 10 8	UNITI GROUP ORD			200.000	1,642	8.210	1,642	3,828	44	150		(1,472)		(1,472)		10/10/2018.	
91336L 10 7	UNIVAR SOLUTIONS ORD			140.000	3,394	24.240	3,394	3,938				910		910		10/10/2018.	
913456 10 9	UNIVERSAL ORD			30.000	1,712	57.060	1,712	1,967		91		87		87		10/10/2018.	
91347P 10 5	UNIVERSAL DISPLAY ORD			50.000	10,304	206.070	10,304	5,393		20		5,625		5,625		10/10/2018.	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation
913483 10 3	UNIVERSAL ELECTRONICS ORD			10.000	523	52.260	523	410				113		113		06/28/2019	
913543 10 4	UNIVERSAL FOREST PRODUCTS ORD			70.000	3,339	47.700	3,339	2,388		28		1,522		1,522		10/10/2018	
91359E 10 5	UNVL HEALTH RTY REIT ORD			10.000	1,174	117.360	1,174	746		20		427		427		04/22/2019	
91359V 10 7	UNIVERSAL INSURANCE HOLDINGS ORD			30.000	840	27.990	840	1,395		23		(298)		(298)		10/10/2018	
913903 10 0	UNIVERSAL HEALTH SERVICES CL B ORD			95.000	13,629	143.460	13,629	11,832		57		2,556		2,556		10/10/2018	
915271 10 0	UNIVEST FINANCIAL ORD			30.000	803	26.780	803	788	6	6		16		16		06/28/2019	
91529Y 10 6	UNUM ORD			250.000	7,290	29.160	7,290	6,294		258		(55)		(55)		10/10/2018	
91544A 10 9	UPLAND SOFTWARE ORD			20.000	714	35.710	714	910				(196)		(196)		06/28/2019	
917047 10 2	URBAN OUTFITTERS ORD			90.000	2,499	27.770	2,499	3,506				(489)		(489)		10/10/2018	
91704F 10 4	URBAN EDGE PROPERTIES ORD			130.000	2,493	19.180	2,493	2,696		114		333		333		10/10/2018	
917286 20 5	URSTADT BIDDLE CL A REIT ORD			30.000	745	24.840	745	630		17		115		115		06/28/2019	
91734M 10 3	US ECOLOGY ORD			20.000	1,158	57.910	1,158	1,346				(188)		(188)		10/10/2018	
918204 10 8	VF ORD			457.000	45,545	99.660	45,545	11,588		649		33,957		33,957		04/09/2012	
91879Q 10 9	VAIL RESORTS ORD			40.000	9,593	239.830	9,593	9,554	70	270		1,160		1,160		10/10/2018	
91913Y 10 0	VALERO ENERGY ORD			460.000	43,079	93.650	43,079	38,842		1,649		8,593		8,593		10/10/2018	
919794 10 7	VALLEY NATIONAL ORD			470.000	5,382	11.450	5,382	5,234	52	172		1,077		1,077		08/14/2019	
920253 10 1	VALMONT INDS ORD			20.000	2,996	149.780	2,996	2,664	8	30		777		777		10/10/2018	
92047W 10 1	VALVOLINE ORD			230.000	4,924	21.410	4,924	4,506		99		474		474		10/10/2018	
921659 10 8	VANDA PHARMACEUTICALS ORD			70.000	1,149	16.410	1,149	1,751				(680)		(680)		12/18/2018	
92214X 10 6	VAREX IMAGING ORD			50.000	1,491	29.810	1,491	1,713				(223)		(223)		03/19/2019	
92220P 10 5	VARIAN MEDICAL SYSTEMS ORD			105.000	14,911	142.010	14,911	5,634				3,014		3,014		10/10/2018	
922280 10 2	VARONIS SYSTEMS ORD			30.000	2,331	77.710	2,331	1,826				744		744		10/10/2018	
92240M 10 8	VECTOR GROUP ORD			126.000	1,687	13.390	1,687	1,567		194		540		540		10/10/2018	
922417 10 0	VEECO INSTRUMENTS ORD			60.000	881	14.685	881	747				134		134		04/22/2019	
92242T 10 1	VECTRUS ORD			10.000	513	51.260	513	406				107		107		06/28/2019	
922475 10 8	VEEVA SYSTEMS ORD			140.000	19,692	140.660	19,692	12,516				7,188		7,188		10/10/2018	
92276F 10 0	VENTAS REIT ORD			435.000	25,117	57.740	25,117	21,682	345	1,379		(370)		(370)		10/10/2018	
92337F 10 7	VERACYTE ORD			70.000	1,954	27.920	1,954	1,995				(41)		(41)		06/28/2019	
92339V 10 0	VEREIT ORD			1,190.000	10,996	9.240	10,996	8,354	164	655		2,487		2,487		10/10/2018	
92343E 10 2	VERISIGN ORD			125.000	24,085	192.680	24,085	8,921				5,549		5,549		10/10/2018	
92343V 10 4	VERIZON COMMUNICATIONS ORD			4,680.000	287,352	61.400	287,352	214,342		10,013		21,531		21,531		12/16/2019	
92343X 10 0	VERINT SYSTEMS ORD			70.000	3,875	55.360	3,875	3,143				914		914		10/10/2018	
923451 10 8	VERITEX HOLDINGS ORD			50.000	1,457	29.130	1,457	1,302		19		155		155		04/22/2019	
92345Y 10 6	VERISK ANALYTICS ORD			207.000	30,913	149.340	30,913	17,116		207		8,342		8,342		08/02/2017	
92346J 10 8	VERICEL ORD			50.000	870	17.400	870	944				(74)		(74)		06/28/2019	
92511U 10 2	VERRA MOBILITY CL A ORD			150.000	2,099	13.990	2,099	2,103				(5)		(5)		10/15/2019	
92531L 20 7	VERSO CL A ORD			40.000	721	18.030	721	762				(41)		(41)		06/28/2019	
92532F 10 0	VERTEX PHARMACEUTICALS ORD			310.000	67,875	218.950	67,875	46,088				16,504		16,504		10/10/2018	
92552R 40 6	VIAD ORD			20.000	1,350	67.500	1,350	1,156	2	4		194		194		04/22/2019	
92552V 10 0	VIASAT ORD			60.000	4,392	73.195	4,392	3,713				855		855		10/10/2018	
925550 10 5	VIAVI SOLUTIONS ORD			270.000	4,050	15.000	4,050	3,175				1,337		1,337		10/10/2018	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation
92556H 20 6	CBS CL B ORD			439.000	18,429	41.980	18,429	14,352		130		(2,318)		(2,318)		10/10/2018.	
925652 10 9	VICI PPTYS ORD			450.000	11,498	25.550	11,498	9,549	134	522		3,047		3,047		10/10/2018.	
92686J 10 6	VIKING THERAPEUTICS ORD			80.000	642	8.020	642	664				(22)		(22)		06/28/2019.	
92823T 10 8	VIRNETX HOLDING ORD			80.000	304	3.800	304	486				(182)		(182)		10/15/2019.	
92826C 83 9	VISA CL A ORD			1,770.000	332,583	187.900	332,583	132,618		1,847		99,049		99,049		10/10/2018.	
92827P 10 2	VIRTUSA ORD			30.000	1,360	45.330	1,360	1,526				82		82		10/10/2018.	
92828Q 10 9	VIRTUS INVESTMENT PARTNERS ORD			10.000	1,217	121.720	1,217	966		7		251		251		08/14/2019.	
928298 10 8	VISHAY INTERTECH ORD			170.000	3,619	21.290	3,619	3,065		63		558		558		10/10/2018.	
928377 10 0	VISTA OUTDOOR ORD			70.000	524	7.480	524	621				(98)		(98)		06/28/2019.	
92839U 20 6	VISTEON ORD			30.000	2,598	86.590	2,598	2,478				789		789		10/10/2018.	
92840M 10 2	VISTRA ENERGY ORD			500.000	11,495	22.990	11,495	12,455		250		50		50		10/10/2018.	
92857F 10 7	VOCERA COMMUNICATIONS ORD			50.000	1,038	20.760	1,038	1,596				(558)		(558)		06/28/2019.	
92886T 20 1	VONAGE HOLDINGS ORD			270.000	1,995	7.390	1,995	3,515				(362)		(362)		10/10/2018.	
929042 10 9	VORNADO REALTY REIT ORD			207.000	13,766	66.500	13,766	13,679	404	546		925		925		10/10/2018.	
929089 10 0	VOYA FINANCIAL ORD			190.000	11,586	60.980	11,586	9,397		61		3,960		3,960		10/10/2018.	
92915B 10 6	VOYAGER THERAPEUTICS ORD			40.000	558	13.950	558	1,089				(531)		(531)		06/28/2019.	
929160 10 9	VULCAN MATERIALS ORD			135.000	19,439	143.990	19,439	13,166		167		6,101		6,101		10/10/2018.	
929236 10 7	WD-40 ORD			10.000	1,941	194.140	1,941	1,544		24		109		109		10/10/2018.	
92927K 10 2	WABCO HOLDINGS ORD		C	60.000	8,130	135.500	8,130	6,722				1,690		1,690		10/10/2018.	
929328 10 2	WSFS FINANCIAL ORD			30.000	1,320	43.990	1,320	1,440		14		182		182		10/10/2018.	
92936U 10 9	W P CAREY REIT ORD			130.000	10,405	80.040	10,405	8,293	135	537		1,911		1,911		10/10/2018.	
92939U 10 6	WEC ENERGY GROUP ORD			385.000	35,509	92.230	35,509	25,890		909		8,843		8,843		10/10/2018.	
929566 10 7	WABASH NATL ORD			70.000	1,028	14.690	1,028	1,047	6	11		(18)		(18)		04/22/2019.	
929740 10 8	WABTEC ORD			152.000	11,826	77.800	11,826	15,023		67		(267)		(267)		10/10/2018.	
930059 10 0	WADDELL REED FINANCIAL CL A ORD			90.000	1,505	16.720	1,505	1,827		90		(122)		(122)		10/10/2018.	
931142 10 3	WALMART ORD			1,430.000	169,941	118.840	169,941	106,497	758	3,017		36,737		36,737		10/10/2018.	
931427 10 8	WALGREEN BOOTS ALLIANCE ORD			430.000	25,353	58.960	25,353	14,198		772		(4,029)		(4,029)		10/10/2018.	
93148P 10 2	WALKER & DUNLOP ORD			30.000	1,940	64.680	1,940	1,469		36		643		643		10/10/2018.	
93627C 10 1	WARRIOR MET COAL ORD			70.000	1,479	21.130	1,479	1,828		7		(349)		(349)		06/28/2019.	
938824 10 9	WASHINGTON FEDERAL ORD			100.000	3,665	36.650	3,665	3,152		82		994		994		10/10/2018.	
93964W 10 8	WASHINGTON PRIME GROUP ORD			220.000	801	3.640	801	1,432		220		(268)		(268)		10/10/2018.	
939653 10 1	WASHINGTON REIT ORD			90.000	2,626	29.180	2,626	2,597	27	108		556		556		10/10/2018.	
940610 10 8	WASHINGTON TRUST BANCORP ORD			10.000	538	53.790	538	522	5	5		16		16		06/28/2019.	
94106L 10 9	WASTE MANAGEMENT ORD			518.000	59,031	113.960	59,031	37,998		971		10,798		10,798		03/19/2019.	
941848 10 3	WATERS ORD			85.000	19,860	233.650	19,860	11,002				3,825		3,825		10/10/2018.	
942622 20 0	WATSCO ORD			30.000	5,405	180.150	5,405	5,046		192		1,230		1,230		10/10/2018.	
942749 10 2	WATTS INDUSTRIES CL A ORD			40.000	3,990	99.760	3,990	2,974		36		1,409		1,409		10/10/2018.	
94419L 10 1	WAYFAIR CL A ORD			70.000	6,326	90.370	6,326	8,372				20		20		10/10/2018.	
947890 10 9	WEBSTER FINANCIAL ORD			110.000	5,870	53.360	5,870	6,783		168		448		448		10/10/2018.	
948741 10 3	WEINGARTEN RLTY REIT ORD			140.000	4,374	31.240	4,374	3,980		221		900		900		10/10/2018.	
949090 10 4	WELBILT ORD			170.000	2,654	15.610	2,654	3,165				765		765		10/10/2018.	
94946T 10 6	WELLCARE HEALTH ORD			50.000	16,511	330.210	16,511	15,248				4,706		4,706		10/10/2018.	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation
949746 10 1	WELLS FARGO ORD			4,442.000	238,980	53.800	238,980	181,022		7,179		30,143		30,143		10/15/2019.	
95040Q 10 4	WELLTOWER ORD			465.000	38,028	81.780	38,028	26,963		1,618		5,752		5,752		10/10/2018.	
95058W 10 0	WENDYS ORD			230.000	5,108	22.210	5,108	3,977		97		1,518		1,518		10/10/2018.	
950755 10 8	WERNER ENTERPRISES ORD			50.000	1,820	36.390	1,820	1,653		206		343		343		10/10/2018.	
950810 10 1	WESBANCO ORD			60.000	2,267	37.790	2,267	2,582	19	73		66		66		10/10/2018.	
95082P 10 5	WESCO INTL ORD			50.000	2,970	59.390	2,970	2,712				570		570		10/10/2018.	
955306 10 5	WEST PHARM SVC ORD			90.000	13,530	150.330	13,530	10,363		55		4,707		4,707		10/10/2018.	
957090 10 3	WESTAMERICA BANCORPORATION ORD			30.000	2,033	67.770	2,033	1,799		49		363		363		10/10/2018.	
957638 10 9	WESTERN ALLIANCE ORD			120.000	6,840	57.000	6,840	6,824		60		2,101		2,101		10/10/2018.	
95790D 10 5	WESTERN ASSET MORTGAGE CAP REIT ORD			65.000	671	10.330	671	644	20			27		27		10/15/2019.	
958102 10 5	WESTERN DIGITAL ORD			363.000	23,040	63.470	23,040	16,718		726		9,620		9,620		10/10/2018.	
958669 10 3	WESTERN MIDSTREAM PARTNERS COM UNT			10,999.500	216,580	19.690	216,580	383,921		21,350		(143,301)		(143,301)		12/12/2018.	
959802 10 9	WESTERN UNION ORD			550.000	14,729	26.780	14,729	9,774		440		5,346		5,346		10/10/2018.	
960413 10 2	WESTLAKE CHEM ORD			40.000	2,806	70.150	2,806	3,211		41		159		159		10/10/2018.	
96145D 10 5	WESTROCK ORD			310.000	13,302	42.910	13,302	13,162		567		1,597		1,597		10/10/2018.	
96208T 10 4	WEX ORD			50.000	10,473	209.460	10,473	8,895				3,470		3,470		10/10/2018.	
962166 10 4	WEYERHAEUSER REIT			928.000	28,026	30.200	28,026	22,808		1,262		7,740		7,740		10/10/2018.	
963320 10 6	WHIRLPOOL ORD			60.000	8,852	147.530	8,852	3,117		285		2,440		2,440		10/10/2018.	
966084 20 4	WHITESTONE REIT ORD			50.000	681	13.620	681	682		10		(1)		(1)		10/15/2019.	
966387 40 9	WHITING PETROLEUM ORD			110.000	807	7.340	807	4,714				(1,689)		(1,689)		10/10/2018.	
968223 20 6	JOHN WILEY SONS CL A ORD			50.000	2,426	48.520	2,426	2,786	17	67		78		78		10/10/2018.	
969457 10 0	WILLIAMS ORD			27,430.000	650,640	23.720	650,640	781,361		41,694		45,808		45,808		12/18/2018.	
969904 10 1	WILLIAMS SONOMA ORD			100.000	7,344	73.440	7,344	6,057		187		2,299		2,299		10/10/2018.	
974155 10 3	WINGSTOP ORD			30.000	2,587	86.230	2,587	2,040		12		661		661		10/10/2018.	
974637 10 0	WINNEBAGO INDS ORD			40.000	2,119	52.980	2,119	1,546		4		574		574		06/28/2019.	
97650W 10 8	WINTRUST FINANCIAL ORD			60.000	4,254	70.900	4,254	5,191		60		265		265		10/10/2018.	
97717P 10 4	WISDOMTREE INVESTMENTS ORD			170.000	823	4.840	823	1,049		10		(226)		(226)		06/28/2019.	
978097 10 3	WOLVERINE WORLD WIDE ORD			110.000	3,711	33.740	3,711	3,777	11	42		204		204		10/10/2018.	
980745 10 3	WOODWARD ORD			60.000	7,106	118.440	7,106	4,501		39		2,649		2,649		10/10/2018.	
98138H 10 1	WORKDAY CL A ORD			170.000	27,957	164.450	27,957	21,133				811		811		10/10/2018.	
98139A 10 5	WORKIVA CL A ORD			40.000	1,682	42.050	1,682	2,323				(641)		(641)		06/28/2019.	
981419 10 4	WORLD ACCEPTANCE ORD			10.000	864	86.400	864	1,290				(426)		(426)		08/14/2019.	
981475 10 6	WORLD FUEL SERVICES ORD			80.000	3,474	43.420	3,474	2,166	8	26		1,761		1,761		10/10/2018.	
98156Q 10 8	WORLD WRESTLING ENTERTAINM CL A ORD			50.000	3,244	64.870	3,244	4,135		24		(493)		(493)		10/10/2018.	
981811 10 2	WORTHINGTON INDS ORD			50.000	2,109	42.180	2,109	2,095		47		367		367		10/10/2018.	
98212B 10 3	WPX ENERGY ORD			490.000	6,733	13.740	6,733	9,310				1,171		1,171		10/10/2018.	
98262P 10 1	WW INTERNATIONAL ORD			40.000	1,528	38.210	1,528	2,521				(14)		(14)		10/10/2018.	
98310W 10 8	WYNDHAM DESTINATIONS ORD			120.000	6,203	51.690	6,203	4,434		216		1,902		1,902		10/10/2018.	
98311A 10 5	WYNDHAM HOTELS RESORTS ORD			130.000	8,165	62.810	8,165	6,685		151		2,267		2,267		10/10/2018.	
983134 10 7	WYNN RESORTS ORD			125.000	17,359	138.870	17,359	12,095		469		4,995		4,995		10/10/2018.	
983793 10 0	XPO LOGISTICS ORD			150.000	11,955	79.700	11,955	15,338				3,399		3,399		10/10/2018.	

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1	2	Codes 3	Codes 4	5	6	Fair Value 7	Fair Value 8	9	Dividends 10	Dividends 11	Dividends 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Change in Book/Adjusted Carrying Value 16	17	18
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation
98389B 10 0	XCEL ENERGY ORD			620.000	39,364	63.490	39,364	19,053	251	989		8,816		8,816		10/10/2018.	
983919 10 1	XILINX ORD			305.000	29,820	97.770	29,820	14,171		448		3,843		3,843		10/10/2018.	
984017 10 3	XENIA HOTELS AND RESORTS REIT ORD			130.000	2,809	21.610	2,809	2,985	36	143		573		573		10/10/2018.	
98401F 10 5	XENCOR ORD			50.000	1,720	34.390	1,720	1,651				(89)		(89)		10/10/2018.	
98419M 10 0	XYLEM ORD			220.000	17,334	78.790	17,334	15,873		211		2,655		2,655		10/10/2018.	
98421B 10 0	XPERI ORD			62.000	1,147	18.500	1,147	1,462		37		(315)		(315)		03/19/2019.	
98421M 10 6	XEROX HOLDINGS ORD			275.000	10,139	36.870	10,139	7,061	69	275		4,705		4,705		10/10/2018.	
985817 10 5	YELP ORD			90.000	3,135	34.830	3,135	3,754				(14)		(14)		10/10/2018.	
98585N 10 6	YEXT ORD			90.000	1,298	14.420	1,298	1,715				(39)		(39)		10/10/2018.	
987184 10 8	YORK WATER ORD			15.000	692	46.110	692	569	3	3		122		122		08/14/2019.	
988498 10 1	YUM BRANDS ORD			390.000	39,285	100.730	39,285	20,441		655		3,436		3,436		10/10/2018.	
98850P 10 9	YUM CHINA ORD		C	450.000	21,605	48.010	21,605	14,486		216		6,516		6,516		10/10/2018.	
98919V 10 5	ZAYO GROUP HOLDINGS ORD			210.000	7,277	34.650	7,277	6,626				2,480		2,480		10/10/2018.	
989207 10 5	ZEBRA TECHNOLOGIES CL A ORD			60.000	15,326	255.440	15,326	8,975				5,773		5,773		10/10/2018.	
98936J 10 1	ZENDESK ORD			120.000	9,196	76.630	9,196	7,210				2,191		2,191		10/10/2018.	
98954M 10 1	ZILLOW GROUP CL A ORD			60.000	2,744	45.740	2,744	2,299				859		859		10/10/2018.	
98954M 20 0	ZILLOW GROUP CL C ORD			150.000	6,891	45.940	6,891	5,753				2,154		2,154		10/10/2018.	
98956P 10 2	ZIMMER BIOMET HOLDINGS ORD			245.000	36,672	149.680	36,672	26,272	59	235		11,260		11,260		10/10/2018.	
989701 10 7	ZIONS BANCORPORATION ORD			230.000	11,942	51.920	11,942	9,300		294		2,571		2,571		10/10/2018.	
98973P 10 1	ZIOPHARM ONCOLGY ORD			200.000	944	4.720	944	1,166				(222)		(222)		06/28/2019.	
98974P 10 0	ZIX ORD			60.000	407	6.780	407	545				(138)		(138)		06/28/2019.	
98978L 20 4	ZOGENIX ORD			50.000	2,607	52.130	2,607	1,948				784		784		10/10/2018.	
98978V 10 3	ZOETIS CL A ORD			517.000	68,425	132.350	68,425	29,200		338		24,201		24,201		10/10/2018.	
98980G 10 2	ZSCALER ORD			79.000	3,674	46.500	3,674	5,347				(1,673)		(1,673)		03/19/2019.	
989817 10 1	ZUMIEZ ORD			20.000	691	34.540	691	522				169		169		06/28/2019.	
98983V 10 6	ZUORA CL A ORD			110.000	1,576	14.330	1,576	1,685				(108)		(108)		06/28/2019.	
98986T 10 8	ZYNGA CL A ORD			940.000	5,753	6.120	5,753	3,976				2,059		2,059		10/10/2018.	
G0084W 10 1	ADIENT ORD		D	111.000	2,359	21.250	2,359	3,497		(5)		687		687		10/10/2018.	
G0129K 10 4	AIRCASTLE ORD			65.000	2,081	32.010	2,081	1,316		40		765		765		08/14/2019.	
G01767 10 5	ALKERMES ORD		C	190.000	3,876	20.400	3,876	8,083				(1,731)		(1,731)		10/10/2018.	
G0176J 10 9	ALLEGION ORD		C	108.000	13,450	124.540	13,450	5,587		117		4,842		4,842		10/10/2018.	
G0177J 10 8	ALLERGAN ORD		C	444.000	84,879	191.170	84,879	75,040		1,267		24,229		24,229		03/19/2019.	
G0250X 10 7	AMCOR ORD		D	612.000	6,634	10.840	6,634	5,281		144		1,353		1,353		10/10/2018.	
G02602 10 3	AMDOCS ORD			170.000	12,272	72.190	12,272	10,690	48	188		2,314		2,314		10/10/2018.	
G037AX 10 1	AMBARELLA ORD			41.000	2,483	60.560	2,483	1,785				698		698		03/19/2019.	
G0408V 10 2	AON CL A ORD		C	260.000	54,155	208.290	54,155	22,957		447		16,362		16,362		10/10/2018.	
G0450A 10 5	ARCH CAPITAL GROUP ORD		C	470.000	20,158	42.890	20,158	13,207				7,600		7,600		10/10/2018.	
G0464B 10 7	ARGO GROUP INTERNATIONAL HLDGS ORD		C	30.000	1,973	65.750	1,973	1,837		37		(45)		(45)		10/10/2018.	
G0585R 10 6	ASSURED GUARANTY ORD		C	130.000	6,373	49.020	6,373	5,407		94		1,396		1,396		10/10/2018.	
G06242 10 4	ATLASSIAN CL A ORD		D	110.000	13,237	120.340	13,237	8,653				3,450		3,450		10/10/2018.	
G0684D 10 7	ATHENE HOLDING CL A ORD		D	190.000	8,936	47.030	8,936	9,595				1,368		1,368		10/10/2018.	
G0692U 10 9	AXIS CAPITAL HOLDINGS ORD		C	100.000	5,944	59.440	5,944	5,593	41	160		780		780		10/10/2018.	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation
G0750C 10 8	AXALTA COATING SYSTEMS ORD			393.000	11,947	30.400	11,947	11,102				2,743		2,743		07/28/2016	
G0772R 20 8	BANK NT BUTTERFIELD AND SON ORD		D	60.000	2,221	37.020	2,221	3,133		106		361		361		10/10/2018	
G11196 10 5	BIOHAVEN PHARMACEUTICAL HOLDING ORD			41.000	2,232	54.440	2,232	2,047				185		185		03/19/2019	
G1151C 10 1	ACCENTURE CL A ORD		C	615.000	129,501	210.570	129,501	71,642		1,390		42,779		42,779		10/10/2018	
G16962 10 5	BUNGE ORD			170.000	9,784	57.550	9,784	11,468		340		699		699		10/10/2018	
G1890L 10 7	CAPRI HOLDINGS LTD		D	145.000	5,532	38.150	5,532	8,946				33		33		10/10/2018	
G1991C 10 5	CARDTRONICS CL A ORD		D	40.000	1,786	44.650	1,786	1,304				746		746		10/10/2018	
G2143T 10 3	CIMPRESS ORD		D	20.000	2,515	125.770	2,515	2,330				447		447		10/10/2018	
G2709G 10 7	DELPHI TECHNOLOGIES ORD		D	0.999	13	12.830	13	19		(9)		(1)		(1)		02/25/2013	
G29183 10 3	EATON ORD		C	546.000	51,717	94.720	51,717	35,247		1,551		14,229		14,229		12/18/2018	
G30401 10 6	ENDO INTERNATIONAL ORD		C	270.000	1,266	4.690	1,266	4,747				(705)		(705)		10/10/2018	
G3075P 10 1	ENSTAR GROUP ORD		C	10.000	2,069	206.860	2,069	2,002				393		393		10/10/2018	
G3198U 10 2	ESSENT GROUP ORD		C	110.000	5,719	51.990	5,719	4,446		33		1,959		1,959		10/10/2018	
G3223R 10 8	EVEREST RE GROUP ORD		C	40.000	11,074	276.840	11,074	8,710		230		2,363		2,363		10/10/2018	
G3323L 10 0	FABRINET ORD		D	40.000	2,594	64.840	2,594	1,733				541		541		10/10/2018	
G3402M 10 2	FGL ORD		D	170.000	1,811	10.650	1,811	1,511		7		678		678		10/10/2018	
G36738 10 5	FRESH DEL MONTE PRODUCE ORD			45.000	1,574	34.980	1,574	1,539				36		36		12/16/2019	
G3922B 10 7	GENPACT ORD		C	180.000	7,591	42.170	7,591	5,107		61		2,732		2,732		10/10/2018	
G4388N 10 6	HELEN OF TROY ORD		C	30.000	5,394	179.790	5,394	3,583				1,458		1,458		10/10/2018	
G4412G 10 1	HERBALIFE NUTRITION ORD			130.000	6,197	47.670	6,197	6,630				(1,466)		(1,466)		10/10/2018	
G4474Y 21 4	JANUS HENDERSON GROUP ORD		D	210.000	5,135	24.450	5,135	4,494		151		641		641		06/28/2019	
G46188 10 1	HORIZON THERAPEUTICS PUBLIC ORD		D	200.000	7,240	36.200	7,240	3,630				3,332		3,332		10/10/2018	
G46408 10 3	HUDSON CL A ORD			50.000	767	15.340	767	689				78		78		06/28/2019	
G4740B 10 5	ICHOR HOLDINGS ORD			20.000	665	33.270	665	473				193		193		06/28/2019	
G47567 10 5	IHS MARKIT ORD		D	465.000	35,038	75.350	35,038	22,627				12,732		12,732		10/10/2018	
G47791 10 1	INGERSOLL RAND ORD			175.000	23,261	132.920	23,261	8,408		371		7,296		7,296		10/10/2018	
G4863A 10 8	INTERNATIONAL GAME TECHNOLOGY ORD		C	120.000	1,796	14.970	1,796	2,075		96		41		41		10/10/2018	
G491BT 10 8	INVESCO ORD			500.000	8,990	17.980	8,990	11,308		609		620		620		10/10/2018	
G5005R 10 7	JAMES RIVER GROUP HOLDINGS ORD		C	30.000	1,236	41.210	1,236	1,407		18		(170)		(170)		06/28/2019	
G50871 10 5	JAZZ PHARMACEUTICALS ORD		C	70.000	10,450	149.280	10,450	11,341				1,772		1,772		10/10/2018	
G51502 10 5	JOHNSON CONTROLS INTERNATIONAL ORD		D	1,134.996	46,206	40.710	46,206	33,976	295	1,180		12,553		12,553		10/10/2018	
G54050 10 2	LAZARD CL A ORD		C	140.000	5,594	39.960	5,594	4,815		132		780		780		06/28/2019	
G5494J 10 3	LINDE ORD		D	525.000	111,773	212.900	111,773	59,525		1,838		29,852		29,852		12/18/2018	
G5509L 10 1	LIVANOVA ORD		D	50.000	3,772	75.430	3,772	5,712				(802)		(802)		10/10/2018	
G5785G 10 7	MALLINCKRODT ORD		C	100.000	349	3.490	349	2,654				(1,231)		(1,231)		10/10/2018	
G5876H 10 5	MARVELL TECHNOLOGY GROUP ORD		C	670.000	17,795	26.560	17,795	11,651	40	161		6,948		6,948		10/10/2018	
G5960L 10 3	MEDTRONIC ORD		C	1,527.000	173,238	113.450	173,238	58,338	825	3,176		34,342		34,342		01/11/2013	
G6095L 10 9	APTIV ORD		D	275.000	26,117	94.970	26,117	13,591		242		9,185		9,185		10/10/2018	
G6359F 10 3	NABORS INDUSTRIES ORD		C	420.000	1,210	2.880	1,210	2,587	4	38		370		370		10/10/2018	
G6518L 10 8	NIELSEN HOLDINGS ORD			440.000	8,932	20.300	8,932	10,751		488		(1,333)		(1,333)		10/10/2018	
G65431 10 1	NOBLE ORD		C	300.000	366	1.220	366	1,986				(420)		(420)		10/10/2018	

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes 3	Codes 4	5	6	Fair Value 7	Fair Value 8	9	Dividends 10	Dividends 11	Dividends 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Change in Book/Adjusted Carrying Value 16	17	18
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation
G65773 10 6	NORDIC AMERICAN TANKERS ORD.		C	180.000	886	4.920	886	703		4		182		182		10/15/2019.	
G66721 10 4	NORWEGIAN CRUISE LINE HOLDINGS ORD.			245.000	14,310	58.410	14,310	12,470				3,925		3,925		10/10/2018.	
G6674U 10 8	NOVOCURE ORD.		D	90.000	7,584	84.270	7,584	4,046				4,571		4,571		10/10/2018.	
G6700G 10 7	NVENT ELECTRIC ORD.		D	190.000	4,860	25.580	4,860	4,900		133		593		593		10/10/2018.	
G72800 10 8	PROTHENA ORD.		C	50.000	792	15.830	792	646				146		146		12/16/2019.	
G7496G 10 3	RENAISSANCERE ORD.		C	40.000	7,841	196.020	7,841	5,429		54		2,493		2,493		10/10/2018.	
G7738W 10 6	SFL ORD.		D	110.000	1,599	14.540	1,599	1,392		77		207		207		08/14/2019.	
G7S00T 10 4	PENTAIR ORD.		C	194.000	8,899	45.870	8,899	6,419		140		1,569		1,569		10/10/2018.	
G8060N 10 2	SENSATA TECHNOLOGIES HOLDING ORD.		D	200.000	10,774	53.870	10,774	9,056				1,806		1,806		10/10/2018.	
G81276 10 0	SIGNET JEWELERS ORD.		C	70.000	1,522	21.740	1,522	4,194		104		(702)		(702)		10/10/2018.	
G8473T 10 0	STERIS ORD.		D	100.000	15,242	152.420	15,242	10,498		142		4,557		4,557		10/10/2018.	
G8807B 10 6	THERAVANCE BIOPHARMA ORD.		C	50.000	1,295	25.890	1,295	1,518				15		15		10/10/2018.	
G8827U 10 0	THIRD POINT REINSURANCE ORD.		C	100.000	1,052	10.520	1,052	961				91		91		08/14/2019.	
G9001E 10 2	LIBERTY LATIN AMERICA CL A ORD.			60.000	1,158	19.300	1,158	1,034				124		124		06/28/2019.	
G9001E 12 8	LIBERTY LATIN AMERICA CL C ORD.			130.000	2,530	19.460	2,530	2,600				636		636		10/10/2018.	
G9078F 10 7	TRITON INTERNATIONAL ORD.		D	60.000	2,412	40.200	2,412	1,820		125		548		548		10/10/2018.	
G9087Q 10 2	TRONOX HOLDINGS ORD.			121.000	1,382	11.420	1,382	1,540		16		(159)		(159)		03/19/2019.	
G9456A 10 0	GOLAR LNG ORD.		C	110.000	1,564	14.220	1,564	2,833		50		(829)		(829)		10/10/2018.	
G94787 10 1	WATFORD HOLDINGS ORD.		D	30.000	755	25.160	755	822				(68)		(68)		06/28/2019.	
G96629 10 3	WILLIS TOWERS WATSON ORD.		D	155.000	31,301	201.940	31,301	21,427	101	395		7,762		7,762		10/10/2018.	
G97822 10 3	PERRIGO ORD.		C	155.000	8,007	51.660	8,007	11,246		127		2,001		2,001		10/10/2018.	
H1467J 10 4	CHUBB ORD.		D	491.997	76,584	155.660	76,584	54,809	369	1,456		13,028		13,028		10/10/2018.	
H2906T 10 9	GARMIN ORD.		C	140.000	13,658	97.560	13,658	9,045		314		4,794		4,794		10/10/2018.	
H8817H 10 0	TRANSOCEAN ORD.		C	616.000	4,238	6.880	4,238	7,668				(37)		(37)		12/06/2018.	
L0223L 10 1	ARDAGH GROUP CL A ORD.		D	25.000	490	19.580	490	489				1		1		12/16/2019.	
L5140P 10 1	INTELSAT ORD.		C	50.000	352	7.030	352	1,475				(718)		(718)		10/10/2018.	
L72967 10 9	ORION ENGINEERED CARBONS ORD.		D	70.000	1,351	19.300	1,351	1,498		24		(147)		(147)		06/28/2019.	
L8681T 10 2	SPOTIFY TECHNOLOGY ORD.		D	160.000	23,928	149.550	23,928	23,394				534		534		06/28/2019.	
L9340P 10 1	TRINSEO ORD.			50.000	1,861	37.210	1,861	3,018		80		(429)		(429)		10/10/2018.	
M85548 10 1	STRATASYS ORD.			60.000	1,214	20.225	1,214	1,762				(548)		(548)		06/28/2019.	
M96088 10 5	UROGEN PHARMA ORD.		D	30.000	1,001	33.370	1,001	1,078				(77)		(77)		06/28/2019.	
N53745 10 0	LYONDELLBASELL INDUSTRIES CL A ORD.		C	340.000	32,123	94.480	32,123	29,377		1,403		3,849		3,849		10/10/2018.	
N59465 10 9	MYLAN ORD.		C	630.000	12,663	20.100	12,663	22,500				(4,599)		(4,599)		10/10/2018.	
N72482 12 3	QIAGEN ORD.		D	280.000	9,464	33.800	9,464	9,674				(182)		(182)		10/10/2018.	
N96617 11 8	WRIGHT MEDICAL GROUP ORD.		C	150.000	4,572	30.480	4,572	4,020				489		489		10/10/2018.	
P16994 13 2	BANCO LATINAMERCN COM EXT CL E ORD.		C	45.000	962	21.380	962	861		17		101		101		08/14/2019.	
P31076 10 5	COPA HOLDINGS CL A ORD.		C	30.000	3,242	108.080	3,242	2,422		78		881		881		10/10/2018.	
P73684 11 3	ONESPAWORLD HOLDINGS ORD.		D	60.000	1,010	16.840	1,010	930				81		81		06/28/2019.	
V7780T 10 3	ROYAL CARIBBEAN CRUISES ORD.			130.000	17,356	133.510	17,356	13,926	101	374		4,644		4,644		10/10/2018.	
Y0207T 10 0	ARDMORE SHIPPING ORD.		D	45.000	407	9.050	407	410				(3)		(3)		10/15/2019.	
Y2065G 12 1	DHT HOLDINGS ORD.		C	115.000	952	8.280	952	824		6		128		128		10/15/2019.	
Y41053 10 2	INTERNATIONAL SEAWAYS ORD.			30.000	893	29.760	893	746				147		147		10/15/2019.	

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes 3	Codes 4	5	6	Fair Value 7	Fair Value 8	9	Dividends 10	Dividends 11	Dividends 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Change in Book/Adjusted Carrying Value 16	17	18
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation
Y7542C 13 0	SCORPIO TANKERS ORD		D	60.000	2,360	39.340	2,360	1,771		12		589		589		06/28/2019.	
Y7546A 12 2	SCORPIO BULKERS ORD		D	70.000	446	6.370	446	494		32		(48)		(48)		10/15/2019.	
Y8565N 30 0	TEEKAY TANKERS LTD		C	31.000	742	23.950	742	496				246		246		10/15/2019.	
Y95308 10 5	WAVE LIFE SCIENCES ORD		D	27.000	216	8.015	216	1,239				(1,023)		(1,023)		03/19/2019.	
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					42,950,475	XXX	42,950,475	31,440,584	38,099	1,091,677	0	7,600,921	0	7,600,921	0	XXX	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other																	
30303# 10 7	FACILITY INSURANCE HOLDING CORPORATION			56,429.000	44,974	0.797	44,974	0						0		08/21/1997.	
41043F 20 8	HANGER ORD			40.000	1,104	27.610	1,104	766				339		339		06/28/2019.	
9199999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other					46,078	XXX	46,078	766	0	0	0	339	0	339	0	XXX	XXX
Common Stocks - Parent, Subsidiaries and Affiliates Other																	
00131@ 10 0	MCM INSURANCE AGENCY INC.			200.000				1,009,000				(176,491)		(176,491)		01/13/2014.	
61944@ 10 9	MOTORISTS LIFE INSURANCE COMPANY			90,000.000	22,002,413	244.471	22,002,413	11,894,299				1,467,226		1,467,226		02/13/2003.	
9399999. Total - Common Stocks - Parent, Subsidiaries and Affiliates Other					22,002,413	XXX	22,002,413	12,903,299	0	0	0	1,290,735	0	1,290,735	0	XXX	XXX
Common Stocks - Mutual Funds																	
04314H 66 7	ARTISAN:INTL VAL ADV			167,116.208	6,161,575	36.870	6,161,575	6,223,169		352,661		968,542		968,542		11/14/2019.	
04314H 85 7	ARTISAN:INTL VAL INST			424,665.748	15,721,126	37.020	15,721,126	13,883,886		249,909		2,535,255		2,535,255		11/19/2015.	
9499999. Total - Common Stocks - Mutual Funds					21,882,701	XXX	21,882,701	20,107,055	0	602,570	0	3,503,797	0	3,503,797	0	XXX	XXX
9799999. Total - Common Stock					86,881,667	XXX	86,881,667	64,451,704	38,099	1,694,247	0	12,395,792	0	12,395,792	0	XXX	XXX
9899999. Total Common and Preferred Stock					86,881,667	XXX	86,881,667	64,451,704	38,099	1,694,247	0	12,395,792	0	12,395,792	0	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. Government								
912828 YT 1	UNITED STATES TREASURY		12/30/2019	VARIOUS		4,439,779	4,450,000	4,186
912828 YV 6	UNITED STATES TREASURY		12/19/2019	BARCLAYS CAPITAL INC.		247,442	250,000	205
0599999. Total - Bonds - U.S. Government						4,687,221	4,700,000	4,391
Bonds - U.S. Political Subdivisions of States								
102475 JL 5	BOWIE MD		10/30/2019	RAYMOND JAMES & ASSOCIATES		260,000	260,000	
882724 QP 5	TEXAS ST		11/14/2019	RBC CAPITAL MARKETS		250,000	250,000	
2499999. Total - Bonds - U.S. Political Subdivisions of States						510,000	510,000	0
Bonds - U.S. Special Revenue and Special Assessment								
3131WQ 5C 7	FH ZJ0843 - RMBS		07/12/2019	VARIOUS		653,497	664,535	812
3131X4 LP 8	FH ZK1234 - RMBS		08/09/2019	VARIOUS		46,731	47,556	48
3131X4 X9 1	FH ZK1604 - RMBS		08/09/2019	VARIOUS		44,889	44,353	44
3131X5 D5 8	FH ZK1924 - RMBS		08/09/2019	VARIOUS		94,772	93,181	93
3131XJ 5G 3	FH ZL3547 - RMBS		07/22/2019	VARIOUS		273,654	259,827	530
3131XJ RS 3	FH ZL3197 - RMBS		07/22/2019	VARIOUS		220,514	212,922	435
3131XJ S5 2	FH ZL3240 - RMBS		07/22/2019	VARIOUS		1,018,810	1,013,738	2,070
3131XK 3C 1	FH ZL4395 - RMBS		07/22/2019	VARIOUS		1,379,418	1,406,511	2,461
3131XM FM 2	FH ZL5572 - RMBS		07/23/2019	VARIOUS		1,067,169	1,032,042	2,523
3131XN 6S 7	FH ZL7181 - RMBS		07/23/2019	VARIOUS		850,868	819,178	2,002
3131XQ 5B 8	FH ZL8942 - RMBS		07/23/2019	CANTOR FITZGERALD + CO.		257,341	241,064	589
3131XQ 5Z 5	FH ZL8964 - RMBS		08/12/2019	VARIOUS		702,352	700,330	749
3131XQ KC 9	FH ZL8391 - RMBS		07/23/2019	VARIOUS		261,442	249,195	609
3131XR BB 9	FH ZL9034 - RMBS		08/12/2019	CANTOR FITZGERALD + CO.		287,853	275,965	295
3131XT PV 6	FH ZM0436 - RMBS		08/12/2019	CANTOR FITZGERALD & CO DCM		494,873	479,627	513
3131XT VP 2	FH ZM0622 - RMBS		08/12/2019	WELLS FARGO BROKERAGE SVCS LLC		575,070	542,059	663
31329J P2 7	FH ZA1341 - RMBS		07/12/2019	VARIOUS		621,858	613,032	562
31329J PX 9	FH ZA1338 - RMBS		07/12/2019	VARIOUS		570,824	581,955	533
31329K XW 9	FH ZA2493 - RMBS		07/12/2019	WELLS FARGO SECURITIES LLC		3,496,458	3,542,822	3,248
3132A4 6H 6	FH ZS4472 - RMBS		07/10/2019	VARIOUS		76,796	74,242	65
3132A4 6V 5	FH ZS4484 - RMBS		07/10/2019	VARIOUS		184,441	178,260	156
3132A4 7B 8	FH ZS4490 - RMBS		07/11/2019	VARIOUS		641,593	654,013	545
3132A4 PW 2	FH ZS4037 - RMBS		08/01/2019	VARIOUS		1,674,914	1,666,266	4,212
3132A5 AY 1	FH ZS4523 - RMBS		07/11/2019	VARIOUS		123,397	122,969	120
3132A5 FS 9	FH ZS4677 - RMBS		07/11/2019	VARIOUS		1,890,425	1,940,139	1,617
3132A6 HK 2	FH ZS5634 - RMBS		08/09/2019	VARIOUS		34,676	35,478	35
3132A6 HV 8	FH ZS5644 - RMBS		08/09/2019	VARIOUS		34,483	35,303	35
3132A6 R4 7	FH ZS5907 - RMBS		08/09/2019	VARIOUS		34,810	34,544	35
3132A7 UG 4	FH ZS6883 - RMBS		08/01/2019	VARIOUS		194,535	187,390	474
3132A9 MH 7	FH ZS8460 - RMBS		07/12/2019	VARIOUS		669,773	667,359	612
3138WH RL 8	FN AS7690 - RMBS		02/01/2019	Citigroup (SSB)		4,907,343	4,884,447	5,699
3138WK 3E 3	FN AS9796 - RMBS		02/01/2019	GOLDMAN		1,982,043	1,978,334	2,308
3140GY GZ 6	FN BH9215 - RMBS		06/05/2019	SUNTRUST CAPITAL MARKETS, INC.		2,338,696	2,278,528	2,658
3140JQ TE 3	FN BN7748 - RMBS		09/27/2019	SUNTRUST CAPITAL MARKETS, INC.		727,289	700,000	1,974
3140Q7 L4 7	FN CA0346 - RMBS		05/08/2019	WELLS FARGO SECURITIES LLC		469,239	447,227	671
3140QA NN 6	FN CA3096 - RMBS		03/22/2019	WELLS FARGO SECURITIES LLC		1,978,563	1,887,295	5,898
3140X4 ZN 9	FN FM1648 - RMBS		10/15/2019	WELLS FARGO SECURITIES LLC		963,063	950,000	1,056
575831 FH 0	MASSACHUSETTS ST COLLEGE BLDG AUTH REV		11/01/2019	Jefferies		1,250,000	1,250,000	

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
59164G FA 5	METRO WASTEWTR RECLAMATION DIST COLO SWR		11/15/2019	WELLS FARGO BANK, N.A./SIG		250,000	250,000	
592481 LV 5	METROPOLITAN ST LOUIS MO SWR DIST WASTEW		11/20/2019	CITIGROUP GLOBAL MARKETS INC		450,000	450,000	
59261A B5 5	METROPOLITAN TRANSN AUTH N Y REV		11/01/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC		249,130	250,000	
59334D LS 1	MIAMI-DADE CNTY FLA WTR & SWR REV		10/24/2019	Jefferies		250,000	250,000	
677561 LN 0	OHIO ST HOSP FAC REV		10/30/2019	CITIGROUP GLOBAL MARKETS INC		250,000	250,000	
709224 V7 1	PENNSYLVANIA ST TPK COMMN TPK REV		10/25/2019	PERSHING DIV OF DLJ SEC LNDING		250,000	250,000	
759136 US 1	REGIONAL TRANSN DIST COLO SALES TAX REV		11/18/2019	RBC CAPITAL MARKETS		250,000	250,000	
79560T EF 5	SALT LAKE CITY UTAH SALES & EXCISE TAX R		11/20/2019	WELLS FARGO BANK, N.A./SIG		300,000	300,000	
79765R 4U 0	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL		12/13/2019	MORGAN STANLEY CO		710,000	710,000	
79765R 4W 6	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL		12/13/2019	MORGAN STANLEY CO		1,020,000	1,020,000	
79765R 5A 3	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL		12/13/2019	MORGAN STANLEY CO		265,000	265,000	
837123 LD 8	SOUTH CAROLINA ST PORTS AUTH PORTS REV		11/14/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC		250,000	250,000	
88278P ZM 9	TEXAS ST UNIV SYS FING REV		10/25/2019	MORGAN STANLEY CO		250,000	250,000	
915183 M5 3	STATE BOARD OF REGENTS OF THE STATE OF U		11/14/2019	GOLDMAN		250,000	250,000	
917567 EY 1	UTAH TRAN AUTH SALES TAX REV		12/12/2019	Stifel Nicolaus & Co		252,730	250,000	471
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments						38,341,331	38,036,685	47,419
Bonds - Industrial and Miscellaneous								
00206R HS 4	AT&T INC		06/01/2019	Not Available		255,148	250,000	3,500
00913R AD 8	AIR LIQUIDE FINANCE SA	C	02/12/2019	PERSHING DIV OF DLJ SEC LNDING		2,100,465	2,250,000	21,406
02587A AN 4	AMXCA 192 A - ABS		04/22/2019	RBC CAPITAL MARKETS		999,941	1,000,000	
06051G FB 0	BANK OF AMERICA CORP		02/21/2019	GOLDMAN		1,289,875	1,250,000	4,727
06540B BC 2	BANK 19BN21 A4 - CMBS		09/27/2019	BANC OF AMERICA/FIXED INCOME		1,009,985	1,000,000	1,589
08162B BD 3	BMARK 19B11 A4 - CMBS		05/22/2019	JP MORGAN SECURITIES LLC		1,262,491	1,250,000	1,823
08162F AE 3	BMARK 19B12 A5 - CMBS		07/19/2019	Citigroup (SSB)		514,999	500,000	303
08162V AD 0	BMARK 19B10 A3 - CMBS		03/21/2019	DEUTSCHE BANK SECURITIES, INC		5,049,683	5,000,000	4,799
126650 DG 2	CVS HEALTH CORP		08/08/2019	BARCLAYS CAPITAL INC		247,743	250,000	
149123 CF 6	CATERPILLAR INC		09/16/2019	BARCLAYS CAPITAL INC		1,238,625	1,250,000	
17305E GR 0	CCCIT 18A6 A6 - ABS		02/21/2019	PERSHING DIV OF DLJ SEC LNDING		1,265,234	1,250,000	8,694
22546Q AP 2	CREDIT SUISSE AG (NEW YORK BRANCH)	C	07/09/2019	VARIOUS		2,324,968	2,250,000	27,540
24422E UX 5	JOHN DEERE CAPITAL CORP		06/04/2019	Citigroup (SSB)		998,290	1,000,000	
28416T AA 3	EHGVT 19A A - ABS		08/14/2019	BANC OF AMERICA/FIXED INCOME		749,797	750,000	
34532F AD 4	FORD CREDIT AUTO LEASE TRUST 2019-A - AB		02/20/2019	Citigroup (SSB)		1,749,863	1,750,000	
35137L AB 1	FOX CORP		01/15/2019	GOLDMAN		250,000	250,000	
36260J AD 9	GSMS 19GC39 A4 - CMBS		05/09/2019	GOLDMAN		1,029,943	1,000,000	2,180
377373 AG 0	GLAXOSMITHKLINE CAPITAL PLC	C	03/18/2019	DEUTSCHE BANK SECURITIES, INC		994,760	1,000,000	
438516 BW 5	HONEYWELL INTERNATIONAL INC		07/30/2019	JP MORGAN SECURITIES LLC		997,930	1,000,000	
46647P AU 0	JPMORGAN CHASE & CO		02/26/2019	JP MORGAN SECURITIES LLC		508,470	500,000	1,846
57629W CE 8	MASSMUTUAL GLOBAL FUNDING II		01/02/2019	MORGAN STANLEY CO		481,630	500,000	458
57629W CH 1	MASSMUTUAL GLOBAL FUNDING II		03/05/2019	JP MORGAN SECURITIES LLC		498,980	500,000	
674599 CS 2	OCCIDENTAL PETROLEUM CORP		08/06/2019	BANC OF AMERICA/FIXED INCOME		248,765	250,000	
674599 CW 3	OCCIDENTAL PETROLEUM CORP		08/06/2019	Citigroup (SSB)		998,700	1,000,000	
693304 AX 5	PECO ENERGY CO		09/03/2019	GOLDMAN		247,943	250,000	
717081 ES 8	PFIZER INC		03/04/2019	BARCLAYS CAPITAL INC		749,618	750,000	
75625Q AD 1	RECKITT BENCKISER TREASURY SERVICES PLC	C	01/02/2019	MORGAN STANLEY CO		709,920	750,000	458
80286J AA 3	SANTANDER REVOLVING AUTO LOAN TRUST 2019		11/20/2019	JP MORGAN SECURITIES LLC		749,901	750,000	
82652M AA 8	SRFC 192 A - ABS		07/16/2019	BARCLAYS CAPITAL INC		249,933	250,000	

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
82653E AB 3	SRFC 191 B - ABS		03/12/2019	CREDIT SUISSE SECURITIES (USA)		999,781	1,000,000	
828807 DG 9	SIMON PROPERTY GROUP LP		09/04/2019	MIZUHO SECURITIES USA/FIXED INCOME		1,748,268	1,750,000	
89178B AA 2	TPMT 194 A1 - RMBS		11/04/2019	BANC OF AMERICA/FIXED INCOME		3,029,085	3,000,000	8,942
90276Y AE 3	UBSCM 19C16 A4 - CMBS		04/01/2019	UBS SECURITIES LLC/CMO		1,287,491	1,250,000	1,878
92343V ET 7	VERIZON COMMUNICATIONS INC		03/01/2019	VARIOUS		272,055	274,088	5,830
92347Y AC 8	VZOT 19A B - ABS		03/05/2019	Citigroup (SSB)		249,923	250,000	
95000U 2F 9	WELLS FARGO & CO		06/10/2019	WELLS FARGO SECURITIES LLC		500,000	500,000	
95001W BA 5	WFCM 2019-C49 - CMBS		02/21/2019	WELLS FARGO SECURITIES LLC		2,777,437	2,750,000	1,149
95002M AW 9	WFCM 19C52 A4 - CMBS		08/05/2019	WELLS FARGO SECURITIES LLC		1,009,920	1,000,000	1,395
3899999. Total - Bonds - Industrial and Miscellaneous						41,647,556	41,524,088	98,514
8399997. Total - Bonds - Part 3						85,186,109	84,770,773	150,324
8399998. Total - Bonds - Summary Item from Part 5							865	
8399999. Total - Bonds						85,186,109	84,771,638	150,324
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								
00081T 10 8	ACCO BRANDS ORD		06/28/2019	GOLDMAN	140.000	1,102	XXX	
001228 10 5	AG MORTGAGE INVEST TRUST REIT ORD		06/28/2019	GOLDMAN	50.000	795	XXX	
00163U 10 6	AMAG PHARMACEUTICALS ORD		08/14/2019	RBC CAPITAL MARKETS	45.000	540	XXX	
00165C 10 4	AMC ENTERTAINMENT HOLDINGS CL A ORD	C	08/14/2019	RBC CAPITAL MARKETS	70.000	755	XXX	
00182C 10 3	ANI PHARMACEUTICALS ORD		06/28/2019	GOLDMAN	20.000	1,644	XXX	
00206R 10 2	AT&T ORD		04/22/2019	ITG INC	530.000	16,981	XXX	
002474 10 4	AZZ ORD		06/28/2019	GOLDMAN	40.000	1,840	XXX	
00287Y 10 9	ABBVIE ORD		03/19/2019	ITG INC	145.000	11,683	XXX	
00401C 10 8	ACACIA COMMUNICATIONS ORD		06/28/2019	GOLDMAN	50.000	2,357	XXX	
00448Q 20 1	ACHILLION PHARMACEUTICALS ORD		08/14/2019	RBC CAPITAL MARKETS	175.000	836	XXX	
006739 10 6	ADDUS HOMECARE ORD		06/28/2019	GOLDMAN	20.000	1,499	XXX	
00738A 10 6	ADTRAN ORD		04/22/2019	ITG INC	70.000	1,222	XXX	
00770F 10 4	AEGIO CL A ORD		06/28/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	50.000	920	XXX	
00773T 10 1	ADVANSIX ORD		04/22/2019	ITG INC	40.000	1,207	XXX	
00773U 10 8	ADVERUM BIOTECHNOLOGIES ORD		06/28/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	70.000	832	XXX	
00847J 10 5	AGILYSYS ORD		10/15/2019	ITG INC	30.000	787	XXX	
00900T 10 7	AIMMUNE THERAPEUTICS ORD		08/14/2019	RBC CAPITAL MARKETS	60.000	1,280	XXX	
00972D 10 5	AKEBIA THERAPEUTICS ORD		03/19/2019	ITG INC	112.000	908	XXX	
011311 10 7	ALAMO GROUP ORD		06/28/2019	GOLDMAN	20.000	1,998	XXX	
01671P 10 0	ALLAKOS ORD		08/14/2019	RBC CAPITAL MARKETS	25.000	2,108	XXX	
01748H 10 7	ALLEGIANCE BANCSHARES ORD		06/28/2019	GOLDMAN	30.000	1,000	XXX	
021369 10 3	ALTAIR ENGINEERING CL A ORD		06/28/2019	GOLDMAN	60.000	2,423	XXX	
02208R 10 6	ALTRA INDUSTRIAL MOTION ORD		03/19/2019	ITG INC	78.000	2,554	XXX	
023135 10 6	AMAZON COM ORD		10/15/2019	VARIOUS	75.000	137,629	XXX	
023139 88 4	AMBAC FINANCIAL GROUP ORD		06/28/2019	GOLDMAN	60.000	1,011	XXX	
02607T 10 9	AMERICAN FIN CL A ORD		06/28/2019	GOLDMAN	140.000	1,526	XXX	
027745 10 8	AMERICAN NATIONAL BANKSHARES ORD		12/16/2019	ITG INC	15.000	593	XXX	
02874P 10 3	AMERICAN OUTDOOR BRANDS ORD		06/28/2019	GOLDMAN	70.000	631	XXX	
02913V 10 3	AMERICAN PUBLIC EDUCATION ORD		12/16/2019	ITG INC	25.000	672	XXX	
029683 10 9	AMERICAN SOFTWARE CL A ORD		06/28/2019	GOLDMAN	40.000	526	XXX	
03027X 10 0	AMERICAN TOWER REIT		03/19/2019	ITG INC	105.000	19,867	XXX	
030371 10 8	AMER VANGUARD ORD		10/15/2019	ITG INC	40.000	611	XXX	

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
030506 10 9	AMERICAN WOODMARK ORD.		06/28/2019	GOLDMAN	20.000	1,692	XXX	
03062T 10 5	AMERICA'S CAR-MART ORD.		08/14/2019	RBC CAPITAL MARKETS	10.000	890	XXX	
03071H 10 0	AMERISAFE ORD.		03/19/2019	ITG INC.	25.000	1,501	XXX	
03209R 10 3	AMPHASTAR PHARMACEUTICALS ORD.		06/28/2019	GOLDMAN	50.000	1,055	XXX	
03272L 10 8	ANAPLAN ORD.		06/28/2019	JP MORGAN SECURITIES INC.	110.000	5,551	XXX	
034164 10 3	ANDERSONS ORD.		06/28/2019	GOLDMAN	50.000	1,362	XXX	
03475V 10 1	ANGIODYNAMICS ORD.		06/28/2019	GOLDMAN	50.000	984	XXX	
035255 10 8	ANIKA THERAPEUTICS ORD.		06/28/2019	GOLDMAN	20.000	812	XXX	
036642 10 6	ANTARES PHARMA ORD.		06/28/2019	GOLDMAN	220.000	724	XXX	
03676B 10 2	ANTERO MIDSTREAM ORD.		12/19/2019	VARIOUS	40,305.400	435,570	XXX	
03748R 75 4	APARTMENT INVST MGT CL A REIT ORD.		04/01/2019	VARIOUS	6.000	300	XXX	
03753U 10 6	APELLIS PHARMACEUTICALS ORD.		03/19/2019	ITG INC.	46.000	914	XXX	
037598 10 9	APOGEE ENTERPRISES ORD.		04/22/2019	ITG INC.	40.000	1,564	XXX	
03782L 10 1	APPIAN CL A ORD.		06/28/2019	GOLDMAN	50.000	1,803	XXX	
037833 10 0	APPLE ORD.		04/22/2019	ITG INC.	210.000	42,963	XXX	
03783C 10 0	APPFOLIO CL A ORD.		03/19/2019	ITG INC.	21.000	1,561	XXX	
03937C 10 5	ARCBEST ORD.		06/28/2019	GOLDMAN	40.000	1,124	XXX	
04010E 10 9	ARGAN ORD.		08/14/2019	RBC CAPITAL MARKETS	15.000	585	XXX	
04013V 10 8	ARES COMMERCIAL REIT ORD.		10/15/2019	ITG INC.	40.000	612	XXX	
04206A 10 1	ARLO TECHNOLOGIES ORD.		01/02/2019	ITG INC.	59.409	638	XXX	
04208T 10 8	ARMADA HOFFLER PROPERTIES REIT ORD.		06/28/2019	GOLDMAN	70.000	1,158	XXX	
042315 50 7	ARMOUR RESIDENTIAL REIT ORD.		06/28/2019	GOLDMAN	80.000	1,491	XXX	
04269E 10 7	ARQULE ORD.		04/22/2019	ITG INC.	150.000	980	XXX	
045396 10 8	ASSEMBLY BIOSCIENCES ORD.		12/16/2019	ITG INC.	30.000	599	XXX	
046224 10 1	ASTEC INDUSTRIES ORD.		06/28/2019	GOLDMAN	30.000	977	XXX	
046433 10 8	ASTRONICS ORD.		06/28/2019	GOLDMAN	40.000	1,608	XXX	
04650Y 10 0	AT HOME GROUP ORD.		10/15/2019	ITG INC.	65.000	632	XXX	
04685N 10 3	ATHENEX ORD.		06/28/2019	GOLDMAN	70.000	1,386	XXX	
047649 10 8	ATKORE INTERNATIONAL GROUP ORD.		06/28/2019	GOLDMAN	70.000	1,810	XXX	
048269 20 3	ATLANTIC CAPITAL BANCSHARES ORD.		12/16/2019	ITG INC.	30.000	567	XXX	
04963C 20 9	ATRICURE ORD.		04/22/2019	ITG INC.	50.000	1,363	XXX	
049904 10 5	ATRION ORD.		08/14/2019	RBC CAPITAL MARKETS	5.000	3,620	XXX	
05070R 10 4	AUDENTES THERAPEUTICS ORD.		03/19/2019	ITG INC.	48.000	1,849	XXX	
05368M 10 6	AVID BIOSERVICES ORD.		12/16/2019	ITG INC.	75.000	542	XXX	
054540 20 8	AXCELIS TECHNOLOGIES ORD.		08/14/2019	RBC CAPITAL MARKETS	40.000	601	XXX	
05455M 10 0	AVROBIO ORD.		12/16/2019	ITG INC.	30.000	657	XXX	
05463X 10 6	AXOGEN ORD.		12/16/2019	ITG INC.	45.000	741	XXX	
05464T 10 4	AXSOME THERAPEUTICS ORD.		12/16/2019	ITG INC.	35.000	2,816	XXX	
05465C 10 0	AXOS FINANCIAL ORD.		06/28/2019	GOLDMAN	80.000	2,179	XXX	
054937 10 7	BB AND T ORD.		12/06/2019	VARIOUS	738.150	24,633	XXX	
05591B 10 9	BMC HOLDINGS ORD.		04/22/2019	ITG INC.	90.000	1,780	XXX	
05722G 10 0	BAKER HUGHES CL A ORD.		03/19/2019	ITG INC.	157.000	4,365	XXX	
05969A 10 5	BANCORP ORD.		12/16/2019	ITG INC.	70.000	894	XXX	
05988J 10 3	BANDWIDTH CL A ORD.		06/28/2019	GOLDMAN	30.000	2,250	XXX	
05990K 10 6	BANC OF CALIFORNIA ORD.		06/28/2019	GOLDMAN	60.000	838	XXX	
060505 10 4	BANK OF AMERICA ORD.		08/14/2019	RBC CAPITAL MARKETS	850.000	22,394	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
063425 10 2	BANK OF MARIN BANCORP ORD		06/28/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	20.000	820	XXX	
066849 10 0	BAR HARBOR BANKSHARES ORD		10/15/2019	ITG INC	25.000	644	XXX	
068463 10 8	BARRETT BUSINESS SERVICES ORD		06/28/2019	GOLDMAN	10.000	826	XXX	
07556Q 88 1	BEAZER HOMES ORD		10/15/2019	ITG INC	40.000	619	XXX	
08160H 10 1	BENCHMARK ELECTRONICS ORD		06/28/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	60.000	1,507	XXX	
08180D 10 6	BENEFITFOCUS ORD		06/28/2019	GOLDMAN	40.000	1,086	XXX	
08579X 10 1	BERRY PETROLEUM ORD		10/15/2019	ITG INC	85.000	841	XXX	
09058V 10 3	BIOCRYST PHARMACEUTICALS ORD		03/19/2019	ITG INC	142.000	1,125	XXX	
09060J 10 6	BIODELIVERY SCIENCE INTERNATIONL ORD		10/15/2019	ITG INC	115.000	570	XXX	
09062X 10 3	BIOGEN ORD		12/16/2019	ITG INC	100.000	30,108	XXX	
093712 10 7	BLOOM ENERGY CL A ORD		06/28/2019	GOLDMAN	80.000	981	XXX	
097793 40 0	BONANZA CREEK ENERGY ORD		12/16/2019	ITG INC	30.000	611	XXX	
099406 10 0	BOOT BARN HOLDINGS ORD		06/28/2019	GOLDMAN	40.000	1,425	XXX	
101119 10 5	BOSTON PRIVATE FINANCIAL HOLDING ORD		04/22/2019	ITG INC	110.000	1,252	XXX	
108035 10 6	BRIDGE BANCORP ORD		12/16/2019	ITG INC	25.000	847	XXX	
10921T 10 1	BRIGHTCOVE ORD		08/14/2019	RBC CAPITAL MARKETS	50.000	601	XXX	
10948W 10 3	BRIGHTSPHERE INVESTMENT GROUP ORD		12/16/2019	ITG INC	95.000	957	XXX	
110122 10 8	BRISTOL MYERS SQUIBB ORD		12/16/2019	VARIOUS	1,180.000	68,989	XXX	
117665 10 9	BRYN MAWR BANK ORD		06/28/2019	GOLDMAN	30.000	1,119	XXX	
12477X 10 6	CAI INTERNATIONAL ORD		12/16/2019	ITG INC	25.000	728	XXX	
124857 20 2	CBS CL B ORD		12/04/2019	ITG INC	259.369	12,897	XXX	
126128 10 7	CNB FINANCIAL ORD		12/16/2019	ITG INC	20.000	659	XXX	
12618T 10 5	CRA INTERNATIONAL ORD		12/16/2019	ITG INC	15.000	816	XXX	
126402 10 6	CSW INDUSTRIALS ORD		04/22/2019	ITG INC	20.000	1,175	XXX	
126501 10 5	CTS ORD		04/22/2019	ITG INC	50.000	1,548	XXX	
126650 10 0	CVS HEALTH ORD		10/15/2019	ITG INC	460.000	29,849	XXX	
128126 10 9	CALAMP ORD		12/16/2019	ITG INC	45.000	507	XXX	
13123X 10 2	CALLON PETROLEUM ORD		12/20/2019	ITG INC	192.500	2,509	XXX	
133034 10 8	CAMDEN NATIONAL ORD		06/28/2019	GOLDMAN	30.000	1,376	XXX	
13462K 10 9	CAMPING WORLD CL A ORD		12/16/2019	ITG INC	45.000	625	XXX	
14067E 50 6	CAPSTEAD MORTGAGE REIT ORD		06/28/2019	GOLDMAN	120.000	1,002	XXX	
140755 10 9	CARA THERAPEUTICS ORD		06/28/2019	GOLDMAN	50.000	1,075	XXX	
141619 10 6	CARDIOVASCULAR SYSTEMS ORD		03/19/2019	ITG INC	43.000	1,693	XXX	
141665 10 9	CAREER EDUCATION ORD		03/19/2019	ITG INC	89.000	1,472	XXX	
14167L 10 3	CAREDX ORD		03/19/2019	ITG INC	46.000	1,681	XXX	
143873 10 7	CAROLINA FINANCIAL ORD		06/28/2019	GOLDMAN	30.000	1,052	XXX	
143905 10 7	CARRIAGE SERVICES ORD		12/16/2019	ITG INC	25.000	691	XXX	
146102 10 8	CARTER BANK AND TRUST ORD		12/16/2019	ITG INC	35.000	798	XXX	
147448 10 4	CASELLA WASTE CL A ORD		06/28/2019	GOLDMAN	60.000	2,377	XXX	
14808P 10 9	CASS INFORMATION SYSTEMS ORD		06/28/2019	GOLDMAN	20.000	969	XXX	
14888U 10 1	CATALYST PHARMACEUTICALS ORD		08/14/2019	RBC CAPITAL MARKETS	125.000	674	XXX	
14912Y 20 2	CATCHMARK TIMBER CL A ORD		06/28/2019	GOLDMAN	70.000	731	XXX	
149205 10 6	CATO CL A ORD		10/15/2019	ITG INC	30.000	518	XXX	
154760 40 9	CENTRAL PACIFIC FINANCIAL ORD		06/28/2019	GOLDMAN	40.000	1,198	XXX	
156504 30 0	CENTURY COMMUNITIES ORD		06/28/2019	GOLDMAN	40.000	1,063	XXX	
156727 10 9	CERENCE ORD		10/02/2019	ITG INC	43.750	803	XXX	
157085 10 1	CERUS ORD		03/19/2019	ITG INC	175.000	1,113	XXX	

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1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
157210 10 5	CEVA ORD.		06/28/2019	GOLDMAN	30.000	730	XXX	
16150R 10 4	CHASE ORD.		10/15/2019	ITG INC.	10.000	1,048	XXX	
16208T 10 2	CHATHAM LODGING REIT ORD.		04/22/2019	ITG INC.	60.000	1,147	XXX	
163086 10 1	CHEFS' WAREHOUSE ORD.		06/28/2019	GOLDMAN	40.000	1,402	XXX	
16411R 20 8	CHENIERE ENERGY ORD.		11/12/2019	RBC CAPITAL MARKETS	500.000	30,875	XXX	
168615 10 2	CHICOS FAS ORD.		12/16/2019	ITG INC.	155.000	621	XXX	
171604 10 1	CHUY'S HOLDINGS ORD.		08/14/2019	RBC CAPITAL MARKETS	25.000	626	XXX	
171871 50 2	CINCINNATI BELL ORD.		12/16/2019	ITG INC.	70.000	531	XXX	
17273K 10 9	CIRCOR INTERNATIONAL ORD.		06/28/2019	GOLDMAN	30.000	1,380	XXX	
172967 42 4	CITIGROUP ORD.		04/22/2019	ITG INC.	270.000	18,730	XXX	
177835 10 5	CITY HOLDING ORD.		03/19/2019	ITG INC.	20.000	1,541	XXX	
178587 10 1	CITY OFFICE REIT ORD.	C	06/28/2019	GOLDMAN	60.000	719	XXX	
18539C 10 5	CLEARWAY ENERGY CL A ORD.		06/28/2019	GOLDMAN	50.000	809	XXX	
18914U 10 0	CLOUDERA ORD.		01/04/2019	ITG INC.	117.450	1,796	XXX	
191098 10 2	COCA COLA CONSOLIDATED ORD.		08/14/2019	RBC CAPITAL MARKETS	10.000	3,494	XXX	
191216 10 0	COCA-COLA ORD.		03/19/2019	ITG INC.	708.000	32,172	XXX	
192005 10 6	CODEXIS ORD.		04/22/2019	ITG INC.	70.000	1,403	XXX	
192108 50 4	COEUR MINING ORD.		03/19/2019	ITG INC.	245.000	1,152	XXX	
19249H 10 3	COHERUS BIOSCIENCES ORD.		03/19/2019	ITG INC.	68.000	1,015	XXX	
192576 10 6	COHU ORD.		06/28/2019	GOLDMAN	60.000	926	XXX	
19459J 10 4	COLLEGIUM PHARMACEUTICAL ORD.		10/15/2019	ITG INC.	45.000	543	XXX	
199333 10 5	COLUMBUS MCKINNON ORD.		06/28/2019	GOLDMAN	30.000	1,259	XXX	
20369C 10 6	COMMUNITY HEALTHCARE TRUST ORD.		06/28/2019	GOLDMAN	30.000	1,182	XXX	
204149 10 8	COMMUNITY TRUST BANCORP ORD.		07/01/2019	GOLDMAN	30.000	1,268	XXX	
205826 20 9	COMTECH TELECOMMUNICATIONS ORD.		06/28/2019	GOLDMAN	40.000	1,124	XXX	
20786W 10 7	CONNECTONE BANCORP ORD.		06/28/2019	GOLDMAN	50.000	1,133	XXX	
20854L 10 8	CONSOL ENERGY ORD.		06/28/2019	GOLDMAN	40.000	1,064	XXX	
21241B 10 0	CONTURA ENERGY ORD.		06/28/2019	GOLDMAN	30.000	1,557	XXX	
21870U 50 2	CORENERGY INFRASTRUCTURE REIT ORD.		06/28/2019	GOLDMAN	20.000	793	XXX	
22052L 10 4	CORTEVA ORD.		06/03/2019	VARIOUS	990.333	28,276	XXX	
222070 20 3	COTY CL A ORD.		12/11/2019	CORPORATE ACTION	2.000	25	XXX	
222795 50 2	COUSINS PROPERTIES REIT ORD.		06/17/2019	ITG INC.	51.405	1,719	XXX	
22304C 10 0	COVETRUS ORD.		02/07/2019	ITG INC.	72.000	3,133	XXX	
223622 60 6	COWEN CL A ORD.		06/28/2019	GOLDMAN	40.000	687	XXX	
228903 10 0	CRYOLIFE ORD.		04/22/2019	ITG INC.	50.000	1,392	XXX	
229050 30 7	CRYOPORT ORD.		08/14/2019	RBC CAPITAL MARKETS	40.000	933	XXX	
23204G 10 0	CUSTOMERS BANCORP ORD.		06/28/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC.	40.000	840	XXX	
232109 10 8	CUTERA ORD.		08/14/2019	RBC CAPITAL MARKETS	15.000	465	XXX	
23255M 10 5	CYCLERION THERAPEUTICS ORD.		04/02/2019	ITG INC.	17.000	473	XXX	
23257D 10 3	CYMABAY THERAPEUTICS ORD.		03/19/2019	ITG INC.	78.000	1,038	XXX	
23282W 60 5	CYTOKINETICS ORD.		06/28/2019	GOLDMAN	80.000	900	XXX	
23284F 10 5	CYTOMX THERAPEUTICS ORD.		06/28/2019	GOLDMAN	60.000	673	XXX	
23291C 10 3	DMC GLOBAL ORD.		04/22/2019	ITG INC.	20.000	1,355	XXX	
233377 40 7	DXP ENTERPRISES ORD.		06/28/2019	GOLDMAN	30.000	1,136	XXX	
24823R 10 5	DENALI THERAPEUTICS ORD.		03/19/2019	ITG INC.	60.000	1,354	XXX	
24869P 10 4	DENNYS ORD.		06/28/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC.	80.000	1,642	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
24983L 10 4	DERMIRA ORD		12/16/2019	ITG INC	65.000	848	XXX	
25264R 20 7	DIAMOND HILL INVESTMENT GRP CL A ORD		10/15/2019	ITG INC	5.000	682	XXX	
253031 10 8	DICERNA PHARMACEUTICALS ORD		03/19/2019	ITG INC	70.000	938	XXX	
253651 10 3	DIEBOLD NIXDORF ORD		03/19/2019	ITG INC	100.000	1,111	XXX	
253798 10 2	DIGI INTERNATIONAL ORD		12/16/2019	ITG INC	40.000	705	XXX	
253922 10 8	DIME COMMUNITY BANCSHARES ORD		08/14/2019	RBC CAPITAL MARKETS	40.000	804	XXX	
25400W 10 2	DIGITAL TURBINE ORD		08/14/2019	RBC CAPITAL MARKETS	105.000	667	XXX	
254687 10 6	WALT DISNEY ORD		03/20/2019	VARIOUS	600.309	66,003	XXX	
25470M 10 9	DISH NETWORK CL A ORD		12/03/2019	VARIOUS	29.114	1,002	XXX	
25746U 10 9	DOMINION ENERGY ORD		01/02/2019	VARIOUS	113.730	5,705	XXX	
257554 10 5	DOMO CL B ORD		12/16/2019	ITG INC	25.000	574	XXX	
25787G 10 0	DONNELLEY FINANCIAL SOLTN ORD		06/28/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	50.000	667	XXX	
25960R 10 5	DOUGLAS DYNAMICS ORD		06/28/2019	GOLDMAN	30.000	1,193	XXX	
260557 10 3	DOW ORD		04/02/2019	VARIOUS	990.333	46,783	XXX	
26210C 10 4	DROPBOX CL A ORD		06/28/2019	JP MORGAN SECURITIES INC	280.000	7,014	XXX	
264147 10 9	DUCOMMUN ORD		12/16/2019	ITG INC	15.000	757	XXX	
26614N 10 2	DUPONT DE NEMOURS ORD		12/16/2019	VARIOUS	1,302.000	87,849	XXX	
268158 20 1	DYNAVAX TECHNOLOGIES ORD		10/15/2019	ITG INC	115.000	484	XXX	
26817Q 88 6	DYNEX CAPITAL REIT ORD		10/15/2019	ITG INC	35.000	535	XXX	
26927E 10 4	EVO PAYMENTS CL A ORD		06/28/2019	GOLDMAN	50.000	1,576	XXX	
27616P 10 3	EASTERLY GOVERNMENT PROPERTIES ORD		04/22/2019	ITG INC	80.000	1,383	XXX	
27875T 10 1	ECHO GLOBAL LOGISTICS ORD		06/28/2019	GOLDMAN	40.000	835	XXX	
278768 10 6	ECHOSTAR CL A ORD		09/11/2019	ITG INC	60.000	2,130	XXX	
28238P 10 9	EHEALTH ORD		03/19/2019	ITG INC	29.000	1,654	XXX	
28414H 10 3	ELANCO ANIMAL HEALTH ORD		04/22/2019	ITG INC	440.484	12,563	XXX	
28852N 10 9	ELLINGTON FINANCIAL ORD		10/15/2019	ITG INC	45.000	817	XXX	
29250N 10 5	ENBRIDGE ORD	C	10/10/2019	RBC CAPITAL MARKETS	1,000.000	35,716	XXX	
292554 10 2	ENCORE CAPITAL GROUP ORD		06/28/2019	GOLDMAN	50.000	1,693	XXX	
292562 10 5	ENCORE WIRE ORD		06/28/2019	GOLDMAN	30.000	1,757	XXX	
29336T 10 0	ENLINK MIDSTREAM COM UNT		12/18/2019	VARIOUS	29,900.000	275,135	XXX	
293389 10 2	ENNIS ORD		08/14/2019	RBC CAPITAL MARKETS	35.000	689	XXX	
29355A 10 7	ENPHASE ENERGY ORD		06/28/2019	GOLDMAN	120.000	2,187	XXX	
29357K 10 3	ENOVA INTERNATIONAL ORD		04/22/2019	ITG INC	50.000	1,275	XXX	
29358P 10 1	ENSIGN GROUP ORD		10/01/2019	ITG INC	70.000	2,434	XXX	
293639 10 0	ENTERCOM COMMUNICATIONS CL A ORD		06/28/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	170.000	986	XXX	
293712 10 5	ENTERPRISE FINANCIAL SERVICES ORD		04/22/2019	ITG INC	30.000	1,273	XXX	
293792 10 7	ENTERPRISE PRODUCTS PARTNERS UNT		09/20/2019	Citigroup Global Markets Inc. NY	6,200.000	180,838	XXX	
294268 10 7	EPLUS ORD		06/28/2019	GOLDMAN	20.000	1,378	XXX	
29428V 10 4	EPIZYME ORD		03/19/2019	ITG INC	78.000	936	XXX	
29460X 10 9	EQUITY BANCSHARES CL A ORD		12/16/2019	ITG INC	20.000	620	XXX	
29664W 10 5	ESPERION THERAPEUTICS ORD		03/19/2019	ITG INC	30.000	1,335	XXX	
29670E 10 7	ESSENTIAL PROPERTIES REALTY TRUS ORD		06/28/2019	GOLDMAN	70.000	1,402	XXX	
29975E 10 9	EVENTBRITE CL A ORD		06/28/2019	GOLDMAN	50.000	810	XXX	
30034T 10 3	EVERI HOLDINGS ORD		06/28/2019	GOLDMAN	90.000	1,073	XXX	
30063P 10 5	EXACT SCIENCES ORD		11/08/2019	VARIOUS	13.513	1,130	XXX	
30212P 30 3	EXPEDIA GROUP ORD		07/26/2019	ITG INC	21.600	2,491	XXX	

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1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
30219E 10 3	EXPRESS ORD		12/16/2019	ITG INC	90.000	447	XXX	
30226D 10 6	EXTREME NETWORKS ORD		04/22/2019	ITG INC	160.000	1,243	XXX	
302301 10 6	EZCORP CL A NV ORD		12/16/2019	ITG INC	70.000	466	XXX	
30231G 10 2	EXXON MOBIL ORD		10/15/2019	ITG INC	1,035.000	71,943	XXX	
302491 30 3	FMC ORD		03/01/2019	VARIOUS	160.000	9,161	XXX	
30303M 10 2	FACEBOOK CL A ORD		03/19/2019	ITG INC	108.000	17,468	XXX	
311642 10 2	FARO TECHNOLOGIES ORD		04/22/2019	ITG INC	30.000	1,677	XXX	
31189P 10 2	FATE THERAPEUTICS ORD		03/19/2019	ITG INC	79.000	1,405	XXX	
313148 30 6	FEDERAL AGRICULTUR MORTGAGE CL C ORD		07/01/2019	GOLDMAN	20.000	1,453	XXX	
31620M 10 6	FIDELITY NATIONAL INFORMATN SVCS ORD		08/01/2019	VARIOUS	298.113	10,258	XXX	
316773 10 0	FIFTH THIRD BANCORP ORD		03/22/2019	VARIOUS	159.500	4,446	XXX	
317585 40 4	FINANCIAL INSTITUTIONS ORD		10/15/2019	ITG INC	25.000	746	XXX	
318910 10 6	FIRST BANCORP ORD		04/22/2019	ITG INC	40.000	1,444	XXX	
318916 10 3	FIRST BANCSHARES ORD		08/14/2019	RBC CAPITAL MARKETS	25.000	773	XXX	
31983A 10 3	FIRST COMMUNITY BANKSHARES ORD		08/14/2019	RBC CAPITAL MARKETS	25.000	819	XXX	
32006W 10 6	FIRST DEFIANCE FINANCIAL ORD		06/28/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	30.000	857	XXX	
320218 10 0	FIRST FINANCIAL CORPORTN INDIANA ORD		08/14/2019	RBC CAPITAL MARKETS	15.000	612	XXX	
32026V 10 4	FIRST FOUNDATION ORD		10/15/2019	ITG INC	55.000	814	XXX	
320734 10 6	FIRST OF LONG ISLAND ORD		08/14/2019	RBC CAPITAL MARKETS	35.000	741	XXX	
320866 10 6	FIRST MID BANCSHARES ORD		10/15/2019	ITG INC	20.000	684	XXX	
337738 10 8	FISERV ORD		07/29/2019	ITG INC	206.040	15,327	XXX	
33812L 10 2	FITBIT CL A ORD		03/19/2019	ITG INC	278.000	1,643	XXX	
33938J 10 6	FLEXION THERAPEUTICS ORD		08/14/2019	RBC CAPITAL MARKETS	45.000	493	XXX	
34385P 10 8	FLUIDIGM ORD		06/28/2019	GOLDMAN	100.000	1,232	XXX	
343873 10 5	FLUSHING FINANCIAL ORD		06/28/2019	GOLDMAN	40.000	888	XXX	
34553D 10 1	FORESCOUT TECHNOLOGIES ORD		06/28/2019	GOLDMAN	60.000	2,031	XXX	
346375 10 8	FORMFACTOR ORD		03/19/2019	ITG INC	97.000	1,538	XXX	
34983P 10 4	FORTY SEVEN ORD		12/16/2019	ITG INC	30.000	1,060	XXX	
34988V 10 6	FOSSIL GROUP ORD		06/28/2019	GOLDMAN	70.000	805	XXX	
35137L 10 5	FOX CL A ORD		03/19/2019	VARIOUS	403.333	16,270	XXX	
35137L 20 4	FOX CL B ORD		03/19/2019	VARIOUS	198.333	7,844	XXX	
35352P 10 4	FRANKLIN FINANCIAL NETWORK ORD		12/16/2019	ITG INC	20.000	695	XXX	
35471R 10 6	FRANKLIN STREET PROPERTIES REIT ORD		06/28/2019	GOLDMAN	140.000	1,033	XXX	
358039 10 5	FRESHPET ORD		03/19/2019	ITG INC	35.000	1,469	XXX	
35904G 10 7	FRONT YARD RESIDENTIAL ORD		06/28/2019	GOLDMAN	70.000	855	XXX	
3621LQ 10 9	G1 THERAPEUTICS ORD		06/28/2019	GOLDMAN	50.000	1,533	XXX	
36251C 10 3	GMS ORD		08/14/2019	RBC CAPITAL MARKETS	45.000	959	XXX	
369604 10 3	GENERAL ELECTRIC ORD		12/01/2019	VARIOUS	9,935.000	120,766	XXX	
371532 10 2	GENESCO ORD		06/28/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	30.000	1,269	XXX	
373865 10 4	GERMAN AMERICAN BANCORP ORD		06/28/2019	GOLDMAN	40.000	1,205	XXX	
374297 10 9	GETTY REALTY REIT ORD		06/28/2019	GOLDMAN	50.000	1,538	XXX	
376536 10 8	GLADSTONE COMMERCIAL REIT ORD		06/28/2019	GOLDMAN	40.000	849	XXX	
377316 10 4	GLATFELTER ORD		06/28/2019	GOLDMAN	60.000	1,013	XXX	
37940X 10 2	GLOBAL PAYMENTS ORD		09/17/2019	VARIOUS	178.222	10,817	XXX	
379890 10 6	GLU MOBILE ORD		04/22/2019	ITG INC	150.000	1,623	XXX	
38068T 10 5	GOLD RESOURCE ORD		12/16/2019	ITG INC	85.000	447	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
38268T 10 3	GOPRO CL A ORD		06/28/2019	GOLDMAN	160.000	873	XXX	
38341P 10 2	GOSSAMER BIO ORD		12/16/2019	ITG INC	60.000	957	XXX	
384637 10 4	GRAHAM HOLDINGS CL B ORD		08/14/2019	RBC CAPITAL MARKETS	10.000	7,040	XXX	
38741L 10 7	GRANITE POINT MORTGAGE TRUST ORD		06/28/2019	GOLDMAN	60.000	1,151	XXX	
390607 10 9	GREAT LAKES DREDGE AND DOCK ORD		06/28/2019	GOLDMAN	70.000	773	XXX	
390905 10 7	GREAT SOUTHERN BANCORP ORD		12/16/2019	ITG INC	15.000	958	XXX	
393222 10 4	GREEN PLAINS ORD		10/15/2019	ITG INC	50.000	561	XXX	
398433 10 2	GRIFFON ORD		08/14/2019	RBC CAPITAL MARKETS	45.000	811	XXX	
398905 10 9	GROUP 1 AUTOMOTIVE ORD		06/28/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	20.000	1,638	XXX	
404030 10 8	H AND E EQUIPMENT SERVICES ORD		04/22/2019	ITG INC	50.000	1,472	XXX	
407497 10 6	HAMILTON LANE CL A ORD		06/28/2019	GOLDMAN	20.000	1,141	XXX	
410495 20 4	HANMI FINANCIAL ORD		06/28/2019	GOLDMAN	30.000	668	XXX	
41068X 10 0	HANNON ARMSTRONG SUST INFR CAP ORD		03/19/2019	ITG INC	78.000	1,916	XXX	
413160 10 2	HARMONIC ORD		06/28/2019	GOLDMAN	110.000	610	XXX	
413875 10 5	L3HARRIS TECHNOLOGIES ORD		06/29/2019	VARIOUS	97.500	5,446	XXX	
420261 10 9	HAWKINS ORD		12/16/2019	ITG INC	15.000	670	XXX	
420877 20 1	HAYNES INTERNATIONAL ORD		10/15/2019	ITG INC	20.000	698	XXX	
42222N 10 3	HEALTHSTREAM ORD		08/14/2019	RBC CAPITAL MARKETS	35.000	980	XXX	
422819 10 2	HEIDRICK STRUGGLES INTERNATIONAL ORD		06/28/2019	GOLDMAN	30.000	899	XXX	
426927 10 9	HERITAGE COMMERCE ORD		06/28/2019	GOLDMAN	50.000	612	XXX	
42704L 10 4	HERC HOLDINGS ORD		06/28/2019	GOLDMAN	30.000	1,375	XXX	
427825 50 0	HERSHA HOSPITALITY CL A REIT ORD		06/28/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	40.000	662	XXX	
42805E 30 6	HESKA ORD		10/15/2019	ITG INC	5.000	369	XXX	
42806J 10 6	HERTZ GLOBAL HOLDINGS ORD		06/28/2019	GOLDMAN	130.000	2,074	XXX	
428567 10 1	HIBBETT SPORTS ORD		10/15/2019	ITG INC	25.000	565	XXX	
431571 10 8	HILLENBRAND ORD		11/21/2019	VARIOUS	12.896	394	XXX	
437076 10 2	HOME DEPOT ORD		03/19/2019	ITG INC	55.000	10,128	XXX	
43785V 10 2	HOMESTREET ORD		06/28/2019	GOLDMAN	30.000	889	XXX	
440407 10 4	HORIZON BANCORP ORD		10/15/2019	ITG INC	50.000	856	XXX	
44109J 10 6	HOSTESS BRANDS CL A ORD		04/22/2019	ITG INC	130.000	1,726	XXX	
44157R 10 9	HOUGHTON MIFFLIN HARCOURT ORD		04/22/2019	ITG INC	140.000	1,016	XXX	
447462 10 2	HURON CONSULTING GROUP ORD		04/22/2019	ITG INC	30.000	1,386	XXX	
449172 10 5	HYSTER YALE MATERIAL HANDLG CL A ORD		06/28/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	10.000	553	XXX	
449253 10 3	IAA ORD		06/28/2019	ITG INC	160.000	5,589	XXX	
45031U 10 1	ISTAR REIT ORD		06/28/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	80.000	994	XXX	
45253H 10 1	IMMUNOGEN ORD		08/14/2019	RBC CAPITAL MARKETS	195.000	553	XXX	
45378A 10 6	INDEPENDENCE REALTY ORD		04/22/2019	ITG INC	120.000	1,211	XXX	
453838 60 9	INDEPENDENT BANK ORD		12/16/2019	ITG INC	30.000	676	XXX	
45667G 10 3	INFINERA ORD		04/22/2019	ITG INC	190.000	898	XXX	
457030 10 4	INGLES MARKETS CL A ORD		08/14/2019	RBC CAPITAL MARKETS	15.000	509	XXX	
45774N 10 8	INNOPHOS HOLDINGS ORD		06/28/2019	GOLDMAN	30.000	873	XXX	
45774W 10 8	INSTEEL INDUSTRIES ORD		12/16/2019	ITG INC	25.000	579	XXX	
45780R 10 1	INSTALLED BUILDING PRODUCTS ORD		06/28/2019	GOLDMAN	20.000	1,184	XXX	
45781D 10 1	INOVALON HOLDINGS CL A ORD		03/19/2019	ITG INC	90.000	1,142	XXX	
45781U 10 3	INSTRUCTURE ORD		03/19/2019	ITG INC	42.000	1,887	XXX	
45781V 10 1	INNOVATIVE INDUSTRIAL PPTY ORD		04/22/2019	ITG INC	20.000	1,607	XXX	
45826J 10 5	INTELLIA THERAPEUTICS ORD		12/16/2019	ITG INC	55.000	931	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
46071F 10 3	INTERSECT ENT ORD		03/19/2019	ITG INC	39.000	1,292	XXX	
46116V 10 5	INTL FCSTONE ORD		10/15/2019	ITG INC	25.000	1,049	XXX	
46116X 10 1	INTRA CELLULAR THERAPIES ORD		12/16/2019	ITG INC	60.000	772	XXX	
461730 50 9	INVESTORS REIT ORD		06/28/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	10.000	587	XXX	
46185L 10 3	INVITAE ORD		03/19/2019	ITG INC	93.000	2,292	XXX	
462260 10 0	IOVANCE BIOTHERAPEUTICS, INC		03/19/2019	ITG INC	138.000	1,417	XXX	
46333X 10 8	IRONWOOD PHARMA CL A ORD		04/02/2019	ITG INC	170.000	2,430	XXX	
46571Y 10 7	I3 VERTICALS CL A ORD		12/16/2019	ITG INC	20.000	568	XXX	
476405 10 5	JERNIGAN CAPITAL ORD		10/15/2019	ITG INC	25.000	473	XXX	
478160 10 4	JOHNSON & JOHNSON ORD		12/16/2019	VARIOUS	700.000	95,189	XXX	
48020Q 10 7	JONES LANG LASALLE ORD		07/01/2019	VARIOUS	7.525	1,062	XXX	
48238T 10 9	KAR AUCTION SERVICES ORD		06/28/2019	ITG INC	160.000	3,402	XXX	
48273U 10 2	K12 ORD		04/22/2019	ITG INC	50.000	1,766	XXX	
48282T 10 4	KADANT ORD		04/22/2019	ITG INC	20.000	1,921	XXX	
48283N 10 6	KADMON ORD		10/15/2019	ITG INC	175.000	464	XXX	
485170 30 2	KANSAS CITY SOUTHERN ORD		08/14/2019	RBC CAPITAL MARKETS	105.000	12,286	XXX	
48576U 10 6	KARYOPHARM THERAPEUTICS ORD		08/14/2019	RBC CAPITAL MARKETS	75.000	644	XXX	
488152 20 8	KELLY SERVICES CL A ORD		06/28/2019	GOLDMAN	40.000	1,047	XXX	
488360 20 7	KEMET ORD		04/22/2019	ITG INC	80.000	1,369	XXX	
493732 10 1	KFORCE ORD		04/22/2019	ITG INC	30.000	1,088	XXX	
494274 10 3	KIMBALL INTERNATIONAL CL B ORD		06/28/2019	GOLDMAN	40.000	697	XXX	
49428J 10 9	KIMBALL ELECTRONICS ORD		12/16/2019	ITG INC	30.000	536	XXX	
49456B 10 1	KINDER MORGAN CL P ORD		05/29/2019	VARIOUS	10,600.000	209,182	XXX	
49714P 10 8	KINSALE CAPITAL GROUP ORD		03/19/2019	ITG INC	26.000	1,779	XXX	
498904 20 0	KNOLL ORD		06/28/2019	GOLDMAN	60.000	1,378	XXX	
50015M 10 9	KODIAK SCIENCES ORD		12/16/2019	ITG INC	30.000	2,059	XXX	
50050N 10 3	KONTOOR BRANDS ORD		05/23/2019	VARIOUS	65.286	723	XXX	
50060P 10 6	KOPPERS HOLDINGS ORD		08/14/2019	RBC CAPITAL MARKETS	25.000	690	XXX	
50127T 10 9	KURA ONCOLOGY ORD		06/28/2019	GOLDMAN	30.000	591	XXX	
50187T 10 6	LGI HOMES ORD		04/22/2019	ITG INC	30.000	2,041	XXX	
502431 10 9	L3HARRIS TECHNOLOGIES ORD		07/01/2019	VARIOUS	39.500	1,756	XXX	
511637 10 0	LAKELAND BANCORP ORD		06/28/2019	GOLDMAN	60.000	969	XXX	
511656 10 0	LAKELAND FINANCIAL ORD		04/22/2019	ITG INC	30.000	1,394	XXX	
516544 10 3	LANTHEUS HOLDINGS ORD		04/22/2019	ITG INC	40.000	955	XXX	
516806 10 6	LAREDO PETROLEUM ORD		12/16/2019	ITG INC	235.000	666	XXX	
518415 10 4	LATTICE SEMICONDUCTOR ORD		03/19/2019	ITG INC	153.000	1,965	XXX	
52603A 10 9	LENDINGCLUB ORD		03/19/2019	ITG INC	417.000	1,259	XXX	
53115L 10 4	LIBERTY OILFIELD SERVICES CL A ORD		12/16/2019	ITG INC	70.000	767	XXX	
531229 87 0	LIBERTY MEDIA FORMULA ONE SRS A ORD		06/28/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	40.000	1,434	XXX	
531229 88 8	LIBERTY MEDIA LIBERTY BRVS SRS C ORD		04/22/2019	ITG INC	40.000	1,135	XXX	
535555 10 6	LINDSAY ORD		06/28/2019	GOLDMAN	10.000	822	XXX	
53814L 10 8	LIVENT ORD		03/01/2019	VARIOUS	149.648	1,410	XXX	
539830 10 9	LOCKHEED MARTIN ORD		08/14/2019	RBC CAPITAL MARKETS	185.000	68,019	XXX	
55003T 10 7	LUMBER LIQUIDATORS HOLDINGS ORD		12/16/2019	ITG INC	35.000	353	XXX	
55027E 10 2	LUMINEX ORD		04/22/2019	ITG INC	50.000	1,086	XXX	
550678 10 6	LUXFER HOLDINGS ORD	D	06/28/2019	GOLDMAN	30.000	735	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
550819 10 6	LYDALL ORD		12/16/2019	ITG INC	20.000	406	XXX	
552074 70 0	WILLIAM LYON HOMES CL A ORD		06/28/2019	GOLDMAN	40.000	729	XXX	
55262C 10 0	MBIA ORD		04/22/2019	ITG INC	110.000	1,034	XXX	
55303J 10 6	MGP INGREDIENTS ORD		06/28/2019	GOLDMAN	10.000	663	XXX	
55305B 10 1	M I HOMES ORD		06/28/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	40.000	1,142	XXX	
55336V 10 0	MPLX COM UNT		09/20/2019	Citigroup Global Markets Inc. NY	6,900.000	207,722	XXX	
553777 10 3	MTS SYSTEMS ORD		04/22/2019	ITG INC	20.000	1,104	XXX	
55405W 10 4	MYR GROUP ORD		06/28/2019	GOLDMAN	20.000	747	XXX	
55405Y 10 0	MACOM TECHNOLOGY SOLUTIONS ORD		08/14/2019	RBC CAPITAL MARKETS	65.000	1,253	XXX	
556099 10 9	MACROGENICS ORD		03/19/2019	ITG INC	50.000	949	XXX	
559080 10 6	MAGELLAN MIDSTREAM PARTNERS UNT		09/20/2019	RBC CAPITAL MARKETS	1,900.000	127,990	XXX	
559663 10 9	MAGNOLIA OIL GAS CL A ORD		12/16/2019	ITG INC	130.000	1,607	XXX	
56117J 10 0	MALIBU BOATS CL A ORD		06/28/2019	GOLDMAN	20.000	777	XXX	
563571 40 5	MANITOWOC ORD		06/28/2019	GOLDMAN	40.000	712	XXX	
566330 10 6	MARCUS ORD		06/28/2019	GOLDMAN	20.000	659	XXX	
570535 10 4	MARKEL ORD		03/19/2019	ITG INC	7.000	6,964	XXX	
57060D 10 8	MARKETAXESS HOLDINGS ORD		07/01/2019	ITG INC	(40.000)	(7,473)	XXX	
576690 10 1	MATERION ORD		03/19/2019	ITG INC	27.000	1,523	XXX	
576853 10 5	MATRIX SERVICE ORD		06/28/2019	GOLDMAN	30.000	608	XXX	
57776J 10 0	MAXLINEAR ORD		06/28/2019	GOLDMAN	80.000	1,875	XXX	
580135 10 1	MCDONALD'S ORD		08/14/2019	RBC CAPITAL MARKETS	155.000	33,592	XXX	
58513U 10 1	THE MEET GROUP ORD		10/15/2019	ITG INC	95.000	427	XXX	
587376 10 4	MERCANTILE BANK ORD		06/28/2019	GOLDMAN	20.000	651	XXX	
589584 10 1	MERIDIAN BIOSCIENCE ORD		06/28/2019	GOLDMAN	50.000	594	XXX	
58958U 10 3	MERIDIAN BANCORP ORD		06/28/2019	GOLDMAN	60.000	1,073	XXX	
59064R 10 9	MESA LABORATORIES ORD		10/15/2019	ITG INC	5.000	1,068	XXX	
59100U 10 8	META FINANCIAL GROUP ORD		06/28/2019	GOLDMAN	50.000	1,402	XXX	
591520 20 0	METHODE ELECTRONICS ORD		06/28/2019	GOLDMAN	40.000	1,143	XXX	
594918 10 4	MICROSOFT ORD		04/22/2019	ITG INC	706.000	85,582	XXX	
596680 10 8	MIDDLESEX WATER ORD		06/28/2019	GOLDMAN	20.000	1,185	XXX	
597742 10 5	MIDLAND STATES ORD		06/28/2019	GOLDMAN	20.000	534	XXX	
60468T 10 5	MIRATI THERAPEUTICS ORD		03/19/2019	ITG INC	27.000	1,971	XXX	
60739U 20 4	MOBILEIRON ORD		06/28/2019	GOLDMAN	120.000	744	XXX	
607525 10 2	MODEL N ORD		06/28/2019	GOLDMAN	40.000	780	XXX	
60770K 10 7	MODERNA ORD		10/15/2019	ITG INC	270.000	3,869	XXX	
607828 10 0	MODINE MANUFACTURING ORD		04/22/2019	ITG INC	60.000	957	XXX	
60937P 10 6	MONGODB CL A ORD		10/15/2019	ITG INC	55.000	7,428	XXX	
609720 10 7	MONMOUTH REIT ORD		04/22/2019	ITG INC	110.000	1,439	XXX	
620071 10 0	MOTORCAR PARTS OF AMERICA ORD		12/16/2019	ITG INC	20.000	445	XXX	
624580 10 6	MOVADO GROUP ORD		10/15/2019	ITG INC	20.000	499	XXX	
62482R 10 7	MR COOPER GROUP ORD		08/14/2019	RBC CAPITAL MARKETS	95.000	864	XXX	
628464 10 9	MYERS INDUSTRIES ORD		06/28/2019	GOLDMAN	40.000	771	XXX	
62914B 10 0	NIC ORD		03/19/2019	ITG INC	83.000	1,423	XXX	
62944T 10 5	NVR ORD		08/14/2019	RBC CAPITAL MARKETS	5.000	17,474	XXX	
62945V 10 9	NV5 GLOBAL ORD		06/28/2019	GOLDMAN	10.000	814	XXX	
630077 10 5	NANOMETRICS ORD		06/28/2019	GOLDMAN	30.000	1,041	XXX	

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
63009R 10 9	NANOSTRING TECHNOLOGIES ORD.		06/28/2019	GOLDMAN	40.000	1,214	XXX	
632307 10 4	NATERA ORD		06/28/2019	GOLDMAN	70.000	1,930	XXX	
633707 10 4	NATIONAL BANK HOLDINGS CL A ORD		04/22/2019	ITG INC	30.000	1,031	XXX	
635906 10 0	NATIONAL HEALTHCARE ORD		06/28/2019	GOLDMAN	10.000	811	XXX	
639050 10 3	NATUS MEDICAL ORD		06/28/2019	GOLDMAN	40.000	1,027	XXX	
64031N 10 8	NELNET CL A ORD		08/14/2019	RBC CAPITAL MARKETS	20.000	1,304	XXX	
64049M 20 9	NEOGENOMICS ORD		06/28/2019	GOLDMAN	110.000	2,413	XXX	
64110L 10 6	NETFLIX ORD		10/15/2019	ITG INC	115.000	34,499	XXX	
64111Q 10 4	NETGEAR ORD		01/02/2019	ITG INC	30.000	1,042	XXX	
64704V 10 6	NEW MEDIA INVESTMENT GROUP ORD		11/19/2019	VARIOUS	145.978	1,138	XXX	
648691 10 3	NEW SENIOR INVESTMENT GROUP ORD		06/28/2019	GOLDMAN	110.000	739	XXX	
649604 50 1	NEW YORK MORTGAGE REIT ORD		04/22/2019	ITG INC	220.000	1,366	XXX	
651718 50 4	NEWPARK RSC ORD		06/28/2019	GOLDMAN	120.000	890	XXX	
65290C 10 5	NEXTIER OILFIELD SOLUTIONS ORD		10/31/2019	ITG INC	129.192	1,636	XXX	
65341D 10 2	NEXPOINT RESIDENTIAL ORD		06/28/2019	GOLDMAN	20.000	828	XXX	
65343C 10 2	NEXTGEN HEALTHCARE ORD		04/22/2019	ITG INC	70.000	1,165	XXX	
65487K 10 0	NLIGHT ORD		06/28/2019	GOLDMAN	40.000	768	XXX	
665531 10 9	NORTHERN OIL AND GAS ORD		12/16/2019	ITG INC	385.000	741	XXX	
66611T 10 8	NORTHFIELD BANCORP ORD		06/28/2019	GOLDMAN	50.000	780	XXX	
66987E 20 6	NOVAGOLD RESOURCES ORD	C	06/28/2019	GOLDMAN	300.000	1,773	XXX	
67020Y 10 0	NUANCE COMMUNICATIONS ORD		10/02/2019	ITG INC	350.000	5,151	XXX	
67103X 10 2	OFG BANCORP ORD		06/28/2019	GOLDMAN	60.000	1,426	XXX	
674599 10 5	OCCIDENTAL PETROLEUM ORD		12/16/2019	VARIOUS	782.776	31,626	XXX	
67623C 10 9	OFFICE PROPERTIES INCOME TRUST C ORD		01/02/2019	ITG INC	26.000	2,047	XXX	
682129 10 1	OMNOVA SOLUTIONS ORD		10/15/2019	ITG INC	55.000	557	XXX	
682143 10 2	OMEROS ORD		03/19/2019	ITG INC	60.000	1,049	XXX	
682680 10 3	ONEOK ORD		07/01/2019	RBC CAPITAL MARKETS	900.000	62,817	XXX	
683344 10 5	NANOMETRICS ORD		10/28/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	24.126	829	XXX	
68375N 10 3	OPKO HEALTH ORD		03/19/2019	ITG INC	418.000	1,053	XXX	
68554V 10 8	ORASURE TECHNOLOGIES ORD		06/28/2019	GOLDMAN	80.000	742	XXX	
68555P 10 0	ORBCOMM ORD		06/28/2019	GOLDMAN	90.000	652	XXX	
68571X 10 3	ORCHID ISLAND CAPITAL ORD		10/15/2019	ITG INC	80.000	473	XXX	
68621T 10 2	ORIGIN BANCORP ORD		12/16/2019	ITG INC	25.000	931	XXX	
68752M 10 8	ORTHOFIX MEDICAL ORD		06/28/2019	GOLDMAN	20.000	1,057	XXX	
690732 10 2	OWENS & MINOR ORD		10/15/2019	ITG INC	80.000	513	XXX	
693282 10 5	PDF SOLUTIONS ORD		12/16/2019	ITG INC	35.000	561	XXX	
69329Y 10 4	PDL BIOPHARMA ORD		12/16/2019	ITG INC	145.000	485	XXX	
69336V 10 1	PGT INNOVATIONS ORD		06/28/2019	GOLDMAN	70.000	1,170	XXX	
69343T 10 7	PJT PARTNERS CL A ORD		06/28/2019	GOLDMAN	30.000	1,215	XXX	
69404D 10 8	PACIFIC BIOSCIENCES OF CALIFRNIA ORD		03/19/2019	ITG INC	179.000	1,318	XXX	
698813 10 2	PAPA JOHNS INTERNATIONAL ORD		08/14/2019	RBC CAPITAL MARKETS	25.000	1,137	XXX	
700517 10 5	PARK HOTELS RESORTS ORD		09/10/2019	Unknown	50.240	1,307	XXX	
704699 10 7	PEAPACK GLADSTONE FINANCIAL ORD		06/28/2019	GOLDMAN	30.000	843	XXX	
70509V 10 0	PEBBLEBROOK HOTEL REIT ORD		01/01/2019	VARIOUS	73.117	2,607	XXX	
70788V 10 2	PENN VIRGINIA ORD		12/16/2019	ITG INC	15.000	412	XXX	
70805E 10 9	THE PENNANT GROUP, INC		10/01/2019	ITG INC	35.000	353	XXX	

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
708160 10 6	JC PENNEY ORD		06/28/2019	GOLDMAN	410.000	467	XXX	
70931T 10 3	PENNYMAC MORTGAGE INVEST REIT ORD		04/22/2019	ITG INC	70.000	1,453	XXX	
709789 10 1	PEOPLE BANCORP ORD		08/14/2019	RBC CAPITAL MARKETS	20.000	623	XXX	
712704 10 5	PEOPLES UNITED FINANCIAL ORD		11/01/2019	GOLDMAN	52.500	851	XXX	
71375U 10 1	PERFICIENT ORD		04/22/2019	ITG INC	40.000	1,138	XXX	
716382 10 6	PETMED EXPRESS ORD		10/15/2019	ITG INC	25.000	470	XXX	
71639T 10 6	PETIQ CL A ORD		06/28/2019	GOLDMAN	20.000	659	XXX	
71742Q 10 6	PHIBRO ANIMAL HEALTH CL A ORD		06/28/2019	GOLDMAN	20.000	635	XXX	
719405 10 2	PHOTRONICS ORD		06/28/2019	GOLDMAN	80.000	656	XXX	
724078 10 0	PIPER JAFFRAY ORD		04/22/2019	ITG INC	10.000	761	XXX	
726503 10 5	PLAINS ALL AMERICAN PIPELINE UNT		12/18/2019	WELLS FARGO SECURITIES	11,300.000	250,255	XXX	
72651A 20 7	PLAINS GP HOLDINGS CL A ORD		12/18/2019	WELLS FARGO SECURITIES	7,400.000	160,172	XXX	
72919P 20 2	PLUG POWER ORD		10/15/2019	ITG INC	310.000	865	XXX	
72941B 10 6	PLURALSIGHT CL A ORD		10/15/2019	ITG INC	80.000	1,327	XXX	
740367 40 4	PREFERRED BANK ORD		06/28/2019	GOLDMAN	10.000	472	XXX	
74039L 10 3	PREFERRED APARTMENT COMM REIT ORD		06/28/2019	GOLDMAN	50.000	747	XXX	
74164F 10 3	PRIMORIS SERVICES ORD		06/28/2019	GOLDMAN	50.000	1,046	XXX	
743187 10 6	PROGENICS PHARMACEUTICALS ORD		06/28/2019	GOLDMAN	110.000	679	XXX	
74346Y 10 3	PROS HOLDINGS ORD		03/19/2019	ITG INC	41.000	1,729	XXX	
743606 10 5	PROSPERITY BANCSHARES ORD		11/01/2019	VARIOUS	26.400	1,880	XXX	
743815 10 2	PROVIDENCE SERVICE ORD		06/28/2019	GOLDMAN	10.000	573	XXX	
74727A 10 4	QCR HOLDINGS ORD		08/14/2019	RBC CAPITAL MARKETS	15.000	536	XXX	
747619 10 4	QUANEX BUILDING PRODUCTS ORD		06/28/2019	GOLDMAN	40.000	755	XXX	
74874Q 10 0	QUINSTREET ORD		06/28/2019	GOLDMAN	50.000	792	XXX	
749119 10 3	QUOTIENT TECHNOLOGY ORD		06/28/2019	GOLDMAN	100.000	1,074	XXX	
74933V 10 8	RA PHARMACEUTICALS ORD		06/28/2019	GOLDMAN	40.000	1,203	XXX	
749397 10 5	R1 RCM ORD		04/22/2019	ITG INC	130.000	1,273	XXX	
74967R 10 6	RMR GROUP CL A ORD		08/14/2019	RBC CAPITAL MARKETS	15.000	651	XXX	
74971D 10 1	RPT REALTY ORD		04/22/2019	ITG INC	100.000	1,149	XXX	
750469 20 7	RADIUS HEALTH ORD		06/28/2019	GOLDMAN	50.000	1,218	XXX	
750491 10 2	RADNET ORD		08/14/2019	RBC CAPITAL MARKETS	55.000	826	XXX	
750917 10 6	RAMBUS ORD		03/19/2019	ITG INC	138.000	1,481	XXX	
75508B 10 4	RAYONIER ADVANCED MATERIALS ORD		04/22/2019	ITG INC	60.000	875	XXX	
755111 50 7	RAYTHEON ORD		03/19/2019	ITG INC	92.000	16,629	XXX	
75524W 10 8	RE MAX HOLDINGS CL A ORD		06/28/2019	GOLDMAN	30.000	923	XXX	
75689M 10 1	RED ROBIN GOURMET BURGERS ORD		06/28/2019	GOLDMAN	10.000	306	XXX	
758932 10 7	REGIS ORD		10/15/2019	ITG INC	35.000	701	XXX	
75972A 30 1	RENEWABLE ENERGY GROUP ORD		04/22/2019	ITG INC	40.000	944	XXX	
76009N 10 0	RENT-A-CENTER ORD		04/22/2019	ITG INC	50.000	1,159	XXX	
76122Q 10 5	RESOURCES CONNECTION ORD		06/28/2019	GOLDMAN	30.000	480	XXX	
761299 10 6	RETROPHIN ORD		03/19/2019	ITG INC	53.000	1,294	XXX	
761330 10 9	REVANCE THERAPEUTICS ORD		06/28/2019	GOLDMAN	50.000	648	XXX	
766559 60 3	RIGEL PHARMACEUTICALS ORD		12/16/2019	ITG INC	220.000	480	XXX	
767754 87 2	RITE AID ORD		10/15/2019	ITG INC	75.000	695	XXX	
77543R 10 2	ROKU CL A ORD		08/14/2019	RBC CAPITAL MARKETS	55.000	7,145	XXX	
78112V 10 2	THE RUBICON PROJECT ORD		08/14/2019	RBC CAPITAL MARKETS	60.000	572	XXX	
781846 20 9	RUSH ENTERPRISES CL A ORD		03/19/2019	ITG INC	39.000	1,631	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
783332 10 9	RUTHS HOSPITALITY GROUP ORD		06/28/2019	GOLDMAN	30.000	681	XXX	
784305 10 4	SJW GROUP ORD		06/28/2019	GOLDMAN	30.000	1,823	XXX	
78469C 10 3	SP PLUS ORD		06/28/2019	GOLDMAN	20.000	638	XXX	
78489X 10 3	SVMK ORD		08/14/2019	RBC CAPITAL MARKETS	105.000	1,855	XXX	
78667J 10 8	SAGE THERAPEUTICS ORD		03/19/2019	ITG INC	13.000	2,035	XXX	
79466L 30 2	SALESFORCE.COM ORD		08/01/2019	ITG INC	182.240	23,126	XXX	
800422 10 7	JOHN B SANFILIPPO AND SON ORD		06/28/2019	GOLDMAN	10.000	797	XXX	
806037 10 7	SCANSOURCE ORD		04/22/2019	ITG INC	30.000	1,129	XXX	
806407 10 2	HENRY SCHEIN ORD		02/07/2019	ITG INC	180.000	11,368	XXX	
806882 10 6	SCHNITZER STEEL INDUSTRIES CL A ORD		06/28/2019	GOLDMAN	30.000	785	XXX	
808541 10 6	SCHWEITZER MAUD ORD		06/28/2019	GOLDMAN	40.000	1,327	XXX	
811054 40 2	EW SCRIPPS CL A ORD		10/15/2019	ITG INC	70.000	930	XXX	
811904 10 1	SEACOR HOLDINGS ORD		06/28/2019	GOLDMAN	20.000	950	XXX	
81617J 30 1	SELECT ENERGY SERVICES CL A ORD		06/28/2019	GOLDMAN	70.000	813	XXX	
82620P 10 2	SIERRA BANCORP ORD		12/16/2019	ITG INC	15.000	434	XXX	
82900L 10 2	SIMPLY GOOD FOODS ORD		06/28/2019	GOLDMAN	90.000	2,167	XXX	
82968B 10 3	SIRIUS XM HOLDINGS ORD		02/01/2019	ITG INC	446.400	2,731	XXX	
830830 10 5	SKYLINE CHAMPION ORD		06/28/2019	GOLDMAN	70.000	1,916	XXX	
83125X 10 3	SLEEP NUMBER ORD		06/28/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	30.000	1,212	XXX	
83200N 10 3	SMARTSHEET CL A ORD		06/28/2019	JP MORGAN SECURITIES INC	110.000	5,324	XXX	
83418M 10 3	SOLARIS OILFIELD INFRASTRUC CL A ORD		06/28/2019	GOLDMAN	40.000	599	XXX	
83545G 10 2	SONIC AUTOMOTIVE CL A ORD		07/01/2019	GOLDMAN	30.000	700	XXX	
83570H 10 8	SONOS ORD		08/14/2019	RBC CAPITAL MARKETS	90.000	1,067	XXX	
83587F 20 2	SORRENTO THERAPEUTICS ORD		06/28/2019	GOLDMAN	150.000	401	XXX	
842587 10 7	SOUTHERN ORD		03/19/2019	ITG INC	482.000	24,510	XXX	
84470P 10 9	SOUTHSIDE BANCSHARES ORD		04/22/2019	ITG INC	40.000	1,339	XXX	
846819 10 0	SPARTAN MOTORS ORD		10/15/2019	ITG INC	45.000	662	XXX	
847215 10 0	SPARTANNASH ORD		10/15/2019	ITG INC	45.000	565	XXX	
84790A 10 5	SPECTRUM BRANDS HOLDINGS ORD		10/01/2019	VARIOUS	9.125	459	XXX	
84861U 10 5	SPIRIT MTA REIT ORD		06/28/2019	GOLDMAN	50.000	417	XXX	
853666 10 5	STANDARD MOTOR ORD		04/22/2019	ITG INC	20.000	1,050	XXX	
85858C 10 7	STEMLINE THERAPEUTICS ORD		06/28/2019	GOLDMAN	50.000	766	XXX	
859241 10 1	STERLING CONSTRUCTION ORD		10/15/2019	ITG INC	30.000	477	XXX	
860372 10 1	STEWART INFO SVC ORD		04/22/2019	ITG INC	30.000	1,313	XXX	
860897 10 7	STITCH FIX CL A ORD		06/28/2019	GOLDMAN	50.000	1,599	XXX	
861025 10 4	STOCK YARDS BANCORP ORD		06/28/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	20.000	723	XXX	
86183P 10 2	STONERIDGE ORD		06/28/2019	GOLDMAN	30.000	946	XXX	
864159 10 8	STURM RUGER ORD		06/28/2019	GOLDMAN	20.000	1,089	XXX	
86722A 10 3	SUNCOKE ENERGY ORD		06/28/2019	GOLDMAN	80.000	710	XXX	
868873 10 0	SURMODICS ORD		06/28/2019	GOLDMAN	10.000	432	XXX	
87105L 10 4	SWITCH CL A ORD		06/28/2019	JP MORGAN SECURITIES INC	70.000	916	XXX	
871237 10 3	SYKES ENTERPRISES ORD		04/22/2019	ITG INC	50.000	1,363	XXX	
87161C 50 1	SYNOVUS FINANCIAL ORD		01/01/2019	ITG INC	63.300	2,803	XXX	
87167A 10 3	SYNTHORX ORD		12/16/2019	ITG INC	15.000	1,016	XXX	
872307 10 3	TCF FINANCIAL ORD		08/01/2019	ITG INC	101.620	4,800	XXX	
87266J 10 4	TPI COMPOSITES ORD		06/28/2019	GOLDMAN	30.000	741	XXX	

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
87266M 10 7	TPG RE FINANCE TRUST ORD		08/14/2019	RBC CAPITAL MARKETS	60.000	1,152	XXX	
87357P 10 0	TACTILE SYSTEMS TECHNOLOGY ORD		03/19/2019	ITG INC	23.000	1,416	XXX	
87612G 10 1	TARGA RESOURCES ORD		07/01/2019	VARIOUS	4,700.000	183,716	XXX	
87807B 10 7	TC ENERGY ORD	A	10/10/2019	RBC CAPITAL MARKETS	675.000	34,500	XXX	
878155 10 0	TEAM ORD		08/14/2019	RBC CAPITAL MARKETS	35.000	588	XXX	
88160R 10 1	TESLA ORD		12/16/2019	ITG INC	45.000	16,927	XXX	
88322Q 10 8	TG THERAPEUTICS ORD		06/28/2019	GOLDMAN	100.000	865	XXX	
88338N 10 7	THERAPEUTICSMD ORD		03/19/2019	ITG INC	239.000	1,338	XXX	
88362T 10 3	THERMON GROUP HOLDINGS ORD		06/28/2019	GOLDMAN	40.000	1,026	XXX	
88642R 10 9	TIDEWATER ORD		07/01/2019	GOLDMAN	40.000	939	XXX	
887399 10 3	TIMKENSTEEL ORD		12/16/2019	ITG INC	50.000	369	XXX	
88870R 10 2	TIVITY HEALTH ORD		03/08/2019	VARIOUS	8.564	166	XXX	
890110 10 9	TOMPKINS FINANCIAL ORD		04/22/2019	ITG INC	10.000	777	XXX	
894650 10 0	TREDEGAR ORD		12/16/2019	ITG INC	30.000	683	XXX	
896095 10 6	TRICO BANKSHRS ORD		06/28/2019	GOLDMAN	30.000	1,134	XXX	
896749 10 8	TRIPLE S MANAGEMENT CL B ORD		08/14/2019	RBC CAPITAL MARKETS	30.000	755	XXX	
89678F 10 0	TRISTATE CAPITAL HOLDINGS ORD		10/15/2019	ITG INC	30.000	647	XXX	
89679E 30 0	TRIUMPH BANCORP ORD		06/28/2019	GOLDMAN	30.000	871	XXX	
896818 10 1	TRIUMPH GROUP ORD		03/19/2019	ITG INC	63.000	1,290	XXX	
89785X 10 1	TRUEBLUE ORD		04/22/2019	ITG INC	50.000	1,230	XXX	
898202 10 6	TRUPANION ORD		06/28/2019	GOLDMAN	30.000	1,084	XXX	
898349 10 5	TRUSTCO BANK ORD		06/28/2019	GOLDMAN	120.000	950	XXX	
898697 20 6	TUCOWS ORD	C	10/15/2019	ITG INC	10.000	551	XXX	
901109 10 8	TUTOR PERINI ORD		10/15/2019	ITG INC	50.000	778	XXX	
90138F 10 2	TWILIO CL A ORD		02/01/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	19.400	1,650	XXX	
902104 10 8	II VI ORD		09/24/2019	VARIOUS	33.270	1,222	XXX	
903002 10 3	UMH PROPERTIES REIT ORD		10/15/2019	ITG INC	45.000	645	XXX	
90328S 50 0	USA TECHNOLOGIES ORD		06/28/2019	GOLDMAN	80.000	594	XXX	
90333L 20 1	US CONCRETE ORD		06/28/2019	GOLDMAN	20.000	994	XXX	
90385V 10 7	ULTRA CLEAN HOLDINGS ORD		06/28/2019	GOLDMAN	50.000	696	XXX	
907818 10 8	UNION PACIFIC ORD		08/14/2019	RBC CAPITAL MARKETS	250.000	40,828	XXX	
909214 30 6	UNISYS ORD		06/28/2019	GOLDMAN	60.000	583	XXX	
909839 10 2	UNITED COMMUNITY FINANCIAL ORD		08/14/2019	RBC CAPITAL MARKETS	60.000	583	XXX	
910340 10 8	UNITED FIRE GROUP ORD		06/28/2019	GOLDMAN	20.000	969	XXX	
91324P 10 2	UNITEDHEALTH GRP ORD		12/16/2019	VARIOUS	330.000	91,100	XXX	
913259 10 7	UNITIL ORD		06/28/2019	GOLDMAN	10.000	599	XXX	
913483 10 3	UNIVERSAL ELECTRONICS ORD		06/28/2019	GOLDMAN	10.000	410	XXX	
91359E 10 5	UNVL HEALTH RTY REIT ORD		04/22/2019	ITG INC	10.000	746	XXX	
915271 10 0	UNIVEST FINANCIAL ORD		06/28/2019	GOLDMAN	30.000	788	XXX	
91544A 10 9	UPLAND SOFTWARE ORD		06/28/2019	GOLDMAN	20.000	910	XXX	
917286 20 5	URSTADT BIDDLE CL A REIT ORD		06/28/2019	GOLDMAN	30.000	630	XXX	
91734M 10 3	US ECOLOGY ORD		11/01/2019	ITG INC	20.000	1,346	XXX	
918204 10 8	VF ORD		05/23/2019	VARIOUS	457.000	11,588	XXX	
919794 10 7	VALLEY NATIONAL ORD		12/02/2019	RBC CAPITAL MARKETS	80.000	843	XXX	
92214X 10 6	VAREX IMAGING ORD		03/19/2019	ITG INC	50.000	1,713	XXX	
922417 10 0	VEECO INSTRUMENTS ORD		04/22/2019	ITG INC	60.000	747	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
92242T 10 1	VECTRUS ORD.		06/28/2019	GOLDMAN	10.000	406	XXX	
92337F 10 7	VERACYTE ORD.		06/28/2019	GOLDMAN	70.000	1,995	XXX	
92343V 10 4	VERIZON COMMUNICATIONS ORD.		12/16/2019	ITG INC.	545.000	33,352	XXX	
923451 10 8	VERITEX HOLDINGS ORD.		04/22/2019	ITG INC.	50.000	1,302	XXX	
92346J 10 8	VERICEL ORD.		06/28/2019	GOLDMAN	50.000	944	XXX	
92511U 10 2	VERRA MOBILITY CL A ORD.		10/15/2019	ITG INC.	150.000	2,103	XXX	
92531L 20 7	VERSO CL A ORD.		06/28/2019	GOLDMAN	40.000	762	XXX	
92552R 40 6	VIAD ORD.		04/22/2019	ITG INC.	20.000	1,156	XXX	
92686J 10 6	VIKING THERAPEUTICS ORD.		06/28/2019	GOLDMAN	80.000	664	XXX	
92823T 10 8	VIRNETX HOLDING ORD.		10/15/2019	ITG INC.	80.000	486	XXX	
92828Q 10 9	VIRTUS INVESTMENT PARTNERS ORD.		08/14/2019	RBC CAPITAL MARKETS	10.000	966	XXX	
928377 10 0	VISTA OUTDOOR ORD.		06/28/2019	GOLDMAN	70.000	621	XXX	
92857F 10 7	VOCERA COMMUNICATIONS ORD.		06/28/2019	GOLDMAN	50.000	1,596	XXX	
92915B 10 6	VOYAGER THERAPEUTICS ORD.		06/28/2019	GOLDMAN	40.000	1,089	XXX	
929566 10 7	WABASH NATL ORD.		04/22/2019	ITG INC.	70.000	1,047	XXX	
929740 10 8	WABTEC ORD.		12/01/2019	VARIOUS	52.754	5,153	XXX	
93627C 10 1	WARRIOR MET COAL ORD.		06/28/2019	GOLDMAN	70.000	1,828	XXX	
940610 10 8	WASHINGTON TRUST BANCORP ORD.		06/28/2019	GOLDMAN	10.000	522	XXX	
94106L 10 9	WASTE MANAGEMENT ORD.		03/19/2019	ITG INC.	178.000	17,976	XXX	
949746 10 1	WELLS FARGO ORD.		10/15/2019	ITG INC.	950.000	47,925	XXX	
95790D 10 5	WESTERN ASSET MORTGAGE CAP REIT ORD.		10/15/2019	ITG INC.	65.000	644	XXX	
958669 10 3	WESTERN MIDSTREAM PARTNERS COM UNT.		02/28/2019	VARIOUS	9,302.500	312,823	XXX	
966084 20 4	WHITESTONE REIT ORD.		10/15/2019	ITG INC.	50.000	682	XXX	
974637 10 0	WINNEBAGO INDS ORD.		06/28/2019	GOLDMAN	40.000	1,546	XXX	
97717P 10 4	WISDOMTREE INVESTMENTS ORD.		06/28/2019	GOLDMAN	170.000	1,049	XXX	
98139A 10 5	WORKIVA CL A ORD.		06/28/2019	GOLDMAN	40.000	2,323	XXX	
981419 10 4	WORLD ACCEPTANCE ORD.		08/14/2019	RBC CAPITAL MARKETS	10.000	1,290	XXX	
98421B 10 0	XPERI ORD.		03/19/2019	ITG INC.	62.000	1,462	XXX	
987184 10 8	YORK WATER ORD.		08/14/2019	RBC CAPITAL MARKETS	15.000	569	XXX	
98973P 10 1	ZIOPHARM ONCOLGY ORD.		06/28/2019	GOLDMAN	200.000	1,166	XXX	
98974P 10 0	ZIX ORD.		06/28/2019	GOLDMAN	60.000	545	XXX	
98980G 10 2	ZSCALER ORD.		03/19/2019	ITG INC.	79.000	5,347	XXX	
989817 10 1	ZUMIEZ ORD.		06/28/2019	GOLDMAN	20.000	522	XXX	
98983V 10 6	ZUORA CL A ORD.		06/28/2019	GOLDMAN	110.000	1,685	XXX	
G0129K 10 4	AIRCASTLE ORD.		08/14/2019	RBC CAPITAL MARKETS	65.000	1,316	XXX	
G0177J 10 8	ALLERGAN ORD.	C	03/19/2019	ITG INC.	64.000	9,859	XXX	
G0250X 10 7	AMCOR ORD.	D	06/11/2019	ITG INC.	612.000	5,281	XXX	
G037AX 10 1	AMBARELLA ORD.		03/19/2019	ITG INC.	41.000	1,785	XXX	
G11196 10 5	BIOHAVEN PHARMACEUTICAL HOLDING ORD.		03/19/2019	ITG INC.	41.000	2,047	XXX	
G36738 10 5	FRESH DEL MONTE PRODUCE ORD.		12/16/2019	ITG INC.	45.000	1,539	XXX	
G4474Y 21 4	JANUS HENDERSON GROUP ORD.	D	06/28/2019	JP MORGAN SECURITIES INC.	210.000	4,494	XXX	
G46408 10 3	HUDSON CL A ORD.	D	06/28/2019	GOLDMAN	50.000	689	XXX	
G4740B 10 5	ICHOR HOLDINGS ORD.		06/28/2019	GOLDMAN	20.000	473	XXX	
G5005R 10 7	JAMES RIVER GROUP HOLDINGS ORD.	C	06/28/2019	GOLDMAN	30.000	1,407	XXX	
G54050 10 2	LAZARD CL A ORD.	C	06/28/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC.	140.000	4,815	XXX	
G65773 10 6	NORDIC AMERICAN TANKERS ORD.	C	10/15/2019	ITG INC.	180.000	703	XXX	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
G72800 10 8	PROTHENA ORD	C	12/16/2019	ITG INC	50.000	646	XXX	
G81075 10 6	SHIP FINANCE INT ORD	C	08/14/2019	RBC CAPITAL MARKETS	110.000	1,392	XXX	
G8827U 10 0	THIRD POINT REINSURANCE ORD	C	08/14/2019	RBC CAPITAL MARKETS	100.000	961	XXX	
G9001E 10 2	LIBERTY LATIN AMERICA CL A ORD		06/28/2019	GOLDMAN	60.000	1,034	XXX	
G94787 10 1	WATFORD HOLDINGS ORD	D	06/28/2019	GOLDMAN	30.000	822	XXX	
L0223L 10 1	ARDAGH GROUP CL A ORD	D	12/16/2019	ITG INC	25.000	489	XXX	
L72967 10 9	ORION ENGINEERED CARBONS ORD	D	06/28/2019	GOLDMAN	70.000	1,498	XXX	
L8681T 10 2	SPOTIFY TECHNOLOGY ORD	D	06/28/2019	JP MORGAN SECURITIES INC	160.000	23,394	XXX	
M85548 10 1	STRATASYS ORD		06/28/2019	GOLDMAN	60.000	1,762	XXX	
M96088 10 5	UROGEN PHARMA ORD		06/28/2019	GOLDMAN	30.000	1,078	XXX	
P16994 13 2	BANCO LATINAMERCN COM EXT CL E ORD	C	08/14/2019	RBC CAPITAL MARKETS	45.000	861	XXX	
P73684 11 3	ONESPAWORLD HOLDINGS ORD	D	06/28/2019	GOLDMAN	60.000	930	XXX	
Q9235V 10 1	TRONOX CL A ORD		03/19/2019	ITG INC	121.000	1,540	XXX	
Y0207T 10 0	ARDMORE SHIPPING ORD	D	10/15/2019	ITG INC	45.000	410	XXX	
Y2065G 12 1	DHT HOLDINGS ORD	C	10/15/2019	ITG INC	115.000	824	XXX	
Y41053 10 2	INTERNATIONAL SEAWAYS ORD		10/15/2019	ITG INC	30.000	746	XXX	
Y7542C 13 0	SCORPIO TANKERS ORD	D	06/28/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	60.000	1,771	XXX	
Y7546A 12 2	SCORPIO BULKERS ORD	D	10/15/2019	ITG INC	70.000	494	XXX	
Y8565N 10 2	TEEKAY TANKERS CL A ORD	C	10/15/2019	ITG INC	250.000	500	XXX	
Y95308 10 5	WAVE LIFE SCIENCES ORD	D	03/19/2019	ITG INC	27.000	1,239	XXX	
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						4,967,853	XXX	0
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other								
41043F 20 8	HANGER ORD		06/28/2019	GOLDMAN	40.000	766	XXX	
9199999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						766	XXX	0
Common Stocks - Mutual Funds								
04314H 66 7	ARTISAN:INTL VAL ADV		11/14/2019	Not Available	6,543.058	228,110	XXX	
57060D 10 8	MARKETAXESS HOLDINGS ORD		06/01/2019	ITG INC	40.000	7,473	XXX	
9499999. Total - Common Stocks - Mutual Funds						235,583	XXX	0
9799997. Total - Common Stocks - Part 3						5,204,202	XXX	0
9799998. Total - Common Stocks - Summary Item from Part 5						245,484	XXX	
9799999. Total - Common Stocks						5,449,686	XXX	0
9899999. Total - Preferred and Common Stocks						5,449,686	XXX	0
9999999. Total - Bonds, Preferred and Common Stocks						90,635,794	XXX	150,324

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds - U.S. Government																				
36179T 4P 7	G2 MA5330 - RMBS	..	12/01/2019.	Paydown		451,812	451,812	463,178	462,589		(10,777)		(10,777)		451,812		0	0	12,201	07/20/2048.
36179T 7L 3	G2 MA5399 - RMBS	..	12/01/2019.	Paydown		1,509,677	1,509,677	1,568,184	1,566,620		(56,942)		(56,942)		1,509,677			0	43,806	08/20/2048.
36179T Z5 7	G2 MA5264 - RMBS	..	12/01/2019.	Paydown		1,473,560	1,473,560	1,511,780	1,509,896		(36,337)		(36,337)		1,473,560			0	39,456	06/20/2048.
36290S RR 4	GN 616196 - RMBS	..	12/01/2019.	Paydown		20,125	20,125	20,980	20,542		(421)		(421)		20,125		0	0	1,160	01/15/2024.
36296S E3 5	GN 699554 - RMBS	..	12/01/2019.	Paydown		2,762	2,762	2,732	2,724		39		39		2,762		(0)	(0)	226	11/15/2038.
36297A AT 0	GN 705718 - RMBS	..	12/01/2019.	Paydown		27,405	27,405	28,411	28,593		(1,188)		(1,188)		27,405			0	966	01/15/2039.
38373A D9 4	GNR 0969E PV - CMO/RMBS	..	12/01/2019.	Paydown		4,805	4,805	4,863	4,856		(51)		(51)		4,805		0	0	255	08/20/2039.
38376G M8 0	GNR 1158 C - CMBS	..	12/01/2019.	Paydown		198,762	198,762	190,144	190,902		7,860		7,860		198,762			0	3,500	08/16/2051.
38377L AQ 1	GNR 10116F HB - CMO/RMBS	..	12/01/2019.	Paydown		22,929	22,929	24,352	24,104		(1,178)		(1,178)		22,929		(0)	(0)	869	09/20/2040.
912810 FD 5	UNITED STATES TREASURY	..	01/24/2019.	BNP Paribas		211,766	171,542	222,379	215,371	(10,353)	(294)		(10,647)		204,723		7,043	7,043	1,743	04/15/2028.
912810 FH 6	UNITED STATES TREASURY	..	01/10/2019.	BNP Paribas		295,474	230,495	295,530	281,803	(13,672)	(127)		(13,799)		268,004		27,470	27,470	2,159	04/15/2029.
912810 FQ 6	UNITED STATES TREASURY	..	01/10/2019.	BNP Paribas		110,529	85,390	106,161	106,306	(6,716)	(36)		(6,752)		99,553		10,976	10,976	697	04/15/2032.
912810 FS 2	UNITED STATES TREASURY	..	01/11/2019.	GOLDMAN		246,752	229,021	243,772	250,287	(16,963)	(88)		(17,051)		233,236		13,516	13,516	2,278	01/15/2026.
912810 PS 1	UNITED STATES TREASURY	..	01/11/2019.	BARCLAYS CAPITAL INC.		139,501	125,223	144,228	145,351	(7,554)	(87)		(7,641)		137,710		1,791	1,791	1,479	01/15/2027.
912810 PZ 5	UNITED STATES TREASURY	..	01/10/2019.	BNP Paribas		242,848	211,784	245,043	247,837	(11,981)	(89)		(12,070)		235,767		7,081	7,081	2,590	01/15/2029.
912810 QF 8	UNITED STATES TREASURY	..	01/10/2019.	BARCLAYS CAPITAL INC.		144,998	122,718	112,347	129,409	(17,343)	3		(17,340)		112,070		32,929	32,929	1,056	02/15/2040.
912810 QP 6	UNITED STATES TREASURY	..	01/08/2019.	BNP Paribas		220,818	184,605	212,303	219,381	(12,797)	(29)		(12,826)		206,555		14,264	14,264	1,567	02/15/2041.
912810 QV 3	UNITED STATES TREASURY	..	01/10/2019.	BARCLAYS CAPITAL INC.		245,019	268,308	246,106	263,403	(16,686)	5		(16,680)		246,723		(1,704)	(1,704)	815	02/15/2042.
912810 RA 8	UNITED STATES TREASURY	..	01/08/2019.	BNP Paribas		176,108	197,815	184,228	202,489	(18,256)	1		(18,255)		184,234		(8,126)	(8,126)	494	02/15/2043.
912810 RF 7	UNITED STATES TREASURY	..	01/10/2019.	BNP Paribas		315,465	303,492	320,228	335,083	(18,381)	(30)		(18,411)		316,672		(1,207)	(1,207)	1,690	02/15/2044.
912810 RL 4	UNITED STATES TREASURY	..	01/08/2019.	NOMURA SECURITIES INTL INC.		292,897	321,894	309,913	323,300	(13,636)	(1)		(13,637)		309,663		(16,766)	(16,766)	964	02/15/2045.
912810 RR 1	UNITED STATES TREASURY	..	01/08/2019.	Bank of America		92,483	96,273	90,829	96,817	(6,040)	(0)		(6,040)		90,776		1,707	1,707	385	02/15/2046.
912810 RW 0	UNITED STATES TREASURY	..	01/08/2019.	BNP Paribas		215,242	230,274	217,142	224,688	(7,310)	4		(7,306)		217,382		(2,139)	(2,139)	805	02/15/2047.
912810 SB 5	UNITED STATES TREASURY	..	01/08/2019.	BNP Paribas		88,947	92,215	90,017	92,256	(2,237)	0		(2,237)		90,018		(1,071)	(1,071)	368	02/15/2048.
912828 2L 3	UNITED STATES TREASURY	..	01/08/2019.	BARCLAYS CAPITAL INC.		276,885	289,212	276,830	284,611	(7,380)	12		(7,368)		277,243		(358)	(358)	525	07/15/2027.
912828 3R 9	UNITED STATES TREASURY	..	01/10/2019.	GOLDMAN		245,935	256,028	243,538	248,705	(4,625)	22		(4,603)		244,102		1,834	1,834	626	01/15/2028.
912828 B2 5	UNITED STATES TREASURY	..	01/24/2019.	RBC CAPITAL MARKETS		545,364	551,310	524,699	555,356	(32,400)	(34)		(32,434)		522,921		22,443	22,443	1,820	01/15/2024.
912828 H4 5	UNITED STATES TREASURY	..	01/11/2019.	JP MORGAN SECURITIES LLC		566,812	586,399	530,328	571,948	(33,913)	87		(33,826)		538,122		28,690	28,690	729	01/15/2025.
912828 LA 6	UNITED STATES TREASURY	..	07/15/2019.	Maturity @ 100.00		227,618	227,618	200,464	242,400	(32,999)	1,896		(31,103)		211,297		16,321	16,321	4,240	07/15/2019.
912828 N7 1	UNITED STATES TREASURY	..	01/08/2019.	BNP Paribas		177,445	180,771	174,358	183,824	(10,917)	(11)		(10,929)		172,895		4,550	4,550	546	01/15/2026.
912828 NM 8	UNITED STATES TREASURY	..	03/05/2019.	Citigroup (SSB)		408,741	403,323	413,730	428,895	(43,668)	(473)		(44,142)		384,753		23,988	23,988	3,229	07/15/2020.
912828 S5 0	UNITED STATES TREASURY	..	01/10/2019.	BNP Paribas		338,870	358,312	335,263	352,957	(16,289)	20		(16,269)		336,688		2,181	2,181	219	07/15/2026.
912828 SA 9	UNITED STATES TREASURY	..	03/05/2019.	BNP Paribas		503,058	510,761	507,171	535,371	(45,849)	(399)		(46,248)		489,123		13,935	13,935	409	01/15/2022.
912828 V4 9	UNITED STATES TREASURY	..	01/10/2019.	BARCLAYS CAPITAL INC.		160,085	167,552	159,712	167,289	(7,503)	1		(7,502)		159,787		298	298	307	01/15/2027.
912828 VM 9	UNITED STATES TREASURY	..	03/05/2019.	BNP Paribas		546,418	550,744	511,937	548,090	(32,033)	233		(31,800)		516,289		30,129	30,129	1,323	07/15/2023.
912828 WU 0	UNITED STATES TREASURY	..	01/11/2019.	JP MORGAN SECURITIES LLC		524,940	542,400	501,927	537,121	(33,130)	26		(33,104)		504,017		20,923	20,923	337	07/15/2024.
0599999.	Total - Bonds - U.S. Government					11,272,858	11,207,314	11,234,806	11,601,170	(480,633)	(98,384)	0	(579,017)	0	11,022,161	0	250,697	250,697	135,838	XXX
Bonds - U.S. States, Territories and Possessions																				
956553 YD 7	WEST VIRGINIA ST	..	02/15/2019.	PERSHING DIV OF DLJ SEC LNDING		1,344,649	1,150,000	1,382,404	1,327,354		(3,949)		(3,949)		1,323,405		21,244	21,244	17,410	11/01/2024.
1799999.	Total - Bonds - U.S. States, Territories & Possessions					1,344,649	1,150,000	1,382,404	1,327,354	0	(3,949)	0	(3,949)	0	1,323,405	0	21,244	21,244	17,410	XXX
Bonds - U.S. Political Subdivisions of States																				

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
442331 M6 8	HOUSTON TEX		03/01/2019.	Call @ 100.00		355,000	355,000	376,694	355,449		(449)		(449)		355,000			0	8,875	03/01/2025.
442331 N5 9	HOUSTON TEX		10/11/2019.	Call @ 100.00		45,000	45,000	47,750	45,057		(57)		(57)		45,000			0	2,500	03/01/2025.
812626 5J 4	SEATTLE WASH		01/25/2019.	PERSHING DIV OF DLJ SEC LNDING		156,156	150,000	153,866	152,634		(28)		(28)		152,606		3,550	3,550	967	12/01/2038.
882722 KA 8	TEXAS ST		10/01/2019.	Call @ 100.00		800,000	800,000	852,432	805,325		(5,325)		(5,325)		800,000			0	45,144	10/01/2023.
937440 FJ 9	WASHINGTON CLACKAMAS & YAMHILL CNTYS ORE		01/25/2019.	RAYMOND JAMES & ASSOCIATES		47,625	150,000	46,316	48,044		155		155		48,199		(574)	(574)		06/15/2046.
937440 FL 4	WASHINGTON CLACKAMAS & YAMHILL CNTYS ORE		01/25/2019.	RAYMOND JAMES & ASSOCIATES		65,498	225,000	63,565	65,948		214		214		66,162		(664)	(664)		06/15/2048.
2499999.	Total - Bonds - U.S. Political Subdivisions of States					1,469,279	1,725,000	1,540,622	1,472,456	0	(5,490)	0	(5,490)	0	1,466,966	0	2,312	2,312	57,486	XXX
Bonds - U.S. Special Revenue and Special Assessment																				
01179R NF 6	ALASKA MUN BD BK ALASKA MUN BD BK AUTH		02/14/2019.	MERRILL LYNCH PIERCE FENNER & SMITH INC.		152,027	150,000	152,804	152,489		(48)		(48)		152,441		(414)	(414)	2,300	10/01/2044.
153476 DC 7	CENTRAL FLA EXPWY AUTH SR LIEN REV		01/25/2019.	MERRILL LYNCH PIERCE FENNER & SMITH INC.		203,142	200,000	207,958	207,298		(58)		(58)		207,240		(4,098)	(4,098)	4,622	07/01/2041.
196707 WD 1	COLORADO ST BRD GOVERNORS UNIV ENTERPRIS		05/30/2019.	RAYMOND JAMES & ASSOCIATES		300,850	275,000	294,676	292,589		(745)		(745)		291,844		9,006	9,006	8,311	03/01/2040.
20775Y CA 2	CONNECTICUT ST REVOLVING FD GEN REV		03/07/2019.	JP MORGAN SECURITIES LLC		467,920	400,000	478,872	451,901		(1,472)		(1,472)		450,428		17,492	17,492	10,556	03/01/2029.
3128MA BS 7	FH G07849 - RMBS		07/01/2019.	VARIOUS		1,779,697	1,769,945	1,780,582	1,780,550		(853)		(853)		1,779,697			0	34,481	05/01/2044.
3128MB X6 9	FH G13201 - RMBS		09/01/2019.	VARIOUS		45,313	46,115	44,059	44,922		391		391		45,313			0	1,278	07/01/2023.
3128MB XQ 5	FH G13187 - RMBS		09/01/2019.	VARIOUS		47,303	48,088	46,119	46,899		404		404		47,303		0	0	1,304	06/01/2023.
3128MC GZ 2	FH G13616 - RMBS		09/01/2019.	VARIOUS		41,882	41,599	42,392	42,002		(120)		(120)		41,882		0	0	1,189	07/01/2024.
3128MD XJ 7	FH G14981 - RMBS		07/01/2019.	VARIOUS		220,053	212,802	224,008	221,377		(1,324)		(1,324)		220,053		0	0	4,041	12/01/2028.
3128MJ Q7 8	FH G08477 - RMBS		08/01/2019.	VARIOUS		81,813	79,212	82,145	82,253		(440)		(440)		81,813		0	0	1,643	02/01/2042.
3128MJ RM 4	FH G08491 - RMBS		08/01/2019.	VARIOUS		195,886	189,592	196,880	196,923		(1,036)		(1,036)		195,886		(0)	(0)	3,940	05/01/2042.
3128MJ RV 4	FH G08499 - RMBS		08/01/2019.	VARIOUS		680,227	692,232	679,156	679,110		1,117		1,117		680,227		0	0	12,425	07/01/2042.
3128MJ S4 3	FH G08538 - RMBS		08/01/2019.	VARIOUS		131,569	131,061	131,737	131,673		(104)		(104)		131,569		0	0	2,729	07/01/2043.
3128MJ YT 1	FH G08721 - RMBS		08/01/2019.	VARIOUS		2,017,769	2,066,252	2,014,079	2,013,618		4,150		4,150		2,017,769		0	0	36,971	09/01/2046.
3128MM PQ 0	FH G18430 - RMBS		08/01/2019.	VARIOUS		768,429	765,622	769,427	769,173		(744)		(744)		768,429		0	0	13,249	04/01/2027.
3128P8 FQ 9	FH C91975 - RMBS		08/01/2019.	VARIOUS		3,701,801	3,745,954	3,695,032	3,696,887		4,915		4,915		3,701,801			0	67,597	02/01/2038.
3128PL CS 9	FH J08181 - RMBS		09/01/2019.	VARIOUS		54,735	55,536	53,262	54,452		283		283		54,735			0	1,609	06/01/2023.
3128PM 6D 7	FH J09868 - RMBS		09/01/2019.	VARIOUS		57,140	56,582	57,979	57,400		(260)		(260)		57,140		0	0	1,524	06/01/2024.
3128PQ FE 6	FH J11065 - RMBS		09/01/2019.	VARIOUS		116,714	115,076	119,463	117,405		(692)		(692)		116,714		0	0	3,257	10/01/2024.
31292S AH 3	FH C09008 - RMBS		08/01/2019.	VARIOUS		602,929	613,691	602,098	602,051		879		879		602,929		0	0	11,033	08/01/2042.
31292S AN 0	FH C09013 - RMBS		08/01/2019.	VARIOUS		658,560	649,346	660,811	659,856		(1,296)		(1,296)		658,560		(0)	(0)	11,690	09/01/2042.
312944 FE 6	FH A95565 - RMBS		08/01/2019.	VARIOUS		708,062	718,666	707,460	706,289		1,773		1,773		708,062		0	0	17,088	12/01/2040.
312988 KQ 0	FH B70303 - RMBS		12/01/2019.	Paydown		7,449	7,449	7,505	7,464		(15)		(15)		7,449		0	0	302	02/01/2034.
3131WQ 5C 7	FH ZJ0843 - RMBS		12/01/2019.	Paydown		52,075	52,075	51,263			865		865		52,075		0	0	681	12/01/2040.
3131X4 LP 8	FH ZK1234 - RMBS		12/01/2019.	Paydown		7,633	7,633	7,320			132		132		7,633			0	91	06/01/2023.
3131X4 X9 1	FH ZK1604 - RMBS		12/01/2019.	Paydown		5,275	5,275	5,405			(64)		(64)		5,275			0	53	06/01/2024.
3131X5 D5 8	FH ZK1924 - RMBS		12/01/2019.	Paydown		6,950	6,950	7,215			(119)		(119)		6,950		0	0	66	10/01/2024.
3131XJ 5G 3	FH ZL3547 - RMBS		12/01/2019.	Paydown		15,028	15,028	15,894			(800)		(800)		15,028			0	180	08/01/2042.
3131XJ RS 3	FH ZL3197 - RMBS		12/01/2019.	Paydown		14,418	14,418	14,972			(514)		(514)		14,418		0	0	122	06/01/2042.

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CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
3131XJ S5 2	FH ZL3240 - RMBS	..	12/01/2019.	Paydown		73,264	73,264	73,704			(367)		(367)		73,264		0	0	688	06/01/2042.
3131XK 3C 1	FH ZL4395 - RMBS	..	12/01/2019.	Paydown		60,318	60,318	59,179			1,162		1,162		60,318		0	0	405	11/01/2042.
3131XM FM 2	FH ZL5572 - RMBS	..	12/01/2019.	Paydown		107,553	107,553	112,090			(3,661)		(3,661)		107,553			0	1,223	04/01/2043.
3131XN 6S 7	FH ZL7181 - RMBS	..	12/01/2019.	Paydown		10,387	10,387	10,869			(402)		(402)		10,387		0	0	102	10/01/2043.
3131XQ 5B 8	FH ZL8942 - RMBS	..	12/01/2019.	Paydown		16,820	16,820	18,006			(1,136)		(1,136)		16,820			0	197	01/01/2045.
3131XQ 5Z 5	FH ZL8964 - RMBS	..	12/01/2019.	Paydown		30,284	30,284	30,398			(87)		(87)		30,284		0	0	254	01/01/2045.
3131XQ KC 9	FH ZL8391 - RMBS	..	12/01/2019.	Paydown		24,799	24,799	26,201			(1,219)		(1,219)		24,799		0	0	323	08/01/2044.
3131XR BB 9	FH ZL9034 - RMBS	..	12/01/2019.	Paydown		10,422	10,422	10,934			(449)		(449)		10,422		0	0	76	02/01/2045.
3131XT PV 6	FH ZM0436 - RMBS	..	12/01/2019.	Paydown		35,618	35,618	36,965			(1,132)		(1,132)		35,618		0	0	272	11/01/2045.
3131XT VP 2	FH ZM0622 - RMBS	..	12/01/2019.	Paydown		54,310	54,310	57,848			(3,308)		(3,308)		54,310			0	337	12/01/2045.
31329J P2 7	FH ZA1341 - RMBS	..	12/01/2019.	Paydown		34,760	34,760	35,374			(500)		(500)		34,760		(0)	(0)	236	09/01/2042.
31329J PX 9	FH ZA1338 - RMBS	..	12/01/2019.	Paydown		30,417	30,417	29,843			582		582		30,417		0	0	229	08/01/2042.
31329K XW 9	FH ZA2493 - RMBS	..	12/01/2019.	Paydown		282,711	282,711	278,868			3,700		3,700		282,711			0	2,233	02/01/2038.
3132A4 6H 6	FH ZS4472 - RMBS	..	12/01/2019.	Paydown		5,279	5,279	5,474			(182)		(182)		5,279		0	0	47	02/01/2042.
3132A4 6V 5	FH ZS4484 - RMBS	..	12/01/2019.	Paydown		12,421	12,421	12,898			(431)		(431)		12,421		(0)	(0)	107	05/01/2042.
3132A4 7B 8	FH ZS4490 - RMBS	..	12/01/2019.	Paydown		30,557	30,557	29,980			580		580		30,557		0	0	226	07/01/2042.
3132A4 PW 2	FH ZS4037 - RMBS	..	12/01/2019.	Paydown		115,832	115,832	116,528			(601)		(601)		115,832			0	1,186	05/01/2044.
3132A5 AY 1	FH ZS4523 - RMBS	..	12/01/2019.	Paydown		7,828	7,828	7,869			(27)		(27)		7,828		0	0	68	07/01/2043.
3132A5 FS 9	FH ZS4677 - RMBS	..	12/01/2019.	Paydown		140,825	140,825	137,269			3,609		3,609		140,825		0	0	1,036	09/01/2046.
3132A6 HK 2	FH ZS5634 - RMBS	..	12/01/2019.	Paydown		5,476	5,476	5,251			124		124		5,476		0	0	53	06/01/2023.
3132A6 HV 8	FH ZS5644 - RMBS	..	12/01/2019.	Paydown		5,299	5,299	5,063			123		123		5,299			0	47	07/01/2023.
3132A6 R4 7	FH ZS5907 - RMBS	..	12/01/2019.	Paydown		3,742	3,742	3,814			(29)		(29)		3,742			0	36	07/01/2024.
3132A7 UG 4	FH ZS6883 - RMBS	..	12/01/2019.	Paydown		22,509	22,509	23,694			(858)		(858)		22,509		0	0	236	12/01/2028.
3132A9 MH 7	FH ZS8460 - RMBS	..	12/01/2019.	Paydown		82,551	82,551	82,961			(299)		(299)		82,551			0	590	04/01/2027.
3132GU DX 9	FH Q08818 - RMBS	..	08/01/2019.	VARIOUS		239,694	231,967	240,883	241,122		(1,428)		(1,428)		239,694		0	0	4,983	06/01/2042.
3132GU KM 5	FH Q09000 - RMBS	..	08/01/2019.	VARIOUS		1,097,658	1,091,943	1,098,505	1,098,440		(782)		(782)		1,097,658		0	0	23,776	06/01/2042.
3132HL PP 2	FH Q10430 - RMBS	..	08/01/2019.	VARIOUS		296,434	282,442	298,727	298,636		(2,202)		(2,202)		296,434			0	6,158	08/01/2042.
3132HQ BE 1	FH Q13637 - RMBS	..	08/01/2019.	VARIOUS		1,453,283	1,479,495	1,451,548	1,451,087		2,196		2,196		1,453,283		0	0	27,831	11/01/2042.
3132J8 UR 9	FH Q17391 - RMBS	..	08/01/2019.	VARIOUS		1,123,913	1,088,087	1,133,990	1,130,987		(7,074)		(7,074)		1,123,913			0	27,206	04/01/2043.
3132JP P2 2	FH Q22241 - RMBS	..	08/01/2019.	VARIOUS		865,743	833,529	872,210	871,727		(5,983)		(5,983)		865,743		0	0	21,307	10/01/2043.
3132M8 QW 9	FH Q27969 - RMBS	..	08/01/2019.	VARIOUS		289,718	277,312	292,998	293,009		(3,291)		(3,291)		289,718		0	0	6,798	08/01/2044.
3132QL 2B 8	FH Q30769 - RMBS	..	08/01/2019.	VARIOUS		280,952	264,521	283,161	285,024		(4,072)		(4,072)		280,952		0	0	6,522	01/01/2045.
3132QL 6N 8	FH Q30876 - RMBS	..	09/01/2019.	VARIOUS		756,714	754,326	757,170	757,203		(489)		(489)		756,714		0	0	17,865	01/01/2045.
3132QM LQ 2	FH Q31234 - RMBS	..	09/01/2019.	VARIOUS		311,489	299,457	314,155	314,737		(3,248)		(3,248)		311,489		0	0	7,083	02/01/2045.
3132QU 3B 7	FH Q37993 - RMBS	..	09/01/2019.	VARIOUS		662,397	629,111	670,101	672,243		(9,845)		(9,845)		662,397			0	16,240	12/01/2045.
3132QU DC 4	FH Q37298 - RMBS	..	09/01/2019.	VARIOUS		542,800	527,304	547,242	547,023		(4,224)		(4,224)		542,800		0	0	12,533	11/01/2045.
3136AC U5 8	FNR 1315E EP - CMO/RMBS	..	12/01/2019.	Paydown		41,066	41,066	42,683	42,265		(1,206)		(1,206)		41,066		0	0	1,303	08/25/2042.
3137AM NN 3	FHR 4012A JK - CMO/RMBS	..	12/01/2019.	Paydown		136,617	136,617	139,154	138,904		(2,287)		(2,287)		136,617			0	3,034	12/15/2040.
3137BC R6 7	FHR 4374B CE - CMO/RMBS	..	12/01/2019.	Paydown		121,302	121,302	123,435	123,303		(2,000)		(2,000)		121,302			0	2,871	12/15/2043.
3138AS 4B 5	FN AJ1717 - RMBS	..	12/01/2019.	Paydown		82,046	82,046	84,746	84,734		(2,689)		(2,689)		82,046		0	0	2,303	09/01/2041.
3138AX Z9 5	FN AJ6167 - RMBS	..	12/01/2019.	Paydown		133,730	133,730	138,128	138,003		(4,272)		(4,272)		133,730			0	2,062	12/01/2041.
3138EN HJ 1	FN AL5632 - RMBS	..	12/01/2019.	Paydown		45,378	45,378	48,278	48,287		(2,914)		(2,914)		45,378		0	0	1,607	08/01/2044.

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3138WG EZ 3	FN AS6451 - RMBS	..	12/01/2019.	Paydown		57,281	57,281	59,881	59,709		(2,429)		(2,429)		57,281		0	0	1,705	01/01/2046.
3138WH L3 4	FN AS7545 - RMBS	..	12/01/2019.	Paydown		407,330	407,330	408,136	408,059		(729)		(729)		407,330			0	9,316	07/01/2046.
3138WH LR 1	FN AS7535 - RMBS	..	12/01/2019.	Paydown		381,258	381,258	374,605	374,575		6,683		6,683		381,258		0	0	8,038	07/01/2041.
3138WH RL 8	FN AS7690 - RMBS	..	12/01/2019.	Paydown		635,412	635,412	638,390			(2,978)		(2,978)		635,412		0	0	10,820	08/01/2046.
3138WJ YB 8	FN AS8805 - RMBS	..	12/01/2019.	Paydown		125,974	125,974	130,816	130,538		(4,564)		(4,564)		125,974		0	0	3,390	02/01/2042.
3138WK 3E 3	FN AS9796 - RMBS	..	12/01/2019.	Paydown		225,083	225,083	225,505			(422)		(422)		225,083		0	0	4,435	06/01/2047.
3138X3 AY 8	FN AU3622 - RMBS	..	12/01/2019.	Paydown		72,979	72,979	76,799	76,293		(3,371)		(3,371)		72,979			0	3,301	07/01/2043.
3138X3 BX 9	FN AU3653 - RMBS	..	12/01/2019.	Paydown		160,825	160,825	169,092	168,684		(7,894)		(7,894)		160,825			0	7,266	09/01/2043.
3138Y6 MY 7	FN AX4874 - RMBS	..	12/01/2019.	Paydown		61,930	61,930	65,646	65,132		(3,209)		(3,209)		61,930			0	2,054	12/01/2044.
3138Y9 S8 2	FN AX7742 - RMBS	..	12/01/2019.	Paydown		63,733	63,733	66,680	66,982		(3,360)		(3,360)		63,733		0	0	2,535	01/01/2045.
3140EC S9 1	FN BA7743 - RMBS	..	12/01/2019.	Paydown		114,038	114,038	111,155	111,200		2,838		2,838		114,038		0	0	2,210	07/01/2046.
3140EV 4E 4	FN BC1720 - RMBS	..	12/01/2019.	Paydown		103,212	103,212	108,420	108,512		(5,300)		(5,300)		103,212			0	3,300	01/01/2046.
3140GY GZ 6	FN BH9215 - RMBS	..	12/01/2019.	Paydown		175,433	175,433	180,066			(4,633)		(4,633)		175,433		0	0	1,931	01/01/2048.
3140H1 V2 3	FN BJ0632 - RMBS	..	12/01/2019.	Paydown		107,726	107,726	110,469	110,348		(2,623)		(2,623)		107,726		0	0	2,972	03/01/2048.
3140JQ TE 3	FN BN7748 - RMBS	..	12/01/2019.	Paydown		7,708	7,708	8,009			(301)		(301)		7,708			0	50	09/01/2049.
3140Q7 L4 7	FN CA0346 - RMBS	..	12/01/2019.	Paydown		83,059	83,059	87,147			(4,088)		(4,088)		83,059			0	1,432	09/01/2047.
3140QA NN 6	FN CA3096 - RMBS	..	12/01/2019.	Paydown		450,850	450,850	472,653			(21,803)		(21,803)		450,850		0	0	10,455	02/01/2049.
3140X4 ZN 9	FN FM1648 - RMBS	..	12/01/2019.	Paydown		32,506	32,506	32,953			(447)		(447)		32,506			0	96	01/01/2033.
31410L UV 2	FN 890796 - RMBS	..	12/01/2019.	Paydown		55,940	55,940	57,216	57,239		(1,299)		(1,299)		55,940		0	0	1,264	12/01/2045.
31412U L7 3	FN 935150 - RMBS	..	12/01/2019.	Paydown		17,967	17,967	18,696	18,371		(406)		(406)		17,967			0	827	04/01/2024.
31414P M2 2	FN 972077 - RMBS	..	12/01/2019.	Paydown		38,385	38,385	39,467	38,722		(364)		(364)		38,385			0	1,601	02/01/2023.
31415M 4F 9	FN 984722 - RMBS	..	12/01/2019.	Paydown		6,826	6,826	6,601	6,673		155		155		6,826			0	376	06/01/2023.
31416T JN 0	FN AA9268 - RMBS	..	12/01/2019.	Paydown		5,976	5,976	5,924	5,926		50		50		5,976		0	0	277	07/01/2024.
31418A FC 7	FN MA1062 - RMBS	..	12/01/2019.	Paydown		114,766	114,766	115,204	115,147		(380)		(380)		114,766			0	2,095	05/01/2027.
31418B 6J 0	FN MA2672 - RMBS	..	12/01/2019.	Paydown		265,811	265,811	263,695	263,652		2,159		2,159		265,811		0	0	5,243	07/01/2036.
31418C AF 1	FN MA2705 - RMBS	..	12/01/2019.	Paydown		256,762	256,762	250,186	250,092		6,670		6,670		256,762		0	0	5,059	08/01/2046.
392274 W3 6	GREATER ORLANDO AVIATION AUTH ORLANDO FL	..	05/30/2019.	Jefferies		1,660,871	1,380,000	1,648,382	1,618,803		(10,189)		(10,189)		1,608,614		52,257	52,257	46,383	10/01/2030.
447168 KL 8	HUNTSVILLE ALA WTR SYS REV	..	02/14/2019.	PERSHING DIV OF DLJ SEC LNDING		159,849	150,000	157,875	155,427		(105)		(105)		155,322		4,527	4,527	1,800	11/01/2032.
45470R DT 0	INDIANA FIN AUTH HWY REV	..	01/16/2019.	WELLS FARGO BANK, N.A./SIG		871,223	750,000	901,530	884,589		(626)		(626)		883,962		(12,740)	(12,740)	4,896	06/01/2036.
45506D YY 5	INDIANA ST FIN AUTH REV	..	01/25/2019.	MERRILL LYNCH PIERCE FENNER & SMITH INC.		179,799	175,000	185,854	184,360		(83)		(83)		184,277		(4,479)	(4,479)	3,461	08/01/2041.
490303 HZ 0	KENT CNTY MICH BLDG AUTH	..	12/01/2019.	Call @ 100.00		1,900,000	1,900,000	1,900,000	1,900,000				0		1,900,000			0	118,750	12/01/2030.
517039 TU 7	LAREDO TEX WTRWKS SWR SYS REV	..	01/25/2019.	PERSHING DIV OF DLJ SEC LNDING		152,801	150,000	164,868	161,610		(113)		(113)		161,497		(8,697)	(8,697)	2,467	03/01/2041.
576000 RB 1	MASSACHUSETTS ST SCH BLDG AUTH DEDICATED	..	01/25/2019.	WELLS FARGO BANK, N.A./SIG		312,927	300,000	306,015	304,024		(46)		(46)		303,979		8,948	8,948	6,467	01/15/2036.
590545 WC 9	MESA ARIZ UTIL SYS REV	..	02/14/2019.	PERSHING DIV OF DLJ SEC LNDING		217,118	200,000	212,884	210,593		(171)		(171)		210,422		6,696	6,696	5,067	07/01/2031.
59333P R7 5	MIAMI-DADE CNTY FLA AVIATION REV	..	02/14/2019.	UBS FINANCIAL SERVICES INC.		521,507	475,000	509,659	499,556		(426)		(426)		499,130		22,378	22,378	9,104	10/01/2038.
605699 RF 6	MISSISSIPPI ST UNIV EDL BLDG CORP REV	..	03/19/2019.	PERSHING DIV OF DLJ SEC LNDING		181,742	150,000	178,896	176,141		(589)		(589)		175,552		6,189	6,189	4,792	08/01/2028.
65819G LA 4	NORTH CAROLINA CAP FACS FIN AGY REV	..	01/16/2019.	MORGAN STANLEY CO.		850,995	750,000	897,660	868,682		(643)		(643)		868,039		(17,044)	(17,044)	11,146	07/01/2042.
66285W WH 5	NORTH TEX TWY AUTH REV	..	05/30/2019.	JANNEY MONTGOMERY SCOTT INC.		519,364	400,000	498,948	493,298		(2,093)		(2,093)		491,206		28,159	28,159	18,444	01/01/2034.
762197 WE 7	RHODE ISLAND HEALTH & EDL BLDG CORP HIGH	..	03/20/2019.	OPPENHEIMER & CO. INC.		180,449	150,000	183,474	179,803		(670)		(670)		179,133		1,315	1,315	3,875	09/15/2027.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
79642B HM 8	CITY OF SAN ANTONIO TEXAS		05/15/2019.	Maturity @ 100.00		750,000	750,000	750,000	750,000				0		750,000			0	17,036	05/15/2019.
875301 GL 1	TAMPA-HILLSBOROUGH COUNTY EXPRESSWAY AUT		01/25/2019.	MERRILL LYNCH PIERCE FENNER & SMITH INC.		254,518	250,000	259,053	258,395		(58)		(58)		258,337		(3,819)	(3,819)	5,778	07/01/2042.
914119 B8 4	UNIVERSITY CINCINNATI OHIO GEN RCPTS		02/15/2019.	PERSHING DIV OF DLJ SEC LNDING		203,539	175,000	213,325	198,911		(518)		(518)		198,394		5,145	5,145	1,920	06/01/2025.
915200 XU 8	UNIVERSITY VT & ST AGRIC COLLEGE		01/25/2019.	MERRILL LYNCH PIERCE FENNER & SMITH INC.		230,369	225,000	231,638	231,036		(52)		(52)		230,984		(615)	(615)	2,950	10/01/2043.
976904 L6 7	WISCONSIN HSG & ECONOMIC DEV AUTH HSG RE		06/05/2019.	PERSHING DIV OF DLJ SEC LNDING		157,200	150,000	150,000	150,000				0		150,000		7,200	7,200	3,600	11/01/2047.
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					36,160,599	35,163,576	36,332,236	33,212,397	0	(124,839)	0	(124,839)	0	36,043,192	0	117,406	117,406	816,009	XXX
Bonds - Industrial and Miscellaneous																				
00248P AP 1	AVOCE 1R A1R - CDO		04/01/2019.	VARIOUS		1,929,278	1,928,347	1,928,347	1,928,347				0		1,928,347		931	931	23,615	07/15/2026.
03523T BP 2	ANHEUSER-BUSCH INBEV WORLDWIDE INC		11/12/2019.	VARIOUS		972,072	953,000	892,656	1,133,370		6,128		6,128		932,408		28,740	28,740	35,409	07/15/2022.
07177M AD 5	BAXALTA INC	C	08/09/2019.	VARIOUS		75,526	75,000	74,976	74,993		3		3		74,996		4	4	1,879	06/23/2020.
12624P AE 5	COMM 12CRE3 A3 - CMBS	C	07/01/2019.	Paydown		3,730	3,730	3,845	3,773		(43)		(43)		3,730			0	131	10/17/2045.
126650 CN 8	CVS HEALTH CORP		01/16/2019.	Citigroup (SSB)		494,280	500,000	561,785	559,629		(57)		(57)		559,572		(65,292)	(65,292)	12,670	07/20/2045.
208251 AE 8	CONOCO INC		02/01/2019.	BARCLAYS CAPITAL INC		558,819	450,000	574,875	519,110		(241)		(241)		518,869		39,950	39,950	8,079	04/15/2029.
21870K AA 6	CORE 15WEST A - CMBS		11/01/2019.	VARIOUS		2,645,573	2,453,563	2,527,004	2,512,076		(58,513)		(58,513)		2,453,563			0	259,319	02/12/2037.
260003 AJ 7	DOVER CORP		12/04/2019.	VARIOUS		515,331	500,000	511,090	502,626		(1,228)		(1,228)		501,398		(1,398)	(1,398)	42,385	03/01/2021.
26442E AA 8	DUKE ENERGY OHIO INC		04/01/2019.	VARIOUS		700,231	700,000	715,596	700,495		(466)		(466)		700,029		202	202	18,522	04/01/2019.
26444H AE 1	DUKE ENERGY FLORIDA LLC		03/19/2019.	SUNTRUST ROBINSON HUMPHREY		2,159,262	2,100,000	2,127,300	2,126,328		(514)		(514)		2,125,815		33,447	33,447	59,850	07/15/2028.
28415P AA 2	EHGVT 16A A - ABS		12/25/2019.	Paydown		95,940	95,940	95,939	95,939		1		1		95,940		(0)	(0)	1,966	04/25/2028.
28416T AA 3	EHGVT 19A A - ABS		12/25/2019.	Paydown		78,735	78,735	78,714			21		21		78,735			0	432	01/25/2034.
291011 AY 0	EMERSON ELECTRIC CO		10/15/2019.	Maturity @ 100.00		700,000	700,000	773,528	714,027		(14,027)		(14,027)		700,000			0	34,125	10/15/2019.
38014B AC 3	GMALT 181 A2B - ABS		10/01/2019.	VARIOUS		1,355,582	1,355,582	1,355,582	1,355,582				0		1,355,582		0	0	16,541	04/20/2020.
43284B AA 0	HGVT 18A A - ABS		12/25/2019.	Paydown		82,696	82,696	82,694	82,686		10		10		82,696		0	0	1,683	02/25/2032.
438516 BL 9	HONEYWELL INTERNATIONAL INC		03/19/2019.	MITSUBISHI UFJ SECURITIES		673,414	700,000	674,989	678,743		529		529		679,271		(5,857)	(5,857)	6,806	11/01/2026.
44935A AC 9	HALST 18A A2B - ABS		12/01/2019.	Paydown		209,059	209,059	209,059	209,059				0		209,059			0	2,861	08/17/2020.
46625H HS 2	JPMORGAN CHASE & CO		08/21/2019.	Not Available		766,650	750,000	759,120	751,700		(702)		(702)		750,998		15,652	15,652	36,208	07/22/2020.
50076Q AZ 9	KRAFT FOODS GROUP INC		09/20/2019.	Not Available		256,653	250,000	244,815	247,721		464		464		248,186		8,467	8,467	7,049	06/06/2022.
50077L AH 9	KRAFT HEINZ FOODS CO		10/15/2019.	VARIOUS		250,970	250,000	249,433	249,823		89		89		249,912		1,058	1,058	8,580	07/02/2020.
57165A AA 6	MVCOT 121 A - ABS		10/01/2019.	Paydown		60,150	60,150	60,142	60,147		3		3		60,150			0	995	05/20/2030.
58507L AC 3	MEDTRONIC GLOBAL HOLDINGS SCA	C	07/12/2019.	Not Available		747,894	700,000	705,397	704,572		(264)		(264)		704,308		43,586	43,586	18,304	04/01/2027.
595620 AR 6	MIDAMERICAN ENERGY CO		01/16/2019.	US BANCORP INVESTMENTS INC		709,673	750,000	748,943	748,978		1		1		748,979		(39,307)	(39,307)	13,743	08/01/2047.
717081 EC 3	PFIZER INC		01/16/2019.	PERSHING DIV OF DLJ SEC LNDING		996,300	1,000,000	995,190	995,531		8		8		995,539		761	761	3,667	12/15/2036.
82652J AA 5	SRFC 153 A - ABS		12/20/2019.	Paydown		31,665	31,665	31,658	31,653		11		11		31,665		(0)	(0)	1,068	09/20/2032.
82652K AA 2	SRFC 171 A - ABS		12/20/2019.	Paydown		30,542	30,542	30,540	30,540		2		2		30,542		0	0	696	03/20/2034.
82652M AA 8	SRFC 192 A - ABS		12/20/2019.	Paydown		50,339	50,339	50,326			14		14		50,339			0	288	05/20/2036.
82653E AB 3	SRFC 191 B - ABS		12/20/2019.	Paydown		345,933	345,933	345,858			76		76		345,933			0	4,238	01/22/2036.
887317 AW 5	TIME WARNER INC		06/01/2019.	Adjustment		255,398	250,000	242,590	244,832		299		299		245,131		10,267	10,267	8,000	07/15/2025.
89178B AA 2	TPMT 194 A1 - RMBS		12/01/2019.	Paydown		73,666	73,666	74,380			(714)		(714)		73,666		0	0	250	10/27/2059.
89237K AE 3	TAOT 16A A4 - ABS		12/15/2019.	Paydown		1,399,307	1,399,307	1,399,284	1,399,297		10		10		1,399,307		0	0	14,670	09/15/2021.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
91324P CQ 3	UNITEDHEALTH GROUP INC.	..	03/19/2019.	WELLS FARGO SECURITIES LLC		547,490	500,000	558,015	554,143		(520)		(520)		553,623		(6,133)	(6,133)	15,802	07/15/2035.
92343V BR 4	VERIZON COMMUNICATIONS INC.	..	03/01/2019.	VARIOUS		272,055	250,000	249,190	249,567		13		13		249,580		22,475	22,475	11,659	09/15/2023.
92343V ET 7	VERIZON COMMUNICATIONS INC.	..	03/08/2019.	Not Available		88	88	87					0		87		1	1		12/03/2029.
927804 FH 2	VIRGINIA ELECTRIC AND POWER CO.	..	06/30/2019.	Maturity @ 100.00		1,500,000	1,500,000	1,611,060	1,507,772		(7,772)		(7,772)		1,500,000			0	37,500	06/30/2019.
92826C AE 2	VISA INC.	..	04/01/2019.	US BANCORP INVESTMENTS INC.		1,681,043	1,590,000	1,641,261	1,637,595		(462)		(462)		1,637,133		43,911	43,911	17,779	12/14/2035.
92903P AA 7	VNO 10VNO A1 - CMBS	..	12/10/2019.	Paydown		103,874	103,874	103,874	103,847		26		26		103,874		0	0	2,403	09/13/2028.
98389B AM 2	XCEL ENERGY INC.	..	12/23/2019.	Call @ 100.00		750,000	750,000	771,030	752,605		(2,605)		(2,605)		750,000			0	38,971	05/15/2020.
3899999.	Total - Bonds - Industrial and Miscellaneous					24,079,217	23,521,215	24,060,169	23,467,106	0	(80,420)	0	(80,420)	0	23,728,961	0	131,465	131,465	768,143	XXX
8399997.	Total - Bonds - Part 4					74,326,601	72,767,106	74,550,236	71,080,483	(480,633)	(313,082)	0	(793,715)	0	73,584,685	0	523,125	523,125	1,794,886	XXX
8399998.	Total - Bonds - Summary Item from Part 5					1,760	865						0				1,760	1,760		XXX
8399999.	Total - Bonds					74,328,361	72,767,971	74,550,236	71,080,483	(480,633)	(313,082)	0	(793,715)	0	73,584,685	0	524,885	524,885	1,794,886	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																				
00182C 10 3	ANI PHARMACEUTICALS ORD	..	08/14/2019.	RBC CAPITAL MARKETS	10.000	701	XXX	822					0		822		(121)	(121)		XXX
00206R 10 2	AT&T ORD	..	04/01/2019.	ITG INC.	536.000	16,434	XXX	17,613	15,297	2,316			2,316		17,613		(1,179)	(1,179)	414	XXX
002824 10 0	ABBOTT LABORATORIES ORD	..	04/01/2019.	Adjustment			XXX						0					0	47	XXX
00287Y 10 9	ABBVIE ORD	..	04/01/2019.	Adjustment			XXX						0					0	86	XXX
00507V 10 9	ACTIVISION BLIZZARD ORD	..	06/28/2019.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	490.000	23,128	XXX	36,059	22,819	13,240			13,240		36,059		(12,932)	(12,932)	181	XXX
011311 10 7	ALAMO GROUP ORD	..	12/16/2019.	ITG INC.	5.000	597	XXX	500					0		500		98	98	1	XXX
011659 10 9	ALASKA AIR GROUP ORD	..	04/01/2019.	Adjustment			XXX						0					0	3	XXX
020002 10 1	ALLSTATE ORD	..	12/16/2019.	ITG INC.	320.000	35,142	XXX	31,002	26,442	4,560			4,560		31,002		4,140	4,140	627	XXX
023135 10 6	AMAZON COM ORD	..	08/14/2019.	RBC CAPITAL MARKETS	25.000	44,089	XXX	47,338					0		47,338		(3,250)	(3,250)		XXX
025816 10 9	AMERICAN EXPRESS ORD	..	04/01/2019.	Adjustment			XXX						0					0	37	XXX
031162 10 0	AMGEN ORD	..	04/01/2019.	Adjustment			XXX						0					0	30	XXX
032511 10 7	ANADARKO PETROLEUM ORD	..	08/08/2019.	VARIOUS	640.000	46,610	XXX	37,606	28,058	9,549			9,549		37,606		9,004	9,004	384	XXX
03673L 10 3	ANTERO RESOURCES MIDSTREAM UNT	..	03/14/2019.	VARIOUS	9,000.000	214,740	XXX	276,065	192,510	83,555			83,555		276,065		(61,325)	(61,325)	4,230	XXX
03676B 10 2	ANTERO MIDSTREAM ORD	..	04/04/2019.	FRACTIONAL SHARES	0.400		XXX	5					0		5		(5)	(5)		XXX
03748R 75 4	APARTMENT INVST MGT CL A REIT ORD	..	02/21/2019.	Not Available	0.951	47	XXX	43	42	(0)			(0)		43		5	5		XXX
037833 10 0	APPLE ORD	..	03/19/2019.	ITG INC.	155.000	28,819	XXX	33,537	24,450	9,088			9,088		33,537		(4,719)	(4,719)	113	XXX
03835C 10 8	APPTIO CL A ORD	..	01/10/2019.	Not Available	50.000	1,900	XXX	1,893	1,898	(5)			(5)		1,893		7	7		XXX
03965L 10 0	ARCONIC ORD	..	04/01/2019.	Adjustment			XXX						0					0	10	XXX
04269X 10 5	ARRAY BIOPHARMA ORD	..	07/30/2019.	Not Available	260.000	12,480	XXX	3,362	3,705	(343)			(343)		3,362		9,118	9,118		XXX
04685W 10 3	ATHENAHEALTH ORD	..	02/11/2019.	Not Available	50.000	6,750	XXX	6,092	6,597	(505)			(505)		6,092		658	658		XXX
0556EL 10 9	BP MIDSTREAM PARTNERS UNT	..	05/29/2019.	MORGAN STANLEY CO.	800.000	11,364	XXX	14,400	12,432	1,968			1,968		14,400		(3,036)	(3,036)	491	XXX
060505 10 4	BANK OF AMERICA ORD	..	07/01/2019.	JP MORGAN SECURITIES INC.	1,990.000	57,712	XXX	58,273	49,034	9,240			9,240		58,273		(562)	(562)	602	XXX
064058 10 0	BANK OF NEW YORK MELLON ORD	..	10/15/2019.	ITG INC.	695.000	30,871	XXX	35,257	32,714	2,544			2,544		35,257		(4,386)	(4,386)	605	XXX
081437 10 5	BEMIS ORD	C	06/11/2019.	VARIOUS	120.000	5,281	XXX	5,281	5,508	(227)			(227)		5,281			0	77	XXX
084423 10 2	WR BERKLEY ORD	..	04/03/2019.	VARIOUS			XXX		(4,435)	(189)			(189)					0		XXX
086516 10 1	BEST BUY ORD	..	04/01/2019.	Adjustment			XXX						0					0	8	XXX
09062X 10 3	BIOGEN ORD	..	06/28/2019.	JP MORGAN SECURITIES INC.	120.000	28,065	XXX	40,505	36,110	4,394			4,394		40,505		(12,440)	(12,440)		XXX
097023 10 5	BOEING ORD	..	04/01/2019.	Adjustment			XXX						0					0	7	XXX
099724 10 6	BORGWARNER ORD	..	08/14/2019.	RBC CAPITAL MARKETS	15.000	471	XXX	456	521	(65)			(65)		456		16	16	5	XXX

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
101121 10 1	BOSTON PROPERTIES REIT ORD	..	04/01/2019.	Adjustment			XXX						0					0	39	XXX
10922N 10 3	BRIGHTHOUSE FINANCIAL ORD	..	10/15/2019.	ITG INC	5.000	187	XXX	223	152	70			70		223		(35)	(35)		XXX
110122 10 8	BRISTOL MYERS SQUIBB ORD	..	04/01/2019.	Adjustment			XXX						0					0	37	XXX
110448 10 7	BRITISH AMERICAN TOBACCO ADR REP ORD.	C	04/01/2019.	Adjustment			XXX						0					0	165	XXX
115637 20 9	BROWN FORMAN CL B ORD	..	08/14/2019.	VARIOUS	20.000	1,103	XXX	945	952	(6)			(6)		945		157	157	10	XXX
118230 10 1	BUCKEYE PARTNERS UNT	..	09/16/2019.	VARIOUS	11,700.000	472,216	XXX	504,722	339,183	165,539			165,539		504,722		(32,505)	(32,505)	20,175	XXX
125269 10 0	CF INDUSTRIES HOLDINGS ORD	..	04/01/2019.	Adjustment			XXX						0					0	18	XXX
125523 10 0	CIGNA ORD	..	01/01/2019.	Adjustment	0.972	185	XXX	175	185	(10)			(10)		175		10	10		XXX
126408 10 3	CSX ORD	..	12/16/2019.	ITG INC	570.000	41,489	XXX	39,655	35,414	4,241			4,241		39,655		1,835	1,835	547	XXX
126650 10 0	CVS HEALTH ORD	..	04/01/2019.	Adjustment			XXX						0					0	73	XXX
12674R 10 0	C J ENERGY SVCS ORD	..	10/31/2019.	VARIOUS	80.000	1,636	XXX	1,636	1,080	556			556		1,636			0	80	XXX
12685J 10 5	CABLE ONE ORD	..	08/14/2019.	RBC CAPITAL MARKETS	5.000	6,237	XXX	4,276	4,101	176			176		4,276		1,961	1,961	20	XXX
13123X 10 2	CALLON PETROLEUM ORD	..	12/20/2019.	CORPORATE ACTION	0.500	2	XXX	7					0		7		(4)	(4)		XXX
132011 10 7	CAMBREX ORD	..	12/04/2019.	CORPORATE ACTION	50.000	3,000	XXX	3,077	1,888	1,189			1,189		3,077		(77)	(77)		XXX
133034 10 8	CAMDEN NATIONAL ORD	..	08/14/2019.	RBC CAPITAL MARKETS	10.000	417	XXX	459					0		459		(42)	(42)	3	XXX
144577 10 3	CARRIZO OIL AND GAS ORD	..	12/20/2019.	VARIOUS	110.000	2,509	XXX	2,509	1,242	1,267			1,267		2,509			0		XXX
149123 10 1	CATERPILLAR ORD	..	04/01/2019.	Adjustment			XXX						0					0	46	XXX
151020 10 4	CELGENE ORD	..	11/21/2019.	VARIOUS	850.000	90,449	XXX	49,062	54,477	(5,415)			(5,415)		49,062		41,387	41,387		XXX
15135B 10 1	CENTENE ORD	..	02/07/2019.	VARIOUS			XXX		(25,366)	1,712			1,712					0		XXX
156700 10 6	CENTURYLINK ORD	..	04/01/2019.	Adjustment			XXX						0					0	105	XXX
165240 10 2	CHESAPEAKE LODGING REIT ORD	..	09/10/2019.	VARIOUS	80.000	2,187	XXX	2,470	1,948	522			522		2,470		(283)	(283)	96	XXX
171484 10 8	CHURCHILL DOWNS ORD	..	01/28/2019.	VARIOUS			XXX		(9,758)	(1,360)			(1,360)					0		XXX
17275R 10 2	CISCO SYSTEMS ORD	..	06/28/2019.	JP MORGAN SECURITIES INC.	890.000	48,711	XXX	40,620	38,564	2,056			2,056		40,620		8,091	8,091	605	XXX
18914U 10 0	CLOUDERA ORD	..	01/03/2019.	Not Available	0.450	4	XXX	7	5	2			2		7		(3)	(3)		XXX
20030N 10 1	COMCAST CL A ORD	..	04/01/2019.	Adjustment			XXX						0					0		XXX
200340 10 7	COMERICA ORD	..	04/01/2019.	Adjustment			XXX						0					0	60	XXX
200525 10 3	COMMERCE BANCSHARES ORD	..	12/02/2019.	VARIOUS			XXX		(355)	(35)			(35)					0	5	XXX
20825C 10 4	CONOCOPHILLIPS ORD	..	04/01/2019.	Adjustment			XXX						0					0	28	XXX
209115 10 4	CONSOLIDATED EDISON ORD	..	04/01/2019.	Adjustment			XXX						0					0	59	XXX
22052L 10 4	CORTEVA ORD	..	07/01/2019.	Adjustment	0.333	8	XXX	13					0		13		(5)	(5)		XXX
22160K 10 5	COSTCO WHOLESALE ORD	..	04/01/2019.	Adjustment			XXX						0					0	3	XXX
222070 20 3	COTY CL A ORD	C	05/01/2019.	Adjustment	128.000	1,491	XXX	1,469	840	630			630		1,469		22	22	16	XXX
222795 50 2	COUSINS PROPERTIES REIT ORD	..	06/19/2019.	Not Available	0.405	15	XXX	14	13	1			1		14		1	1		XXX
244199 10 5	DEERE ORD	..	04/01/2019.	Adjustment			XXX						0					0	36	XXX
24703L 20 2	DELL TECHNOLOGIES CL C ORD	..	01/29/2019.	Not Available	0.177	8	XXX	9	8	1			1		9		(1)	(1)		XXX
247361 70 2	Delta Air Lines, Inc.	..	04/01/2019.	Adjustment			XXX						0					0	40	XXX
254687 10 6	WALT DISNEY ORD	..	04/22/2019.	ITG INC	201.309	26,374	XXX	22,145					0		22,145		4,228	4,228	23	XXX
25470M 10 9	DISH NETWORK CL A ORD	..	09/11/2019.	CORPORATE ACTION	0.114	4	XXX	4					0		4		0	0		XXX
25746U 10 9	DOMINION ENERGY ORD	..	01/02/2019.	Not Available	0.730	54	XXX	53	52	1			1		53		1	1		XXX
260557 10 3	DOW ORD	..	04/02/2019.	Not Available	0.333	19	XXX	22					0		22		(3)	(3)		XXX
26078J 10 0	DOWDUPONT ORD	..	04/02/2019.	VARIOUS	2,612.000	123,065	XXX	123,065	139,690	(16,624)			(16,624)		123,065			0	993	XXX
26441C 20 4	DUKE ENERGY ORD	..	04/01/2019.	Adjustment			XXX						0					0	27	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's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
26483E 10 0	DUN & BRADSTREET ORD	..	02/08/2019.	Not Available	50.000	7,250	XXX	7,116	7,137	(21)			(21)		7,116		134	134		XXX
26614N 10 2	DUPONT DE NEMOURS ORD	..	10/15/2019.	ITG INC	297.000	19,495	XXX	25,072					0		25,072		(5,578)	(5,578)	89	XXX
26875P 10 1	EOG RESOURCES ORD	..	10/15/2019.	ITG INC	410.000	28,339	XXX	51,857	35,756	16,101			16,101		51,857		(23,518)	(23,518)	298	XXX
26885B 10 0	EQM MIDSTREAM PARTNERS UNT	..	03/01/2019.	RBC CAPITAL MARKETS	1,500.000	57,886	XXX	106,157	64,875	41,282			41,282		106,157		(48,271)	(48,271)	1,695	XXX
278642 10 3	EBAY ORD	..	06/28/2019.	JP MORGAN SECURITIES INC	450.000	17,775	XXX	14,256	12,632	1,625			1,625		14,256		3,519	3,519	126	XXX
278768 10 6	ECHOSTAR CL A ORD	..	09/11/2019.	VARIOUS	60.000	2,630	XXX	2,630	2,203	427			427		2,630			0		XXX
281020 10 7	EDISON INTERNATIONAL ORD	..	04/01/2019.	Adjustment			XXX						0					0	21	XXX
28414H 10 3	ELANCO ANIMAL HEALTH ORD	..	03/18/2019.	Not Available	0.484	15	XXX	12					0		12		3	3		XXX
286082 10 2	ELECTRONICS FOR IMAGING ORD	..	07/23/2019.	Not Available	60.000	2,220	XXX	1,893	1,488	405			405		1,893		327	327		XXX
28849P 10 0	ELLIE MAE ORD	..	04/17/2019.	Not Available	50.000	4,950	XXX	4,146	3,142	1,004			1,004		4,146		805	805		XXX
291011 10 4	EMERSON ELECTRIC ORD	..	04/01/2019.	Adjustment			XXX						0					0	32	XXX
29336U 10 7	ENLINK MIDSTREAM PARTNERS COM UNT	..	01/25/2019.	MERGER	16,300.000	200,384	XXX	251,401	179,463	71,938			71,938		251,401		(51,017)	(51,017)	6,357	XXX
29358P 10 1	ENSIGN GROUP ORD	..	10/01/2019.	VARIOUS	70.000	2,787	XXX	2,787	2,715	71			71		2,787			0	13	XXX
29472R 10 8	EQUITY LIFESTYLE PROP REIT ORD	..	10/16/2019.	VARIOUS			XXX		(10,684)	428			428					0		XXX
297425 10 0	ESTERLINE TECHNOLOGIES ORD	..	03/14/2019.	Not Available	40.000	4,900	XXX	4,617	4,858	(241)			(241)		4,617		283	283		XXX
30063P 10 5	EXACT SCIENCES ORD	..	11/08/2019.	CORPORATE ACTION	0.510	40	XXX	43					0		43		(3)	(3)		XXX
30212P 30 3	EXPEDIA GROUP ORD	..	08/01/2019.	CORPORATE ACTION	0.600		XXX	76	68	9			9		76		(76)	(76)	0	XXX
30231G 10 2	EXXON MOBIL ORD	..	12/16/2019.	ITG INC	170.000	11,905	XXX	14,370	11,592	2,778			2,778		14,370		(2,465)	(2,465)	583	XXX
302491 30 3	FMC ORD	..	03/01/2019.	VARIOUS	160.000	10,571	XXX	10,571	11,834	(1,263)			(1,263)		10,571			0	64	XXX
30255G 10 3	FCB FINANCIAL HOLDINGS CL A ORD	..	01/01/2019.	VARIOUS	60.000	2,803	XXX	2,803	2,015	788			788		2,803			0		XXX
311900 10 4	FASTENAL ORD	..	05/23/2019.	VARIOUS			XXX		(19,086)	6,145			6,145					0		XXX
313148 30 6	FEDERAL AGRICULTUR MORTGAGE CL C ORD	..	08/14/2019.	RBC CAPITAL MARKETS	10.000	755	XXX	726					0		726		29	29		XXX
31620M 10 6	FIDELITY NATIONAL INFORMATN SVCS ORD	..	08/01/2019.	ITG INC	230.110	25,724	XXX	23,655	23,587	67			67		23,655		2,069	2,069	81	XXX
316773 10 0	FIFTH THIRD BANCORP ORD	..	03/22/2019.	Not Available	0.500	11	XXX	14	12	2			2		14		(3)	(3)	0	XXX
31787A 50 7	FINISAR ORD	..	09/24/2019.	VARIOUS	150.000	3,562	XXX	2,477	3,240	(764)			(764)		2,477		1,085	1,085		XXX
32008D 10 6	FIRST DATA CL A ORD	..	07/29/2019.	VARIOUS	680.000	15,327	XXX	15,327	11,499	3,828			3,828		15,327			0		XXX
32020R 10 9	FIRST FINANCIAL BANKSHARES ORD	..	06/04/2019.	VARIOUS			XXX		(4,615)	(122)			(122)					0		XXX
337738 10 8	FISERV ORD	..	07/29/2019.	CORPORATE ACTION	0.040	4	XXX	3	3	0			0		3		1	1		XXX
337932 10 7	FIRSTENERGY ORD	..	04/01/2019.	Adjustment			XXX						0					0	4	XXX
34354P 10 5	FLOWSERVE ORD	..	04/01/2019.	Adjustment			XXX						0					0	1	XXX
35137L 10 5	FOX CL A ORD	..	04/01/2019.	VARISOU	0.333	13	XXX	13					0		13		(0)	(0)		XXX
35137L 20 4	FOX CL B ORD	..	04/01/2019.	VARIOUS	0.333	13	XXX	13					0		13		(0)	(0)		XXX
36472T 10 9	GANNETT CO., INC	..	11/20/2019.	Not Available	0.980	5	XXX	9					0		9		(4)	(4)		XXX
366505 10 5	GARRETT MOTION ORD	C	06/28/2019.	JP MORGAN SECURITIES INC	150.000	2,303	XXX	1,535	1,851	(316)			(316)		1,535		767	767		XXX
369550 10 8	GENERAL DYNAMICS ORD	..	04/01/2019.	Adjustment			XXX						0					0	38	XXX
369604 10 3	GENERAL ELECTRIC ORD	..	12/16/2019.	VARIOUS	10,220.000	137,438	XXX	138,200	74,353	58,634			58,634		138,200		(762)	(762)	110	XXX
37045V 10 0	GENERAL MOTORS ORD	..	06/28/2019.	JP MORGAN SECURITIES INC	630.000	24,275	XXX	20,544	21,074	(529)			(529)		20,544		3,730	3,730	500	XXX
371559 10 5	GENESEE & WYOMING CL A ORD	..	12/30/2019.	CORPORATE ACTION	80.000	8,960	XXX	6,606	5,922	685			685		6,606		2,354	2,354		XXX
37244C 10 1	GENOMIC HEALTH ORD	..	11/08/2019.	VARIOUS	30.000	1,955	XXX	1,878	1,932	(54)			(54)		1,878		77	77		XXX
37940X 10 2	GLOBAL PAYMENTS ORD	..	09/17/2019.	CORPORATE ACTION	0.222	36	XXX	25	23	2			2		25		11	11	0	XXX
382550 10 1	GOODYEAR TIRE AND RUBBER ORD	..	08/14/2019.	VARIOUS	80.000	1,062	XXX	1,573	1,633	(59)			(59)		1,573		(512)	(512)	26	XXX

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
384637 10 4	GRAHAM HOLDINGS CL B ORD		06/28/2019.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	6,900	XXX	5,783	6,406	(623)			(623)		5,783		1,117	1,117	28	XXX
40412C 10 1	HCA HEALTHCARE ORD		08/14/2019.	RBC CAPITAL MARKETS	205.000	25,172	XXX	27,662	25,512	2,150			2,150		27,662		(2,489)	(2,489)	164	XXX
40418F 10 8	HFF CL A ORD		07/01/2019.	VARIOUS	50.000	2,294	XXX	1,915	1,658	257			257		1,915		379	379	88	XXX
40434L 10 5	HP ORD		10/15/2019.	ITG INC.	1,045.000	17,514	XXX	24,292	21,381	2,911			2,911		24,292		(6,777)	(6,777)	670	XXX
410345 10 2	HANESBRANDS ORD		08/14/2019.	VARIOUS	95.000	1,517	XXX	1,766	1,190	575			575		1,766		(248)	(248)	29	XXX
413875 10 5	L3HARRIS TECHNOLOGIES ORD		07/01/2019.	VARIOUS	40.000	1,853	XXX	1,778	5,386	(3,608)			(3,608)		1,778		75	75	55	XXX
427866 10 8	HERSHEY FOODS ORD		04/01/2019.	Adjustment			XXX						0					0	3	XXX
431571 10 8	HILLENBRAND ORD		12/01/2019.	Adjustment	0.896	29	XXX	46					0		46		(17)	(17)	1	XXX
440894 10 3	HORTONWORKS ORD		01/04/2019.	VARIOUS	90.000	1,796	XXX	1,796	1,298	499			499		1,796			0		XXX
45321L 10 0	IMPERVA ORD		01/10/2019.	Not Available	50.000	2,788	XXX	2,756	2,785	(29)			(29)		2,756		32	32		XXX
458118 10 6	INTEGRATED DEVICE TECHNOLOGY ORD	C	04/01/2019.	Not Available	160.000	7,840	XXX	7,469	7,749	(280)			(280)		7,469		371	371		XXX
458140 10 0	INTEL ORD		04/01/2019.	Adjustment			XXX						0					0	20	XXX
459200 10 1	INTERNATIONAL BUSINESS MACHINES ORD		04/01/2019.	Adjustment			XXX						0					0	28	XXX
46333X 10 8	IRONWOOD PHARMA CL A ORD		04/02/2019.	VARIOUS	170.000	2,904	XXX	2,904	1,761	1,142			1,142		2,904			0		XXX
46625H 10 0	JPMORGAN CHASE ORD		04/01/2019.	Adjustment			XXX						0					0	142	XXX
478160 10 4	JOHNSON & JOHNSON ORD		04/22/2019.	ITG INC.	280.000	38,471	XXX	38,567	36,134	2,433			2,433		38,567		(96)	(96)	252	XXX
48020Q 10 7	JONES LANG LASALLE ORD		08/01/2019.	Adjustment	0.520	1,232	XXX	73					0		73		1,158	1,158		XXX
48238T 10 9	KAR AUCTION SERVICES ORD		06/28/2019.	VARIOUS	160.000	8,990	XXX	8,990	7,635	1,355			1,355		8,990			0	168	XXX
50050N 10 3	KONTOOR BRANDS ORD		06/01/2019.	Adjustment	0.286	10	XXX	4					0		4		5	5		XXX
500754 10 6	KRAFT HEINZ ORD		10/15/2019.	ITG INC.	490.000	13,437	XXX	27,539	21,090	6,449			6,449		27,539		(14,102)	(14,102)	588	XXX
502413 10 7	L3 TECHNOLOGIES ORD		07/01/2019.	VARIOUS	75.000	5,446	XXX	5,446	13,025	(7,579)			(7,579)		5,446			0	128	XXX
517942 10 8	LASALLE HOTEL PROPERTIES REIT ORD		01/01/2019.	Adjustment	130.000	4,517	XXX	4,263	4,168	95			95		4,263		255	255		XXX
52471Y 10 6	LEGACYTEXAS FINANCIAL GROUP ORD		11/01/2019.	VARIOUS	50.000	2,194	XXX	2,136	1,605	531			531		2,136		59	59	38	XXX
52603A 20 8	LENDINGCLUB CORPORATION		07/08/2019.	Not Available	0.400	6	XXX	6					0		6		0	0		XXX
53046P 10 9	LIBERTY EXPEDIA HOLD SRS A ORD		07/26/2019.	VARIOUS	60.000	2,491	XXX	2,491	2,347	144			144		2,491			0		XXX
532457 10 8	ELI LILLY ORD		04/01/2019.	VARIOUS	40.000	4,534	XXX	4,534	4,629	(95)			(95)		4,534			0	62	XXX
53814L 10 8	LIVENT ORD		03/04/2019.	Not Available	0.648	9	XXX	8					0		8		1	1		XXX
539830 10 9	LOCKHEED MARTIN ORD		10/15/2019.	ITG INC.	155.000	53,929	XXX	54,516	20,947	5,994			5,994		54,516		(587)	(587)	341	XXX
540424 10 8	LOEWS ORD		08/14/2019.	VARIOUS	75.000	4,069	XXX	2,806	3,414	(608)			(608)		2,806		1,263	1,263	9	XXX
548862 10 1	LOXO ONCOLOGY ORD		02/19/2019.	Not Available	30.000	7,050	XXX	4,885	4,202	683			683		4,885		2,165	2,165		XXX
55264U 10 8	MB FINANCIAL ORD		03/22/2019.	VARIOUS	110.000	5,056	XXX	5,056	4,359	696			696		5,056			0		XXX
552676 10 8	MDC HOLDINGS ORD		02/13/2019.	VARIOUS			XXX		(112)	2			2					0		XXX
55336V 10 0	MPLX COM UNT		03/01/2019.	UBS SECURITIES LLC	2,400.000	79,163	XXX	79,204	72,720	6,484			6,484		79,204		(41)	(41)	1,554	XXX
57060D 10 8	MARKETAXESS HOLDINGS ORD		06/01/2019.	Adjustment			XXX		8,452	(980)			(980)					0		XXX
571748 10 2	MARSH & MCLENNAN ORD		04/01/2019.	Adjustment			XXX						0					0	48	XXX
57636Q 10 4	MASTERCARD CL A ORD		04/01/2019.	Adjustment			XXX						0					0	23	XXX
580135 10 1	MCDONALD'S ORD		03/19/2019.	ITG INC.	141.000	25,811	XXX	23,742	25,037	(1,296)			(1,296)		23,742		2,070	2,070	164	XXX
58471A 10 5	MEDIDATA SOLUTIONS ORD		10/28/2019.	CORPORATE ACTION	70.000	6,458	XXX	4,605	4,719	(114)			(114)		4,605		1,852	1,852		XXX
594837 30 4	MICRO FOCUS INTERNATIONAL ADR	C	04/30/2019.	VARIOUS	0.997	12	XXX	12	17	(5)			(5)		12			0	1	XXX
594918 10 4	MICROSOFT ORD		04/01/2019.	Adjustment			XXX						0					0	191	XXX
595112 10 3	MICRON TECHNOLOGY ORD		06/28/2019.	JP MORGAN SECURITIES INC.	100.000	3,859	XXX	4,340	3,173	1,167			1,167		4,340		(480)	(480)		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's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
59870L 10 6	MILACRON HOLDINGS ORD		11/21/2019	VARIOUS	80.000	1,338	XXX	1,515	951	564			564		1,515		(177)	(177)		XXX
60255W 10 5	MINDBODY CL A ORD		02/15/2019	Not Available	50.000	1,825	XXX	1,719	1,820	(101)			(101)		1,719		106	106		XXX
615369 10 5	MOODYS ORD		04/01/2019	Adjustment			XXX						0					0	4	XXX
638904 10 2	NAVIGATORS GROUP ORD		05/23/2019	Not Available	20.000	1,400	XXX	1,380	1,390	(10)			(10)		1,380		20	20	1	XXX
64111Q 10 4	NETGEAR ORD		01/02/2019	VARIOUS	30.000	1,681	XXX	1,681	1,561	120			120		1,681			0		XXX
651290 10 8	NEWFIELD EXPLORATION ORD		04/01/2019	VARIOUS	245.000	6,377	XXX	6,377	3,592	2,785			2,785		6,377			0		XXX
65158N 10 2	NEWMARK GROUP CL A ORD		01/01/2019	Adjustment	0.724	6	XXX	6	6	0			0		6		0	0		XXX
65290C 10 5	NEXTIER OILFIELD SOLUTIONS ORD		10/31/2019	CORPORATE ACTION	0.193	1	XXX	2					0		2		(2)	(2)		XXX
65339F 10 1	NEXTERA ENERGY ORD		04/01/2019	Adjustment			XXX						0					0	29	XXX
655844 10 8	NORFOLK SOUTHERN ORD		04/01/2019	Adjustment			XXX						0					0	3	XXX
67020Y 10 0	NUANCE COMMUNICATIONS ORD		10/02/2019	VARIOUS	350.000	5,954	XXX	5,954	4,631	1,323			1,323		5,954			0		XXX
67069D 10 8	NUTRISYSTEM ORD		03/08/2019	VARIOUS	40.000	1,716	XXX	1,760	1,755	4			4		1,760		(43)	(43)		XXX
67072V 10 3	NXSTAGE MEDICAL ORD	C	02/22/2019	Not Available	70.000	2,100	XXX	1,927	2,003	(76)			(76)		1,927		173	173		XXX
674599 10 5	OCCIDENTAL PETROLEUM ORD		10/15/2019	VARIOUS	590.776	24,153	XXX	46,016	36,262	9,754			9,754		46,016		(21,863)	(21,863)	1,849	XXX
683344 10 5	NANOMETRICS ORD		11/01/2019	Adjustment	0.126	4	XXX	4					0		4		0	0		XXX
68389X 10 5	ORACLE ORD		04/01/2019	Adjustment			XXX						0					0	78	XXX
69331C 10 8	PG&E ORD		01/15/2019	ITG INC	650.000	4,242	XXX	18,475	15,438	3,038			3,038		18,475		(14,234)	(14,234)		XXX
698354 10 7	PANDORA MEDIA ORD		02/01/2019	VARIOUS	310.000	2,731	XXX	2,731	2,508	223			223		2,731			0		XXX
700517 10 5	PARK HOTELS RESORTS ORD		09/18/2019	CORPORATE ACTION	0.240	6	XXX	7	6	1			1		7		(1)	(1)	0	XXX
712704 10 5	PEOPLES UNITED FINANCIAL ORD		11/01/2019	CORPORATE ACTION	0.500	8	XXX	8	7	1			1		8		(0)	(0)	0	XXX
717081 10 3	PFIZER ORD		04/01/2019	Adjustment			XXX						0					0	35	XXX
718546 10 4	PHILLIPS 66 ORD		04/01/2019	Adjustment			XXX						0					0	14	XXX
742718 10 9	PROCTER & GAMBLE ORD		04/01/2019	Adjustment			XXX						0					0	103	XXX
743606 10 5	PROSPERITY BANCSHARES ORD		11/01/2019	CORPORATE ACTION	0.400	29	XXX	28					0		28		1	1		XXX
744573 10 6	PUBLIC SERVICE ENTERPRISE GROUP ORD		04/01/2019	Adjustment			XXX						0					0	10	XXX
74460D 10 9	PUBLIC STORAGE REIT ORD		04/22/2019	ITG INC	90.000	19,170	XXX	17,882	18,217	(335)			(335)		17,882		1,288	1,288	180	XXX
756577 10 2	RED HAT ORD		07/09/2019	Not Available	155.000	29,450	XXX	13,489	27,224	(13,735)			(13,735)		13,489		15,961	15,961		XXX
761152 10 7	RESMED ORD		04/01/2019	Adjustment			XXX						0					0	23	XXX
78463M 10 7	SPS COMMERCE ORD		08/23/2019	VARIOUS			XXX		(1,648)	(80)			(80)					0		XXX
79466L 30 2	SALESFORCE.COM ORD		08/01/2019	CORPORATE ACTION	0.240	38	XXX	39					0		39		(1)	(1)		XXX
80589M 10 2	SCANA ORD		01/02/2019	VARIOUS	170.000	5,705	XXX	5,705	8,123	(2,417)			(2,417)		5,705			0	21	XXX
806407 10 2	HENRY SCHEIN ORD		02/07/2019	VARIOUS	180.000	14,501	XXX	14,501	14,134	367			367		14,501			0		XXX
81618T 10 0	SELECT INCOME REIT ORD		01/01/2019	VARIOUS	100.000	2,047	XXX	2,047	736	1,311			1,311		2,047			0	936	XXX
81663A 10 5	SEMGROUP CL A ORD		12/05/2019	Citigroup Global Markets Inc. NY	15,890.000	266,437	XXX	386,613	218,964	167,648			167,648		386,613		(120,176)	(120,176)	22,567	XXX
816883 10 2	SENDGRID ORD		02/01/2019	VARIOUS	40.000	1,650	XXX	1,650	1,727	(77)			(77)		1,650			0		XXX
82568P 30 4	SHUTTERFLY ORD		09/26/2019	CORPORATE ACTION	40.000	2,040	XXX	2,373	1,610	763			763		2,373		(333)	(333)		XXX
835898 10 7	SOTHEBYS ORD		10/03/2019	CORPORATE ACTION	40.000	2,280	XXX	1,675	1,590	85			85		1,675		605	605		XXX
84652J 10 3	SPARK THERAPEUTICS ORD		12/17/2019	Not Available	30.000	3,435	XXX	1,419	1,174	245			245		1,419		2,016	2,016		XXX
84790A 10 5	SPECTRUM BRANDS HOLDINGS ORD		10/01/2019	Adjustment	0.125	7	XXX	9					0		9		(1)	(1)	0	XXX
855244 10 9	STARBUCKS ORD		04/01/2019	Adjustment			XXX						0					0	20	XXX
867914 10 3	SUNTRUST BANKS ORD		12/06/2019	VARIOUS	570.000	24,633	XXX	24,633	28,751	(4,118)			(4,118)		24,633			0	1,208	XXX
87161C 50 1	SYNOVUS FINANCIAL ORD		04/01/2019	Not Available	0.300	9	XXX	14	10	4			4		14		(4)	(4)	0	XXX

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
872275 10 2	TCF FINANCIAL ORD	..	08/01/2019.	VARIOUS	200.000	4,800	XXX	4,800	3,898	902			902		4,800			0	60	XXX
872307 10 3	TCF FINANCIAL ORD	..	08/01/2019.	CORPORATE ACTION	0.620	27	XXX	33	23	10			10		33		(6)	(6)		XXX
872540 10 9	TJX ORD	..	04/01/2019.	Adjustment			XXX						0					0	11	XXX
87336U 10 5	TABLEAU SOFTWARE CL A ORD	..	08/01/2019.	VARIOUS	80.000	7,712	XXX	7,712	9,600	(1,888)			(1,888)		7,712			0		XXX
87612E 10 6	TARGET ORD	..	04/01/2019.	Adjustment			XXX						0					0	6	XXX
87612G 10 1	TARGA RESOURCES ORD	..	04/01/2019.	BARCLAYS CAPITAL LE	2,800.000	113,549	XXX	122,925	100,856	22,069			22,069		122,925		(9,376)	(9,376)	3,822	XXX
87901J 10 5	TEGNA ORD	..	08/14/2019.	VARIOUS	70.000	994	XXX	1,004	761	243			243		1,004		(10)	(10)	14	XXX
881569 10 7	TESARO ORD	C	01/22/2019.	Not Available	50.000	3,750	XXX	2,047	3,713	(1,666)			(1,666)		2,047		1,703	1,703		XXX
891906 10 9	TOTAL SYSTEM SERVICES ORD	..	09/27/2019.	VARIOUS	220.000	10,817	XXX	10,817	17,884	(7,067)			(7,067)		10,817			0	114	XXX
892356 10 6	TRACTOR SUPPLY ORD	..	04/01/2019.	Adjustment			XXX						0					0	4	XXX
896047 50 3	TRIBUNE MEDIA CL A ORD	..	09/19/2019.	CORPORATE ACTION	100.000	4,669	XXX	3,754	4,538	(784)			(784)		3,754		915	915	75	XXX
89832Q 10 9	BB AND T ORD	..	12/09/2019.	CORPORATE ACTION	0.150	8	XXX	8					0		8		1	1		XXX
90130A 10 1	TWENTY FIRST CENTURY FOX CL A ORD	..	03/19/2019.	VARIOUS	1,210.000	60,572	XXX	31,707	58,225	(26,518)			(26,518)		31,707		28,864	28,864		XXX
90130A 20 0	TWENTY FIRST CENTURY FOX CL B ORD	..	03/19/2019.	VARIOUS	595.000	29,593	XXX	25,708	28,429	(2,721)			(2,721)		25,708		3,886	3,886		XXX
90138F 10 2	TWILIO CL A ORD	..	02/01/2019.	Not Available	0.400	45	XXX	34					0		34		11	11		XXX
902104 10 8	II VI ORD	..	09/27/2019.	VARIOUS	1.270	50	XXX	47	41	6			6		47		3	3		XXX
903293 40 5	USG ORD	C	04/24/2019.	Not Available	100.000	4,350	XXX	4,282	4,266	16			16		4,282		68	68		XXX
90385D 10 7	ULTIMATE SOFTWARE GROUP ORD	..	05/03/2019.	Not Available	30.000	9,945	XXX	8,563	7,346	1,217			1,217		8,563		1,382	1,382		XXX
91324P 10 2	UNITEDHEALTH GRP ORD	..	04/22/2019.	ITG INC	160.000	36,193	XXX	42,094	39,859	2,235			2,235		42,094		(5,902)	(5,902)	144	XXX
91529Y 10 6	UNUM ORD	..	04/01/2019.	Adjustment			XXX						0					0	15	XXX
91732J 10 2	US ECOLOGY ORD	..	11/01/2019.	VARIOUS	20.000	1,346	XXX	1,346	1,260	86			86		1,346			0	14	XXX
918204 10 8	VF ORD	..	05/23/2019.	VARIOUS	457.000	12,311	XXX	12,311	32,602	(20,291)			(20,291)		12,311			0	233	XXX
91913Y 10 0	VALERO ENERGY ORD	..	04/01/2019.	Adjustment			XXX						0					0	7	XXX
92240G 10 1	VECTREN ORD	..	02/01/2019.	Not Available	100.000	7,200	XXX	7,152	7,198	(46)			(46)		7,152		48	48	41	XXX
92240M 10 8	VECTOR GROUP ORD	..	09/16/2019.	VARIOUS			XXX		(58)	(20)			(20)					0		XXX
92343V 10 4	VERIZON COMMUNICATIONS ORD	..	04/01/2019.	Adjustment			XXX						0					0	4	XXX
92345Y 10 6	VERISK ANALYTICS ORD	..	06/28/2019.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	130.000	19,039	XXX	10,886	14,175	(3,289)			(3,289)		10,886		8,154	8,154	65	XXX
92532W 10 3	VERSUM MATERIALS ORD	..	10/07/2019.	Not Available	130.000	6,890	XXX	4,246	3,604	642			642		4,246		2,644	2,644	31	XXX
92553P 20 1	VIACOM CL B ORD	..	12/04/2019.	VARIOUS	435.000	12,897	XXX	12,897	11,180	1,718			1,718		12,897			0	348	XXX
92556H 20 6	CBS CL B ORD	..	12/05/2019.	CORPORATE ACTION	0.369	16	XXX	20					0		20		(4)	(4)		XXX
92826C 83 9	VISA CL A ORD	..	04/01/2019.	Adjustment			XXX						0					0	12	XXX
929740 10 8	WABTEC ORD	..	03/12/2019.	Not Available	0.754	56	XXX	86					0		86		(29)	(29)		XXX
930427 10 9	WAGEWORKS ORD	..	08/30/2019.	CORPORATE ACTION	40.000	2,054	XXX	1,640	1,086	554			554		1,640		414	414		XXX
931427 10 8	WALGREEN BOOTS ALLIANCE ORD	..	10/15/2019.	ITG INC	555.000	30,336	XXX	40,138	37,923	2,214			2,214		40,138		(9,801)	(9,801)	742	XXX
949746 10 1	WELLS FARGO ORD	..	06/28/2019.	JP MORGAN SECURITIES INC	850.000	40,223	XXX	44,574	39,168	5,406			5,406		44,574		(4,351)	(4,351)	775	XXX
958102 10 5	WESTERN DIGITAL ORD	..	04/01/2019.	Adjustment			XXX						0					0	0	XXX
958254 10 4	WESTERN GAS PARTNERS UNT	..	02/28/2019.	VARIOUS	6,100.000	312,823	XXX	312,823	257,603	55,220			55,220		312,823			0	5,978	XXX
958669 10 3	WESTERN MIDSTREAM PARTNERS COM UNT.	..	09/23/2019.	VARIOUS	6,603.000	177,146	XXX	276,639	183,101	93,538			93,538		276,639		(99,493)	(99,493)	11,096	XXX
981558 10 9	WORLDPAY CL A ORD	..	08/01/2019.	VARIOUS	321.000	13,789	XXX	10,258	24,534	(14,276)			(14,276)		10,258		3,531	3,531		XXX
98978V 10 3	ZOETIS CL A ORD	..	04/01/2019.	Adjustment			XXX						0					0	1	XXX
G0084W 10 1	ADIENT ORD	D	04/01/2019.	Adjustment			XXX						0					0	5	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's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
G05384 10 5	ASPEN INSURANCE HOLDINGS ORD	C	02/15/2019.	Not Available	70.000	2,993	XXX	2,924	2,939	(15)			(15)		2,924		69	69		XXX
G0551A 10 3	ARRIS INTERNATIONAL ORD	..	04/04/2019.	Not Available	200.000	6,350	XXX	4,680	6,114	(1,434)			(1,434)		4,680		1,670	1,670		XXX
G0750C 10 8	AXALTA COATING SYSTEMS ORD	..	08/14/2019.	VARIOUS	55.000	1,605	XXX	1,554	1,288	266			266		1,554		51	51		XXX
G1154H 10 7	BELMOND CL A ORD	C	04/17/2019.	Not Available	110.000	2,750	XXX	1,942	2,753	(812)			(812)		1,942		809	809		XXX
G2709G 10 7	DELPHI TECHNOLOGIES ORD	D	04/01/2019.	Adjustment			XXX						0					0	9	XXX
G48833 10 0	WEATHERFORD INTL ORD	C	05/14/2019.	ITG INC	1,240.000	58	XXX	3,236	693	2,543			2,543		3,236		(3,178)	(3,178)		XXX
G491BT 10 8	INVESCO ORD	..	04/01/2019.	Adjustment			XXX						0					0	6	XXX
G7665A 10 1	ROWAN COMPANIES CL A ORD	C	04/11/2019.	VARIOUS	150.000	2,822	XXX	2,822	1,259	1,563			1,563		2,822			0		XXX
G9019D 10 4	TRAVELPORT WORLDWIDE ORD	C	05/30/2019.	Not Available	150.000	2,363	XXX	2,270	2,343	(74)			(74)		2,270		93	93		XXX
G9618E 10 7	WHITE MOUNTAINS INSURANCE ORD	C	06/28/2019.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	10,214	XXX	8,713	8,577	136			136		8,713		1,501	1,501	10	XXX
N53745 10 0	LYONDELLBASELL INDUSTRIES CL A ORD	C	04/01/2019.	Adjustment			XXX						0					0	9	XXX
N6596X 10 9	NXP SEMICONDUCTORS ORD	C	06/28/2019.	JP MORGAN SECURITIES INC.	420.000	40,997	XXX	32,831	30,778	2,054			2,054		32,831		8,166	8,166	268	XXX
Y8565N 30 0	TEEKAY TANKERS LTD	C	11/25/2019.	CORPORATE ACTION	0.250	5	XXX	4					0		4		1	1		XXX
9099999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					3,737,647	XXX	4,129,709	3,143,316	793,861	0	0	793,861	0	4,129,709	0	(392,062)	(392,062)	97,095	XXX
Common Stocks - Mutual Funds																				
04314H 66 7	ARTISAN:INTL VAL ADV	..	11/14/2019.	VARIOUS		134,472	XXX						0				134,472	134,472		XXX
04314H 85 7	ARTISAN:INTL VAL INST	..	04/01/2019.	Adjustment			XXX						0					0	13,299	XXX
04314H 85 7	ARTISAN:INTL VAL INST	..	11/14/2019.	VARIOUS		352,303	XXX						0				352,303	352,303		XXX
9499999.	Total - Common Stocks - Mutual Funds					486,775	XXX	0	0	0	0	0	0	0	0	0	486,775	486,775	13,299	XXX
9799997.	Total - Common Stocks - Part 4					4,224,421	XXX	4,129,709	3,143,316	793,861	0	0	793,861	0	4,129,709	0	94,713	94,713	110,393	XXX
9799998	Total - Common Stocks - Summary Item from Part 5					238,934	XXX	245,484					0		245,484		(6,550)	(6,550)	614	XXX
9799999.	Total - Common Stocks					4,463,355	XXX	4,375,193	3,143,316	793,861	0	0	793,861	0	4,375,193	0	88,162	88,162	111,007	XXX
9899999.	Total - Preferred and Common Stocks					4,463,355	XXX	4,375,193	3,143,316	793,861	0	0	793,861	0	4,375,193	0	88,162	88,162	111,007	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					78,791,715	XXX	78,925,429	74,223,799	313,228	(313,082)	0	146	0	77,959,877	0	613,048	613,048	1,905,892	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. (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 - Industrial and Miscellaneous																				
110122 15 7	BRISTOL MYERS SQ RTS WI	..	11/20/2019	VARIOUS	11/22/2019	ITG INC.	850		1,760					0			1,760	1,760		
25470M 11 7	DISH NETWORK SUBS RTS	..	11/18/2019	VARIOUS	12/03/2019	VARIOUS	15							0				0		
3899999.	Total - Bonds - Industrial and Miscellaneous						865	0	1,760	0	0	0	0	0	0	0	1,760	1,760	0	0
8399998.	Total - Bonds						865	0	1,760	0	0	0	0	0	0	0	1,760	1,760	0	0
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																				
014339 10 5	ALDER BIOPHARMACEUTICALS ORD.	..	03/19/2019	ITG INC.	10/22/2019	CORPORATE ACTION	76.000	1,050	1,368	1,050				0			318	318		
038923 10 8	ARBOR REALTY REIT ORD.	..	04/22/2019	ITG INC.	06/28/2019	GOLDMAN	100.000	1,364	1,212	1,364				0			(152)	(152)	28	
049904 10 5	ATRION ORD.	..	04/22/2019	ITG INC.	06/28/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	8,663	8,527	8,663				0			(136)	(136)	14	
067774 10 9	BARNES AND NOBLE ORD.	..	06/28/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC.	08/07/2019	CORPORATE ACTION	80.000	535	520	535				0			(15)	(15)	12	
14081R 10 3	CARBON BLACK ORD.	..	06/28/2019	GOLDMAN	10/08/2019	CORPORATE ACTION	80.000	1,337	2,080	1,337				0			743	743		
141337 10 5	CARBONITE ORD.	..	06/28/2019	GOLDMAN	12/26/2019	CORPORATE ACTION	50.000	1,302	1,150	1,302				0			(152)	(152)		
207797 10 1	CONNECTICUT WATER SERVICE ORD	..	06/28/2019	GOLDMAN	10/10/2019	CORPORATE ACTION	10.000	697	700	697				0			3	3	3	
21240D 10 7	CONTROL4 ORD.	..	06/28/2019	GOLDMAN	08/01/2019	CORPORATE ACTION	40.000	950	956	950				0			7	7		
225223 30 4	CRAY ORD.	..	03/19/2019	ITG INC.	09/25/2019	CORPORATE ACTION	53.000	1,361	1,855	1,361				0			494	494		
26078J 10 0	DUPONT DE NEMOURS ORD.	..	04/02/2019	VARIOUS	06/03/2019	Unknown	3,330.000	115,707	115,707	115,707				0				0	416	
26614N 10 2	DUPONT DE NEMOURS ORD.	..	06/03/2019	ITG INC.	10/15/2019	VARIOUS	3.333	318	222	318				0			(96)	(96)	1	
292505 10 4	ENCANA ORD.	A	04/01/2019	VARIOUS	05/01/2019	Adjustment	654.615	6,377	4,840	6,377				0			(1,537)	(1,537)	9	
29273V 10 0	ENERGY TRANSFER UNT.	..	12/01/2019	VARIOUS	12/16/2019	VARIOUS	65.475	1,280	840	1,280				0			(440)	(440)		
36473H 10 4	GANNETT ORD.	..	06/28/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC.	11/19/2019	Unknown	140.000	1,142	1,352	1,142				0			210	210	45	
369604 10 3	GENERAL ELECTRIC ORD.	..	02/14/2019	VARIOUS	12/16/2019	ITG INC.	1,577.000	22,092	17,639	22,092				0			(4,453)	(4,453)	47	
37953G 10 3	GLOBAL BRASS AND COPPER HOLDINGS ORD	C	04/22/2019	ITG INC.	07/16/2019	Not Available	30.000	1,305	1,320	1,305				0			15	15	3	
38376A 10 3	OFFICE PROPERTIES INCOME TRUST C ORD	..	01/01/2019	ITG INC.	01/02/2019	Unknown	104.000	2,047	2,047	2,047				0				0		
460335 20 1	INTERNATIONAL SPEEDWAY CL A ORD	..	06/28/2019	GOLDMAN	10/18/2019	CORPORATE ACTION	30.000	1,346	1,350	1,346				0			4	4		
594837 40 3	MICRO FOCUS INTERNATIONAL ADR.	C	04/30/2019	CORPORATE ACTION	05/20/2019	Not Available	0.827	12	22	12				0			10	10		
61022P 10 0	MONOTYPE IMAGING HOLDINGS ORD	..	06/28/2019	GOLDMAN	10/11/2019	CORPORATE ACTION	50.000	842	993	842				0			151	151		
63935N 10 7	NAVIGANT CONSULTING ORD.	..	04/22/2019	ITG INC.	10/11/2019	CORPORATE ACTION	50.000	1,021	1,400	1,021				0			380	380	5	
66706L 10 1	NORTHSTAR REALTY EUROPE ORD.	..	06/28/2019	GOLDMAN	09/30/2019	CORPORATE ACTION	50.000	821	850	821				0			29	29	8	
68633D 10 3	ORITANI FINANCIAL ORD.	..	08/14/2019	RBC CAPITAL MARKETS	12/02/2019	Unknown	50.000	843	843	843				0				0	9	
781270 10 3	RUDOLPH TECHNOLOGIES ORD.	..	06/28/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10/28/2019	Unknown	30.000	829	829	829				0				0		
88650V 20 8	TIER REIT ORD.	..	03/19/2019	ITG INC.	06/17/2019	Unknown	69.000	1,719	1,719	1,719				0				0		
891826 10 9	TOWER INTERNATIONAL ORD.	..	08/14/2019	RBC CAPITAL MARKETS	10/01/2019	Adjustment	25.000	771	775	771				0			4	4		
90130A 10 1	TWENTY-FIRST CENTURY FOX, INC.	..	03/19/2019	VARIOUS	04/01/2019	Unknown	891.549	44,301	44,303	44,301				0			2	2		
90130A 20 0	TWENTY-FIRST CENTURY FOX, INC.	..	03/19/2019	VARIOUS	04/01/2019	Unknown	438.406	21,749	21,751	21,749				0			2	2		
910304 10 4	UNITED FINANCIAL BANCORP ORD.	..	06/28/2019	GOLDMAN	11/01/2019	Unknown	60.000	851	851	851				0				0	14	
G3166L 10 0	ENSCO ROWAN CL A ORD.	D	04/11/2019	ITG INC.	06/28/2019	VARIOUS	103.125	2,822	879	2,822				0			(1,942)	(1,942)		

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Y7542C 13 0	SCORPIO TANKERS ORD	D	12/01/2019	CORPORATE ACTION	12/01/2019	Adjustment	0.966	30	33	30				0			3	3		
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								245,484	238,934	245,484	0	0	0	0	0	0	(6,550)	(6,550)	614	0
9799998. Total - Common Stocks								245,484	238,934	245,484	0	0	0	0	0	0	(6,550)	(6,550)	614	0
9899999. Total - Preferred and Common Stocks								245,484	238,934	245,484	0	0	0	0	0	0	(6,550)	(6,550)	614	0
9999999. Total - Bonds, Preferred and Common Stocks								245,484	240,694	245,484	0	0	0	0	0	0	(4,790)	(4,790)	614	0

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	9	10	Stock of Such Company Owned by Insurer on Statement Date 11	12
CUSIP Identification	Description Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code	ID Number	NAIC Valuation Method	Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	Total Amount of Such Intangible Assets	Book/Adjusted Carrying Value	Nonadmitted Amount	Number of Shares	% of Outstanding
Common Stocks - U.S. Life Insurer											
61944@ 10 9	MOTORISTS LIFE INSURANCE COMPANY		66311	31-0717055	8bi	NO		22,002,413		90,000.000	30.0
1299999. Total - Common Stocks - U.S. Life Insurer							0	22,002,413	0	XXX	XXX
Common Stocks - Other Affiliates											
00131@ 10 0	MCM INSURANCE AGENCY, INC.			411563134	8bii	NO				200.000	100.0
1799999. Total - Common Stocks - Other Affiliates							0	0	0	XXX	XXX
1899999. Total - Common Stocks							0	22,002,413	0	XXX	XXX
1999999. Total - Preferred and Common Stock							0	22,002,413	0	XXX	XXX

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

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

SCHEDULE D - PART 6 - SECTION 2

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

NONE

SCHEDULE DA - PART 1

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

1	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest						20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	Foreign	Date Acquired	Name of Vendor	Maturity Date	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Par Value	Actual Cost	Amount Due and Accrued December 31 of Current Year on Bond Not in Default	Nonadmitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
Bonds - Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																			
KRAFT HEINZ FOODS CO.			10/11/2019.	Not Available.	07/02/2020.	34,000					34,000	34,000	473		2.80	2.80	JJ		
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						34,000	0	0	0	0	34,000	34,000	473	0	XXX	XXX	XXX	0	0
3899999. Total - Industrial & Miscellaneous (Unaffiliated)						34,000	0	0	0	0	34,000	34,000	473	0	XXX	XXX	XXX	0	0
Total Bonds																			
7699999. Subtotals - Issuer Obligations						34,000	0	0	0	0	34,000	34,000	473	0	XXX	XXX	XXX	0	0
8399999. Subtotals - Bonds						34,000	0	0	0	0	34,000	34,000	473	0	XXX	XXX	XXX	0	0
9199999. Total - Short-Term Investments						34,000	0	0	0	0	XXX	34,000	473	0	XXX	XXX	XXX	0	0

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

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

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

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

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

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

Sch. DB - Pt. E
NONE

SCHEDULE DL - PART 1

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

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

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

General Interrogatories:

1. The activity for the year: Fair Value $..........0 Book/Adjusted Carrying Value $..........0
2. Average balance for the year: Fair Value $.....1,095,526 Book/Adjusted Carrying Value $.....1,095,526
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1: $..........0 NAIC 2: $..........0 NAIC 3: $..........0 NAIC 4: $..........0 NAIC 5: $..........0 NAIC 6: $..........0

SCHEDULE DL - PART 2

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

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

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

General Interrogatories:

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

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							
The Bank of NY Mellon	Pittsburgh, PA					2,000,872	XXX
0199999. Total - Open Depositories		XXX	XXX	0	0	2,000,872	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	2,000,872	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	500	XXX
0599999. Total Cash		XXX	XXX	0	0	2,001,372	XXX

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

1. January	2,232,735	4. April	4,111,829	7. July	(806,623)	10. October	1,985,921
2. February	1,994,661	5. May	(802,166)	8. August	(805,387)	11. November	2,003,161
3. March	(802,345)	6. June	(801,689)	9. September	1,984,797	12. December	2,001,372

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
U.S. Government Bonds - Issuer Obligations								
	UNITED STATES TREASURY		12/27/2019		01/07/2020	1,999,515		404
0199999. U.S. Government Bonds - Issuer Obligations						1,999,515	0	404
0599999. Total - U.S. Government Bonds						1,999,515	0	404
Total Bonds								
7699999. Subtotals - Issuer Obligations						1,999,515	0	404
8399999. Subtotals - Bonds						1,999,515	0	404
Exempt Money Market Mutual Funds as Identified by the SVO								
31846V 41 9	FIRST AMER:TRS OBG V		08/02/2019	1.350		1		
94975H 29 6	WELLSFARGO:TRS+ MM I		08/02/2019	1.430		0		
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO						1	0	0
All Other Money Market Mutual Funds								
316175 10 8	FIDELITY IMM:GOVT I		12/31/2019	1.490		8,743,584	18,310	15
60934N 20 3	FEDERATED INS PR OB INST		12/01/2019	1.730		267,187	395	4,844
711991 00 0	TD BANK DEPOSIT SWEEP		12/02/2019			125,975		1,686
8699999. Total - All Other Money Market Mutual Funds						9,136,746	18,705	6,545
8899999. Total - Cash Equivalents						11,136,262	18,705	6,949

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

	1	2	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
			3	4	5	6
States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusting Carrying Value	Fair Value	Book/Adjusting Carrying Value	Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR						
5. California CA	B	Workers' Compensation			2,851,426	2,825,970
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE	B	Worker's Compensation			198,146	198,406
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA	B	Worker's Compensation			182,626	179,382
12. Hawaii HI						
13. Idaho ID	B	Worker's Compensation			245,259	230,763
14. Illinois IL						
15. Indiana IN						
16. Iowa IA						
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA	B	Worker's Compensation			56,359	65,828
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV	B	Workers' Compensation			366,332	421,265
30. New Hampshire NH						
31. New Jersey NJ	B	Workers' Compensation			2,522,768	2,530,000
32. New Mexico NM	B	Workers' Compensation			380,126	379,595
33. New York NY						
34. North Carolina NC	B	Workers' Compensation			484,662	476,051
35. North Dakota ND						
36. Ohio OH	B	Property & Casualty	2,611,538	2,692,085		
37. Oklahoma OK						
38. Oregon OR	B	Workers' Compensation			710,412	736,131
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC						
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA						
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU						
54. Puerto Rico PR						
55. US Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59. Total	XXX	XXX	2,611,538	2,692,085	7,998,115	8,043,391

DETAILS OF WRITE-INS

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

2019 ALPHABETICAL INDEX -- PROPERTY & CASUALTY ANNUAL STATEMENT BLANK