14621201920100100

ANNUAL STATEMENT

For the Year Ended December 31, 2019

of the Condition and Affairs of the

MOTORISTS MUTUAL INSURANCE COMPANY

NAIC Group Code..... 291, 291 (Current Period) (Prior Period)	NAIC Company Code..... 14621	Employer's ID Number..... 31-4259550
Organized under the Laws of OH	State of Domicile or Port of Entry OH	Country of Domicile US
Incorporated/Organized..... November 8, 1928	Commenced Business..... November 27, 1928	

Statutory Home Office	471 EAST BROAD STREET .. COLUMBUS .. OH .. US .. 43215 *(Street and Number) (City or Town, State, Country and Zip Code)*	
Main Administrative Office	471 EAST BROAD STREET .. COLUMBUS .. OH .. US .. 43215 *(Street and Number) (City or Town, State, Country and Zip Code)*	614-225-8211 *(Area Code) (Telephone Number)*
Mail Address	471 EAST BROAD STREET .. COLUMBUS .. OH .. US .. 43215 *(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)*	
Primary Location of Books and Records	471 EAST BROAD STREET .. COLUMBUS .. OH .. US .. 43215 *(Street and Number) (City or Town, State, Country and Zip Code)*	614-225-8211 *(Area Code) (Telephone Number)*
Internet Web Site Address	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	JOHN CHRISTOPHER KESSLER	CHIEF STRATEGY OFFICER
TERESA MARIE KING	CHIEF CLAIMS OFFICER	ANTHONY LASKA	CHIEF INFORMATION OFFICER
WILLIAM JOSEPH MCGEE JR.	CHIEF RISK OFFICER	MARCHELLE ELAINE MOORE	CHIEF LEGAL OFFICER
MARK LAURENCE PEACOCK #	CHIEF HUMAN RESOURCES OFFICER		

DIRECTORS OR TRUSTEES

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

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

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

(Signature)	(Signature)	(Signature)
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

	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
Investment Categories	1 Amount	2 Percentage of Column 1 Line 13	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	44,639,677	3.8	44,639,677		44,639,677	3.9
1.02 All Other Governments		0.0			0	0.0
1.03 U.S. States, Territories and Possessions, etc., Guaranteed	14,858,221	1.3	14,858,221		14,858,221	1.3
1.04 U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed	13,272,557	1.1	13,272,557		13,272,557	1.2
1.05 U.S. Special Revenue and Special Assessment Obligations, etc., Non-Guaranteed	223,992,682	19.1	223,992,682		223,992,682	19.6
1.06 Industrial and Miscellaneous	385,691,045	32.8	385,691,045		385,691,045	33.7
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	682,454,182	58.1	682,454,182	0	682,454,182	59.7
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)	141,717,064	12.1	141,717,064		141,717,064	12.4
3.02 Industrial and Miscellaneous Other (Unaffiliated)	4,536,112	0.4	4,536,112		4,536,112	0.4
3.03 Parent, Subsidiaries and Affiliates Publicly Traded		0.0			0	0.0
3.04 Parent, Subsidiaries and Affiliates Other	100,418,822	8.6	100,418,822		100,418,822	8.8
3.05 Mutual Funds	54,441,321	4.6	54,441,321		54,441,321	4.8
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	301,113,319	25.6	301,113,319	0	301,113,319	26.3
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	31,346,858	2.7	31,346,858		31,346,858	2.7
5.02 Properties Held for Production of Income	1,772,277	0.2	1,772,277		1,772,277	0.2
5.03 Properties Held for Sale	1,124,328	0.1	1,124,328		1,124,328	0.1
5.04 Total Real Estate	34,243,463	2.9	34,243,463	0	34,243,463	3.0
6. Cash, Cash Equivalents, and Short-Term Investments::						
6.01 Cash (Schedule E, Part 1)	(23,378,133)	(2.0)	(23,378,133)		(23,378,133)	(2.0)
6.02 Cash Equivalents (Schedule E, Part 2)	35,948,535	3.1	35,948,535		35,948,535	3.1
6.03 Short-Term Investments (Schedule DA)		0.0			0	0.0
6.04 Total Cash, Cash Equivalents, and Short-Term Investments	12,570,402	1.1	12,570,402	0	12,570,402	1.1
7. Contract Loans		0.0			0	0.0
8. Derivatives (Schedule DB)		0.0			0	0.0
9. Other Invested Assets (Schedule BA)	143,714,864	12.2	112,928,674		112,928,674	9.9
10. Receivables for Securities	190,000	0.0	190,000		190,000	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	1,174,286,229	100.0	1,143,500,039	0	1,143,500,039	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		30,876,342
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)	917,994	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	6,165,901	7,083,895
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		1,823,296
5.	Deduct amounts received on disposals, Part 3, Column 15		4,532,590
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	987,998	
	8.2 Totals, Part 3, Column 9	19,480	1,007,478
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)		34,243,465
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		34,243,465

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)		
	2.2 Additional investment made after acquisition (Part 2, Column 8)		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

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		138,270,367
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	2,235,326	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	9,615,557	11,850,883
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	6,030,539	
	5.2 Totals, Part 3, Column 9		6,030,539
6.	Total gain (loss) on disposals, Part 3, Column 19		(438,977)
7.	Deduct amounts received on disposals, Part 3, Column 16		12,113,486
8.	Deduct amortization of premium and depreciation		
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	115,538	
	9.2 Totals, Part 3, Column 14		115,538
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)		143,714,864
12.	Deduct total nonadmitted amounts		30,786,190
13.	Statement value at end of current period (Line 11 minus Line 12)		112,928,674

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		908,287,654
2.	Cost of bonds and stocks acquired, Part 3, Column 7		213,533,157
3.	Accrual of discount		859,688
4.	Unrealized valuation increase (decrease):		
	4.1 Part 1, Column 12	495,519	
	4.2 Part 2, Section 1, Column 15		
	4.3 Part 2, Section 2, Column 13	39,341,438	
	4.4 Part 4, Column 11	3,192,955	43,029,912
5.	Total gain (loss) on disposals, Part 4, Column 19		(377,248)
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7		178,596,291
7.	Deduct amortization of premium		3,348,946
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		179,574
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		983,567,501
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		983,567,501

SCHEDULE D - SUMMARY BY COUNTRY

Long-Term Bonds and Stocks OWNED December 31 of Current Year

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1. United States	44,639,677	44,630,566	42,676,322	43,779,044
Governments (Including all obligations	2. Canada				
guaranteed by governments)	3. Other Countries				
	4. Totals	44,639,677	44,630,566	42,676,322	43,779,044
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	14,858,221	15,737,466	15,628,784	14,000,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	13,272,557	13,869,187	13,937,809	12,890,000
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	223,992,682	231,428,632	231,139,865	216,399,133
Industrial and Miscellaneous,	8. United States	325,043,278	341,120,158	325,236,739	323,723,946
SVO Identified Funds, Unaffiliated Bank Loans	9. Canada	4,766,323	5,070,950	4,749,905	4,750,000
and Hybrid Securities (Unaffiliated)	10. Other Countries	55,881,444	58,703,058	56,074,153	55,950,000
	11. Totals	385,691,045	404,894,166	386,060,798	384,423,946
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	682,454,182	710,560,018	689,443,578	671,492,123
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	196,067,726	196,067,726	160,283,140	
Industrial and Miscellaneous (Unaffiliated)	21. Canada	403,755	403,755	311,278	
	22. Other Countries	4,223,016	4,223,016	3,183,255	
	23. Totals	200,694,497	200,694,497	163,777,673	
Parent, Subsidiaries and Affiliates	24. Totals	100,418,822	100,418,822	88,245,212	
	25. Total Common Stocks	301,113,319	301,113,319	252,022,884	
	26. Total Stocks	301,113,319	301,113,319	252,022,884	
	27. Total Bonds and Stocks	983,567,501	1,011,673,336	941,466,462	

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	10,409,080	26,940,244	11,512,104	158,109	4,265,418	XXX	53,284,956	7.7	41,881,626	6.4	53,284,956	
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	10,409,080	26,940,244	11,512,104	158,109	4,265,418	XXX	53,284,956	7.7	41,881,626	6.4	53,284,956	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	750,000	10,059,626	4,048,595			XXX	14,858,221	2.1	17,800,971	2.7	14,858,221	
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	750,000	10,059,626	4,048,595	0	0	XXX	14,858,221	2.1	17,800,971	2.7	14,858,221	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**												
4.1 NAIC 1	1,150,828	4,617,574	6,239,324	264,831	1,000,000	XXX	13,272,557	1.9	17,884,638	2.7	13,272,557	
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	1,150,828	4,617,574	6,239,324	264,831	1,000,000	XXX	13,272,557	1.9	17,884,638	2.7	13,272,557	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.1 NAIC 1	34,579,794	104,367,515	64,154,300	15,877,445	5,013,629	XXX	223,992,682	32.4	233,652,029	35.6	223,992,682	
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	34,579,794	104,367,515	64,154,300	15,877,445	5,013,629	XXX	223,992,682	32.4	233,652,029	35.6	223,992,682	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	48,560,144	129,703,910	119,592,884	9,959,614	16,371,974	XXX	324,188,527	46.9	267,953,842	40.9	268,079,978	56,108,549
6.2 NAIC 2	4,255,162	30,044,754	10,473,493	9,478,993	7,250,116	XXX	61,502,518	8.9	76,271,705	11.6	51,102,407	10,400,112
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	52,815,307	159,748,664	130,066,377	19,438,608	23,622,090	XXX	385,691,045	55.8	344,225,547	52.5	319,182,385	66,508,660
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) 95,449,848	275,688,869	205,547,206	26,259,999	26,651,021	0	629,596,942	91.1	XXX	XXX	573,488,394	56,108,549
11.2 NAIC 2	(d) 4,255,162	30,044,754	10,473,493	9,478,993	7,250,116	0	61,502,518	8.9	XXX	XXX	51,102,407	10,400,112
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	99,705,010	305,733,623	216,020,698	35,738,993	33,901,137	0	(b) 691,099,461	100.0	XXX	XXX	624,590,800	66,508,660
11.8 Line 11.7 as a % of Col. 7	14.4	44.2	31.3	5.2	4.9	0.0	100.0	XXX	XXX	XXX	90.4	9.6
12. Total Bonds Prior Year												
12.1 NAIC 1	43,282,380	229,858,940	233,646,204	43,238,943	29,146,639		XXX	XXX	579,173,106	88.4	532,255,512	46,917,594
12.2 NAIC 2	5,790,030	33,166,386	18,338,133	11,721,474	7,255,682		XXX	XXX	76,271,705	11.6	66,896,947	9,374,758
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	49,072,410	263,025,327	251,984,336	54,960,418	36,402,321	0	XXX	XXX	(b) 655,444,812	100.0	599,152,460	56,292,352
12.8 Line 12.7 as a % of Col. 9	7.5	40.1	38.4	8.4	5.6	0.0	XXX	XXX	100.0	XXX	91.4	8.6
13. Total Publicly Traded Bonds												
13.1 NAIC 1	79,566,987	258,914,401	188,083,616	24,861,696	22,061,695		573,488,394	83.0	532,255,512	81.2	573,488,394	XXX
13.2 NAIC 2	4,255,162	25,601,308	9,479,933	8,600,707	3,165,296		51,102,407	7.4	66,896,947	10.2	51,102,407	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	83,822,149	284,515,709	197,563,549	33,462,403	25,226,991	0	624,590,800	90.4	599,152,460	91.4	624,590,800	XXX
13.8 Line 13.7 as a % of Col. 7	13.4	45.6	31.6	5.4	4.0	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	12.1	41.2	28.6	4.8	3.7	0.0	90.4	XXX	XXX	XXX	90.4	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1	15,882,861	16,774,469	17,463,590	1,398,303	4,589,326		56,108,549	8.1	46,917,594	7.2	XXX	56,108,549
14.2 NAIC 2		4,443,445	993,559	878,286	4,084,820		10,400,112	1.5	9,374,758	1.4	XXX	10,400,112
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	15,882,861	21,217,914	18,457,150	2,276,590	8,674,146	0	66,508,660	9.6	56,292,352	8.6	XXX	66,508,660
14.8 Line 14.7 as a % of Col. 7	23.9	31.9	27.8	3.4	13.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	2.3	3.1	2.7	0.3	1.3	0.0	9.6	XXX	XXX	XXX	XXX	9.6

(a) Includes $.....63,445,959 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $.....629,359 current year of bonds with Z designations and $.....944,317 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 $.....8,645,279; NAIC 2 $..........0; NAIC 3 $..........0; NAIC 4 $..........0; NAIC 5 $..........0; NAIC 6 $..........0.

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.08	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. **U.S. Governments**												
1.01 Issuer Obligations	9,520,071	24,717,873	10,877,988		4,264,236	XXX	49,380,168	7.1	36,798,085	5.6	49,380,168	
1.02 Residential Mortgage-Backed Securities	673,801	1,694,077	611,401	158,109	1,182	XXX	3,138,571	0.5	4,033,676	0.6	3,138,571	
1.03 Commercial Mortgage-Backed Securities	215,208	528,294	22,714			XXX	766,217	0.1	1,049,866	0.2	766,217	
1.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
1.05 Totals	10,409,080	26,940,244	11,512,104	158,109	4,265,418	XXX	53,284,956	7.7	41,881,626	6.4	53,284,956	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	750,000	10,059,626	4,048,595			XXX	14,858,221	2.1	17,800,971	2.7	14,858,221	
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	750,000	10,059,626	4,048,595	0	0	XXX	14,858,221	2.1	17,800,971	2.7	14,858,221	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**												
4.01 Issuer Obligations	1,150,828	4,617,574	6,239,324	264,831	1,000,000	XXX	13,272,557	1.9	17,884,638	2.7	13,272,557	
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	1,150,828	4,617,574	6,239,324	264,831	1,000,000	XXX	13,272,557	1.9	17,884,638	2.7	13,272,557	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.01 Issuer Obligations	18,136,225	57,546,075	38,200,391	2,546,544	4,001,273	XXX	120,430,508	17.4	157,587,620	24.0	120,430,508	
5.02 Residential Mortgage-Backed Securities	16,435,386	46,821,440	25,236,190	13,330,901	1,012,356	XXX	102,836,273	14.9	75,287,707	11.5	102,836,273	
5.03 Commercial Mortgage-Backed Securities	8,183					XXX	8,183	0.0	47,987	0.0	8,183	
5.04 Other Loan-Backed and Structured Securities			717,718			XXX	717,718	0.1	728,715	0.1	717,718	
5.05 Totals	34,579,794	104,367,515	64,154,300	15,877,445	5,013,629	XXX	223,992,682	32.4	233,652,029	35.6	223,992,682	0
6. **Industrial and Miscellaneous (unaffiliated)**												
6.01 Issuer Obligations	30,210,930	115,604,915	48,318,330	18,031,677	22,154,050	XXX	234,319,902	33.9	223,493,196	34.1	207,518,147	26,801,755
6.02 Residential Mortgage-Backed Securities	170,363	554,012	476,419	751,939	1,468,040	XXX	3,420,773	0.5	720,803	0.1	466,111	2,954,663
6.03 Commercial Mortgage-Backed Securities	8,227,052	14,166,375	74,085,187			XXX	96,478,614	14.0	82,506,058	12.6	83,582,312	12,896,302
6.04 Other Loan-Backed and Structured Securities	14,206,961	29,423,361	7,186,441	654,992		XXX	51,471,755	7.4	37,505,490	5.7	27,615,815	23,855,941
6.05 Totals	52,815,307	159,748,664	130,066,377	19,438,608	23,622,090	XXX	385,691,045	55.8	344,225,547	52.5	319,182,385	66,508,660
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	59,768,055	212,546,063	107,684,628	20,843,051	31,419,560	XXX	432,261,356	62.5	XXX	XXX	405,459,601	26,801,755
11.02 Residential Mortgage-Backed Securities	17,279,550	49,069,529	26,324,010	14,240,950	2,481,577	XXX	109,395,617	15.8	XXX	XXX	106,440,954	2,954,663
11.03 Commercial Mortgage-Backed Securities	8,450,443	14,694,669	74,107,902	0	0	XXX	97,253,014	14.1	XXX	XXX	84,356,712	12,896,302
11.04 Other Loan-Backed and Structured Securities	14,206,961	29,423,361	7,904,159	654,992	0	XXX	52,189,473	7.6	XXX	XXX	28,333,532	23,855,941
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	99,705,010	305,733,623	216,020,698	35,738,993	33,901,137	0	691,099,461	100.0	XXX	XXX	624,590,800	66,508,660
11.09 Line 11.08 as a % of Col. 7	14.4	44.2	31.3	5.2	4.9	0.0	100.0	XXX	XXX	XXX	90.4	9.6
12. Total Bonds Prior Year												
12.01 Issuer Obligations	28,807,684	189,023,229	165,172,236	36,501,254	34,060,107	XXX	XXX	XXX	453,564,510	69.2	437,323,054	16,241,455
12.02 Residential Mortgage-Backed Securities	8,681,780	29,014,374	21,544,654	18,459,163	2,342,214	XXX	XXX	XXX	80,042,186	12.2	80,042,186	
12.03 Commercial Mortgage-Backed Securities	2,010,281	26,238,554	55,355,076			XXX	XXX	XXX	83,603,911	12.8	68,820,055	14,783,857
12.04 Other Loan-Backed and Structured Securities	9,572,665	18,749,170	9,912,370			XXX	XXX	XXX	38,234,205	5.8	12,967,165	25,267,040
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	49,072,410	263,025,327	251,984,336	54,960,418	36,402,321	0	XXX	XXX	655,444,812	100.0	599,152,460	56,292,352
12.09 Line 12.08 as a % of Col. 9	7.5	40.1	38.4	8.4	5.6	0.0	XXX	XXX	100.0	XXX	91.4	8.6
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations	56,773,926	202,453,694	102,053,764	19,964,765	24,213,453	XXX	405,459,601	58.7	437,323,054	66.7	405,459,601	XXX
13.02 Residential Mortgage-Backed Securities	17,205,219	48,772,205	25,952,355	13,497,638	1,013,537	XXX	106,440,954	15.4	80,042,186	12.2	106,440,954	XXX
13.03 Commercial Mortgage-Backed Securities	1,064,501	14,452,499	68,839,713			XXX	84,356,712	12.2	68,820,055	10.5	84,356,712	XXX
13.04 Other Loan-Backed and Structured Securities	8,778,503	18,837,312	717,718			XXX	28,333,532	4.1	12,967,165	2.0	28,333,532	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	83,822,149	284,515,709	197,563,549	33,462,403	25,226,991	0	624,590,800	90.4	599,152,460	91.4	624,590,800	XXX
13.09 Line 13.08 as a % of Col. 7	13.4	45.6	31.6	5.4	4.0	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	12.1	41.2	28.6	4.8	3.7	0.0	90.4	XXX	XXX	XXX	90.4	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations	2,994,129	10,092,370	5,630,864	878,286	7,206,106	XXX	26,801,755	3.9	16,241,455	2.5	XXX	26,801,755
14.02 Residential Mortgage-Backed Securities	74,331	297,325	371,656	743,311	1,468,040	XXX	2,954,663	0.4	0	0.0	XXX	2,954,663
14.03 Commercial Mortgage-Backed Securities	7,385,942	242,170	5,268,189			XXX	12,896,302	1.9	14,783,857	2.3	XXX	12,896,302
14.04 Other Loan-Backed and Structured Securities	5,428,458	10,586,049	7,186,441	654,992		XXX	23,855,941	3.5	25,267,040	3.9	XXX	23,855,941
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	15,882,861	21,217,914	18,457,150	2,276,590	8,674,146	0	66,508,660	9.6	56,292,352	8.6	XXX	66,508,660
14.09 Line 14.08 as a % of Col. 7	23.9	31.9	27.8	3.4	13.0	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	2.3	3.1	2.7	0.3	1.3	0.0	9.6	XXX	XXX	XXX	XXX	9.6

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	1,203,128	1,203,128			
2. Cost of short-term investments acquired	0				
3. Accrual of discount	0				
4. Unrealized valuation increase (decrease)	0				
5. Total gain (loss) on disposals	0				
6. Deduct consideration received on disposals	1,200,000	1,200,000			
7. Deduct amortization of premium	3,128	3,128			
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)	0	0	0	0	0
11. Deduct total nonadmitted amounts	0				
12. Statement value at end of current period (Line 10 minus Line 11)	0	0	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	43,927,217		43,927,217	
2. Cost of cash equivalents acquired	385,740,890	9,989,084	375,751,807	
3. Accrual of discount	5,402	5,402		
4. Unrealized valuation increase (decrease)	(0)		(0)	
5. Total gain (loss) on disposals	12	11	0	
6. Deduct consideration received on disposals	393,724,985	1,349,218	392,375,767	
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)	35,948,535	8,645,279	27,303,256	0
11. Deduct total nonadmitted amounts	0			
12. Statement value at end of current period (Line 10 minus Line 11)	35,948,535	8,645,279	27,303,256	0

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

SCHEDULE A - PART 1

Showing all Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Fair Value Less Encumbrances	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V. (13 - 11 - 12)	Total Foreign Exchange Change in B./A.C.V	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs, and Expenses Incurred
Properties Occupied by the Reporting Entity - Administrative																
21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100')		Columbus	OH	11/01/1974.	01/28/1992.	47,902,081		17,545,653	15,152,000	642,359			(642,359)		6,178,390	2,472,059
1 story brick service garage		Columbus	OH	09/01/1985.		85,536		32,221	132,100	1,951			(1,951)		3,840	12,618
11 parking lots		Columbus	OH	09/01/1985.		1,747,320		1,514,636	1,841,300	5,232			(5,232)		311,385	230,209
Parking lots		Columbus	OH	02/01/1993.		404,158		380,960	428,700	1,729			(1,729)		27,077	20,018
1 story data center (19,891 sq ft) and seven acres land		New Albany	OH	12/29/2008.		12,563,407		9,830,536	12,563,407	297,244			(297,244)		762,516	329,428
Land (.57 acreage) and structure (4,344 sq ft)		Columbus	OH	06/01/2011.		455,025		455,025	480,000				0			11,904
Land (.49 acreage) and structure (21,172 sq ft)		Columbus	OH	12/06/2013.	07/09/2012.	1,305,860		1,305,860	1,300,000				0		97,116	76,320
Land (.09 acreage) and structure (1,972 sq ft)		Columbus	OH	05/23/2016.		281,966		281,966	276,100				0			6,428
0299999. Properties Occupied by the Reporting Entity - Administrative						64,745,353	0	31,346,858	32,173,607	948,515	0	0	(948,515)	0	7,380,324	3,158,983
0399999. Total - Properties Occupied by the Reporting Entity						64,745,353	0	31,346,858	32,173,607	948,515	0	0	(948,515)	0	7,380,324	3,158,983
Properties Held for the Production of Income																
1 story (4,000 sq ft) building and 2 story white block warehouse (20,000 sq ft)		Columbus	OH	03/01/1990.	10/24/2004.	626,723		297,412	570,000	11,434			(11,434)		51,258	39,831
2 story structure and lot (2,940 sq ft)		Columbus	OH	12/01/2001.		395,661		282,093	421,700	6,883			(6,883)		77,350	14,180
5 story (82,960 sq ft) building with 68 residential units		Columbus	OH	12/01/2017.		1,192,773		1,192,773	780,000				0			
0499999. Total - Properties Held for the Production of Income						2,215,156	0	1,772,277	1,771,700	18,316	0	0	(18,316)	0	128,608	54,011
Properties Held for Sale																
4813 Bears Paw		Springfield	IL	01/24/2019.		434,014		434,014	465,660				0			16,592
1 story brick office building with 2 bays, drive-thru, and lot (214' x 571')		Monroeville	PA	12/01/1985.		1,303,382		690,314	766,500	21,166			(21,166)			71,161
0599999. Total - Properties Held for Sale						1,737,396	0	1,124,328	1,232,160	21,166	0	0	(21,166)	0	0	87,753
0699999. Totals						68,697,905	0	34,243,463	35,177,467	987,998	0	0	(987,998)	0	7,508,932	3,300,747

SCHEDULE A - PART 2

Showing all Real Estate ACQUIRED and Additions Made During the Year

1	Location 2	3	4	5	6	7	8	9
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Acquired by Purchase								
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	02/24/2019	Moody Nolan				9,460
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	02/22/2019	O & S Associates, Inc.				19,950
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	02/28/2019	Moody Nolan				3,740
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	03/22/2019	O & S Associates, Inc.				18,750
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	04/22/2019	O & S Associates, Inc.				15,050
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	04/26/2019	Convergint Technologies LLC				42,536
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	05/01/2019	Shaffer Construction				49,734
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	05/01/2019	Shaffer Construction				18,312
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	05/14/2019	Moody Nolan				36,700
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	05/15/2019	Moody Nolan				19,033
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	05/22/2019	Merit Construction Services				20,250
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	06/10/2019	Centimark Corporation				126,302
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	06/21/2019	Moody Nolan				7,762
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	07/01/2019	WSA Studio				25,555
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	07/08/2019	O & S Associates, Inc.				7,300
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	07/09/2019	Merit Construction Services				301,466
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	07/11/2019	Ohio Technical Services				35,800
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	07/19/2019	Merit Construction Services				156,195
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	07/19/2019	Moody Nolan				8,050
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	07/23/2019	O & S Associates, Inc.				5,475
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	07/26/2019	Convergint Technologies LLC				2,974
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	08/08/2019	WSA Studio				26,368
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	08/15/2019	Central City Electric, LLC				702

SCHEDULE A - PART 2

Showing all Real Estate ACQUIRED and Additions Made During the Year

1	Location 2	3	4	5	6	7	8	9
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	08/20/2019	Moody Nolan				2,533
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	08/20/2019	Merit Construction Services				46,760
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	08/23/2019	Merit Construction Services				3,769
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	08/29/2019	Convergint Technologies LLC				6,593
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	09/01/2019	WSA Studio				46,375
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	09/12/2019	WSA Studio				3,735
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	09/23/2019	Elford, Inc.				490,167
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	09/23/2019	O & S Associates, Inc.				5,475
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	09/24/2019	Moody Nolan				34,035
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	09/25/2019	Merit Construction Services				219,296
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	10/11/2019	WSA Studio				5,003
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	10/15/2019	Elford, Inc.				665,605
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	10/16/2019	Convergint Technologies LLC				29,430
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	10/18/2019	Moody Nolan				5,440
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	10/21/2019	Merit Construction Services				83,347
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	10/22/2019	Elford, Inc.				133,814
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	10/31/2019	Elford, Inc.				370,390
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	11/01/2019	Merit Construction Services				9,912
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	11/20/2019	Convergint Technologies LLC				25,912
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	11/21/2019	Moody Nolan				3,570
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	11/22/2019	Elford, Inc.				1,278,413
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	11/22/2019	Centimark Corporation				274,453
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	12/10/2019	WSA Studio				3,803

SCHEDULE A - PART 2

Showing all Real Estate ACQUIRED and Additions Made During the Year

1	Location 2	3	4	5	6	7	8	9
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	12/19/2019.	Elford, Inc.				1,419,764
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	12/23/2019.	O & S Associates, Inc.				13,513
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	12/30/2019.	Moody Nolan				5,627
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	12/31/2019.	Centimark Corporation				21,705
4813 Bears Paw	Springfield	IL	01/24/2019.	Randy S. Perez	432,364			
4813 Bears Paw	Springfield	IL	02/12/2019.	Michael J. Call Appraisal Service	900			
11393 Winterberry Drive	Plain City	OH	02/12/2019.	Towne Properties	165			
11393 Winterberry Drive	Plain City	OH	02/12/2019.	Towne Properties	1,782			
4813 Bears Paw	Springfield	IL	02/18/2019.	Williams Appraisal	750			
13 Shady Grove Road	Hopkinton	RI	04/22/2019.	Weeden Appraisal Company	400			
13 Shady Grove Road	Hopkinton	RI	06/26/2019.	Matthew C. Wilcox	481,183			
13 Shady Grove Road	Hopkinton	RI	07/10/2019.	Fisher Appraisal Services	450			
0199999. Total - Acquired by Purchase					917,994	0	0	6,165,901
0399999. Totals					917,994	0	0	6,165,901

SCHEDULE A - PART 3

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

1	Location 2	Location 3	4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances 9	10	11	12	13	14	15	16	17	18	19	20
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V. (11 - 9 - 10)	Total Foreign Exchange Change in B./A. C. V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
Property Disposed																			
1 story brick office building with 2 bays, drive-thru, and lot (210' x 530')	North Olmsted	OH	03/29/2019	W. Scott Kaase	1,118,315		531,155	4,865			(4,865)		526,290	805,494		279,204	279,204		39,046
1 story brick office building with 2 bays, drive-thru, and lot (310' x 286')	Dayton	OH	05/15/2019	Hi-Tek Holdings, LLC	758,691		386,490	4,791			(4,791)		381,700	529,505		147,806	147,806		27,760
13 Shady Grove Road	Hope Valley	RI	09/05/2019	Eric Richard Rom	482,033						0		482,033	482,033			0		488
11393 Winterberry Drive	Plain City	OH	09/30/2019	Ranjit Singh Takhar	1,055,317		1,053,370				0		1,055,317	1,055,317			0		35,138
1 story brick office building with 2 bays, drive-thru, and lot (240' x 330')	Blue Ash	OH	12/19/2019	Chick-fil-A, Inc.	603,137		273,779	9,824			(9,824)		263,955	1,660,241		1,396,287	1,396,287		71,530
0199999. Total - Property Disposed					4,017,493	0	2,244,794	19,480	0	0	(19,480)	0	2,709,294	4,532,590	0	1,823,296	1,823,296	0	173,962
0399999. Totals					4,017,493	0	2,244,794	19,480	0	0	(19,480)	0	2,709,294	4,532,590	0	1,823,296	1,823,296	0	173,962

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		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation and Administrative Symbol	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
Non-Registered Private Funds with Underlying Assets Having the Characteristics of Other Fixed Income Instruments - Affiliated																			
	Intercompany Long-Term Loan		Columbus	Ohio	Private Placement		10/20/2015		34,265,677	30,786,190	30,786,190						781,722		100.000
1499999. Total - Non-Registered Private Funds with Underlying Assets Having the Characteristics of Other Fixed Income Instruments - Affiliated									34,265,677	30,786,190	30,786,190	0	0	0	0	0	781,722	0	XXX
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		31,451,746	30,432,392	30,432,392	1,770,171					2,222,668		2.930
	Adams Street 2012 Global Fund LP		Chicago	Illinois.	Adams Street Partners		02/15/2012		10,394,051	14,296,130	14,296,130	1,281,867					1,086,487	2,609,600	2.040
	Arcmont Direct Lending Fund III (USD) Special Limited Partnership (formerly BlueBay)		Grand Duchy	LUX	Direct Lending Fund III General Partner		01/25/2019		5,686,612	5,326,604	5,326,604	281,409					138,361	15,713,742	5.130
	Consumer Agent Portal LLC		Minneapolis	Minneso	IIABA		04/17/2014		5,000,000	955,436	955,436	(52,763)							9.900
	Crescent Senior Secured Floating Rate Fund		Dover	Delawa	Crescent Capital Group LP		05/01/2007		15,940,279	28,467,478	28,467,478	61,855					1,503,794		16.160
	HarbourVest International Private Equity Partners V		Wilmington	Delawa	HarbourVest		03/29/2007	1	555,596	56,901	56,901	(31,647)				(1,325)		33,956	0.230
	HarbourVest Partners VIII Buyout Fund LP		Wilmington	Delawa	HarbourVest		03/29/2007	3	3,984,089	3,111,858	3,111,858	382,230					498,574	562,500	0.430
	HarbourVest Partners VIII Mezzanine LP		Wilmington	Delawa	HarbourVest		03/29/2007	2	416,968	177,497	177,497	(11,261)						60,000	0.310
	HarbourVest Partners VIII Venture Capital Fund LP		Wilmington	Delawa	HarbourVest		03/29/2007	1	1,908,178	1,754,519	1,754,519	329,211					326,056	70,000	0.170
	HIPEP V 2007 European Buyout Companion Fund LP		Wilmington	Delawa	HarbourVest		05/02/2007	3	1,372,786	399,833	399,833	(172,159)				116,862	171,108	151,538	2.360
	HarbourVest Partners IX-Buyout Fund LP		Wilmington	Delawa	HarbourVest		12/21/2011	3	3,435,972	4,618,397	4,618,397	1,129,366					315,810	1,035,000	0.430
	HarbourVest Partners IX-Credit Opportunities Fund LP		Wilmington	Delawa	HarbourVest		12/21/2011	2	514,314	627,543	627,543	68,803					22,790	250,000	0.410
	HarbourVest Partners IX-Venture Fund LP		Wilmington	Delawa	HarbourVest		12/21/2011	1	2,220,023	3,530,698	3,530,698	1,091,268					417,183	150,000	0.260
	MPC IN 2017-2018 DINO LLC		Atlanta	Georgia			05/30/2017		11,113	11,113	11,113								
	Park Street Capital Private Equity Fund VIII		Boston	Massac	Park Street Capital		05/04/2007		1,952,147	2,049,691	2,049,691	(97,812)					454,134	212,500	1.680
2599999. Total - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated									84,843,874	95,816,090	95,816,090	6,030,539	0	0	0	115,538	7,156,965	20,848,836	XXX
Surplus Debentures - Affiliated																			
	Wilson Mutual Insurance Company		Sheboygan	Wiscons	Private Placement		11/05/2001		10,000,000	10,000,000	10,000,000						325,000		
	Wilson Mutual Insurance Company		Sheboygan	Wiscons	Private Placement		05/20/2010		3,000,000	3,000,000	3,000,000						97,500		
	Iowa Mutual Insurance Company		DeWitt	Iowa	Private Placement		12/02/2003		3,000,000	3,000,000	3,000,000								

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation and Administrative Symbol	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
2899999. Total - Surplus Debentures - Affiliated									16,000,000	16,000,000	16,000,000	0	0	0	0	0	422,500	0	XXX
All Other Low Income Housing Tax Credit - Unaffiliated																			
	3.05233503 Units LTD Partnership WNC Institutional Tax Credit Fund XXI		Irving	Californ	3.05233503 Units LTD Partnership WNC Institutional Tax Credit Fund XXI		03/28/2006		1,508,081	1,112,582	1,112,582								10.960
4399999. Total - All Other Low Income Housing Tax Credit - Unaffiliated									1,508,081	1,112,582	1,112,582	0	0	0	0	0	0	0	XXX
4899999. Subtotal - Unaffiliated									86,351,955	96,928,672	96,928,672	6,030,539	0	0	0	115,538	7,156,965	20,848,836	XXX
4999999. Subtotal - Affiliated									50,265,677	46,786,190	46,786,190	0	0	0	0	0	1,204,222	0	XXX
5099999. Totals									136,617,632	143,714,862	143,714,862	6,030,539	0	0	0	115,538	8,361,187	20,848,836	XXX

SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	Location 3 City	Location 4 State	5 Name of Vendor or General Partner	6 Date Originally Acquired	7 Type and Strategy	8 Actual Cost at Time of Acquisition	9 Additional Investment Made After Acquisition	10 Amount of Encumbrances	11 Percentage of Ownership
Non-Registered Private Funds with Underlying Assets Having Characteristics of Other Fixed Income Instruments - Affiliated										
	Intercompany Long-Term Loan	Columbus	Ohio	Private Placement	10/20/2015			781,722		100.000
1499999. Total - Non-Registered Private Funds with Underlying Assets Having Characteristics of Other Fixed Income Instruments - Affiliated							0	781,722	0	XXX
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			2,222,668		2.930
	Arcmont Direct Lending Fund III (USD) Special Limited Partnership (formerly BlueBay)	Grand Duchy	LUX	Direct Lending Fund III General Partner	01/25/2019		2,235,326	3,550,436		5.130
	Adams Street 2012 Global Fund LP	Chicago	Illinois	Adams Street Partners	02/15/2012			1,016,000		2.040
	Crescent Senior Secured Floating Rate Fund	Dover	Delaware	Crescent Capital Group LP	05/01/2007			1,503,794		16.160
	HarbourVest International Private Equity Partners V	Wilmington	Delaware	HarbourVest	05/31/2007			15,938		0.230
	HarbourVest Partners IX-Buyout Fund LP	Wilmington	Delaware	HarbourVest	12/21/2011			450,000		0.430
	HarbourVest Partners IX-Credit Opportunities Fund LP	Wilmington	Delaware	HarbourVest	12/21/2011			75,000		0.410
2599999. Total - Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated							2,235,326	8,833,835	0	XXX
4899999. Subtotal - Unaffiliated							2,235,326	8,833,835	0	XXX
4999999. Subtotal - Affiliated							0	781,722	0	XXX
5099999. Totals							2,235,326	9,615,557	0	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Non-Registered Private Funds with Underlying Assets Having Characteristics of Other Fixed Income Instruments - Affiliated																			
	Intercompany Long-Term Loan	Columbus	Ohio	Private Placement	10/20/2015.	12/31/2019.	34,265,677					0		4,261,209	4,261,209			0	
1499999. Total - Non-Registered Private Funds with Underlying Assets Having Char. of Other Fixed Income Instr. - Affiliated							34,265,677	0	0	0	0	0	0	4,261,209	4,261,209	0	0	0	0
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.	14,304,191					0		2,305,928	2,305,928			0	
	Arcmont Direct Lending Fund III (USD) Special Limited Partnership (formerly BlueBay)	Grand Duchy	LUX	Arcmont Asset Management.	01/25/2019.	12/11/2019.						0		740,567	740,567			0	
	HarbourVest Partners VIII Buyout Fund LP	Wilmington	Delav	HarbourVest	03/29/2007.	12/30/2019.	4,055,840					0		1,326,212	1,326,212			0	
	HarbourVest Partners VIII Mezzanine LP	Wilmington	Delav	HarbourVest	03/29/2007.	12/30/2019.	293,216					0		104,458	104,458			0	
	HarbourVest Partners VIII Venture Capital Fund LP	Wilmington	Delav	HarbourVest	03/29/2007.	12/30/2019.	1,932,348					0		507,040	507,040			0	
	HIPEP V 2007 European Buyout Companion Fund LP	Wilmington	Delav	HarbourVest	05/02/2007.	12/30/2019.	1,136,305					0		637,696	637,696	(43,478)		(43,478)	
	HarbourVest Partners IX-Buyout Fund LP	Wilmington	Delav	HarbourVest	12/21/2011.	12/27/2019.	3,689,246					0		650,215	650,215			0	
	HarbourVest Partners IX-Credit Opportunities Fund LP	Wilmington	Delav	HarbourVest	12/21/2011.	12/27/2019.	581,311					0		97,571	97,571			0	
	HarbourVest Partners IX-Venture Fund LP	Wilmington	Delav	HarbourVest	12/21/2011.	12/27/2019.	3,209,520					0		770,090	770,090			0	
	Park Street Capital Private Equity Fund VIII	Boston	Mass	Park Street Capital	05/04/2007.	12/20/2019.	2,860,003					0		712,500	712,500			0	
2599999. Total - Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated							32,061,980	0	0	0	0	0	0	7,852,277	7,852,277	(43,478)	0	(43,478)	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.	1,508,081					0					(395,499)	(395,499)	
4399999. Total - All Other Low Income Housing Tax Credit - Unaffiliated							1,508,081	0	0	0	0	0	0	0	0	0	(395,499)	(395,499)	0
4899999. Subtotal - Unaffiliated							33,570,061	0	0	0	0	0	0	7,852,277	7,852,277	(43,478)	(395,499)	(438,977)	0
4999999. Subtotal - Affiliated							34,265,677	0	0	0	0	0	0	4,261,209	4,261,209	0	0	0	0
5099999. Totals							67,835,738	0	0	0	0	0	0	12,113,486	12,113,486	(43,478)	(395,499)	(438,977)	0

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
U.S. Government - Issuer Obligations																					
912810 FH 6	UNITED STATES TREASURY	CF			1	1,963,693	127.221	1,991,403	1,565,310	1,876,413	27,110	(32,383)			3.875	1.342	AO	12,927	59,963	12/04/2013	04/15/2029
912810 FR 4	UNITED STATES TREASURY	CF			1	1,655,243	108.130	1,771,364	1,638,180	1,738,813	28,368	(21,300)			2.375	0.894	JJ	17,973	38,426	05/05/2014	01/15/2025
912810 PZ 5	UNITED STATES TREASURY	CF			1	3,725,326	113.823	4,501,907	3,955,182	4,177,507	68,475	(25,999)			2.500	1.672	JJ	45,678	97,658	09/03/2010	01/15/2029
912810 QF 8	UNITED STATES TREASURY	CF			1	868,598	117.549	943,257	802,437	913,533	13,898	(4,960)			2.125	1.264	FA	6,441	16,824	11/04/2015	02/15/2040
912810 QV 3	UNITED STATES TREASURY	CF			1	1,407,688	90.747	1,653,497	1,822,096	1,631,909	31,552	7,644			0.750	1.359	FA	5,162	13,482	06/20/2013	02/15/2042
912810 RF 7	UNITED STATES TREASURY				1	1,619,344	103.261	1,596,190	1,545,782	1,718,794	26,768	(6,796)			1.375	0.804	FA	8,028	20,969	08/07/2015	02/15/2044
912828 H4 5	UNITED STATES TREASURY	CF			1	1,007,085	95.766	1,040,440	1,086,440	1,091,150	18,820	(978)			0.250	0.154	JJ	1,255	2,683	09/22/2015	01/15/2025
912828 MF 4	UNITED STATES TREASURY				1	866,658	100.001	868,687	868,678	874,793	15,045	(12,666)			1.375	(0.203)	JJ	5,518	11,797	06/30/2015	01/15/2020
912828 PP 9	UNITED STATES TREASURY	CF			1	3,848,324	99.546	3,864,298	3,881,922	3,930,519	67,221	(56,905)			1.125	(0.422)	JJ	20,174	43,132	06/14/2013	01/15/2021
912828 Q6 0	UNITED STATES TREASURY				1	358,074	99.794	379,226	380,009	381,880	6,584	(1,453)			0.125	(0.286)	AO	101	470	05/16/2016	04/15/2021
912828 QV 5	UNITED STATES TREASURY	SD			1	1,067,869	101.122	1,154,540	1,141,730	1,189,313	19,770	830			0.625	0.705	JJ	3,296	7,048	11/23/2011	07/15/2021
912828 SA 9	UNITED STATES TREASURY	SD			1	673,864	99.947	715,886	716,266	739,998	12,405	(575)			0.125	0.038	JJ	414	884	08/16/2012	01/15/2022
912828 T6 7	UNITED STATES TREASURY				1	1,436,415	99.398	1,490,970	1,500,000	1,466,890		17,463			1.250	2.492	AO	3,194	18,750	03/29/2018	10/31/2021
912828 UH 1	UNITED STATES TREASURY	CF			1	2,281,948	96.590	2,476,673	2,564,109	2,555,708	44,413	2,942			0.125	0.249	JJ	1,481	3,166	08/09/2013	01/15/2023
912828 WU 0	UNITED STATES TREASURY	CF			1	3,632,190	95.899	3,845,359	4,009,801	3,976,834	69,449	7,233			0.125	0.323	JJ	2,315	4,950	09/22/2015	07/15/2024
912828 XL 9	UNITED STATES TREASURY	CF			1	1,840,774	96.412	1,924,964	1,996,602	1,994,105	34,574	428			0.375	0.399	JJ	3,459	7,395	05/16/2016	07/15/2025
912828 YT 1	UNITED STATES TREASURY				1	10,476,422	99.867	10,486,035	10,500,000	10,476,730		309			1.500	1.618	MN	13,770		12/30/2019	11/30/2021
0199999. U.S. Government - Issuer Obligations						38,729,515	XXX	40,704,697	39,974,545	40,734,890	484,451	(127,168)	0	0	XXX	XXX	XXX	151,186	347,597	XXX	XXX
U.S. Government - Residential Mortgage-Backed Securities																					
36179T 7K 5	G2 MA5398 - RMBS	CF		4	1	1,760,873	102.476	1,764,091	1,721,467	1,760,080		811			4.000	3.165	MON	5,738	71,228	08/07/2018	08/20/2048
3620AD NY 4	GN 726807 - RMBS			4	1	52,216	111.306	56,737	50,974	52,497		(66)			5.000	4.274	MON	212	2,128	08/19/2009	09/15/2039
3620C6 EG 6	GN 749935 - RMBS			4	1	191,296	106.484	195,220	183,333	192,982		(978)			4.000	2.852	MON	611	5,899	10/21/2010	11/15/2040
36291E H8 7	GN 625855 - RMBS			4	1	308,738	100.123	282,300	281,953	292,648		(1,008)			5.750	4.706	MON	1,351	16,043	06/03/2005	06/15/2035
36291H C9 3	GN 628396 - RMBS			4	1	401,714	110.312	417,072	378,084	386,287		(691)			6.500	5.669	MON	2,048	23,324	02/20/2004	10/15/2028
36291J W3 0	GN 629866 - RMBS			4	1	413,296	100.124	407,693	407,188	409,559		860			6.250	6.089	MON	2,121	25,178	12/09/2009	09/15/2034
36297D K3 0	GN 708714 - RMBS			4	1	44,868	109.005	47,354	43,442	44,519		(67)			5.000	4.393	MON	181	2,052	03/25/2009	04/15/2039
0299999. U.S. Government - Residential Mortgage-Backed Securities						3,173,001	XXX	3,170,466	3,066,441	3,138,571	0	(1,139)	0	0	XXX	XXX	XXX	12,262	145,852	XXX	XXX
U.S. Government - Commercial Mortgage-Backed Securities																					
38376G DN 7	GNR 1018 C - CMBS			4	1	736,878	102.477	719,601	702,207	729,990		(3,160)			4.377	2.515	MON	2,561	25,239	01/24/2014	03/16/2051
38376G XT 2	GNR 10148A C - CMBS			4	1	36,928	99.860	35,802	35,852	36,227		(170)			3.074	1.702	MON	92	100	09/30/2010	12/16/2050
0399999. U.S. Government - Commercial Mortgage-Backed Securities						773,806	XXX	755,403	738,059	766,217	0	(3,330)	0	0	XXX	XXX	XXX	2,653	25,338	XXX	XXX
0599999. Total - U.S. Government						42,676,322	XXX	44,630,566	43,779,044	44,639,677	484,451	(131,636)	0	0	XXX	XXX	XXX	166,101	518,787	XXX	XXX
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
13063B 4N 9	CALIFORNIA ST			2	1FE	933,616	112.502	900,016	800,000	848,132		(13,876)			5.000	3.040	AO	10,000	40,000	04/12/2013	10/01/2027
13063B E2 4	CALIFORNIA ST			2	1FE	559,655	110.222	551,110	500,000	518,135		(6,368)			5.000	3.561	MS	8,333	25,000	09/25/2012	09/01/2036
13063B PX 4	CALIFORNIA ST			2	1FE	1,242,425	106.770	1,334,625	1,250,000	1,243,434		163			5.000	5.040	AO	15,625	62,500	07/24/2013	10/01/2041
13063B S6 0	CALIFORNIA ST ECONOMIC RECOVERY			2	1FE	1,145,470	111.853	1,118,530	1,000,000	1,050,624		(15,362)			5.000	3.261	FA	20,833	50,000	03/15/2013	02/01/2027
13063C ZY 9	CALIFORNIA ST			2	1FE	2,165,240	114.588	2,291,760	2,000,000	2,111,285		(14,807)			4.000	3.070	MS	26,667	80,000	03/10/2016	09/01/2032
20772J WQ 1	CONNECTICUT ST			2	1FE	791,333	108.109	810,818	750,000	771,216		(4,130)			4.000	3.340	MS	10,000	30,000	10/09/2014	09/01/2033
452152 CJ 8	ILLINOIS ST			2	1FE	782,490	100.296	752,220	750,000	750,000		(18,694)			5.000	2.461	JJ	18,750	37,500	03/29/2018	01/01/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
57582R EL 6	MASSACHUSETTS ST			2	1FE	1,440,550	118.345	1,479,313	1,250,000	1,362,622		(18,446)			5.000	3.200	JJ	31,250	62,500	06/25/2015.	07/01/2032.
68609B X6 9	OREGON ST			2	1FE	595,360	120.485	602,425	500,000	574,687		(8,725)			5.000	2.800	FA	10,417	25,000	07/26/2017.	08/01/2042.
70914P VC 3	PENNSYLVANIA (COMMONWEALTH OF)			2	1FE	278,023	112.268	280,670	250,000	269,601		(4,836)			5.000	2.803	AO	2,639	12,500	03/29/2018.	10/15/2032.
70914P VU 3	PENNSYLVANIA (COMMONWEALTH OF)			2	1FE	756,197	116.891	759,792	650,000	727,590		(16,416)			5.000	2.173	JD	1,444	32,500	03/29/2018.	06/15/2029.
93974D BE 7	WASHINGTON ST			2	1FE	419,914	112.676	422,535	375,000	405,831		(8,109)			5.000	2.583	FA	7,813	18,750	03/29/2018.	08/01/2033.
93974D BG 2	WASHINGTON ST			2	1FE	1,133,750	112.415	1,124,150	1,000,000	1,057,012		(14,751)			5.000	3.300	FA	20,833	50,000	05/20/2014.	08/01/2035.
93974D HF 8	WASHINGTON ST			2	1FE	1,621,607	115.849	1,650,848	1,425,000	1,570,418		(29,482)			5.000	2.623	FA	29,688	71,250	03/29/2018.	08/01/2032.
97705L 6G 7	WISCONSIN ST			2	1FE	591,340	110.705	553,525	500,000	533,814		(11,371)			5.000	2.511	MN	4,167	25,000	08/06/2014.	11/01/2025.
97705L 6H 5	WISCONSIN ST			2	1FE	587,310	110.557	552,785	500,000	532,403		(10,876)			5.000	2.611	MN	4,167	25,000	08/06/2014.	11/01/2026.
97705L 6J 1	WISCONSIN ST			2	1FE	584,505	110.469	552,345	500,000	531,416		(10,531)			5.000	2.681	MN	4,167	25,000	08/06/2014.	11/01/2027.
1199999. U.S. States, Territories & Possessions - Issuer Obligations						15,628,784	XXX	15,737,466	14,000,000	14,858,221	0	(206,617)	0	0	XXX	XXX	XXX	226,792	672,500	XXX	XXX
1799999. Total - U.S. States, Territories & Possessions (Direct and Guaranteed)						15,628,784	XXX	15,737,466	14,000,000	14,858,221	0	(206,617)	0	0	XXX	XXX	XXX	226,792	672,500	XXX	XXX
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
102475 JL 5	BOWIE MD			2	1FE	1,000,000	97.813	978,130	1,000,000	1,000,000					3.000	3.000	JJ	4,000		10/30/2019.	07/01/2040.
12343E CT 5	BUTLER CNTY KANS UNI SCH DIST NO 385 AND			2	1FE	903,750	122.353	917,648	750,000	870,681		(13,991)			5.000	2.665	MS	12,500	37,500	07/21/2017.	09/01/2032.
181070 ET 6	CLARK CNTY NEV WTR RECLAMATION DIST			2	1FE	571,285	112.849	564,245	500,000	548,923		(6,884)			4.000	2.367	JJ	10,000	20,000	08/04/2016.	07/01/2032.
199492 PD 5	COLUMBUS OHIO			2	1FE	530,505	111.038	555,190	500,000	518,220		(2,977)			4.000	3.271	JJ	10,000	20,000	08/20/2015.	07/01/2033.
248866 TV 7	DENTON TEX				1FE	611,195	106.214	531,070	500,000	526,540		(12,047)			5.000	2.418	FA	9,444	25,000	05/01/2012.	02/15/2022.
249174 SE 4	DENVER COLO CITY & CNTY SCH DIST NO 1			2	1FE	552,190	111.295	556,475	500,000	518,392		(5,873)			5.000	3.658	JD	2,083	25,000	08/29/2013.	12/01/2025.
262633 EY 2	DU PAGE CNTY ILL				1FE	231,397	102.249	214,723	210,000	211,540		(1,468)			5.600	4.840	JJ	11,200	7,513	02/02/1999.	01/01/2021.
266705 K3 5	DURHAM CNTY N C			2	1FE	440,169	116.128	441,286	380,000	423,361		(9,628)			5.000	2.173	AO	4,750	19,000	03/29/2018.	04/01/2031.
304657 NF 2	FAIRFIELD OHIO CITY SCH DIST			2	1FE	853,658	114.335	857,513	750,000	797,212		(11,384)			5.000	3.240	MN	6,250	37,500	08/28/2014.	11/01/2035.
366155 XP 9	GARLAND TEX INDPT SCH DIST			2	1FE	550,325	100.450	502,250	500,000	500,828		(6,686)			5.000	3.620	FA	9,444	25,000	06/23/2011.	02/15/2026.
417123 EG 7	HARTNELL CALIF CMNTY COLLEGE DIST	@		3	1FE	224,740	57.971	289,855	500,000	264,831		10,583				4.120	N/A			12/09/2015.	08/01/2035.
592112 RS 7	METROPOLITAN GOVT NASHVILLE & DAVIDSON C			2	1	126,163	109.570	109,570	100,000	107,267		(2,807)			5.000	2.005	JJ	2,500	5,000	11/01/2012.	07/01/2023.
592112 RW 8	METROPOLITAN GOVT NASHVILLE & DAVIDSON C			2	1FE	504,652	109.540	438,160	400,000	429,068		(11,227)			5.000	2.005	JJ	10,000	20,000	11/01/2012.	07/01/2023.
613681 U8 6	MONTGOMERY CNTY TEX			2	1FE	597,570	114.567	572,835	500,000	546,047		(10,308)			5.000	2.650	MS	8,333	25,000	09/17/2014.	03/01/2027.
702334 CH 4	PASADENA TEX INDPT SCH DIST			2	1FE	526,780	109.599	547,995	500,000	515,159		(2,670)			4.000	3.351	FA	7,556	20,000	04/22/2015.	02/15/2034.
735371 NU 6	PORT SEATTLE WASH			2	1FE	543,665	110.135	550,675	500,000	522,625		(4,735)			4.000	2.901	JD	1,667	20,000	04/15/2015.	06/01/2029.
736679 RD 5	PORTLAND ORE			2	1FE	690,996	101.508	659,802	650,000	650,000					5.000	5.000	JD	2,708	32,129	06/24/2011.	06/01/2027.
76541V LT 2	RICHMOND VA			2	1FE	628,830	109.765	548,825	500,000	535,522		(13,485)			5.000	2.110	JJ	11,528	25,000	08/07/2012.	07/15/2023.
797508 FZ 6	SAN DIEGUITO CALIF UN HIGH SCH DIST			2	1FE	532,460	111.575	557,875	500,000	519,030		(3,061)			4.000	3.249	FA	8,333	20,000	04/16/2015.	08/01/2033.
797508 GA 0	SAN DIEGUITO CALIF UN HIGH SCH DIST			2	1FE	530,665	110.942	554,710	500,000	517,995		(2,891)			4.000	3.289	FA	8,333	20,000	04/16/2015.	08/01/2034.
882723 B4 0	TEXAS ST			2	1FE	652,535	105.474	685,581	650,000	651,996		(311)			3.311	3.252	AO	5,380	21,522	03/29/2018.	10/01/2028.
882724 QP 5	TEXAS ST			2	1FE	1,000,000	100.998	1,009,980	1,000,000	1,000,000					3.211	3.211	AO	1,784		11/14/2019.	04/01/2044.
982696 QQ 2	WYANDOTTE CNTY KANS UNI SCH DIST NO 500			2	1FE	568,690	122.760	613,800	500,000	549,753		(6,555)			5.000	3.323	MS	8,333	25,000	12/02/2016.	09/01/2027.
982696 QR 0	WYANDOTTE CNTY KANS UNI SCH DIST NO 500			2	1FE	565,590	122.199	610,995	500,000	547,568		(6,251)			5.000	3.393	MS	8,333	25,000	12/02/2016.	09/01/2028.
1899999. U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations						13,937,809	XXX	13,869,187	12,890,000	13,272,557	0	(124,657)	0	0	XXX	XXX	XXX	164,461	475,164	XXX	XXX
2499999. Total - U.S. Political Subdivisions of States, Territories & Possessions						13,937,809	XXX	13,869,187	12,890,000	13,272,557	0	(124,657)	0	0	XXX	XXX	XXX	164,461	475,164	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Issuer Obligations																					
010268 AU 4	ALABAMA FED AID HWY FIN AUTH SPL OBLIG R			2	1FE	522,590	109.959	549,795	500,000	512,193		(2,368)			4.000	3.430	MS	6,667	20,000	04/24/2015.	09/01/2034.

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
011798 KU 8	ALASKA MUN BD BK ALASKA MUN BD BK AUTH			2	1FE	893,033	110.062	825,465	750,000	798,865		(14,973)			5.000	2.781	FA	15,625	37,500	02/27/2013	02/01/2029
011798 KV 6	ALASKA MUN BD BK ALASKA MUN BD BK AUTH			2	1FE	1,481,263	109.840	1,373,000	1,250,000	1,329,156		(24,225)			5.000	2.841	FA	26,042	62,500	02/27/2013	02/01/2030
011798 LL 7	ALASKA MUN BD BK ALASKA MUN BD BK AUTH			2	1FE	636,802	110.857	576,456	520,000	559,466		(12,179)			5.000	2.431	FA	10,833	26,000	02/27/2013	02/01/2025
011798 LM 5	ALASKA MUN BD BK ALASKA MUN BD BK AUTH			2	1FE	910,380	110.698	830,235	750,000	804,379		(16,744)			5.000	2.541	FA	15,625	37,500	02/27/2013	02/01/2026
01179R FK 4	ALASKA MUN BD BK ALASKA MUN BD BK AUTH			2	1FE	578,725	113.590	567,950	500,000	540,710		(7,823)			5.000	3.141	AO	6,250	25,000	09/25/2014	10/01/2033
01244Q CC 8	ALBANY N Y MUN WTR FIN AUTH SECOND RESOL			2	1FE	1,043,720	106.957	1,069,570	1,000,000	1,009,605		(4,701)			5.000	4.471	JD	4,167	50,000	06/24/2011	12/01/2033
02765U JR 6	AMERICAN MUN PWR OHIO INC REV			2	1FE	563,495	108.658	543,290	500,000	527,391		(12,402)			5.250	2.580	FA	9,917	26,250	01/03/2017	02/15/2031
04048R UE 4	ARIZONA BRD REGENTS ARIZ ST UNIV SYS REV			2	1Z	587,025	109.440	536,256	490,000	516,481		(10,097)			5.000	2.748	JJ	12,250	24,500	05/03/2012	07/01/2024
04048R UU 8	ARIZONA BRD REGENTS ARIZ ST UNIV SYS REV			2	1FE	1,719,144	109.332	1,568,914	1,435,000	1,512,552		(29,569)			5.000	2.748	JJ	35,875	71,750	05/03/2012	07/01/2024
040654 XH 3	ARIZONA ST TRANSN BRD HWY REV			2	1	339,744	109.440	306,432	280,000	297,211		(6,596)			5.000	2.450	JJ	7,000	14,000	01/17/2013	07/01/2028
040654 XM 2	ARIZONA ST TRANSN BRD HWY REV			2	1FE	570,284	109.332	513,860	470,000	498,890		(11,072)			5.000	2.450	JJ	11,750	23,500	01/17/2013	07/01/2028
047061 CY 0	ATHENS-CLARKE CNTY GA UNI GOVT WTR & SEW			2	1FE	518,940	109.934	549,670	500,000	510,672		(1,919)			4.000	3.531	JJ	10,000	20,000	05/06/2015	01/01/2032
04780M VW 6	ATLANTA GA ARPT REV			2	1FE	603,025	120.875	604,375	500,000	600,404		(2,621)			5.000	2.601	JJ	7,708		09/18/2019	07/01/2044
051249 GM 6	AUGUSTA GA WTR & SEW REV			2	1FE	548,720	106.878	534,390	500,000	514,953		(5,152)			4.000	2.861	AO	5,000	20,000	11/13/2012	10/01/2029
05922K VL 0	BALTIMORE MD PROJ REV			2	1FE	558,430	112.277	561,385	500,000	526,816		(6,135)			5.000	3.550	JJ	12,500	25,000	05/28/2014	07/01/2043
059231 WY 2	BALTIMORE MD REV			2	1FE	562,830	112.785	563,925	500,000	532,572		(7,508)			5.000	3.250	JJ	12,500	25,000	09/29/2015	07/01/2038
086377 DJ 4	BESSEMER ALA GOVERNMENTAL UTIL SVCS CORP			2	1FE	893,790	121.577	911,828	750,000	866,412		(12,962)			5.000	2.800	JD	3,125	37,500	11/01/2017	06/01/2030
10741M BM 5	BREVARD CNTY FLA LOC OPT FUEL TAX REV			2	1FE	566,435	120.446	602,230	500,000	547,736		(6,375)			5.000	3.371	FA	10,417	25,000	11/30/2016	08/01/2028
139372 QE 9	CAPE CORAL FLA WTR & SWR REV			2	1FE	849,270	118.131	885,983	750,000	810,092		(9,288)			5.000	3.451	AO	9,375	37,500	06/19/2015	10/01/2031
160131 DB 1	CHARLESTON EDL EXCELLENCE FING CORP S C			2	1FE	1,288,012	113.448	1,304,652	1,150,000	1,247,507		(23,296)			5.000	2.703	JD	4,792	57,500	03/29/2018	12/01/2030
162393 FV 9	CHATTANOOGA TENN ELEC REV			2	1FE	569,815	117.126	585,630	500,000	542,240		(6,655)			5.000	3.350	MS	8,333	25,000	07/23/2015	09/01/2040
167593 HH 8	CHICAGO ILL O HARE INTL ARPT REV			2	1FE	731,250	103.827	778,703	750,000	735,768		1,122			4.000	4.235	JJ	15,000	30,000	09/21/2015	01/01/2030
167593 TM 4	CHICAGO ILL O HARE INTL ARPT REV			2	1FE	569,945	116.828	584,140	500,000	548,475		(7,216)			5.000	3.211	JJ	12,500	25,000	11/04/2016	01/01/2031
167736 M4 6	CHICAGO ILL WTR REV			2	1FE	1,586,466	100.308	1,509,635	1,505,000	1,505,000					5.000	5.000	MN	12,542	75,250	05/13/2008	11/01/2026
18085P PJ 7	CLARK CNTY NEV ARPT REV			2	1FE	565,875	110.391	551,955	500,000	522,617		(7,045)			5.000	3.401	JJ	12,500	25,000	03/20/2013	07/01/2025
18085P PK 4	CLARK CNTY NEV ARPT REV			2	1FE	840,870	110.268	827,010	750,000	781,312		(9,730)			5.000	3.521	JJ	18,750	37,500	03/20/2013	07/01/2026
181000 NS 5	CLARK CNTY NEV HWY IMPT REV			2	1FE	865,245	117.090	878,175	750,000	819,928		(11,476)			5.000	3.141	JJ	18,750	37,500	10/28/2015	07/01/2033
186423 AQ 2	CLEVELAND OHIO WTR POLLUTION CTL REV			2	1FE	297,808	117.979	294,948	250,000	280,735		(4,763)			5.000	2.720	MN	1,597	12,500	04/01/2016	11/15/2031
186423 AR 0	CLEVELAND OHIO WTR POLLUTION CTL REV			2	1FE	1,024,800	117.522	1,016,565	865,000	967,856		(15,903)			5.000	2.790	MN	5,526	43,250	04/01/2016	11/15/2032
186423 AS 8	CLEVELAND OHIO WTR POLLUTION CTL REV			2	1FE	624,494	117.327	621,833	530,000	590,894		(9,392)			5.000	2.860	MN	3,386	26,500	04/01/2016	11/15/2033
186427 CY 4	CLEVELAND OHIO WTR REV			2	1FE	520,285	107.796	538,980	500,000	510,178		(2,334)			4.000	3.451	JJ	10,000	20,000	04/15/2015	01/01/2033
222102 AA 3	COULEE MED FNDTN WASH REV			2	1FE	3,915,000	102.156	3,999,407	3,915,000	3,915,000					6.500	6.500	MON	7,884	254,916	12/27/2010	04/20/2036
235036 C6 5	DALLAS FORT WORTH TEX INTL ARPT REV			2	1FE	2,624,873	103.111	2,319,998	2,250,000	2,293,024		(50,449)			5.000	2.660	MN	18,750	112,500	11/15/2012	11/01/2029
235036 F5 4	DALLAS FORT WORTH TEX INTL ARPT REV			2	1FE	711,939	109.473	711,575	650,000	689,151		(13,100)			5.000	2.774	MN	5,417	32,500	03/29/2018	11/01/2031
235241 PC 4	DALLAS TEX AREA RAPID TRAN SALES TAX REV			2	1FE	606,770	117.711	588,555	500,000	556,002		(10,557)			5.000	2.560	JD	2,083	25,000	11/20/2014	12/01/2025
235241 PK 6	DALLAS TEX AREA RAPID TRAN SALES TAX REV			2	1FE	114,003	116.472	116,472	100,000	110,556		(1,982)			5.000	2.692	JD	417	5,000	03/29/2018	12/01/2032
249182 KP 0	DENVER COLO CITY & CNTY ARPT REV			2	1FE	594,845	122.032	610,160	500,000	577,197		(8,647)			5.000	2.800	MN	3,194	25,000	11/30/2017	11/15/2029
343136 7Q 4	FLORIDA ST TPK AUTH TPK REV			2	1FE	784,853	110.873	831,548	750,000	771,226		(3,450)			4.000	3.431	JJ	15,000	30,000	10/08/2015	07/01/2033
343136 V9 5	FLORIDA ST TPK AUTH TPK REV			2	1FE	1,031,660	105.503	1,055,030	1,000,000	1,005,726		(3,606)			5.000	4.601	JJ	25,000	50,000	06/24/2011	07/01/2032
414005 WH 7	HARRIS CNTY TEX			2	1FE	585,805	122.150	610,750	500,000	561,484		(8,294)			5.000	2.943	FA	9,444	25,000	12/20/2016	08/15/2028
41422E DM 2	HARRIS CNTY TEX MET TRAN AUTH SALES & US			2	1FE	2,107,110	106.470	2,129,400	2,000,000	2,025,463		(13,084)			5.000	4.270	MN	16,667	100,000	01/08/2014	11/01/2036

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
45129W MA 5	IDAHO HSG & FIN ASSN			2	1FE	528,960	111.245	556,225	500,000	512,189		(3,129)			5.000	4.250	JJ	11,528	25,000	01/15/2014	07/15/2031
45506D TN 5	INDIANA ST FIN AUTH REV			2	1FE	863,168	119.141	893,558	750,000	828,047		(12,575)			5.250	3.200	FA	16,406	39,375	02/10/2017	02/01/2034
455114 HC 5	INDIANA ST UNIV REVS			2	1FE	747,871	107.967	663,997	615,000	649,916		(14,923)			5.000	2.391	AO	7,688	30,750	12/06/2012	04/01/2025
469494 AU 2	JACKSONVILLE FLA TRANSN AUTH LOC OPT GAS			2	1FE	570,435	117.142	585,710	500,000	542,492		(6,819)			5.000	3.320	FA	10,417	25,000	08/31/2015	08/01/2035
469495 DH 5	JACKSONVILLE FLA TRANSN REV			2	1FE	873,195	118.475	888,563	750,000	834,930		(13,398)			5.000	2.850	AO	9,375	37,500	01/23/2017	10/01/2028
485429 T2 0	KANSAS ST DEV FIN AUTH REV			2	1FE	863,535	111.208	834,060	750,000	799,431		(14,305)			5.000	2.860	AO	9,375	37,500	04/01/2015	04/01/2027
495289 X4 7	KING CNTY WASH SWR REV			2	1FE	582,205	115.595	577,975	500,000	545,372		(8,284)			5.000	3.030	JJ	12,500	25,000	04/15/2015	07/01/2038
516391 AR 0	LANSING MICH BRD WTR & LT UTIL SYS REV			2	1FE	572,560	105.612	528,060	500,000	513,449		(8,622)			5.000	3.150	JJ	12,500	25,000	05/18/2012	07/01/2030
546475 SV 7	LOUISIANA ST GAS & FUELS TAX REV			2	1	473,390	108.937	424,854	390,000	411,498		(8,829)			5.000	2.550	MN	3,250	19,500	05/03/2012	05/01/2024
546475 TD 6	LOUISIANA ST GAS & FUELS TAX REV			2	1FE	1,347,340	108.812	1,207,813	1,110,000	1,171,185		(25,130)			5.000	2.550	MN	9,250	55,500	05/03/2012	05/01/2024
546589 VJ 8	LOUISVILLE & JEFFERSON CNTY KY MET SWR D			2	1FE	601,885	117.653	588,265	500,000	553,110		(10,077)			5.000	2.660	MN	3,194	25,000	11/20/2014	05/15/2026
56185P CG 6	MANATEE CNTY FLA SCH DIST SALES TAX REV			2	1FE	577,170	122.903	614,515	500,000	557,782		(6,969)			5.000	3.201	AO	6,250	25,000	02/02/2017	10/01/2029
575831 FH 0	MASSACHUSETTS ST COLLEGE BLDG AUTH REV			1,2	1FE	2,500,000	99.372	2,484,300	2,500,000	2,500,000					3.273	3.273	MN	9,546		11/01/2019	05/01/2039
575896 GX 7	MASSACHUSETTS ST PORT AUTH REV			2	1FE	964,359	101.928	917,352	900,000	914,491		(28,607)			5.000	1.751	JJ	22,500	45,000	03/29/2018	07/01/2023
59164G FA 5	METRO WASTEWTR RECLAMATION DIST COLO SWR			1,2	1FE	1,000,000	99.135	991,350	1,000,000	1,000,000					3.158	3.158	AO	1,842		11/15/2019	04/01/2041
592481 HT 5	METROPOLITAN ST LOUIS MO SWR DIST WASTEW			2	1FE	782,490	122.092	793,598	650,000	742,951		(13,356)			5.000	2.541	MN	5,417	32,500	12/09/2016	05/01/2027
59259Y RY 7	METROPOLITAN TRANSN AUTH N Y REV			2	1FE	909,225	111.576	836,820	750,000	800,975		(16,901)			5.000	2.530	MN	4,792	37,500	02/08/2013	11/15/2023
59333P B6 4	MIAMI-DADE CNTY FLA AVIATION REV			2	1FE	589,970	109.908	549,540	500,000	527,799		(9,574)			5.000	2.881	AO	6,250	25,000	12/03/2012	10/01/2023
59333P B8 0	MIAMI-DADE CNTY FLA AVIATION REV			2	1FE	2,020,288	109.823	1,921,903	1,750,000	1,835,258		(29,224)			5.000	3.136	AO	21,875	87,500	01/29/2013	10/01/2025
59333P H7 6	MIAMI-DADE CNTY FLA AVIATION REV			2	1FE	873,373	114.155	878,994	770,000	826,037		(10,709)			5.000	3.330	AO	9,625	38,500	04/21/2015	10/01/2031
59333P K9 8	MIAMI-DADE CNTY FLA AVIATION REV			2	1FE	559,040	114.155	570,775	500,000	531,166		(5,917)			5.000	3.561	AO	6,250	25,000	12/03/2014	10/01/2031
594612 DJ 9	MICHIGAN ST				1FE	863,805	124.748	935,610	750,000	833,697		(10,143)			5.000	3.250	MS	11,042	37,500	12/02/2016	03/15/2027
594614 7S 2	MICHIGAN ST BLDG AUTH REV			2	1FE	5,007,839	106.607	4,626,744	4,340,000	4,478,373		(74,086)			5.000	3.150	AO	45,811	217,000	01/19/2012	10/15/2026
594615 BK 1	MICHIGAN ST BLDG AUTH REV			2	1FE	852,698	117.933	884,498	750,000	812,857		(9,666)			5.000	3.392	AO	7,917	37,500	07/31/2015	04/15/2031
594615 BL 9	MICHIGAN ST BLDG AUTH REV			2	1FE	1,217,276	118.350	1,272,263	1,075,000	1,162,162		(13,381)			5.000	3.442	AO	11,347	53,750	07/31/2015	04/15/2032
594615 BM 7	MICHIGAN ST BLDG AUTH REV			2	1FE	857,812	117.438	892,529	760,000	819,966		(9,193)			5.000	3.482	AO	8,022	38,000	07/31/2015	04/15/2033
606092 JU 9	MISSOURI JT MUN ELEC UTIL COMMN PWR PROJ			2	1FE	574,580	116.931	584,655	500,000	544,924		(7,486)			5.000	3.181	JD	2,083	25,000	10/21/2015	12/01/2030
613741 GV 3	MONTGOMERY CNTY VA ECONOMIC DEV AUTH REV			2	1FE	632,593	103.627	673,576	650,000	634,318		981			3.424	3.668	JD	1,855	22,256	03/29/2018	06/01/2032
644614 2U 2	NEW HAMPSHIRE HEALTH & ED FACS AUTH REV			2	1FE	632,511	117.321	645,266	550,000	598,094		(7,864)			5.000	3.251	JJ	13,750	27,500	04/29/2015	07/01/2031
646065 G5 5	NEW JERSEY ST EDL FACS AUTH REV			2	1FE	697,080	101.958	662,727	650,000	660,597		(20,925)			5.000	1.712	JJ	16,250	32,500	03/29/2018	07/01/2027
646136 Z8 7	NEW JERSEY ST TRANSN TR FD AUTH				1FE	547,115	111.637	558,185	500,000	526,692		(7,173)			5.000	3.350	JD	1,111	25,000	01/18/2017	06/15/2023
646136 Z9 5	NEW JERSEY ST TRANSN TR FD AUTH				1FE	821,783	114.543	859,073	750,000	795,382		(9,255)			5.000	3.520	JD	1,667	37,500	01/13/2017	06/15/2024
646140 AQ 6	NEW JERSEY ST TPK AUTH TPK REV			2	1Z	62,769	109.700	60,335	55,000	57,332		(882)			5.000	3.221	JJ	1,375	2,750	03/21/2013	01/01/2027
646140 AX 1	NEW JERSEY ST TPK AUTH TPK REV			2	1FE	793,169	109.700	762,415	695,000	724,472		(11,145)			5.000	3.221	JJ	17,375	34,750	03/21/2013	01/01/2027
64990E CH 8	NEW YORK STATE DORMITORY AUTHORITY			2	1FE	1,011,114	111.222	1,000,998	900,000	971,023		(23,010)			5.000	2.224	JD	2,000	45,000	03/29/2018	12/15/2026
64990E CL 9	NEW YORK STATE DORMITORY AUTHORITY			2	1FE	566,505	111.006	555,030	500,000	524,882		(7,905)			5.000	3.220	JD	1,111	25,000	04/29/2014	12/15/2029
64990E MQ 7	NEW YORK STATE DORMITORY AUTHORITY			2	1FE	883,185	115.293	864,698	750,000	810,756		(13,685)			5.000	2.901	FA	14,167	37,500	05/01/2014	02/15/2026
64990E MU 8	NEW YORK STATE DORMITORY AUTHORITY			2	1FE	883,598	114.558	859,185	750,000	813,199		(14,265)			5.000	2.820	FA	14,167	37,500	10/02/2014	02/15/2030
650035 C4 8	NEW YORK ST URBAN DEV CORP REV			2	1FE	729,112	111.400	724,100	650,000	702,132		(15,459)			5.000	2.384	MS	9,569	32,500	03/29/2018	03/15/2028
650035 YY 8	NEW YORK ST URBAN DEV CORP REV			2	1FE	2,988,375	111.734	2,793,350	2,500,000	2,671,300		(50,410)			5.000	2.750	MS	36,806	125,000	03/14/2013	03/15/2026
65887P SA 4	NORTH DAKOTA PUB FIN AUTH			2	1FE	571,175	115.193	575,965	500,000	539,325		(7,544)			5.000	3.201	AO	6,250	25,000	07/10/2015	10/01/2035

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
66285W PP 5	NORTH TEX TWY AUTH REV			2	1FE	499,375	108.588	542,940	500,000	499,455		26			4.000	4.010	JJ	10,000	20,000	09/18/2015.	01/01/2035.
663903 DM 1	NORTHEAST OHIO REGL SWR DIST WASTEWTR RE			2	1FE	864,600	103.669	777,518	750,000	763,882		(15,387)			6.038	3.854	MN	5,786	45,285	08/15/2012.	11/15/2040.
677561 LN 0	OHIO ST HOSP FAC REV			1	1FE	1,000,000	100.515	1,005,150	1,000,000	1,000,000					3.276	3.276	JJ	5,096		10/30/2019.	01/01/2042.
67884F SU 1	OKLAHOMA DEV FIN AUTH LEASE REV			2	1FE	1,207,343	114.168	1,198,764	1,050,000	1,128,145		(16,232)			5.000	3.180	JD	4,375	52,500	10/02/2014.	06/01/2034.
679086 DU 9	OKLAHOMA ST CAP IMPT AUTH ST AGY FAC REV			2	1FE	593,760	115.179	575,895	500,000	546,406		(9,550)			5.000	2.791	JJ	12,500	25,000	09/25/2014.	07/01/2028.
681793 8E 8	OMAHA PUB PWR DIST NEB ELEC REV			2	1FE	573,665	107.989	539,945	500,000	518,400		(8,413)			5.000	3.161	FA	10,417	25,000	09/21/2012.	02/01/2037.
681810 LJ 4	OMAHA NEB SAN SEW REV			2	1FE	552,885	113.818	569,090	500,000	536,820		(5,332)			4.000	2.711	AO	5,000	20,000	10/26/2016.	04/01/2030.
684545 ZA 7	ORANGE CNTY FLA TOURIST DEV TAX REV			2	1FE	574,020	113.233	566,165	500,000	550,853		(6,865)			4.000	2.361	AO	5,000	20,000	06/17/2016.	10/01/2032.
684545 ZE 9	ORANGE CNTY FLA TOURIST DEV TAX REV			2	1FE	576,385	121.990	609,950	500,000	555,156		(7,213)			5.000	3.171	AO	6,250	25,000	11/30/2016.	10/01/2028.
708796 7C 5	PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M			2	1FE	500,000	104.635	523,175	500,000	500,000					3.200	3.200	AO	4,000	16,000	08/25/2017.	10/01/2032.
709224 V7 1	PENNSYLVANIA ST TPK COMMN TPK REV			2	1FE	1,000,000	99.732	997,320	1,000,000	1,000,000					3.579	3.579	JD	5,468		10/25/2019.	12/01/2043.
717817 SM 3	PHILADELPHIA PA ARPT REV			2	1FE	1,090,981	108.626	1,189,455	1,095,000	1,091,747		198			4.000	4.031	JD	1,947	43,800	10/01/2015.	06/15/2032.
73358W RQ 9	PORT AUTH N Y & N J			2	1FE	1,106,780	110.723	1,107,230	1,000,000	1,072,055		(14,218)			5.310	3.591	FA	22,125	53,100	06/22/2017.	08/01/2046.
73358W TM 6	PORT AUTH N Y & N J				1FE	588,990	113.031	565,155	500,000	539,684		(10,149)			5.000	2.710	MS	8,333	25,000	11/12/2014.	09/01/2023.
73358W TU 8	PORT AUTH N Y & N J			2	1FE	855,570	114.552	859,140	750,000	804,032		(10,525)			5.000	3.320	MS	12,500	37,500	10/01/2014.	09/01/2032.
73358W VY 7	PORT AUTH N Y & N J			2	1FE	565,525	115.682	578,410	500,000	537,704		(6,334)			5.000	3.440	MN	4,167	25,000	04/28/2015.	05/01/2033.
746189 PR 4	PURDUE UNIV IND UNIV REVS			2	1FE	964,152	101.958	917,622	900,000	914,446		(28,515)			5.000	1.761	JJ	22,500	45,000	03/29/2018.	07/01/2024.
756872 GJ 0	RED RIV ED FIN CORP TEX ED REV			2	1FE	1,487,248	100.751	1,410,514	1,400,000	1,409,161		(44,637)			5.000	1.753	MS	20,611	70,000	03/29/2018.	03/15/2026.
762197 LP 4	RHODE ISLAND HEALTH & EDL BLDG CORP HIGH				1FE	605,900	106.810	534,050	500,000	523,526		(12,411)			5.000	2.360	MN	4,167	25,000	11/07/2012.	11/01/2021.
762197 VL 2	RHODE ISLAND HEALTH & EDL BLDG CORP HIGH			2	1FE	616,325	123.478	629,738	510,000	594,925		(9,821)			5.000	2.600	MS	7,508	25,500	09/28/2017.	09/15/2028.
762197 VN 8	RHODE ISLAND HEALTH & EDL BLDG CORP HIGH			2	1FE	595,570	122.307	611,535	500,000	576,472		(8,774)			5.000	2.780	MS	7,361	25,000	09/28/2017.	09/15/2030.
762232 AN 6	RHODE ISLAND ST COMM CORP REV			2	1FE	1,144,010	120.469	1,204,690	1,000,000	1,102,424		(14,058)			5.000	3.229	JD	2,222	50,000	12/06/2016.	06/15/2028.
786134 VD 5	SACRAMENTO CNTY CALIF SANTN DIST FING AU			1	1FE	648,219	104.317	678,061	650,000	648,750		295			3.203	3.256	JD	1,735	20,820	03/29/2018.	12/01/2023.
790407 JQ 4	ST JOHNS CNTY FLA SALES TAX REV			2	1FE	1,126,890	117.427	1,115,557	950,000	1,049,375		(17,301)			5.000	2.840	AO	11,875	47,500	03/26/2015.	10/01/2028.
794665 FQ 7	SALES TAX ASSET RECEIVABLE CORP N Y			2	1FE	601,165	117.770	588,850	500,000	551,780		(9,999)			5.000	2.680	AO	5,278	25,000	09/24/2014.	10/15/2028.
79574C AS 2	SALT RIVER PROJ ARIZ AGRIC IMPT & PWR DI			2	1FE	572,795	117.197	585,985	500,000	542,347		(7,034)			5.000	3.280	JD	2,083	25,000	05/26/2015.	12/01/2035.
79765R 5F 2	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL			2	1FE	1,003,590	100.823	1,008,230	1,000,000	1,003,590					3.523	3.478	MN			12/16/2019.	11/01/2041.
816705 JE 8	SEMINOLE CNTY FLA WTR & SWR REV			2	1FE	524,180	112.197	560,985	500,000	514,468		(2,237)			4.000	3.441	AO	5,000	20,000	05/01/2015.	10/01/2030.
816705 KH 9	SEMINOLE CNTY FLA WTR & SWR REV			2	1FE	560,820	113.774	568,870	500,000	559,472		(1,348)			4.000	2.610	AO	5,000		09/18/2019.	10/01/2040.
833102 ZC 3	SNOHOMISH CNTY WASH PUB UTIL DIST NO 001			2	1FE	558,970	117.185	585,925	500,000	536,148		(5,384)			5.000	3.631	JD	2,083	25,000	06/19/2015.	12/01/2040.
837123 GL 6	SOUTH CAROLINA ST PORTS AUTH PORTS REV			2	1FE	483,930	105.886	529,430	500,000	485,159		321			4.000	4.191	JJ	10,000	20,000	10/21/2015.	07/01/2045.
837123 LD 8	SOUTH CAROLINA ST PORTS AUTH PORTS REV			2	1FE	1,000,000	100.519	1,005,190	1,000,000	1,000,000					3.875	3.875	JJ	4,413		11/14/2019.	07/01/2055.
837227 4C 8	SOUTH CENT CONN REGL WTR AUTH WTR SYS RE			2	1FE	562,230	111.617	558,085	500,000	542,424		(5,838)			4.000	2.590	FA	8,333	20,000	06/16/2016.	08/01/2035.
880461 SB 5	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR			2	1FE	469,656	103.865	493,359	475,000	469,990		164			3.450	3.523	JJ	8,194	16,383	12/13/2017.	07/01/2040.
88278P ZM 9	TEXAS ST UNIV SYS FING REV			2	1FE	1,000,000	98.913	989,130	1,000,000	1,000,000					3.289	3.289	MS	3,654		10/25/2019.	03/15/2040.
882854 WT 5	TEXAS WTR DEV BRD REV			2	1FE	529,030	112.137	560,685	500,000	518,022		(2,779)			4.000	3.310	AO	4,222	20,000	10/07/2015.	10/15/2032.
89602N E9 1	TRIBOROUGH BRDG & TUNL AUTH N Y REVS			2	1FE	611,290	112.775	563,875	500,000	539,644		(11,123)			5.000	2.531	MN	3,194	25,000	01/11/2013.	11/15/2025.
89602N ZF 4	TRIBOROUGH BRDG & TUNL AUTH N Y REVS			2	1FE	619,820	111.180	555,900	500,000	536,559		(12,163)			5.000	2.351	MN	3,194	25,000	08/03/2012.	11/15/2024.
914302 AP 9	UNIVERSITY HOUSTON TEX UNIV REVS			2	1Z	57,276	104.144	57,279	55,000	55,387		(330)			5.000	4.349	FA	1,039	2,750	07/25/2013.	02/15/2030.
914302 BL 7	UNIVERSITY HOUSTON TEX UNIV REVS			2	1FE	984,114	104.258	985,238	945,000	951,658		(5,673)			5.000	4.349	FA	17,850	47,250	07/25/2013.	02/15/2030.
914641 Y2 5	UNIVERSITY NEB UNIV REVS			2	1FE	899,198	109.570	821,775	750,000	790,874		(15,589)			5.000	2.730	JJ	18,750	37,500	05/17/2012.	07/01/2027.

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
915138 NY 3	UNIVERSITY TOLEDO OHIO GEN RCPTS				1FE	605,275	128.482	642,410	500,000	589,106		(8,149)			5.000	2.830	JD	2,083	25,000	12/20/2017.	06/01/2029.
915138 PL 9	UNIVERSITY TOLEDO OHIO GEN RCPTS			2	1FE	250,000	105.032	262,580	250,000	250,000					4.258	4.258	JD	887	10,645	04/18/2018.	06/01/2044.
915200 TY 5	UNIVERSITY VT & ST AGRIC COLLEGE			2	1FE	1,119,740	108.496	1,084,960	1,000,000	1,038,703		(13,175)			5.000	3.510	AO	12,500	50,000	03/19/2013.	10/01/2038.
915260 BU 6	UNIVERSITY WIS HOSPS & CLINICS AUTH REV				1FE	1,125,707	104.665	968,151	925,000	958,337		(26,069)			5.000	2.060	AO	11,563	46,250	02/28/2013.	04/01/2021.
915260 BW 2	UNIVERSITY WIS HOSPS & CLINICS AUTH REV				1FE	647,072	111.889	593,012	530,000	571,087		(11,981)			5.000	2.500	AO	6,625	26,500	02/28/2013.	04/01/2023.
91802R AH 2	UTILITY DEBT SECURITIZATION AUTH N Y			2	1FE	1,166,315	114.832	1,148,320	1,000,000	1,074,377		(17,467)			5.000	2.991	JD	2,222	50,000	05/01/2014.	12/15/2029.
92778V BL 1	VIRGINIA COLLEGE BLDG AUTH VA EDL FACS R			2	1FE	1,652,550	118.990	1,665,860	1,400,000	1,571,444		(31,339)			5.000	2.424	FA	29,167	70,000	03/29/2018.	02/01/2031.
928075 GU 8	VIRGINIA PORT AUTH COMWLTH PORT FD REV			2	1FE	582,975	117.721	588,605	500,000	556,251		(9,341)			5.000	2.780	JJ	12,500	25,000	01/18/2017.	07/01/2029.
92812U K5 6	VIRGINIA ST HSG DEV AUTH COMWLTH MTG - R				1FE	497,460	100.313	499,017	497,460	497,461		0			2.750	2.740	MON	1,140	12,512	04/25/2013.	04/25/2042.
940093 7A 9	WASHINGTON ST UNIV REVS			2	1FE	591,005	116.606	583,030	500,000	550,774		(8,823)			5.000	2.900	AO	6,250	25,000	02/12/2015.	04/01/2029.
940093 7B 7	WASHINGTON ST UNIV REVS			2	1FE	588,615	116.265	581,325	500,000	549,495		(8,587)			5.000	2.950	AO	6,250	25,000	02/12/2015.	04/01/2030.
944514 TJ 7	WAYNE CNTY MICH ARPT AUTH REV			2	1FE	1,079,960	117.391	1,173,910	1,000,000	1,050,614		(7,435)			5.000	4.030	JD	4,167	50,000	09/23/2015.	12/01/2032.
944514 VT 2	WAYNE CNTY MICH ARPT AUTH REV			2	1FE	120,076	123.775	123,775	100,000	116,139		(1,804)			5.000	2.720	JD	417	5,000	09/28/2017.	12/01/2029.
95308R FG 9	WEST HARRIS CNTY TEX REGL WTR AUTH WTR S			2	1FE	1,183,430	107.178	1,071,780	1,000,000	1,045,816		(22,577)			5.000	2.580	JD	2,222	50,000	05/22/2013.	12/15/2023.
95308R FH 7	WEST HARRIS CNTY TEX REGL WTR AUTH WTR S			2	1FE	587,965	107.138	535,690	500,000	522,032		(10,843)			5.000	2.670	JD	1,111	25,000	05/22/2013.	12/15/2024.
956724 AQ 1	WEST VA WTR DEV AUTH INFRASTRUCTURE EXCE			2	1FE	747,071	115.551	751,082	650,000	721,300		(14,826)			5.000	2.413	JJ	16,250	32,500	03/29/2018.	07/01/2029.
968369 AA 6	WILKES CNTY GA HOSP AUTH REV			2	1FE	5,490,000	103.171	5,664,088	5,490,000	5,490,000					7.200	7.200	MON	12,234	395,790	12/27/2010.	02/20/2037.
977100 CX 2	WISCONSIN ST GEN FD ANNUAL APPROPRIATION			1	1FE	869,787	99.838	898,542	900,000	886,664		9,691			1.616	2.757	MN	2,424	14,544	03/29/2018.	05/01/2021.
977100 FD 3	WISCONSIN ST GEN FD ANNUAL APPROPRIATION			2	1FE	702,408	118.535	711,210	600,000	676,515		(10,894)			5.000	2.789	MN	5,000	30,000	07/24/2017.	05/01/2036.
2599999. U.S. Special Revenue & Assessment Obligations - Issuer Obligations						127,487,579	XXX	125,912,758	114,542,460	120,430,508	0	(1,492,259)	0	0	XXX	XXX	XXX	1,321,905	5,282,675	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																					
3131WR K2 0	FH ZJ1213 - RMBS			4	1	167,814	107.248	171,152	159,585	167,841		89			4.000	2.908	MON	532	2,660	10/25/2013.	02/01/2041.
3131X4 2S 3	FH ZK1685 - RMBS			4	1	206	103.195	209	202	202		(0)			4.500	3.334	MON	1	3	06/03/2009.	07/01/2024.
3131X4 2T 1	FH ZK1686 - RMBS			4	1	13,498	104.230	14,204	13,628	13,476		13			4.000	4.571	MON	45	182	06/04/2009.	07/01/2024.
3131X4 2U 8	FH ZK1687 - RMBS			4	1	41,572	104.243	43,753	41,972	41,674		18			4.000	4.298	MON	140	560	06/04/2009.	07/01/2024.
3131X5 AP 7	FH ZK1814 - RMBS			4	1	198,625	103.402	199,703	193,133	194,808		(290)			4.500	3.847	MON	724	3,621	09/03/2009.	10/01/2024.
3131X5 B4 3	FH ZK1859 - RMBS			4	1	11,470	103.236	11,418	11,060	11,284		(18)			4.500	3.060	MON	41	166	10/21/2009.	09/01/2024.
3131X5 D3 3	FH ZK1922 - RMBS			4	1	60,351	103.970	60,507	58,196	59,131		14			4.500	3.463	MON	218	873	11/04/2009.	10/01/2024.
3131XJ S5 2	FH ZL3240 - RMBS			4	1	1,071,499	105.406	1,081,436	1,025,972	1,069,840		713			3.500	2.688	MON	2,992	14,962	06/06/2012.	06/01/2042.
3131XM FM 2	FH ZL5572 - RMBS			4	1	1,204,365	107.028	1,236,829	1,155,612	1,196,690		1,746			4.000	3.206	MON	3,852	19,260	02/14/2014.	04/01/2043.
3131XN 6U 2	FH ZL7183 - RMBS			4	1	96,247	106.803	97,768	91,541	96,210		166			4.000	2.892	MON	305	1,526	10/29/2013.	10/01/2043.
3131XP DV 7	FH ZL7316 - RMBS			4	1	543,871	106.993	549,776	513,843	547,190		1,848			4.000	2.612	MON	1,713	8,564	07/29/2014.	11/01/2043.
3131XQ TK 2	FH ZL8654 - RMBS			4	1	261,747	105.965	261,371	246,658	264,285		612			4.000	2.446	MON	822	4,111	11/05/2014.	11/01/2044.
3131XR BB 9	FH ZL9034 - RMBS			4	1	1,114,307	105.342	1,118,915	1,062,174	1,107,315		(615)			3.500	2.655	MON	3,098	12,392	02/25/2015.	02/01/2045.
31329J PV 3	FH ZA1336 - RMBS			4	1	1,342,863	103.029	1,332,127	1,292,963	1,337,639		131			3.000	2.396	MON	3,232	16,162	07/26/2012.	07/01/2042.
31329J PX 9	FH ZA1338 - RMBS			4	1	1,003,620	103.031	1,000,129	970,707	999,651		(134)			3.000	2.475	MON	2,427	12,134	07/19/2012.	08/01/2042.
31329K XH 2	FH ZA2480 - RMBS			4	1	12,312,717	102.648	13,075,986	12,738,666	12,303,627		(10,477)			3.000	3.780	MON	31,847	191,080	11/30/2018.	11/01/2037.
31329K YU 2	FH ZA2523 - RMBS			4	1	7,639,176	104.545	7,857,465	7,515,868	7,638,022		7,938			4.000	3.497	MON	25,053	125,264	11/30/2018.	09/01/2038.
3132A4 6K 9	FH ZS4474 - RMBS			4	1	677,413	105.406	691,140	655,694	675,484		(299)			3.500	2.911	MON	1,912	9,562	02/23/2012.	03/01/2042.
3132A4 PW 2	FH ZS4037 - RMBS			4	1	672,057	105.796	683,457	646,014	671,488		70			3.500	2.746	MON	1,884	11,305	10/21/2014.	05/01/2044.

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
3132A5 A4 7	FH ZS4527 - RMBS			4	1	765,356	106.601	792,354	743,290	769,739		(57)			4.000	3.208	MON	2,478	12,388	08/28/2013	08/01/2043
3132A5 AY 1	FH ZS4523 - RMBS			4	1	462,937	105.359	485,243	460,562	462,172		(290)			3.500	3.413	MON	1,343	6,717	08/06/2013	07/01/2043
3132A5 XA 8	FH ZS5173 - RMBS			4	1	2,975	103.236	3,206	3,105	3,074		5			4.500	5.796	MON	12	47	08/23/2007	09/01/2021
3132A6 TF 0	FH ZS5950 - RMBS			4	1	66,915	104.328	67,157	64,371	65,575		(66)			4.500	3.281	MON	241	966	10/06/2009	09/01/2024
3132HM ZZ 7	FH Q11660 - RMBS	CF		4	1	2,344,006	98.371	2,218,136	2,254,868	2,329,069		(7,316)			3.000	2.434	MON	5,637	68,172	09/18/2012	10/01/2042
3132L5 SE 4	FH V80517 - RMBS	CF		4	1	2,105,433	102.680	2,044,612	1,991,247	2,115,851		(2,312)			4.000	2.675	MON	6,637	81,335	07/28/2014	10/01/2043
3132M9 5A 8	FH Q29241 - RMBS	CF		4	1	3,004,432	102.952	2,892,881	2,809,932	2,992,165		(4,346)			4.000	2.580	MON	9,366	115,867	10/08/2014	10/01/2044
3132QU 3B 7	FH Q37993 - RMBS	CF		4	1	1,298,822	102.089	1,244,845	1,219,372	1,309,039		5,639			4.000	2.446	MON	4,065	50,941	01/19/2016	12/01/2045
3136AC U5 8	FNR 1315E EP - CMO/RMBS			4	1	969,460	103.870	968,826	932,734	958,909		(1,028)			3.500	2.642	MON	2,720	29,952	11/22/2013	08/25/2042
3136AE ZQ 3	FNR 1356B P - CMO/RMBS			4	1	3,089,693	101.196	3,163,206	3,125,835	3,096,028		2,885			2.500	2.721	MON	6,512	71,195	11/12/2013	06/25/2043
3136AF Y8 1	FNR 1389A PA - CMO/RMBS			4	1	349,600	102.474	345,613	337,269	347,044		(11)			3.500	2.680	MON	984	10,754	12/10/2013	02/25/2043
3137AC P3 7	FHR 3879F NW - CMO/RMBS			4	1	39,206	102.119	38,222	37,428	38,180		(32)			4.000	2.259	MON	125	943	07/12/2011	09/15/2040
3137B4 Z5 8	FHR 4261B PA - CMO/RMBS			4	1	598,265	102.228	596,314	583,318	593,545		122			3.000	2.463	MON	1,458	16,029	11/25/2013	07/15/2032
3137B8 PP 6	FHR 4322A PA - CMO/RMBS			4	1	411,732	106.446	415,176	390,036	411,125		1,253			4.000	2.918	MON	1,300	14,219	04/03/2014	03/15/2044
31385X NF 0	FN 555790 - RMBS			4	1	99,336	104.006	101,915	97,989	100,642		(2,873)			3.888	2.640	MON	317	3,661	01/22/2004	10/01/2033
3138EN 7M 5	FN AL6299 - RMBS	CF		4	1	1,004,415	100.409	953,545	949,661	1,008,452		1,782			3.500	2.244	MON	2,770	34,158	01/28/2015	01/01/2045
3138EN WV 7	FN AL6059 - RMBS	CF		4	1	3,154,063	102.836	3,139,258	3,052,684	3,159,980		1,443			4.000	3.193	MON	10,176	125,499	03/29/2018	11/01/2044
3138EN WX 3	FN AL6061 - RMBS			4	1	700,986	105.342	713,569	677,383	696,635		(3,600)			3.500	2.891	MON	1,976	22,481	11/19/2014	11/01/2044
3138WG EZ 3	FN AS6451 - RMBS	CF		4	1	1,450,562	100.444	1,393,739	1,387,579	1,443,354		(3,336)			3.500	2.703	MON	4,047	49,392	01/22/2016	01/01/2046
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
3138WH XR 8	FN AS7887 - RMBS	CF		4	1	2,200,844	98.491	2,205,815	2,239,611	2,201,379		768			3.000	3.300	MON	5,599	68,591	03/29/2018	09/01/2041
3138WK 3E 3	FN AS9796 - RMBS			4	1	15,847,882	105.331	16,661,492	15,818,222	15,846,582		(1,300)			3.500	3.439	MON	46,136	461,365	01/18/2019	06/01/2047
3138WT UT 1	FN AT5993 - RMBS	CF		4	1	3,287,075	98.390	3,290,754	3,344,602	3,286,782		843			3.000	3.286	MON	8,362	102,263	03/29/2018	05/01/2043
3138Y1 3L 7	FN AX0802 - RMBS			4	1	783,962	105.708	786,906	744,415	785,990		(11,278)			3.500	2.358	MON	2,171	23,020	02/12/2015	10/01/2044
3138Y6 MY 7	FN AX4874 - RMBS	CF		4	1	1,807,022	100.409	1,711,711	1,704,738	1,786,167		(7,140)			3.500	2.511	MON	4,972	60,808	01/15/2015	12/01/2044
3138YE 5V 5	FN AY1759 - RMBS	CF		4	1	1,287,211	100.409	1,266,939	1,261,778	1,287,293		(947)			3.500	3.075	MON	3,680	44,664	01/17/2018	02/01/2045
31390U MU 7	FN 656571 - RMBS			4	1	65,800	105.725	69,393	65,635	67,593		(101)			4.790	3.261	MON	262	2,676	06/02/2005	05/01/2033
31402H Z2 0	FN 729861 - RMBS			4	1	69,673	104.684	70,727	67,562	69,976		511			3.838	2.663	MON	216	2,697	01/23/2004	11/01/2033
31402R AD 1	FN 735404 - RMBS			4	1	295	103.236	315	305	303		(4)			4.500	5.496	MON	1	(79)	11/07/2007	04/01/2020
31403D YB 9	FN 746006 - RMBS			4	1	313,869	104.865	317,816	303,072	315,727		(10,517)			3.898	2.737	MON	984	13,956	03/24/2004	12/01/2033
31405Q AX 6	FN 795722 - RMBS			4	1	124,180	104.421	127,754	122,345	125,855		(1,065)			4.185	2.983	MON	427	5,134	10/04/2004	10/01/2034
3140FP C9 8	FN BE3695 - RMBS			4	1	1,633,056	103.807	1,659,444	1,598,586	1,633,952		897			3.500	3.029	MON	4,663	27,975	05/30/2019	06/01/2047
3140GY GZ 6	FN BH9215 - RMBS			4	1	1,295,178	103.988	1,312,180	1,261,857	1,295,086		(92)			3.500	2.952	MON	3,680	22,083	06/05/2019	01/01/2048
3140H5 AW 1	FN BJ3620 - RMBS			4	1	856,651	105.120	858,013	816,223	850,120		(5,008)			4.000	2.966	MON	2,721	32,436	01/05/2018	01/01/2048
3140JQ TE 3	FN BN7748 - RMBS			4	1	308,263	104.086	308,819	296,696	307,772		(491)			3.500	2.507	MON	865	2,596	09/27/2019	09/01/2049
3140Q9 NW 9	FN CA2204 - RMBS			4	1	5,935,641	105.642	6,024,829	5,703,063	5,948,229		12,588			4.500	3.049	MON	21,386	192,478	02/12/2019	08/01/2048
3140QA NN 6	FN CA3096 - RMBS			4	1	3,764,775	105.628	3,793,219	3,591,111	3,769,892		5,116			4.500	2.724	MON	13,467	121,200	03/22/2019	02/01/2049
3140X4 M4 5	FN FM1278 - RMBS			4	1	5,183,880	102.862	5,210,925	5,065,938	5,176,852		(7,028)			3.000	2.331	MON	12,665	50,659	07/30/2019	07/01/2034
3140X4 ZN 9	FN FM1648 - RMBS			4	1	1,419,640	101.436	1,420,495	1,400,385	1,419,670		29			2.500	2.122	MON	2,917	5,835	10/15/2019	01/01/2033
31410L UV 2	FN 890796 - RMBS	CF		4	1	1,438,544	100.917	1,419,356	1,406,459	1,438,375		(930)			3.500	3.004	MON	4,102	50,142	01/17/2018	12/01/2045
31412U AJ 9	FN 934809 - RMBS			4	1	38,321	103.588	38,336	37,008	37,471		(98)			4.500	3.547	MON	139	1,347	09/18/2009	03/01/2024

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
31414R PK 5	FN 973926 - RMBS			4	1	37,518	103.453	38,240	36,963	37,383		(29)			4.790	2.946	MON	148	1,211	04/15/2008.	05/01/2038.
31416X FA 3	FN AB1960 - RMBS			4	1	553,297	107.870	557,470	516,798	548,315		(4,517)			4.000	2.720	MON	1,723	19,412	12/03/2014.	12/01/2040.
31418V KJ 0	FN AD7496 - RMBS			4	1	34,182	103.619	35,156	33,928	34,030		(9)			3.500	3.260	MON	99	1,020	01/13/2011.	01/01/2026.
2699999. U.S. Special Revenue - Residential Mortgage-Backed Securities						102,907,322	XXX	104,746,747	101,198,490	102,836,273	0	(40,321)	0	0	XXX	XXX	XXX	296,784	2,586,520	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Commercial Mortgage-Backed Securities																					
3137B9 BZ 7	FHMS KF03 A - CMBS			4	1	8,183	99.951	8,179	8,183	8,183					2.125	2.148	MON	3	(16)	04/08/2014.	01/25/2021.
2799999. U.S. Special Revenue - Commercial Mortgage-Backed Securities						8,183	XXX	8,179	8,183	8,183	0	0	0	0	XXX	XXX	XXX	3	(16)	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Other Loan-Backed and Structured Securities																					
696550 A4 4	PALM BEACH CNTY FLA SCH BRD CTFS PARTN			2	1FE	736,782	117.069	760,949	650,000	717,718		(10,997)			5.000	2.962	FA	13,542	32,500	03/29/2018.	08/01/2032.
2899999. U.S. Special Revenue - Other Loan-Backed and Structured Securities						736,782	XXX	760,949	650,000	717,718	0	(10,997)	0	0	XXX	XXX	XXX	13,542	32,500	XXX	XXX
3199999. Total - U.S. Special Revenue & Special Assessment Obligations						231,139,865	XXX	231,428,632	216,399,133	223,992,682	0	(1,543,577)	0	0	XXX	XXX	XXX	1,632,233	7,901,680	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
00287Y AQ 2	ABBVIE INC			1,2	2FE	1,497,375	105.648	1,584,720	1,500,000	1,498,475		253			3.600	3.621	MN	7,050	54,000	05/05/2015.	05/14/2025.
00507U AS 0	ALLERGAN FUNDING SCS		C	1,2	2FE	747,338	105.091	788,183	750,000	748,491		257			3.800	3.843	MS	8,392	28,500	03/03/2015.	03/15/2025.
00913R AD 8	AIR LIQUIDE FINANCE SA		C	1,2	1FE	2,800,620	99.423	2,982,690	3,000,000	2,821,200		20,580			2.500	3.501	MS	19,583	75,000	02/12/2019.	09/27/2026.
010392 FQ 6	ALABAMA POWER CO			1,2	1FE	2,630,691	101.230	2,733,210	2,700,000	2,660,093		16,886			2.450	3.137	MS	16,721	66,150	03/29/2018.	03/30/2022.
025816 BW 8	AMERICAN EXPRESS CO			2	1FE	2,498,125	105.140	2,628,500	2,500,000	2,498,576		421			3.700	3.717	FA	38,028	92,500	12/19/2018.	08/03/2023.
02665W BF 7	AMERICAN HONDA FINANCE CORP			1	1FE	1,868,490	99.769	1,945,496	1,950,000	1,911,080		24,503			1.650	2.995	JJ	15,104	32,175	03/29/2018.	07/12/2021.
02665W BP 5	AMERICAN HONDA FINANCE CORP			1	1FE	967,170	103.105	1,031,050	1,000,000	973,097		5,927			2.900	3.608	FA	10,875	29,000	01/02/2019.	02/16/2024.
026874 15 6	AMERICAN INTERNATION GRP EQY WARRANT				2Z	158	10.280	267	26	158	8						N/A			01/20/2011.	01/19/2021.
03523T BP 2	ANHEUSER-BUSCH INBEV WORLDWIDE INC			1	2FE	1,237,898	101.788	1,359,888	1,336,000	1,303,924		11,885			2.500	3.497	JJ	15,401	59,266	12/10/2013.	07/15/2022.
03524B AF 3	ANHEUSER-BUSCH INBEV FINANCE INC			1	2FE	3,184,440	113.425	3,402,750	3,000,000	3,165,296		(3,879)			4.625	4.257	FA	57,813	138,750	07/30/2014.	02/01/2044.
05531F AV 5	BB&T CORP			2	1FE	1,644,971	100.211	1,703,587	1,700,000	1,675,382		17,480			2.050	3.149	MN	4,937	34,850	03/29/2018.	05/10/2021.
05565E AW 5	BMW US CAPITAL LLC			1,2	1FE	2,010,220	103.761	2,075,220	2,000,000	2,008,216		(2,004)			3.450	3.314	AO	15,142	69,000	02/20/2019.	04/12/2023.
05567L T3 1	BNP PARIBAS SA		C		1FE	1,007,190	103.172	1,031,720	1,000,000	1,000,990		(908)			5.000	4.901	JJ	23,056	50,000	10/26/2011.	01/15/2021.
06051G FB 0	BANK OF AMERICA CORP				1FE	2,321,775	107.494	2,418,615	2,250,000	2,310,209		(11,566)			4.125	3.413	JJ	40,992	46,406	02/21/2019.	01/22/2024.
06051G HD 4	BANK OF AMERICA CORP			1,2,5	1FE	1,359,000	105.014	1,427,140	1,359,000	1,359,000					3.419	3.419	JD	1,420	46,464	12/12/2017.	12/20/2028.
06051G HL 6	BANK OF AMERICA CORP			1,2,5	1FE	2,126,840	105.238	2,104,760	2,000,000	2,116,294		(10,546)			3.864	2.158	JJ	33,917		08/28/2019.	07/23/2024.
06406F AD 5	BANK OF NEW YORK MELLON CORP			2	1FE	2,065,976	101.023	2,222,506	2,200,000	2,107,070		23,678			2.200	3.450	FA	18,150	48,400	03/29/2018.	08/16/2023.
07274N AL 7	BAYER US FINANCE II LLC			1,2	2FE	992,710	109.159	1,091,590	1,000,000	993,559		574			4.375	4.463	JD	1,944	43,750	06/19/2018.	12/15/2028.
075887 BA 6	BECTON DICKINSON AND CO			1	2FE	1,732,430	101.943	1,784,003	1,750,000	1,745,508		2,315			3.125	3.269	MN	8,051	54,688	11/15/2013.	11/08/2021.
10373Q BE 9	BP CAPITAL MARKETS AMERICA INC			1,2	1FE	2,250,000	106.550	2,397,375	2,250,000	2,250,000					3.410	3.410	FA	29,838	38,363	02/06/2019.	02/11/2026.
12189L AK 7	BURLINGTON NORTHERN SANTA FE LLC			1,2	1FE	5,357,950	116.248	5,812,400	5,000,000	5,335,640		(9,353)			4.375	3.919	MS	72,917	218,750	07/07/2017.	09/01/2042.
12189L BA 8	BURLINGTON NORTHERN SANTA FE LLC			1,2	1FE	1,177,344	106.754	1,281,048	1,200,000	1,181,164		2,177			3.250	3.491	JD	1,733	39,000	03/29/2018.	06/15/2027.
126408 GV 9	CSX CORP			1,2	2FE	497,495	102.615	513,075	500,000	499,579		283			4.250	4.312	JD	1,771	21,250	05/20/2011.	06/01/2021.
126650 DC 1	CVS HEALTH CORP			1	2FE	796,594	101.663	810,254	797,000	796,834		134			3.350	3.368	MS	8,307	26,700	03/06/2018.	03/09/2021.
149123 CF 6	CATERPILLAR INC			1,2	1FE	1,981,800	100.413	2,008,260	2,000,000	1,981,903		103			3.250	3.298	MS	18,417		09/16/2019.	09/19/2049.
14912L 6T 3	CATERPILLAR FINANCIAL SERVICES CORP			1	1FE	2,835,067	100.248	3,057,564	3,050,000	2,875,405		23,229			2.400	3.374	FA	28,873	73,200	03/29/2018.	08/09/2026.
166764 AH 3	CHEVRON CORP			1,2	1FE	3,000,000	104.106	3,123,180	3,000,000	3,000,000					3.191	3.191	JD	1,861	95,730	06/17/2013.	06/24/2023.
172967 FT 3	CITIGROUP INC				1FE	1,615,290	104.849	1,572,735	1,500,000	1,542,302		(19,848)			4.500	3.060	JJ	31,313	67,500	02/24/2016.	01/14/2022.
19123M AA 1	COCA-COLA EUROPEAN PARTNERS PLC		C	1	2FE	2,767,614	100.907	2,774,943	2,750,000	2,755,228		(7,233)			3.500	3.224	MS	28,340	96,250	03/20/2018.	09/15/2020.

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
191241 AE 8	COCA-COLA FEMSA SAB DE CV		C	1	1FE	4,741,355	105.658	5,018,755	4,750,000	4,746,262		871			3.875	3.897	MN	17,895	184,063	01/13/2014.	11/26/2023.
20030N BH 3	COMCAST CORP			1	1FE	6,384,963	115.908	7,244,250	6,250,000	6,366,562		(6,689)			4.250	4.064	JJ	122,483	265,625	02/14/2017.	01/15/2033.
20030N BP 5	COMCAST CORP			1,2	1FE	2,207,693	117.303	2,346,060	2,000,000	2,186,121		(9,124)			4.400	3.597	FA	33,244	88,000	07/24/2017.	08/15/2035.
21685W DD 6	RABOBANK NEDERLAND NV		C		1FE	2,408,215	104.149	2,395,427	2,300,000	2,326,888		(12,154)			3.875	3.295	FA	35,402	89,125	07/30/2012.	02/08/2022.
224044 CF 2	COX COMMUNICATIONS INC			1,2	2FE	859,800	110.775	1,107,750	1,000,000	878,286		4,837			4.800	6.041	FA	20,000	48,000	10/27/2015.	02/01/2035.
22546Q AF 4	CREDIT SUISSE (NEW YORK BRANCH)				1FE	1,705,900	101.409	1,774,658	1,750,000	1,746,497		5,680			4.375	4.721	FA	31,050	76,563	12/06/2011.	08/05/2020.
22546Q AP 2	CREDIT SUISSE AG (NEW YORK BRANCH)				1FE	2,358,878	106.391	2,393,798	2,250,000	2,349,508		(9,370)			3.625	2.616	MS	25,375	40,781	07/09/2019.	09/09/2024.
23636T AA 8	DANONE SA		C	1	2FE	3,324,300	102.249	3,578,715	3,500,000	3,443,445		21,630			3.000	3.695	JD	4,667	105,000	12/18/2013.	06/15/2022.
25179M AV 5	DEVON ENERGY CORP			1,2	2FE	1,499,325	118.586	1,778,790	1,500,000	1,499,552		61			5.850	5.856	JD	3,900	87,750	12/10/2015.	12/15/2025.
25243Y AP 4	DIAGEO CAPITAL PLC		C	1	1FE	1,089,950	101.515	1,015,150	1,000,000	1,005,771		(10,432)			4.828	3.734	JJ	22,262	48,280	08/04/2010.	07/15/2020.
254687 CZ 7	WALT DISNEY CO			1,2	1FE	2,505,925	107.034	2,675,850	2,500,000	2,503,072		(577)			3.700	3.670	MS	27,236	95,000	09/24/2014.	09/15/2024.
25468P DE 3	WALT DISNEY CO			1	1FE	984,650	100.258	1,002,580	1,000,000	995,502		6,195			2.150	2.796	MS	6,211	21,500	03/22/2018.	09/17/2020.
25470D AE 9	DISCOVERY COMMUNICATIONS LLC			1	2FE	1,987,540	103.287	2,065,740	2,000,000	1,997,827		1,416			4.375	4.453	JD	3,889	87,500	06/13/2011.	06/15/2021.
25470D AK 5	DISCOVERY COMMUNICATIONS LLC			1,2	2FE	999,150	103.885	1,038,850	1,000,000	999,530		81			3.450	3.460	MS	10,158	34,500	02/25/2015.	03/15/2025.
26442C AS 3	DUKE ENERGY CAROLINAS LLC			1,2	1FE	2,201,153	103.308	2,324,430	2,250,000	2,205,624		4,472			2.950	3.271	JD	5,531	66,375	03/19/2019.	12/01/2026.
26443C AA 1	DUKE UNIVERSITY HEALTH SYSTEM INC			1,2	1FE	996,310	111.678	1,116,780	1,000,000	996,503		70			3.920	3.941	JD	3,267	39,200	07/07/2017.	06/01/2047.
26444H AC 5	DUKE ENERGY FLORIDA LLC			1,2	1FE	999,400	104.577	1,045,770	1,000,000	999,564		54			3.200	3.207	JJ	14,756	32,000	01/03/2017.	01/15/2027.
28370T AG 4	EL PASO PIPELINE PARTNERS OPERATING COMP			1,2	2FE	1,762,720	106.881	2,137,620	2,000,000	1,859,818		27,430			4.300	6.169	MN	14,333	86,000	02/24/2016.	05/01/2024.
29273R AY 5	ENERGY TRANSFER PARTNERS LP			1,2	2FE	1,091,525	107.321	1,341,513	1,250,000	1,157,655		18,924			4.900	7.012	FA	25,521	61,250	02/24/2016.	02/01/2024.
31428X AX 4	FEDEX CORP			1	2FE	3,080,580	114.202	3,426,060	3,000,000	3,063,949		(3,159)			4.900	4.691	JJ	67,783	147,000	01/24/2014.	01/15/2034.
31428X BM 7	FEDEX CORP			1,2	2FE	1,244,975	103.411	1,292,638	1,250,000	1,246,343		441			3.300	3.346	MS	12,146	41,250	01/03/2017.	03/15/2027.
341099 CP 2	DUKE ENERGY FLORIDA LLC			1,2	1FE	997,960	101.688	1,016,880	1,000,000	999,624		223			3.100	3.124	FA	11,711	31,000	08/15/2011.	08/15/2021.
35137L AB 1	FOX CORP			1,2	2FE	1,000,000	106.566	1,065,660	1,000,000	1,000,000					4.030	4.030	JJ	17,463	20,150	01/15/2019.	01/25/2024.
370334 BZ 6	GENERAL MILLS INC			1,2	2FE	2,240,550	105.380	2,371,050	2,250,000	2,243,046		857			3.200	3.249	FA	28,200	72,000	01/09/2017.	02/10/2027.
370334 CD 4	GENERAL MILLS INC			1	2FE	999,860	101.805	1,018,050	1,000,000	999,938		46			3.200	3.205	AO	6,667	32,000	04/03/2018.	04/16/2021.
377373 AG 0	GLAXOSMITHKLINE CAPITAL PLC		C	1,2	1FE	2,238,210	104.300	2,346,750	2,250,000	2,239,952		1,742			3.000	3.109	JD	5,625	46,125	03/18/2019.	06/01/2024.
38141E A6 6	GOLDMAN SACHS & CO				1FE	1,073,400	101.765	1,017,650	1,000,000	1,004,523		(9,632)			6.000	4.978	JD	2,667	60,000	06/13/2011.	06/15/2020.
38141G GQ 1	GOLDMAN SACHS GROUP INC				1FE	2,269,848	104.942	2,361,195	2,250,000	2,253,680		(2,214)			5.250	5.140	JJ	50,531	118,125	12/07/2011.	07/27/2021.
404280 AK 5	HSBC HOLDINGS PLC		C		1FE	5,480,189	103.716	5,393,232	5,200,000	5,276,538		(58,217)			5.100	3.889	AO	63,353	265,200	12/26/2018.	04/05/2021.
404280 BK 4	HSBC HOLDINGS PLC		C	2,5	1FE	3,911,960	106.997	4,279,880	4,000,000	3,923,033		7,663			4.041	4.322	MS	48,492	161,640	07/24/2018.	03/13/2028.
423012 AG 8	HEINEKEN NV		C	1,2	2FE	4,088,920	112.139	4,485,560	4,000,000	4,084,820		(1,687)			4.350	4.217	MS	44,467	174,000	05/16/2017.	03/29/2047.
42824C AG 4	HEWLETT PACKARD ENTERPRISE CO			1,2	2FE	1,499,580	101.136	1,517,040	1,500,000	1,499,934		84			3.600	3.601	AO	11,400	54,000	09/30/2015.	10/15/2020.
438516 BW 5	HONEYWELL INTERNATIONAL INC			1,2	1FE	3,243,273	101.229	3,289,943	3,250,000	3,243,783		511			2.300	2.344	FA	29,692		07/30/2019.	08/15/2024.
459200 HG 9	INTERNATIONAL BUSINESS MACHINES CORP			1	1FE	1,139,604	99.990	1,199,880	1,200,000	1,163,074		13,517			1.875	3.124	FA	9,375	22,500	03/29/2018.	08/01/2022.
46625H HU 7	JPMORGAN CHASE & CO				1FE	963,220	101.777	1,017,770	1,000,000	996,349		4,453			4.250	4.729	AO	8,972	42,500	02/22/2011.	10/15/2020.
46625H HZ 6	JPMORGAN CHASE & CO				1FE	1,781,903	103.495	1,811,163	1,750,000	1,755,311		(3,718)			4.625	4.392	MN	11,466	80,938	08/11/2011.	05/10/2021.
46647P BA 3	JPMORGAN CHASE & CO			1,2,5	1FE	3,250,000	108.533	3,527,323	3,250,000	3,250,000					3.960	3.961	JJ	54,340	64,350	01/22/2019.	01/29/2027.
46647P BF 2	JPMORGAN CHASE & CO			1,2,5	1FE	1,000,000	99.887	998,870	1,000,000	1,000,000					2.301	2.301	AO	6,967		09/05/2019.	10/15/2025.
49456B AG 6	KINDER MORGAN INC			1,2	2FE	885,320	117.812	1,178,120	1,000,000	900,624		3,911			5.300	6.340	JD	4,417	53,000	09/11/2015.	12/01/2034.
55907R AA 6	MAGELLAN MIDSTREAM PARTNERS LP			1	2FE	2,022,960	102.464	2,049,280	2,000,000	2,003,065		(2,711)			4.250	4.104	FA	35,417	85,000	06/09/2011.	02/01/2021.
559080 AH 9	MAGELLAN MIDSTREAM PARTNERS LP			1,2	2FE	998,710	102.290	1,022,900	1,000,000	999,284		124			3.200	3.215	MS	9,422	32,000	02/25/2015.	03/15/2025.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
565849 AL 0	MARATHON OIL CORP			1,2	2FE	1,995,420	105.910	2,118,200	2,000,000	1,997,288		442			3.850	3.878	JD	6,417	77,000	06/01/2015	06/01/2025
57629W CE 8	MASSMUTUAL GLOBAL FUNDING II				1FE	1,444,890	102.600	1,539,000	1,500,000	1,454,162		9,272			2.750	3.494	JD	1,031	41,250	01/02/2019	06/22/2024
57636Q AB 0	MASTERCARD INC			1	1FE	1,763,755	106.121	1,857,118	1,750,000	1,760,001		(2,160)			3.375	3.230	AO	14,766	59,063	03/29/2018	04/01/2024
58013M EM 2	MCDONALDS CORP			1	2FE	1,207,413	101.440	1,268,000	1,250,000	1,238,338		5,461			2.625	3.101	JJ	15,130	32,813	11/18/2013	01/15/2022
58013M EZ 3	MCDONALD'S CORP			1,2	2FE	2,929,685	118.604	3,261,610	2,750,000	2,911,132		(7,302)			4.700	4.181	JD	7,899	129,250	05/09/2017	12/09/2035
582839 AJ 5	MEAD JOHNSON NUTRITION CO			1	1FE	5,008,750	100.889	5,044,450	5,000,000	5,002,903		(3,244)			3.000	2.932	MN	19,167	150,000	02/15/2018	11/15/2020
58933Y AJ 4	MERCK & CO INC			1	1FE	2,470,475	119.319	2,982,975	2,500,000	2,473,791		647			4.150	4.221	MN	12,392	103,750	05/14/2014	05/18/2043
58933Y AQ 8	MERCK & CO INC			1	1FE	2,643,894	100.999	2,726,973	2,700,000	2,668,637		14,220			2.350	2.922	FA	24,851	63,450	03/29/2018	02/10/2022
58933Y AT 2	MERCK & CO INC			1,2	1FE	994,250	110.628	1,106,280	1,000,000	994,811		123			3.700	3.732	FA	14,492	37,000	02/05/2015	02/10/2045
594918 BP 8	MICROSOFT CORP			1,2	1FE	3,071,776	99.868	3,195,776	3,200,000	3,137,326		37,710			1.550	2.808	FA	19,702	49,600	03/29/2018	08/08/2021
595620 AQ 8	MIDAMERICAN ENERGY CO			1,2	1FE	1,999,360	104.285	2,085,700	2,000,000	1,999,478		62			3.100	3.104	MN	10,333	62,000	01/23/2017	05/01/2027
617446 7P 8	MORGAN STANLEY			1	1FE	1,005,770	102.018	1,020,180	1,000,000	1,000,437		(746)			5.500	5.420	JJ	23,986	55,000	02/24/2011	07/24/2020
61747W AF 6	MORGAN STANLEY			1	1FE	443,325	103.857	519,285	500,000	491,292		7,585			5.750	7.483	JJ	12,458	28,750	11/30/2011	01/25/2021
61747Y DW 2	MORGAN STANLEY				1FE	992,770	100.033	1,000,330	1,000,000	999,716		3,984			2.650	3.058	JJ	11,336	26,500	03/29/2018	01/27/2020
61761J B3 2	MORGAN STANLEY				1FE	993,350	100.416	1,004,160	1,000,000	998,599		3,005			2.800	3.112	JD	1,167	28,000	03/29/2018	06/16/2020
641062 AE 4	NESTLE HOLDINGS INC			1,2	1FE	1,824,358	107.301	1,877,768	1,750,000	1,816,104		(8,254)			3.500	2.763	MS	16,503	30,625	03/27/2019	09/24/2025
654106 AF 0	NIKE INC			1,2	1FE	183,898	101.674	203,348	200,000	186,820		1,681			2.375	3.467	MN	792	4,750	03/29/2018	11/01/2026
674599 CS 2	OCCIDENTAL PETROLEUM CORP			1,2	2FE	995,060	102.087	1,020,870	1,000,000	995,229		169			3.500	3.559	FA	13,903		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
69351U AP 8	PPL ELECTRIC UTILITIES CORP			1,2	1FE	1,693,003	101.593	1,727,081	1,700,000	1,697,740		1,271			3.000	3.081	MS	15,017	51,000	03/29/2018	09/15/2021
713448 DX 3	PEPSICO INC			1,2	1FE	1,169,640	100.285	1,203,420	1,200,000	1,186,856		9,881			2.000	2.874	AO	5,067	24,000	03/29/2018	04/15/2021
717081 ES 8	PFIZER INC			1,2	1FE	1,499,235	103.860	1,557,900	1,500,000	1,499,354		119			2.950	2.961	MS	13,029	22,617	03/04/2019	03/15/2024
74456Q AX 4	PUBLIC SERVICE ELECTRIC AND GAS CO			1	1FE	4,835,863	100.873	4,741,031	4,700,000	4,710,779		(16,945)			3.500	3.125	FA	62,144	164,500	10/18/2011	08/15/2020
75625Q AB 5	RECKITT BENCKISER TREASURY SERVICES PLC		C	1,2	1FE	758,003	104.190	781,425	750,000	753,363		(888)			3.625	3.488	MS	7,552	27,188	03/26/2014	09/21/2023
75625Q AD 1	RECKITT BENCKISER TREASURY SERVICES PLC		C	1,2	1FE	1,419,840	101.997	1,529,955	1,500,000	1,433,185		13,345			2.750	3.841	JD	573	41,250	01/02/2019	06/26/2024
80685Q AA 4	SCHLUMBERGER OILFIELD UK PLC		C	1,2	1FE	2,953,260	101.705	3,051,150	3,000,000	2,994,129		5,413			4.200	4.395	JJ	58,100	126,000	02/10/2011	01/15/2021
822582 AX 0	SHELL INTERNATIONAL FINANCE BV		C	1	1FE	1,968,291	104.872	2,045,004	1,950,000	1,962,685		(3,260)			3.400	3.208	FA	25,599	66,300	03/29/2018	08/12/2023
82620K AT 0	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV		C	1	1FE	3,127,320	119.144	3,574,320	3,000,000	3,121,286		(2,445)			4.200	3.956	MS	36,750	126,000	05/22/2017	03/16/2047
828807 DG 9	SIMON PROPERTY GROUP LP			1,2	1FE	2,497,525	99.521	2,488,025	2,500,000	2,497,668		143			2.000	2.021	MS	15,000		09/04/2019	09/13/2024
84756N AB 5	SPECTRA ENERGY PARTNERS LP			1,2	2FE	499,835	102.998	514,990	500,000	499,972		18			4.600	4.604	JD	1,022	23,500	06/06/2011	06/15/2021
855244 AD 1	STARBUCKS CORP			1,2	2FE	1,759,330	106.083	1,803,411	1,700,000	1,740,573		(10,782)			3.850	3.125	AO	16,363	65,450	03/29/2018	10/01/2023
857477 AT 0	STATE STREET CORP				1FE	3,206,080	107.560	3,441,920	3,200,000	3,204,841		(765)			3.550	3.520	FA	41,969	113,600	03/29/2018	08/18/2025
863667 AB 7	STRYKER CORP			1	1FE	4,612,185	100.075	4,503,375	4,500,000	4,500,562		(14,607)			4.375	4.040	JJ	90,781	196,875	01/31/2011	01/15/2020
88579Y AV 3	3M CO			1,2	1FE	1,332,550	100.138	1,452,001	1,450,000	1,354,293		12,494			2.250	3.356	MS	9,244	32,625	03/29/2018	09/19/2026
886546 AB 6	TIFFANY & CO			1,2	2FE	997,020	104.731	1,047,310	1,000,000	1,027,360		(5,252)			3.800	3.175	AO	9,500	38,000	09/22/2014	10/01/2024
89152U AF 9	TOTAL CAPITAL SA		C	1	1FE	1,029,130	102.460	1,024,600	1,000,000	1,011,317		(10,223)			4.125	3.045	JJ	17,531	41,250	03/22/2018	01/28/2021
89153V AL 3	TOTAL CAPITAL INTERNATIONAL SA	C	C	1	1FE	4,962,450	107.112	5,355,600	5,000,000	4,982,861		3,621			3.750	3.838	AO	42,188	187,500	01/08/2014	04/10/2024
89236T FS 9	TOYOTA MOTOR CREDIT CORP			1	1FE	2,499,325	104.994	2,624,850	2,500,000	2,499,449		124			3.350	3.356	JJ	40,247	41,875	01/03/2019	01/08/2024
89352H AK 5	TRANSCANADA PIPELINES LTD		C	1,2	2FE	3,954,800	105.386	4,215,440	4,000,000	3,980,706		4,635			3.750	3.888	AO	31,250	150,000	11/13/2013	10/16/2023
89352H AM 1	TRANSCANADA PIPELINES LTD		C	1,2	2FE	795,105	114.068	855,510	750,000	785,617		(1,850)			4.625	4.172	MS	11,563	34,688	05/06/2014	03/01/2034
907818 DV 7	UNION PACIFIC CORP			1,2	1FE	1,734,561	106.100	1,803,700	1,700,000	1,724,641		(5,713)			3.750	3.356	MS	18,771	63,750	03/29/2018	03/15/2024

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
911312 BC 9	UNITED PARCEL SERVICE INC.			1,2	1FE	1,121,124	101.120	1,162,880	1,150,000	1,132,990		6,811			2.350	3.000	MN	3,378	27,025	03/29/2018.	05/16/2022.
91324P CW 0	UNITEDHEALTH GROUP INC.			1	1FE	1,997,920	107.228	2,144,560	2,000,000	1,998,506		184			3.450	3.462	JJ	31,817	69,000	12/15/2016.	01/15/2027.
91324P CY 6	UNITEDHEALTH GROUP INC.			1	1FE	1,668,550	106.756	1,814,852	1,700,000	1,673,912		3,074			3.375	3.616	AO	12,113	57,375	03/29/2018.	04/15/2027.
92343V CQ 5	VERIZON COMMUNICATIONS INC.			1,2	2FE	928,700	115.926	1,159,260	1,000,000	939,386		2,706			4.400	4.983	MN	7,333	44,000	09/28/2015.	11/01/2034.
927804 FJ 8	VIRGINIA ELECTRIC AND POWER CO.			1,2	2FE	1,006,860	103.331	1,033,310	1,000,000	1,004,107		(1,593)			3.450	3.273	MS	11,500	34,500	03/29/2018.	09/01/2022.
94974B FC 9	WELLS FARGO & CO.				1FE	1,018,420	103.271	1,032,710	1,000,000	1,005,479		(2,380)			3.500	3.238	MS	10,986	35,000	02/14/2014.	03/08/2022.
95000U 2D 4	WELLS FARGO & CO.			1,2	1FE	2,495,550	111.396	2,784,900	2,500,000	2,495,894		344			4.150	4.172	JJ	45,247	51,875	01/16/2019.	01/24/2029.
95000U 2F 9	WELLS FARGO & CO.			1,2,5	1FE	1,250,000	103.766	1,297,075	1,250,000	1,250,000					3.196	3.197	JD	1,554	19,975	06/10/2019.	06/17/2027.
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.						234,250,710	XXX	247,376,031	234,292,026	234,319,902	8	131,191	0	0	XXX	XXX	XXX	2,458,729	7,760,446	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																					
161542 DQ 5	CFLAT 04AQ1 M2 - RMBS.			4	1FM	31,768	100.181	127,942	127,711	14,093		1,575			3.592	49.030	MON	76	4,971	11/21/2006.	05/25/2034.
452570 AE 4	IMSA 072 2A - RMBS.			4	1FM	261,348	100.712	263,209	261,348	268,089	11,060	534			2.292	1.294	MON	99	6,209	03/27/2007.	04/25/2037.
55265K 2G 3	MASTR 0311 7A2 - CMO/RMBS.			4	1FM	180,231	101.083	188,974	186,950	183,928		1,014			5.250	5.823	MON	818	8,463	12/23/2005.	12/25/2033.
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.						3,428,052	XXX	3,523,286	3,502,343	3,420,773	11,060	3,081	0	0	XXX	XXX	XXX	8,066	33,788	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
05526Q AA 4	BAMLL 15200P A - CMBS.			4	1FM	2,433,496	103.684	2,592,109	2,500,000	2,447,659		8,981			3.218	3.674	MON	6,704	80,450	05/09/2018.	04/15/2033.
06035R AR 7	BANK 18BK14 A3 - CMBS.			4	1FM	2,496,484	110.078	2,751,947	2,500,000	2,496,462		(5)			3.966	3.997	MON	8,263	99,150	10/25/2018.	09/17/2060.
065404 BB 0	BANK 18BK10 A5 - CMBS.			4	1FM	1,544,991	107.893	1,618,388	1,500,000	1,537,154		(4,172)			3.688	3.337	MON	4,610	55,320	01/26/2018.	02/17/2061.
08160B AD 6	BMARK 18B5 A4 - CMBS.			4	1FM	5,149,999	111.876	5,593,816	5,000,000	5,131,652		(13,489)			4.208	3.854	MON	17,532	210,380	07/27/2018.	07/17/2051.
08161C AE 1	BMARK 18B2 A5 - CMBS.			4	1FM	3,604,983	109.127	3,819,445	3,500,000	3,587,074		(9,729)			3.882	3.528	MON	11,322	135,867	02/09/2018.	02/17/2051.
08162C AC 4	BMARK 18B6 A3 - CMBS.			4	1FM	1,514,977	110.373	1,655,587	1,500,000	1,513,203		(1,441)			3.995	3.889	MON	4,994	59,925	09/20/2018.	10/13/2051.
08162F AE 3	BMARK 19B12 A5 - CMBS.			4	1FM	1,287,497	103.850	1,298,128	1,250,000	1,286,125		(1,371)			3.116	2.770	MON	3,245	12,982	07/19/2019.	08/16/2052.
08162T BA 0	BMARK 18B7 A3 - CMBS.			4	1FM	4,039,833	112.120	4,484,782	4,000,000	4,035,488		(4,009)			4.241	4.131	MON	14,137	169,640	11/09/2018.	05/16/2053.
12591K AD 7	COMM 13CR12 A3 - CMBS.			4	1FM	2,168,438	104.369	2,087,379	2,000,000	2,070,336		(24,846)			3.765	2.588	MON	6,275	75,300	03/26/2015.	10/15/2046.
12595V AC 1	COMM 18COR3 A2 - CMBS.			4	1FM	5,049,757	109.151	5,457,532	5,000,000	5,041,620		(5,025)			3.961	3.851	MON	16,504	198,050	05/04/2018.	05/12/2051.
12626L AE 2	COMM 13CR11 A4 - CMBS.			4	1FM	2,362,148	106.300	2,391,750	2,250,000	2,295,465		(11,858)			4.258	3.663	MON	7,984	95,805	01/24/2014.	08/12/2050.
17291D AD 5	CGCMT 18C5 A4 - CMBS.			4	1FM	5,149,779	111.797	5,589,845	5,000,000	5,129,441		(13,362)			4.228	3.880	MON	17,617	211,400	06/07/2018.	06/12/2051.
17324D AU 8	CGCMT 15P1 A5 - CMBS.			4	1FM	5,157,227	106.638	5,331,875	5,000,000	5,094,096		(15,912)			3.717	3.339	MON	15,488	185,850	12/09/2015.	09/17/2048.
17325G AD 8	CGCMT 16C3 A4 - CMBS.			4	1FM	1,438,594	103.985	1,559,776	1,500,000	1,447,497		6,464			3.154	3.747	MON	3,943	47,310	08/08/2018.	11/18/2049.
17326F AD 9	CGCMT 17C4 A4 - CMBS.			4	1FM	982,148	106.348	1,063,482	1,000,000	984,362		1,625			3.471	3.718	MON	2,893	34,710	08/10/2018.	10/17/2050.
23312L AS 7	DBJPM 16C1 A4 - CMBS.			4	1FM	1,613,613	104.386	1,565,784	1,500,000	1,575,270		(11,510)			3.276	2.386	MON	4,095	49,140	07/28/2016.	05/12/2049.
23312V AF 3	DBJPM 16C3 A5 - CMBS.			4	1FM	1,544,985	102.290	1,534,347	1,500,000	1,530,523		(4,349)			2.890	2.553	MON	3,613	43,350	07/26/2016.	08/12/2049.
350910 AN 5	FTST 064TS A - CMBS.			4	1FM	4,661,079	102.287	4,744,059	4,637,973	4,638,417		(1,681)			5.401	5.417	MON	13,917	249,440	12/11/2006.	12/13/2028.
36191Y BB 3	GSMS 11GC5 A4 - CMBS.			4	1FM	3,308,403	101.510	3,299,076	3,250,000	3,275,140		(18,881)			3.707	3.031	MON	10,040	120,477	03/29/2018.	08/12/2044.
36249K AC 4	GSMS 10C1 A2 - CMBS.			4	1FE	1,029,960	100.392	1,003,916	1,000,000	1,000,483		(3,695)			4.592	4.239	MON	3,827	45,920	08/04/2010.	08/10/2043.
36260J AD 9	GSMS 19GC39 A4 - CMBS.			4	1FM	3,089,829	107.302	3,219,072	3,000,000	3,084,949		(4,880)			3.567	3.223	MON	8,918	62,423	05/09/2019.	05/10/2052.
46645U AT 4	JPMCC 16JP4 A4 - CMBS.			4	1FM	2,059,996	106.783	2,135,666	2,000,000	2,042,890		(5,694)			3.648	3.298	MON	6,081	72,966	12/05/2016.	12/17/2049.
67087M AA 4	OBP 10OBP CTF - CMBS.			4	1FM	1,749,990	99.916	1,748,528	1,750,000	1,747,042		222			4.646	4.670	MON	6,776	81,309	06/25/2010.	07/15/2045.
90276Y AE 3	UBSCM 19C16 A4 - CMBS.			4	1FM	2,574,981	107.357	2,683,925	2,500,000	2,570,151		(4,830)			3.605	3.255	MON	7,510	60,080	03/27/2019.	04/17/2052.

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
92937U AD 0	WFRBS 13C13 A4 - CMBS			4	1FM	4,634,910	102.256	4,601,517	4,500,000	4,545,131		(14,300)			3.001	2.658	MON	11,254	135,045	04/17/2013.	05/17/2045.
95000A AU 1	WFCM 15P2 A4 - CMBS			4	1FM	1,802,444	107.299	1,877,730	1,750,000	1,782,336		(5,081)			3.809	3.459	MON	5,555	66,657	12/08/2015.	12/17/2048.
95000P AE 4	WFCM 16C37 A5 - CMBS			4	1FM	1,544,931	107.962	1,619,430	1,500,000	1,532,178		(4,245)			3.794	3.444	MON	4,743	56,910	12/09/2016.	12/15/2049.
95001J AW 7	WFCM 18C44 A4 - CMBS			4	1FM	2,019,890	109.697	2,193,938	2,000,000	2,016,604		(2,010)			3.948	3.836	MON	6,580	78,960	04/30/2018.	05/17/2051.
95001R AW 9	WFCM 18C48 A4 - CMBS			4	1FM	10,099,910	110.440	11,044,039	10,000,000	10,089,584		(10,080)			4.037	3.925	MON	33,642	403,700	12/07/2018.	01/17/2052.
95001W BA 5	WFCM 19C49 A4 - CMBS			4	1FM	5,049,885	108.514	5,425,718	5,000,000	5,045,815		(4,071)			3.760	3.648	MON	15,667	141,000	02/21/2019.	03/15/2052.
95002D BD 0	WFCM 18C47 A3 - CMBS			4	1FM	1,868,424	111.291	2,058,882	1,850,000	1,866,228		(1,853)			4.175	4.064	MON	6,436	77,238	10/09/2018.	09/16/2061.
95002M AW 9	WFCM 19C52 A4 - CMBS			4	1FM	4,039,680	99.999	3,999,946	4,000,000	4,038,239		(1,441)			2.643	2.530	MON	8,810	35,240	08/05/2019.	08/15/2052.
3499999. Industrial & Miscellaneous - Commercial Mortgage-Backed Securities						97,073,259	XXX	102,051,414	95,237,973	96,478,614	0	(186,528)	0	0	XXX	XXX	XXX	298,968	3,451,993	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
02587A AL 8	AMXCA 172 A - ABS			4	1FE	1,513,652	100.482	1,507,222	1,500,000	1,501,140		(13,323)			2.190	2.168	MON	1,460	41,514	03/23/2018.	09/16/2024.
02587A AN 4	AMXCA 192 A - ABS			4	1FE	1,749,897	101.762	1,780,831	1,750,000	1,749,919		22			2.670	2.687	MON	2,077	29,333	04/22/2019.	11/15/2024.
05377R CR 3	AESOP 171 B - ABS			4	1FE	1,999,169	101.715	2,034,291	2,000,000	1,999,589		154			3.410	3.443	MON	2,084	68,200	03/08/2017.	09/20/2023.
05588U AA 0	HGVGI 19A A - ABS			4	1FE	1,723,704	102.041	1,759,324	1,724,141	1,723,726		22			3.280	3.282	N/A	943	40,179	04/03/2019.	09/26/2033.
05683L AA 4	BCC 181 A1 - CDO		C	4	1FE	1,000,000	100.000	1,000,000	1,000,000	1,000,000					2.894	2.924	JAJO	5,627	35,320	03/12/2018.	04/23/2031.
08763Q AA 0	BTNY2 2 A1 - CDO		C	4	1FE	1,250,000	100.000	1,250,000	1,250,000	1,250,000					3.015	3.019	JAJO	6,596	45,733	06/05/2018.	04/30/2031.
14041N FT 3	COMET 191 A - ABS			4	1FE	1,999,652	102.028	2,040,553	2,000,000	1,999,750		99			2.840	2.863	MON	2,524	44,967	02/20/2019.	12/16/2024.
17119B AD 9	CCART 16B A4 - ABS			4	1FE	713,246	99.921	712,818	713,378	713,362		32			1.870	1.883	MON	593	13,340	10/26/2016.	02/15/2022.
17305E GR 0	CCCIT 18A6 A6 - ABS			4	1FE	5,313,984	103.708	5,444,642	5,250,000	5,300,389		(13,596)			3.210	2.872	JD	11,235	168,525	02/21/2019.	12/09/2024.
28415P AA 2	EHGVT 16A A - ABS			4	1FE	330,942	100.003	330,956	330,947	330,944		0			2.730	2.746	MON	151	8,201	06/22/2016.	04/25/2028.
34528Q EC 4	FORDF 155 A - ABS			4	1FE	1,005,938	100.227	1,002,266	1,000,000	1,000,992		(1,763)			2.390	2.220	MON	1,062	23,900	02/15/2017.	08/15/2022.
34528Q GS 7	FORDF 191 A - ABS			4	1FE	1,999,713	101.463	2,029,269	2,000,000	1,999,738		25			2.840	2.865	MON	2,524	38,813	04/02/2019.	03/15/2024.
34532F AD 4	FORDL 19A A3 - ABS			4	1FE	2,249,824	100.915	2,270,587	2,250,000	2,249,910		86			2.900	2.922	MON	2,900	52,563	02/20/2019.	05/15/2022.
34532R AA 4	FORDR 18REV1 A - ABS			4	1FE	2,998,947	103.928	3,117,840	3,000,000	2,999,213		142			3.190	3.217	MON	4,253	95,700	01/23/2018.	07/15/2031.
36257F AD 2	GMCAR 192 A3 - ABS			4	1FE	4,249,654	100.841	4,285,727	4,250,000	4,249,761		107			2.650	2.668	MON	4,693	74,771	04/09/2019.	02/16/2024.
36321J AC 8	GALXY 28 A1 - CDO		C	4	1FE	3,000,000	100.000	3,000,000	3,000,000	3,000,000					3.101	3.113	JAJO	20,156	136,448	06/29/2018.	07/15/2031.
38137H BU 1	GLD11 11RR AR2 - CDO			4	1FE	3,000,000	99.510	2,985,300	3,000,000	3,000,000					3.073	3.080	JAJO	19,208	109,494	12/08/2017.	01/21/2031.
65478W AE 5	NAROT 16C A4 - ABS			4	1FE	5,188,484	99.744	5,336,291	5,350,000	5,314,652		79,966			1.380	2.787	MON	3,281	73,830	03/29/2018.	01/17/2023.
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	133,390	100.048	133,480	133,416	133,377		9			2.580	2.604	MON	105	2,111	10/14/2015.	09/20/2032.
82652K AA 2	SRFC 171 A - ABS			4	1FE	229,652	100.723	231,327	229,667	229,654		1			2.910	2.911	MON	204	5,697	03/13/2017.	03/20/2034.
82652M AA 8	SRFC 192 A - ABS			4	1FE	798,427	100.094	799,394	798,643	798,431		4			2.590	2.592	MON	632	8,529	07/16/2019.	05/20/2036.
82652N AA 6	SRFC 193 A - ABS			4	1FE	931,432	99.998	931,432	931,447	931,432		0			2.340	2.352	MON	666	3,512	10/17/2019.	08/20/2036.
82653E AB 3	SRFC 191 B - ABS			4	1FE	1,144,366	101.358	1,160,156	1,144,617	1,210,963		66,597			3.420	1.476	MON	1,196	30,313	03/12/2019.	01/22/2036.
92347Y AC 8	VZOT 19A B - ABS			4	1FE	1,249,617	101.667	1,270,837	1,250,000	1,249,714		97			3.020	3.049	MON	1,153	29,047	03/05/2019.	09/20/2023.
92348A AD 7	VZOT 19C C - ABS			4	1FE	999,838	99.476	994,762	1,000,000	999,849		11			2.160	2.175	MON	660	4,320	10/01/2019.	04/22/2024.
92348R AB 4	VZOT 173 A1B - ABS			4	1FE	785,348	100.044	785,690	785,348	785,348					2.035	2.126	MON	533	20,280	10/11/2017.	04/20/2022.
92349F AB 9	VZOT 181 A1B - ABS			4	1FE	3,000,000	100.058	3,001,733	3,000,000	3,000,000					2.025	2.054	MON	2,025	77,166	03/06/2018.	09/20/2022.
3599999. Industrial & Miscellaneous - Other Loan-Backed and Structured Securities						51,308,776	XXX	51,943,435	51,391,605	51,471,755	0	118,693	0	0	XXX	XXX	XXX	98,855	1,283,320	XXX	XXX
3899999. Total - Industrial & Miscellaneous (Unaffiliated)						386,060,798	XXX	404,894,166	384,423,946	385,691,045	11,068	66,437	0	0	XXX	XXX	XXX	2,864,618	12,529,547	XXX	XXX

Totals

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
7699999. Total - Issuer Obligations						430,034,397	XXX	443,600,139	415,699,031	423,616,078	484,459	(1,819,509)	0	0	XXX	XXX	XXX	4,323,073	14,538,382	XXX	XXX
7799999. Total - Residential Mortgage-Backed Securities						109,508,375	XXX	111,440,499	107,767,273	109,395,617	11,060	(38,379)	0	0	XXX	XXX	XXX	317,112	2,766,160	XXX	XXX
7899999. Total - Commercial Mortgage-Backed Securities						97,855,248	XXX	102,814,996	95,984,215	97,253,014	0	(189,858)	0	0	XXX	XXX	XXX	301,625	3,477,316	XXX	XXX
7999999. Total - Other Loan-Backed and Structured Securities						52,045,558	XXX	52,704,384	52,041,605	52,189,473	0	107,696	0	0	XXX	XXX	XXX	112,397	1,315,820	XXX	XXX
8399999. Grand Total - Bonds						689,443,578	XXX	710,560,018	671,492,123	682,454,182	495,519	(1,940,050)	0	0	XXX	XXX	XXX	5,054,206	22,097,678	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			170.000	8,400	49.410	8,400	5,782		54		2,440		2,440		10/09/2018.	
000361 10 5	AAR ORD			140.000	6,314	45.100	6,314	6,388		42		1,086		1,086		10/09/2018.	
00081T 10 8	ACCO BRANDS ORD			435.000	4,072	9.360	4,072	4,115		54		(44)		(44)		08/14/2019.	
000957 10 0	ABM INDUSTRIES ORD			270.000	10,182	37.710	10,182	8,818	50	194		1,512		1,512		10/09/2018.	
001055 10 2	AFLAC ORD			3,120.000	165,048	52.900	165,048	92,419		3,370		22,901		22,901		12/18/2018.	
001084 10 2	AGCO ORD			270.000	20,858	77.250	20,858	15,755		170		5,827		5,827		10/09/2018.	
001228 10 5	AG MORTGAGE INVEST TRUST REIT ORD			140.000	2,159	15.420	2,159	2,225	63	63		(67)		(67)		06/28/2019.	
00123Q 10 4	AGNC INVESTMENT REIT ORD			1,935.000	34,211	17.680	34,211	35,548	310	3,909		271		271		10/09/2018.	
00130H 10 5	THE AES CORPORATION			2,680.000	53,332	19.900	53,332	39,744		1,463		14,579		14,579		10/09/2018.	
001547 10 8	AK STEEL HOLDING ORD			1,270.000	4,178	3.290	4,178	6,109				1,321		1,321		10/09/2018.	
00163U 10 6	AMAG PHARMACEUTICALS ORD			145.000	1,765	12.170	1,765	1,730				35		35		08/14/2019.	
00164V 10 3	AMC NETWORKS CL A ORD			180.000	7,110	39.500	7,110	10,795				(2,768)		(2,768)		10/09/2018.	
00165C 10 4	AMC ENTERTAINMENT HOLDINGS CL A ORD			225.000	1,629	7.240	1,629	2,439		90		(810)		(810)		08/14/2019.	
001744 10 1	AMN HEALTHCARE ORD			190.000	11,839	62.310	11,839	10,015				1,074		1,074		10/09/2018.	
00182C 10 3	ANI PHARMACEUTICALS ORD			40.000	2,467	61.670	2,467	3,287				(820)		(820)		06/28/2019.	
00191U 10 2	ASGN ORD			210.000	14,904	70.970	14,904	14,767				3,459		3,459		10/09/2018.	
00206R 10 2	AT&T ORD			25,514.000	997,087	39.080	997,087	776,940		50,774		262,707		262,707		06/28/2019.	
002474 10 4	AZZ ORD			110.000	5,055	45.950	5,055	5,023		75		615		615		10/09/2018.	
002535 30 0	AARONS ORD			280.000	15,991	57.110	15,991	14,358	11	39		4,217		4,217		10/09/2018.	
002824 10 0	ABBOTT LABORATORIES ORD			6,443.996	559,725	86.860	559,725	170,031		8,210		93,631		93,631		02/03/2014.	
00287Y 10 9	ABBVIE ORD			5,520.000	488,741	88.540	488,741	522,082		23,626		(20,148)		(20,148)		10/09/2018.	
002896 20 7	ABERCROMBIE AND FITCH CL A ORD			280.000	4,841	17.290	4,841	5,446		224		(773)		(773)		10/09/2018.	
003654 10 0	ABIOMED ORD			180.000	30,706	170.590	30,706	71,116				(27,801)		(27,801)		10/09/2018.	
00401C 10 8	ACACIA COMMUNICATIONS ORD			120.000	8,137	67.810	8,137	6,692				1,445		1,445		03/19/2019.	
00404A 10 9	ACADIA HEALTHCARE COMPANY ORD			350.000	11,627	33.220	11,627	13,545				2,629		2,629		10/09/2018.	
004225 10 8	ACADIA PHARMACEUTICALS ORD			400.000	17,112	42.780	17,112	8,468				10,644		10,644		10/09/2018.	
004239 10 9	ACADIA REALTY REIT ORD			330.000	8,557	25.930	8,557	9,263	96	370		716		716		10/09/2018.	
00434H 10 8	ACCELERON PHARMA ORD			160.000	8,483	53.020	8,483	8,050				1,515		1,515		10/09/2018.	
00448Q 20 1	ACHILLION PHARMACEUTICALS ORD			585.000	3,528	6.030	3,528	2,802				725		725		08/14/2019.	
004498 10 1	ACI WORLDWIDE ORD			470.000	17,806	37.885	17,806	12,427				4,801		4,801		10/09/2018.	
00507V 10 9	ACTIVISION BLIZZARD ORD			2,860.000	169,941	59.420	169,941	222,079		1,058		36,751		36,751		10/09/2018.	
00508X 20 3	ACTUANT CL A ORD			250.000	6,508	26.030	6,508	6,668		10		1,260		1,260		10/09/2018.	
00508Y 10 2	ACUITY BRANDS ORD			170.000	23,460	138.000	23,460	21,430		88		3,919		3,919		10/09/2018.	
006739 10 6	ADDUS HOMECARE ORD			50.000	4,861	97.220	4,861	3,747				1,114		1,114		06/28/2019.	
00724F 10 1	ADOBE ORD			1,955.000	644,779	329.810	644,779	234,741				202,479		202,479		12/18/2018.	
00737L 10 3	ADTALEM GLOBAL EDUCATION ORD			250.000	8,743	34.970	8,743	11,773				(3,088)		(3,088)		10/09/2018.	
00738A 10 6	ADTRAN ORD			210.000	2,077	9.890	2,077	3,202		38		(1,125)		(1,125)		06/28/2019.	
00751Y 10 6	ADVANCE AUTO PARTS ORD			290.000	46,446	160.160	46,446	48,981	17	70		783		783		10/09/2018.	
00766T 10 0	AECOM ORD			650.000	28,035	43.130	28,035	21,041				10,810		10,810		10/09/2018.	
00770F 10 4	AEGIO CL A ORD			140.000	3,132	22.370	3,132	2,576				556		556		06/28/2019.	
00771V 10 8	AERIE PHARMACEUTICALS ORD			150.000	3,626	24.170	3,626	7,983				(1,790)		(1,790)		10/09/2018.	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation
00773T 10 1	ADVANSIX ORD			130.000	2,595	19.960	2,595	3,928				(1,333)		(1,333)		04/22/2019.	
00773U 10 8	ADVERUM BIOTECHNOLOGIES ORD			230.000	2,650	11.520	2,650	2,735				(85)		(85)		06/28/2019.	
007800 10 5	AEROJET ROCKETDYNE HOLDINGS ORD			290.000	13,241	45.660	13,241	9,341				3,025		3,025		10/09/2018.	
007903 10 7	ADVANCED MICRO DEVICES ORD			3,680.000	168,765	45.860	168,765	100,280				100,832		100,832		10/09/2018.	
00790X 10 1	ADVANCED DISPOSAL SERVICES ORD			300.000	9,861	32.870	9,861	7,902				2,679		2,679		10/09/2018.	
007973 10 0	ADVANCED ENERGY INDUSTRIES ORD			160.000	11,392	71.200	11,392	7,626				4,523		4,523		10/09/2018.	
008073 10 8	AEROVIRONMENT ORD			90.000	5,557	61.740	5,557	8,855				(559)		(559)		10/09/2018.	
008252 10 8	AFFILIATED MANAGERS GROUP ORD			225.000	19,067	84.740	19,067	30,655		288		(2,858)		(2,858)		10/09/2018.	
00846U 10 1	AGILENT TECHNOLOGIES ORD			1,305.000	111,330	85.310	111,330	50,905	235	856		23,294		23,294		10/09/2018.	
00847J 10 5	AGILYSYS ORD			90.000	2,287	25.410	2,287	2,367				(80)		(80)		10/15/2019.	
00847X 10 4	AGIOS PHARMACEUTICALS ORD			210.000	10,028	47.750	10,028	13,833				344		344		10/09/2018.	
008492 10 0	AGREE REALTY REIT ORD			130.000	9,122	70.170	9,122	6,933	76	293		1,437		1,437		10/09/2018.	
00900T 10 7	AIMMUNE THERAPEUTICS ORD			190.000	6,359	33.470	6,359	4,051				2,309		2,309		08/14/2019.	
00912X 30 2	AIR LEASE CL A ORD			400.000	19,008	47.520	19,008	17,432	60	208		6,924		6,924		10/09/2018.	
009158 10 6	AIR PRODUCTS AND CHEMICALS ORD			775.000	182,117	234.990	182,117	84,958	899	3,550		58,079		58,079		10/09/2018.	
00922R 10 5	AIR TRANSPORT SERVICES GROUP ORD			240.000	5,630	23.460	5,630	5,237				156		156		10/09/2018.	
00971T 10 1	AKAMAI TECHNOLOGIES ORD			680.000	58,738	86.380	58,738	42,529				17,204		17,204		10/09/2018.	
00972D 10 5	AKEBIA THERAPEUTICS ORD			510.000	3,223	6.320	3,223	2,468				755		755		06/28/2019.	
011311 10 7	ALAMO GROUP ORD			45.000	5,650	125.550	5,650	4,774		5		876		876		08/14/2019.	
011642 10 5	ALARMCOM HOLDINGS ORD			130.000	5,586	42.970	5,586	6,332				(1,157)		(1,157)		10/09/2018.	
011659 10 9	ALASKA AIR GROUP ORD			430.000	29,133	67.750	29,133	26,927		602		2,967		2,967		10/09/2018.	
012348 10 8	ALBANY INTERNATIONAL CL A ORD			120.000	9,110	75.920	9,110	8,946	23	86		1,619		1,619		10/09/2018.	
012653 10 1	ALBEMARLE ORD			440.000	32,138	73.040	32,138	42,808	162	633		(1,773)		(1,773)		10/09/2018.	
013872 10 6	ALCOA ORD			760.000	16,348	21.510	16,348	28,614				(3,853)		(3,853)		10/09/2018.	
014491 10 4	ALEXANDER AND BALDWIN ORD			280.000	5,869	20.960	5,869	5,858		193		722		722		10/09/2018.	
014CVR 01 3	ALDER BIOPHARMACEUTICALS INC			250.000	250	1.000	250					250		250		10/22/2019.	
015271 10 9	ALEXANDRIA REAL ESTATE EQ REIT ORD			430.000	69,479	161.580	69,479	54,418	443	1,694		19,926		19,926		10/09/2018.	
015351 10 9	ALEXION PHARMACEUTICALS ORD			870.000	94,091	108.150	94,091	113,613				9,387		9,387		10/09/2018.	
016255 10 1	ALIGN TECHNOLOGY ORD			330.000	92,083	279.040	92,083	112,523				22,971		22,971		10/09/2018.	
01671P 10 0	ALLAKOS ORD			75.000	7,152	95.360	7,152	6,361				791		791		08/14/2019.	
017175 10 0	ALLEGHANY ORD			60.000	47,974	799.570	47,974	35,659				10,575		10,575		10/09/2018.	
01741R 10 2	ALLEGHENY TECHNOLOGIES ORD			510.000	10,537	20.660	10,537	14,601				(566)		(566)		10/09/2018.	
01748H 10 7	ALLEGIANCE BANCSHARES ORD			90.000	3,384	37.600	3,384	3,000				384		384		06/28/2019.	
01748X 10 2	ALLEGIANT TRAVEL ORD			60.000	10,442	174.040	10,442	7,141		168		4,429		4,429		10/09/2018.	
018522 30 0	ALLETE ORD			210.000	17,046	81.170	17,046	16,254		494		1,040		1,040		10/09/2018.	
018581 10 8	ALLIANCE DATA SYSTEMS ORD			200.000	22,440	112.200	22,440	45,454		504		(7,576)		(7,576)		10/09/2018.	
018802 10 8	ALLIANT ENERGY ORD			940.000	51,456	54.740	51,456	39,411		1,335		11,741		11,741		10/09/2018.	
01973R 10 1	ALLISON TRANSMISSION HOLDINGS ORD			470.000	22,710	48.320	22,710	23,660		282		2,073		2,073		10/09/2018.	
01988P 10 8	ALLSCRIPTS HEALTHCARE SOLUTIONS ORD			710.000	6,969	9.815	6,969	9,770				124		124		10/09/2018.	
020002 10 1	ALLSTATE ORD			1,218.000	136,964	112.450	136,964	82,853	609	2,387		36,321		36,321		06/22/2018.	
02005N 10 0	ALLY FINANCIAL ORD			1,720.000	52,563	30.560	52,563	45,993		1,170		13,588		13,588		10/09/2018.	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation
02043Q 10 7	ALNYLAM PHARMACEUTICALS ORD			370.000	42,613	115.170	42,613	30,225				15,636		15,636		10/09/2018.	
02079K 10 7	ALPHABET CL C ORD			1,102.000	1,473,396	1,337.020	1,473,396	772,146				325,855		325,855		03/19/2019.	
02079K 30 5	ALPHABET CL A ORD			1,056.000	1,414,396	1,339.390	1,414,396	434,095				310,918		310,918		02/17/2015.	
021369 10 3	ALTAIR ENGINEERING CL A ORD			170.000	6,105	35.910	6,105	6,865				(760)		(760)		06/28/2019.	
02156B 10 3	ALTERYX CL A ORD			120.000	12,008	100.070	12,008	6,224				4,872		4,872		10/09/2018.	
02208R 10 6	ALTRA INDUSTRIAL MOTION ORD			250.000	9,053	36.210	9,053	8,133	43	85		920		920		03/19/2019.	
02209S 10 3	ALTRIA GROUP ORD			4,551.000	227,140	49.910	227,140	145,822	3,823	14,745		2,367		2,367		10/09/2018.	
023135 10 6	AMAZON COM ORD			1,590.000	2,938,066	1,847.840	2,938,066	2,972,073				496,431		496,431		06/28/2019.	
023139 88 4	AMBAC FINANCIAL GROUP ORD			200.000	4,314	21.570	4,314	3,369				945		945		06/28/2019.	
023436 10 8	AMEDISYS ORD			110.000	18,361	166.920	18,361	13,076				5,479		5,479		10/09/2018.	
023586 10 0	AMERCO ORD			30.000	11,275	375.820	11,275	10,382	15	45		1,431		1,431		10/09/2018.	
023608 10 2	AMEREN ORD			990.000	76,032	76.800	76,032	59,921		1,901		11,454		11,454		10/09/2018.	
02376R 10 2	AMERICAN AIRLINES GROUP ORD			1,680.000	48,182	28.680	48,182	56,381		672		(5,762)		(5,762)		10/09/2018.	
024013 10 4	AMERICAN ASSETS REIT ORD			160.000	7,344	45.900	7,344	5,989		182		917		917		10/09/2018.	
024061 10 3	AMERICAN AXLE AND MANUFACTURING ORD			450.000	4,842	10.760	4,842	7,709				(153)		(153)		10/09/2018.	
024835 10 0	AMERICAN CAMPUS COMM REIT ORD			555.000	26,102	47.030	26,102	23,115		1,038		3,130		3,130		10/09/2018.	
025537 10 1	AMERICAN ELECTRIC POWER ORD			1,733.000	163,786	94.510	163,786	90,620		4,356		34,261		34,261		10/09/2018.	
02553E 10 6	AMERICAN EAGLE OUTFITTERS ORD			650.000	9,555	14.700	9,555	14,092		268		(3,010)		(3,010)		10/09/2018.	
025676 20 6	AMERICAN EQUITY INV LIFE HLD ORD			370.000	11,074	29.930	11,074	13,357		111		736		736		10/09/2018.	
025816 10 9	AMERICAN EXPRESS ORD			2,223.000	276,741	124.490	276,741	156,109		3,557		64,845		64,845		06/22/2018.	
025932 10 4	AMERICAN FINANCIAL GROUP ORD			250.000	27,413	109.650	27,413	24,730		1,238		4,780		4,780		08/08/2018.	
02607T 10 9	AMERICAN FIN CL A ORD			450.000	5,967	13.260	5,967	4,904		248		1,063		1,063		06/28/2019.	
02665T 30 6	AMERICAN HOMES 4 RENT CL A REIT ORD			1,050.000	27,521	26.210	27,521	22,124	53	210		6,678		6,678		10/09/2018.	
026874 78 4	AMERICAN INTERNATIONAL GROUP ORD			3,605.000	185,045	51.330	185,045	195,371		4,614		42,972		42,972		10/09/2018.	
027745 10 8	AMERICAN NATIONAL BANKSHARES ORD			50.000	1,979	39.570	1,979	1,975				4		4		12/16/2019.	
028591 10 5	AMERICAN NATIONAL INSURANCE ORD			25.000	2,942	117.680	2,942	2,864		82		(239)		(239)		06/23/2017.	
02874P 10 3	AMERICAN OUTDOOR BRANDS ORD			240.000	2,227	9.280	2,227	2,162				65		65		06/28/2019.	
02913V 10 3	AMERICAN PUBLIC EDUCATION ORD			70.000	1,917	27.390	1,917	2,070				(153)		(153)		06/28/2019.	
029683 10 9	AMERICAN SOFTWARE CL A ORD			130.000	1,934	14.880	1,934	1,709		29		225		225		06/28/2019.	
029899 10 1	AMERICAN STATES WATER ORD			150.000	12,996	86.640	12,996	9,224		174		2,940		2,940		10/09/2018.	
03027X 10 0	AMERICAN TOWER REIT			1,423.000	327,034	229.820	327,034	141,429	1,437	5,034		101,929		101,929		06/22/2018.	
030371 10 8	AMER VANGUARD ORD			125.000	2,434	19.470	2,434	2,251	3			183		183		12/16/2019.	
030420 10 3	AMERICAN WATER WORKS ORD			730.000	89,681	122.850	89,681	60,536		1,427		23,418		23,418		12/18/2018.	
030506 10 9	AMERICAN WOODMARK ORD			65.000	6,793	104.510	6,793	4,934				1,860		1,860		08/14/2019.	
03062T 10 5	AMERICA'S CAR-MART ORD			30.000	3,290	109.660	3,290	2,582				708		708		06/28/2019.	
03064D 10 8	AMERICOLD REALTY ORD			350.000	12,271	35.060	12,271	8,831	70	276		3,332		3,332		10/09/2018.	
03071H 10 0	AMERISAFE ORD			90.000	5,943	66.030	5,943	5,229		383		714		714		04/22/2019.	
03073E 10 5	AMERISOURCEBERGEN ORD			630.000	53,563	85.020	53,563	57,286		1,008		6,691		6,691		10/09/2018.	
03076C 10 6	AMERIPRISE FINANCE ORD			580.000	96,616	166.580	96,616	86,437		2,210		36,082		36,082		10/09/2018.	
03076K 10 8	AMERIS BANCORP ORD			180.000	7,657	42.540	7,657	8,221	27	81		1,957		1,957		10/09/2018.	
031100 10 0	AMETEK ORD			670.000	66,826	99.740	66,826	37,045		375		21,467		21,467		07/27/2017.	
031162 10 0	AMGEN ORD			2,399.000	578,327	241.070	578,327	414,313		13,914		111,314		111,314		10/09/2018.	

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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
03152W 10 9	AMICUS THERAPEUTICS ORD			770.000	7,500	9.740	7,500	9,895				123		123		10/09/2018.	
03168L 10 5	AMNEAL PHARMACEUTICALS CL A ORD			350.000	1,687	4.820	1,687	6,752				(3,049)		(3,049)		10/09/2018.	
032095 10 1	AMPHENOL CL A ORD			1,002.000	108,446	108.230	108,446	43,844	251	942		27,264		27,264		06/23/2017.	
03209R 10 3	AMPHASTAR PHARMACEUTICALS ORD			160.000	3,086	19.290	3,086	3,377				(290)		(290)		06/28/2019.	
032654 10 5	ANALOG DEVICES ORD			1,305.000	155,086	118.840	155,086	69,022		2,736		43,078		43,078		10/09/2018.	
032724 10 6	ANAPTYSBIO ORD			80.000	1,300	16.250	1,300	6,969				(3,803)		(3,803)		10/09/2018.	
034164 10 3	ANDERSONS ORD			140.000	3,539	25.280	3,539	3,813	25	24		(273)		(273)		06/28/2019.	
03475V 10 1	ANGIODYNAMICS ORD			160.000	2,562	16.010	2,562	3,150				(588)		(588)		06/28/2019.	
035255 10 8	ANIKA THERAPEUTICS ORD			60.000	3,111	51.850	3,111	2,437				674		674		06/28/2019.	
035290 10 5	ANIXTER INTERNATIONAL ORD			120.000	11,052	92.100	11,052	7,912				4,535		4,535		10/09/2018.	
035710 40 9	ANNALY CAPITAL MANAGEMENT REIT ORD			5,155.000	48,560	9.420	48,560	52,991	1,289	5,671		(2,062)		(2,062)		10/09/2018.	
03662Q 10 5	ANSYS ORD			330.000	84,945	257.410	84,945	41,484				37,775		37,775		12/18/2018.	
036642 10 6	ANTARES PHARMA ORD			690.000	3,243	4.700	3,243	2,270				973		973		06/28/2019.	
03674X 10 6	ANTERO RESOURCES ORD			980.000	2,793	2.850	2,793	19,100				(6,409)		(6,409)		10/09/2018.	
036752 10 3	ANTHEM ORD			847.000	255,819	302.030	255,819	181,390		2,658		33,372		33,372		10/09/2018.	
03676B 10 2	ANTERO MIDSTREAM ORD			141,980.000	1,077,628	7.590	1,077,628	1,530,158		77,872		(452,530)		(452,530)		12/19/2019.	
037347 10 1	ANWORTH MORTGAGE ASSET REIT ORD			425.000	1,496	3.520	1,496	1,539	38			(43)		(43)		12/16/2019.	
037411 10 5	APACHE ORD			1,550.000	39,665	25.590	39,665	76,431		1,550		(1,023)		(1,023)		10/09/2018.	
03748R 75 4	APARTMENT INVST MGT CL A REIT ORD			639.000	32,998	51.640	32,998	29,104		2,002		3,995		3,995		03/22/2019.	
03753U 10 6	APELLIS PHARMACEUTICALS ORD			210.000	6,430	30.620	6,430	5,320				1,110		1,110		06/28/2019.	
03755L 10 4	APERGY ORD			320.000	10,810	33.780	10,810	11,042				2,144		2,144		10/09/2018.	
037598 10 9	APOGEE ENTERPRISES ORD			120.000	3,900	32.500	3,900	5,212		42		(1,312)		(1,312)		06/28/2019.	
03762U 10 5	APOLLO COMM REAL EST FIN REIT ORD			500.000	9,145	18.290	9,145	9,425	230	920		815		815		10/09/2018.	
03782L 10 1	APPIAN CL A ORD			140.000	5,349	38.210	5,349	5,049				301		301		06/28/2019.	
037833 10 0	APPLE ORD			16,786.000	4,929,209	293.650	4,929,209	2,207,944		50,842		2,281,385		2,281,385		10/09/2018.	
03783C 10 0	APPFOLIO CL A ORD			70.000	7,697	109.950	7,697	6,567				1,130		1,130		04/22/2019.	
03784Y 20 0	APPLE HOSPITALITY REIT ORD			885.000	14,381	16.250	14,381	15,267		1,062		1,761		1,761		10/09/2018.	
03820C 10 5	APPLIED INDUSTRIAL TECHNOLOGIES ORD			160.000	10,670	66.690	10,670	12,174		198		2,040		2,040		10/09/2018.	
038222 10 5	APPLIED MATERIAL ORD			4,115.000	251,180	61.040	251,180	125,662		3,415		116,455		116,455		12/18/2018.	
038336 10 3	APTARGROUP ORD			205.000	23,702	115.620	23,702	17,794		291		4,418		4,418		06/23/2017.	
03836W 10 3	AQUA AMERICA ORD			600.000	28,164	46.940	28,164	20,112		544		7,650		7,650		06/23/2017.	
03852U 10 6	ARAMARK ORD			990.000	42,966	43.400	42,966	41,253		436		14,286		14,286		10/09/2018.	
03937C 10 5	ARCBEST ORD			110.000	3,036	27.600	3,036	3,079		9		(43)		(43)		08/14/2019.	
039380 40 7	ARCH COAL CL A ORD			80.000	5,739	71.740	5,739	7,318		144		(900)		(900)		10/09/2018.	
039483 10 2	ARCHER DANIELS MIDLAND ORD			1,975.000	91,541	46.350	91,541	94,065		2,765		10,626		10,626		10/09/2018.	
03957W 10 6	ARCHROCK ORD			520.000	5,221	10.040	5,221	6,432		288		1,326		1,326		10/09/2018.	
039653 10 0	ARCOSA ORD			193.000	8,598	44.550	8,598	6,345		39		3,254		3,254		10/09/2018.	
03965L 10 0	ARCONIC ORD			1,760.000	54,155	30.770	54,155	40,216		211		24,482		24,482		10/09/2018.	
040047 60 7	ARENA PHARMACEUTICALS ORD			200.000	9,084	45.420	9,084	7,954				1,294		1,294		10/09/2018.	
04010E 10 9	ARGAN ORD			70.000	2,810	40.140	2,810	2,839		35		(29)		(29)		06/28/2019.	
04013V 10 8	ARES COMMERCIAL REIT ORD			120.000	1,901	15.840	1,901	1,836	40			65		65		10/15/2019.	

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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
040413 10 6	ARISTA NETWORKS ORD.			210.000	42,714	203.400	42,714	50,119				(1,533)		(1,533)		10/09/2018.	
04206A 10 1	ARLO TECHNOLOGIES ORD.			237.635	1,000	4.210	1,000	2,674				(1,674)		(1,674)		10/09/2018.	
04208T 10 8	ARMADA HOFFLER PROPERTIES REIT ORD.			230.000	4,221	18.350	4,221	3,806	48	48		415		415		06/28/2019.	
042315 50 7	ARMOUR RESIDENTIAL REIT ORD.			260.000	4,646	17.870	4,646	4,845		265		(199)		(199)		06/28/2019.	
04247X 10 2	ARMSTRONG WORLD INDUSTRIES ORD.			190.000	17,854	93.970	17,854	12,607		138		6,794		6,794		10/09/2018.	
04269E 10 7	ARQULE ORD.			460.000	9,182	19.960	9,182	3,009				6,172		6,172		04/22/2019.	
042735 10 0	ARROW ELECTRONICS ORD.			360.000	30,506	84.740	30,506	25,618				5,684		5,684		10/09/2018.	
042744 10 2	ARROW FINANCIAL ORD.			60.000	2,268	37.800	2,268	2,251				17		17		12/16/2019.	
04280A 10 0	ARROWHEAD PHARMACEUTICALS ORD.			390.000	24,738	63.430	24,738	7,332				17,406		17,406		03/19/2019.	
04316A 10 8	ARTISAN PARTNERS ASSET MGMT CL A ORD.			200.000	6,464	32.320	6,464	6,294		678		2,042		2,042		10/09/2018.	
043436 10 4	ASBURY AUTOMOTIVE GROUP ORD.			90.000	10,061	111.790	10,061	5,676				4,062		4,062		10/09/2018.	
044186 10 4	ASHLAND GLOBAL ORD.			260.000	19,898	76.530	19,898	20,925		280		1,448		1,448		10/09/2018.	
045327 10 3	ASPEN TECHNOLOGY ORD.			290.000	35,070	120.930	35,070	30,833				11,238		11,238		10/09/2018.	
045396 10 8	ASSEMBLY BIOSCIENCES ORD.			100.000	2,046	20.460	2,046	2,024				22		22		12/16/2019.	
045487 10 5	ASSOCIATED BANCORP ORD.			690.000	15,208	22.040	15,208	18,313		476		1,553		1,553		10/09/2018.	
04621X 10 8	ASSURANT ORD.			220.000	28,838	131.080	28,838	22,873		535		9,161		9,161		10/09/2018.	
046224 10 1	ASTEC INDUSTRIES ORD.			100.000	4,200	42.000	4,200	2,851		11		1,349		1,349		08/14/2019.	
046433 10 8	ASTRONICS ORD.			110.000	3,075	27.950	3,075	4,423				(1,349)		(1,349)		06/28/2019.	
04650Y 10 0	AT HOME GROUP ORD.			180.000	990	5.500	990	4,912				(2,369)		(2,369)		10/09/2018.	
046513 10 7	ATARA BIOTHERAPEUTICS ORD.			170.000	2,800	16.470	2,800	6,278				(3,106)		(3,106)		10/09/2018.	
04685N 10 3	ATHENEX ORD.			260.000	3,970	15.270	3,970	5,147				(1,177)		(1,177)		06/28/2019.	
047649 10 8	ATKORE INTERNATIONAL GROUP ORD.			200.000	8,092	40.460	8,092	5,173				2,919		2,919		06/28/2019.	
048269 20 3	ATLANTIC CAPITAL BANCSHARES ORD.			100.000	1,835	18.350	1,835	1,890				(55)		(55)		12/16/2019.	
04911A 10 7	ATLANTIC UNION BANKSHARES ORD.			260.000	9,763	37.550	9,763	10,135		250		2,423		2,423		10/09/2018.	
049164 20 5	ATLAS AIR WORLDWIDE HOLDINGS ORD.			100.000	2,757	27.570	2,757	5,596				(1,462)		(1,462)		10/09/2018.	
049560 10 5	ATMOS ENERGY ORD.			380.000	42,507	111.860	42,507	31,902		817		7,273		7,273		06/22/2018.	
04963C 20 9	ATRICURE ORD.			160.000	5,202	32.510	5,202	4,358				843		843		04/22/2019.	
049904 10 5	ATRION ORD.			10.000	7,515	751.500	7,515	7,220		31		295		295		08/14/2019.	
05070R 10 4	AUDENTES THERAPEUTICS ORD.			160.000	9,574	59.840	9,574	6,141				3,434		3,434		03/19/2019.	
052769 10 6	AUTODESK ORD.			890.000	163,279	183.460	163,279	127,154				48,817		48,817		10/09/2018.	
053015 10 3	AUTOMATIC DATA PROCESSING ORD.			1,806.000	307,923	170.500	307,923	143,484	1,643	5,565		71,120		71,120		12/18/2018.	
05329W 10 2	AUTONATION ORD.			230.000	11,185	48.630	11,185	9,166				2,974		2,974		10/09/2018.	
053332 10 2	AUTOZONE ORD.			63.000	75,053	1,191.310	75,053	18,371				22,237		22,237		06/24/2011.	
05338G 10 6	AVALARA ORD.			120.000	8,790	73.250	8,790	6,682				2,108		2,108		03/19/2019.	
053484 10 1	AVALONBAY COMMUNITIES REIT ORD.			560.000	117,432	209.700	117,432	58,502	851	3,377		19,964		19,964		10/09/2018.	
05350V 10 6	AVANOS MEDICAL ORD.			190.000	6,401	33.690	6,401	12,002				(2,105)		(2,105)		10/09/2018.	
05351W 10 3	AVANGRID ORD.			230.000	11,767	51.160	11,767	11,245	101	405		246		246		10/09/2018.	
05351X 10 1	AVAYA HOLDINGS ORD.			430.000	5,805	13.500	5,805	8,776				(456)		(456)		10/09/2018.	
053611 10 9	AVERY DENNISON ORD.			305.000	39,900	130.820	39,900	27,403		689		12,502		12,502		06/22/2018.	
05368M 10 6	AVID BIOSERVICES ORD.			245.000	1,879	7.670	1,879	1,776				103		103		12/16/2019.	
053774 10 5	AVIS BUDGET GROUP ORD.			270.000	8,705	32.240	8,705	8,616				2,635		2,635		10/09/2018.	
05379B 10 7	AVISTA ORD.			270.000	12,984	48.090	12,984	13,846		419		1,515		1,515		10/09/2018.	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation
053807 10 3	AVNET ORD			480.000	20,366	42.430	20,366	19,973		394		3,096		3,096		10/09/2018.	
054540 20 8	AXCELIS TECHNOLOGIES ORD			140.000	3,373	24.095	3,373	2,106				1,267		1,267		06/28/2019.	
05455M 10 0	AVROBIO ORD			90.000	1,812	20.130	1,812	1,982				(170)		(170)		12/16/2019.	
054561 10 5	AXA EQUITABLE HOLDINGS ORD			560.000	13,877	24.780	13,877	12,230		325		4,564		4,564		10/09/2018.	
05463X 10 6	AXOGEN ORD			150.000	2,684	17.890	2,684	2,475				209		209		12/16/2019.	
05464C 10 1	AXON ENTERPRISE ORD			240.000	17,587	73.280	17,587	15,084				7,087		7,087		10/09/2018.	
05464T 10 4	AXSOME THERAPEUTICS ORD			110.000	11,370	103.360	11,370	2,832				8,538		8,538		06/28/2019.	
05465C 10 0	AXOS FINANCIAL ORD			240.000	7,267	30.280	7,267	7,346				(79)		(79)		03/19/2019.	
05508R 10 6	B AND G FOODS ORD			270.000	4,841	17.930	4,841	7,058	128	513		(2,965)		(2,965)		10/09/2018.	
05541T 10 1	BGC PARTNERS CL A ORD			1,100.000	6,534	5.940	6,534	8,085		616		847		847		10/09/2018.	
05550J 10 1	BJAS WHOLESALE CLUB HOLD ORD			290.000	6,595	22.740	6,595	7,372				168		168		10/09/2018.	
05561Q 20 1	BOK FINANCIAL ORD			140.000	12,236	87.400	12,236	13,506		281		1,970		1,970		10/09/2018.	
0556EL 10 9	BP MIDSTREAM PARTNERS UNT			26,000.000	405,860	15.610	405,860	465,551		33,106		1,820		1,820		12/12/2018.	
05591B 10 9	BMC HOLDINGS ORD			280.000	8,033	28.690	8,033	4,983				3,050		3,050		03/19/2019.	
05605H 10 0	BWX TECHNOLOGIES ORD			345.000	21,418	62.080	21,418	21,091		235		8,228		8,228		06/22/2018.	
056525 10 8	BADGER METER ORD			120.000	7,792	64.930	7,792	6,125		77		1,886		1,886		10/09/2018.	
05722G 10 0	BAKER HUGHES CL A ORD			2,130.000	54,592	25.630	54,592	67,301		1,451		5,894		5,894		03/19/2019.	
057665 20 0	BALCHEM ORD			130.000	13,212	101.630	13,212	13,532	68	61		3,026		3,026		10/09/2018.	
058498 10 6	BALL ORD			1,380.000	89,245	64.670	89,245	63,107		759		25,792		25,792		10/09/2018.	
05969A 10 5	BANCORP ORD			220.000	2,853	12.970	2,853	2,179				674		674		10/15/2019.	
05971J 10 2	BANCORPSOUTH BANK ORD			380.000	11,936	31.410	11,936	12,388	70	264		2,003		2,003		10/09/2018.	
05988J 10 3	BANDWIDTH CL A ORD			70.000	4,484	64.050	4,484	5,250				(767)		(767)		06/28/2019.	
05990K 10 6	BANC OF CALIFORNIA ORD			200.000	3,436	17.180	3,436	2,793	12	12		643		643		06/28/2019.	
060505 10 4	BANK OF AMERICA ORD			29,460.000	1,037,581	35.220	1,037,581	882,888		18,559		302,728		302,728		03/19/2019.	
062540 10 9	BANK OF HAWAII ORD			145.000	13,798	95.160	13,798	11,755		376		4,037		4,037		06/22/2018.	
063425 10 2	BANK OF MARIN BANCORP ORD			60.000	2,703	45.050	2,703	2,461		25		242		242		06/28/2019.	
064058 10 0	BANK OF NEW YORK MELLON ORD			3,770.000	189,744	50.330	189,744	194,227		4,449		12,290		12,290		12/18/2018.	
06417N 10 3	BANK OZK ORD			500.000	15,253	30.505	15,253	19,120		470		3,838		3,838		10/09/2018.	
06652K 10 3	BANKUNITED ORD			430.000	15,721	36.560	15,721	15,046		361		2,847		2,847		10/09/2018.	
06652V 20 8	BANNER ORD			130.000	7,357	56.590	7,357	8,017		209		404		404		10/09/2018.	
066849 10 0	BAR HARBOR BANKSHARES ORD			70.000	1,777	25.390	1,777	1,799				(22)		(22)		12/16/2019.	
067806 10 9	BARNES GROUP ORD			200.000	12,392	61.960	12,392	13,176		128		1,668		1,668		10/09/2018.	
068463 10 8	BARRETT BUSINESS SERVICES ORD			40.000	3,618	90.460	3,618	3,303		24		315		315		06/28/2019.	
071813 10 9	BAXTER INTERNATIONAL ORD			1,763.000	147,422	83.620	147,422	88,561	388	1,446		31,381		31,381		10/09/2018.	
073685 10 9	BEACON ROOFING SUPPLY ORD			280.000	8,954	31.980	8,954	9,335				73		73		10/09/2018.	
07556Q 88 1	BEAZER HOMES ORD			125.000	1,766	14.130	1,766	1,936				(170)		(170)		10/15/2019.	
075887 10 9	BECTON DICKINSON ORD			1,042.997	283,664	271.970	283,664	178,344		3,102		46,324		46,324		03/19/2019.	
075896 10 0	BED BATH AND BEYOND ORD			550.000	9,515	17.300	9,515	7,662	94	363		3,289		3,289		10/09/2018.	
077454 10 6	BELDEN ORD			170.000	9,350	55.000	9,350	11,098	9	34		2,249		2,249		10/09/2018.	
08160H 10 1	BENCHMARK ELECTRONICS ORD			170.000	5,841	34.360	5,841	4,270	26	26		1,571		1,571		06/28/2019.	
08180D 10 6	BENEFITFOCUS ORD			120.000	2,633	21.940	2,633	5,664				(3,031)		(3,031)		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
084423 10 2	WR BERKLEY ORD			585.000	40,424	69.100	40,424	27,485		983		10,929		10,929		10/09/2018.	
084670 70 2	BERKSHIRE HATHWAY CL B ORD			6,480.000	1,467,720	226.500	1,467,720	813,331				144,634		144,634		06/23/2017.	
084680 10 7	BERKSHIRE HILLS BANCORP ORD			170.000	5,590	32.880	5,590	6,972		156		1,005		1,005		10/09/2018.	
08579W 10 3	BERRY GLOBAL GROUP ORD			540.000	25,645	47.490	25,645	24,322				(22)		(22)		10/09/2018.	
08579X 10 1	BERRY PETROLEUM ORD			270.000	2,546	9.430	2,546	2,861	32	32		(315)		(315)		06/28/2019.	
086516 10 1	BEST BUY ORD			330.000	28,974	87.800	28,974	23,546	165	257		11,497		11,497		10/09/2018.	
089302 10 3	BIG LOTS ORD			170.000	4,882	28.720	4,882	7,166		204		(34)		(34)		10/09/2018.	
090572 20 7	BIO RAD LABORATORIES CL A ORD			95.000	35,153	370.030	35,153	23,157				13,092		13,092		10/09/2018.	
09058V 10 3	BIOCRYST PHARMACEUTICALS ORD			470.000	1,622	3.450	1,622	3,792				(2,170)		(2,170)		04/22/2019.	
09060J 10 6	BIODELIVERY SCIENCE INTERNATIONL ORD			360.000	2,275	6.320	2,275	1,778				497		497		10/15/2019.	
09061G 10 1	BIOMARIN PHARMACEUTICAL ORD			720.000	60,876	84.550	60,876	75,082				(432)		(432)		10/09/2018.	
09062X 10 3	BIOGEN ORD			801.000	237,681	296.730	237,681	211,379				25,035		25,035		10/15/2019.	
090672 10 6	BIOTELEMETRY ORD			140.000	6,482	46.300	6,482	7,505				(1,879)		(1,879)		10/09/2018.	
09073M 10 4	BIO TECHNE ORD			125.000	27,439	219.510	27,439	14,687		160		9,349		9,349		06/23/2017.	
09180C 10 6	BJS RESTAURANTS ORD			90.000	3,416	37.960	3,416	6,230		44		(1,135)		(1,135)		10/09/2018.	
092113 10 9	BLACK HILLS ORD			220.000	17,279	78.540	17,279	13,466		451		3,467		3,467		10/09/2018.	
09215C 10 5	BLACK KNIGHT ORD			578.001	37,270	64.480	37,270	28,129				11,225		11,225		10/09/2018.	
09227Q 10 0	BLACKBAUD ORD			200.000	15,920	79.600	15,920	15,478		96		3,340		3,340		10/09/2018.	
09239B 10 9	BLACKLINE ORD			150.000	7,734	51.560	7,734	6,920				1,592		1,592		10/09/2018.	
09247X 10 1	BLACKROCK ORD			498.000	250,345	502.700	250,345	152,528		6,574		54,720		54,720		12/18/2018.	
09257W 10 0	BLACKSTONE MORTGAGE CL A REIT ORD			450.000	16,749	37.220	16,749	14,940	279	1,116		2,412		2,412		10/09/2018.	
093671 10 5	H&R BLOCK ORD			840.000	19,723	23.480	19,723	22,487	218	857		(1,588)		(1,588)		10/09/2018.	
094235 10 8	BLOOMIN' BRANDS ORD			340.000	7,504	22.070	7,504	6,882		136		1,421		1,421		10/09/2018.	
095229 10 0	BLUCORA ORD			200.000	5,228	26.140	5,228	7,208				(100)		(100)		10/09/2018.	
09609G 10 0	BLUEBIRD BIO ORD			220.000	19,305	87.750	19,305	29,982				(2,519)		(2,519)		10/09/2018.	
09627Y 10 9	BLUEPRINT MEDICINES ORD			170.000	13,619	80.110	13,619	11,665				4,454		4,454		10/09/2018.	
097023 10 5	BOEING ORD			1,849.000	602,330	325.760	602,330	562,217		14,691		6,028		6,028		10/09/2018.	
09739C 10 2	BOINGO WIRELESS ORD			170.000	1,862	10.950	1,862	5,527				(1,635)		(1,635)		10/09/2018.	
09739D 10 0	BOISE CASCADE ORD			160.000	5,845	36.530	5,845	5,312		219		2,029		2,029		10/09/2018.	
09857L 10 8	BOOKING HOLDINGS ORD			170.000	349,134	2,053.730	349,134	317,987				56,323		56,323		10/09/2018.	
099406 10 0	BOOT BARN HOLDINGS ORD			120.000	5,344	44.530	5,344	4,276				1,068		1,068		06/28/2019.	
099502 10 6	BOOZ ALLEN HAMILTON HOLDING CL A ORD			570.000	40,544	71.130	40,544	28,266		547		14,854		14,854		10/09/2018.	
099724 10 6	BORGWARNER ORD			1,308.000	56,741	43.380	56,741	39,730		889		11,301		11,301		01/19/2016.	
100557 10 7	BOSTON BEER CL A ORD			40.000	15,114	377.850	15,114	11,224				5,480		5,480		10/09/2018.	
101119 10 5	BOSTON PRIVATE FINANCIAL HOLDING ORD			360.000	4,331	12.030	4,331	4,092		130		239		239		04/22/2019.	
101121 10 1	BOSTON PROPERTIES REIT ORD			635.000	87,541	137.860	87,541	77,961	622	2,413		16,072		16,072		10/09/2018.	
101137 10 7	BOSTON SCIENTIFIC ORD			5,580.000	252,328	45.220	252,328	208,804				55,130		55,130		10/09/2018.	
101388 10 6	BOTTOMLINE TECHNOLOGIES ORD			170.000	9,112	53.600	9,112	11,560				952		952		10/09/2018.	
10316T 10 4	BOX CL A ORD			500.000	8,390	16.780	8,390	9,865				(50)		(50)		10/09/2018.	
103304 10 1	BOYD GAMING ORD			340.000	10,180	29.940	10,180	10,955	24	88		3,114		3,114		10/09/2018.	
104674 10 6	BRADY NONVOTING CL A ORD			190.000	10,879	57.260	10,879	7,963		162		2,622		2,622		10/09/2018.	
105368 20 3	BRANDYWINE REALTY REIT ORD			720.000	11,340	15.750	11,340	10,973		547		2,074		2,074		10/09/2018.	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation
108035 10 6	BRIDGE BANCORP ORD			75.000	2,515	33.530	2,515	2,532				(17)		(17)		12/16/2019	
109194 10 0	BRIGHT HORIZONS FAMILY SOLUTIONS ORD			200.000	30,058	150.290	30,058	21,092				7,768		7,768		06/22/2018	
10921T 10 1	BRIGHTCOVE ORD			160.000	1,390	8.690	1,390	1,922				(531)		(531)		08/14/2019	
10922N 10 3	BRIGHTHOUSE FINANCIAL ORD			721.001	28,285	39.230	28,285	32,085				6,309		6,309		06/15/2018	
10948W 10 3	BRIGHTSPHERE INVESTMENT GROUP ORD			300.000	3,066	10.220	3,066	3,027				39		39		12/16/2019	
109641 10 0	BRINKER INTERNATIONAL ORD			180.000	7,560	42.000	7,560	8,253		274		(356)		(356)		10/09/2018	
109696 10 4	BRINK'S ORD			210.000	19,043	90.680	19,043	13,627		126		5,466		5,466		10/09/2018	
110122 10 8	BRISTOL MYERS SQUIBB ORD			8,455.000	542,726	64.190	542,726	513,365		9,455		91,319		91,319		11/20/2019	
110448 10 7	BRITISH AMERICAN TOBACCO ADR REP ORD		C	0.998	42	42.460	42	69	1	(572)		11		11		07/25/2017	
11120U 10 5	BRIXMOR PROPERTY GROUP REIT ORD			1,220.000	26,364	21.610	26,364	19,703		1,366		8,442		8,442		10/09/2018	
11133T 10 3	BROADRIDGE FINANCIAL SOLUTIONS ORD			475.000	58,682	123.540	58,682	42,699	257	948		12,963		12,963		10/09/2018	
11135F 10 1	BROADCOM ORD			1,470.000	464,549	316.020	464,549	359,724		16,464		90,758		90,758		10/09/2018	
112463 10 4	BROOKDALE SENIOR LIVING ORD			760.000	5,525	7.270	5,525	7,228				433		433		10/09/2018	
11282X 10 3	BROOKFIELD PROPERTY REIT CL A ORD			640.000	11,805	18.445	11,805	12,960		845		1,501		1,501		10/09/2018	
11373M 10 7	BROOKLINE BANCORP ORD			320.000	5,267	16.460	5,267	5,434		141		845		845		10/09/2018	
114340 10 2	BROOKS AUTOMATION ORD			280.000	11,749	41.960	11,749	8,985		112		4,418		4,418		10/09/2018	
115236 10 1	BROWN & BROWN ORD			790.000	31,189	39.480	31,189	16,957		257		9,417		9,417		06/23/2017	
115637 10 0	BROWN FORMAN CL A ORD			180.000	11,299	62.770	11,299	8,329	31	120		2,763		2,763		06/22/2018	
115637 20 9	BROWN FORMAN CL B ORD			1,110.000	75,036	67.600	75,036	46,011	193	737		22,222		22,222		10/09/2018	
116794 10 8	BRUKER ORD			410.000	20,898	50.970	20,898	13,264		66		8,692		8,692		10/09/2018	
117043 10 9	BRUNSWICK ORD			350.000	20,993	59.980	20,993	21,270		305		4,736		4,736		10/09/2018	
117665 10 9	BRYN MAWR BANK ORD			90.000	3,712	41.240	3,712	3,358		47		354		354		06/28/2019	
12008R 10 7	BUILDERS FIRSTSOURCE ORD			460.000	11,689	25.410	11,689	6,215				6,670		6,670		10/09/2018	
122017 10 6	BURLINGTON STORES ORD			270.000	61,568	228.030	61,568	41,259				17,647		17,647		10/09/2018	
12477X 10 6	CAI INTERNATIONAL ORD			75.000	2,174	28.980	2,174	2,168				6		6		12/16/2019	
124805 10 2	CBIZ ORD			220.000	5,931	26.960	5,931	4,309				1,622		1,622		06/28/2019	
12503M 10 8	CBOE GLOBAL MARKETS ORD			460.000	55,154	119.900	55,154	46,649		616		10,152		10,152		10/09/2018	
12504L 10 9	CBRE GROUP CL A ORD			1,290.000	79,064	61.290	79,064	53,161				27,413		27,413		10/09/2018	
12508E 10 1	CDK GLOBAL ORD			530.000	28,980	54.680	28,980	30,904		318		3,604		3,604		10/09/2018	
12514G 10 8	CDW ORD			600.000	85,704	142.840	85,704	50,688		759		37,074		37,074		10/09/2018	
125269 10 0	CF INDUSTRIES HOLDINGS ORD			950.000	45,353	47.740	45,353	52,079		1,140		4,019		4,019		10/09/2018	
12541W 20 9	CH ROBINSON WORLDWIDE ORD			565.000	44,183	78.200	44,183	41,653		1,136		(3,328)		(3,328)		10/09/2018	
125523 10 0	CIGNA ORD			1,194.000	244,161	204.490	244,161	177,112		48		17,397		17,397		12/20/2018	
125581 80 1	CIT GROUP ORD			460.000	20,990	45.630	20,990	23,557		598		3,386		3,386		10/09/2018	
12572Q 10 5	CME GROUP CL A ORD			1,348.000	270,571	200.720	270,571	157,648	3,370	6,403		16,985		16,985		10/09/2018	
125896 10 0	CMS ENERGY ORD			860.000	54,042	62.840	54,042	38,081		1,316		11,343		11,343		03/27/2018	
126117 10 0	CNA FINANCIAL ORD			95.000	4,257	44.810	4,257	4,419		323		63		63		06/22/2018	
126128 10 7	CNB FINANCIAL ORD			65.000	2,124	32.680	2,124	2,146				(21)		(21)		12/16/2019	
12618T 10 5	CRA INTERNATIONAL ORD			35.000	1,906	54.470	1,906	1,904				3		3		12/16/2019	
12621E 10 3	CNO FINANCIAL GROUP ORD			670.000	12,147	18.130	12,147	14,512		288		2,178		2,178		10/09/2018	
126349 10 9	CSG SYSTEMS INTERNATIONAL ORD			140.000	7,249	51.780	7,249	5,344		125		2,801		2,801		10/09/2018	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation
126402 10 6	CSW INDUSTRIALS ORD			70.000	5,390	77.000	5,390	4,769		19		621		621		06/28/2019.	
126408 10 3	CSX ORD			3,050.000	220,698	72.360	220,698	222,545		2,928		31,202		31,202		12/18/2018.	
126501 10 5	CTS ORD			140.000	4,201	30.010	4,201	4,336	6	11		(134)		(134)		04/22/2019.	
12653C 10 8	CNX RESOURCES ORD			850.000	7,523	8.850	7,523	12,376				(2,185)		(2,185)		10/09/2018.	
126600 10 5	CVB FINANCIAL ORD			450.000	9,711	21.580	9,711	10,085		306		608		608		10/09/2018.	
126650 10 0	CVS HEALTH ORD			5,637.000	418,773	74.290	418,773	341,912		9,152		50,368		50,368		10/15/2019.	
12685J 10 5	CABLE ONE ORD			25.000	37,212	1,488.470	37,212	21,351		213		16,709		16,709		10/09/2018.	
127055 10 1	CABOT ORD			250.000	11,880	47.520	11,880	15,350		345		1,145		1,145		10/09/2018.	
127097 10 3	CABOT OIL & GAS ORD			1,770.000	30,816	17.410	30,816	43,223		620		(8,744)		(8,744)		10/09/2018.	
12709P 10 3	CABOT MICROELECTRONICS ORD			110.000	15,875	144.320	15,875	10,754	46	183		5,387		5,387		10/09/2018.	
127190 30 4	CACI INTERNATIONAL CL A ORD			100.000	24,999	249.990	24,999	18,391				10,596		10,596		10/09/2018.	
127203 10 7	CACTUS CL A ORD			160.000	5,491	34.320	5,491	6,482		14		1,106		1,106		10/09/2018.	
127387 10 8	CADENCE DESIGN SYSTEMS ORD			1,135.000	78,724	69.360	78,724	43,443				29,374		29,374		10/09/2018.	
12739A 10 0	CADENCE BANCORPORATION CL A ORD			300.000	5,439	18.130	5,439	7,650		210		405		405		10/09/2018.	
127686 10 3	CAESARS ENTERTAINMENT ORD			2,410.000	32,776	13.600	32,776	23,425				16,412		16,412		10/09/2018.	
128030 20 2	CAL MAINE FOODS ORD			130.000	5,558	42.750	5,558	5,853		55		59		59		10/09/2018.	
128246 10 5	CALAVO GROWERS ORD			70.000	6,341	90.590	6,341	6,905		77		1,234		1,234		10/09/2018.	
129500 10 4	CALERES ORD			170.000	4,038	23.750	4,038	5,843	12	48		(694)		(694)		10/09/2018.	
13057Q 20 6	CALIFORNIA RESOURCES ORD			190.000	1,716	9.030	1,716	8,436				(1,522)		(1,522)		10/09/2018.	
130788 10 2	CALIFORNIA WATER SERVICE GROUP ORD			200.000	10,312	51.560	10,312	8,520		158		780		780		10/09/2018.	
131193 10 4	CALLAWAY GOLF ORD			380.000	8,056	21.200	8,056	8,812		15		2,242		2,242		10/09/2018.	
13123X 10 2	CALLON PETROLEUM ORD			1,550.000	7,487	4.830	7,487	20,448				(7,110)		(7,110)		10/09/2018.	
133034 10 8	CAMDEN NATIONAL ORD			70.000	3,224	46.060	3,224	3,210		42		14		14		06/28/2019.	
133131 10 2	CAMDEN PROPERTY REIT ORD			360.000	38,196	106.100	38,196	33,064	288	1,141		6,498		6,498		10/09/2018.	
134429 10 9	CAMPBELL SOUP ORD			720.000	35,582	49.420	35,582	27,022		1,008		11,830		11,830		10/09/2018.	
13462K 10 9	CAMPING WORLD CL A ORD			145.000	2,137	14.740	2,137	2,018				119		119		12/16/2019.	
13765N 10 7	CANNAE HOLDINGS ORD			280.000	10,413	37.190	10,413	5,830				5,620		5,620		10/09/2018.	
138098 10 8	CANTEL MEDICAL ORD			155.000	10,990	70.900	10,990	14,136		31		(550)		(550)		10/09/2018.	
14040H 10 5	CAPITAL ONE FINANCIAL ORD			70.000	7,204	102.910	7,204	7,285				(81)		(81)		12/16/2019.	
14057J 10 1	CAPITOL FEDERAL FINANCIAL ORD			520.000	7,140	13.730	7,140	6,786		484		499		499		10/09/2018.	
14067E 50 6	CAPSTEAD MORTGAGE REIT ORD			370.000	2,930	7.920	2,930	3,089	56	44		(158)		(158)		06/28/2019.	
140755 10 9	CARA THERAPEUTICS ORD			150.000	2,417	16.110	2,417	3,224				(808)		(808)		06/28/2019.	
14149Y 10 8	CARDINAL HEALTH ORD			1,260.000	63,731	50.580	63,731	68,531	606	2,413		7,535		7,535		10/09/2018.	
141619 10 6	CARDIOVASCULAR SYSTEMS ORD			140.000	6,803	48.590	6,803	5,518				1,285		1,285		03/19/2019.	
141665 10 9	CAREER EDUCATION ORD			290.000	5,333	18.390	5,333	5,096				237		237		04/22/2019.	
14167L 10 3	CAREDX ORD			150.000	3,236	21.570	3,236	5,500				(2,265)		(2,265)		03/19/2019.	
14174T 10 7	CARETRUST REIT ORD			330.000	6,808	20.630	6,808	5,811	74	290		716		716		10/09/2018.	
141788 10 9	CARGURUS CL A ORD			210.000	7,388	35.180	7,388	9,618				305		305		10/09/2018.	
142339 10 0	CARLISLE COMPANIES ORD			215.000	34,796	161.840	34,796	20,244		387		13,184		13,184		06/23/2017.	
143130 10 2	CARMAX ORD			620.000	54,355	87.670	54,355	43,890				15,463		15,463		10/09/2018.	
143658 30 0	CARNIVAL ORD			1,117.000	56,777	50.830	56,777	52,643		2,169		1,709		1,709		10/09/2018.	
143873 10 7	CAROLINA FINANCIAL ORD			90.000	3,891	43.230	3,891	3,157	9	8		733		733		06/28/2019.	

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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
143905 10 7	CARRIAGE SERVICES ORD.			75.000	1,920	25.600	1,920	2,070				(150)		(150)		12/16/2019.	
144285 10 3	CARPENTER TECHNOLOGY ORD.			190.000	9,458	49.780	9,458	11,113		152		2,692		2,692		10/09/2018.	
14575E 10 5	CARS.COM ORD.			290.000	3,544	12.220	3,544	7,485				(2,691)		(2,691)		10/09/2018.	
146102 10 8	CARTER BANK AND TRUST ORD.			100.000	2,372	23.720	2,372	2,278				94		94		12/16/2019.	
146229 10 9	CARTERS ORD.			190.000	20,775	109.340	20,775	17,784		380		5,267		5,267		10/09/2018.	
146869 10 2	CARVANA CL A ORD.			140.000	12,887	92.050	12,887	7,175				8,308		8,308		10/09/2018.	
147448 10 4	CASELLA WASTE CL A ORD.			180.000	8,285	46.030	8,285	6,316				1,969		1,969		03/19/2019.	
147528 10 3	CASEYS GENERAL STORES ORD.			150.000	23,849	158.990	23,849	18,633		183		4,628		4,628		10/09/2018.	
14808P 10 9	CASS INFORMATION SYSTEMS ORD.			60.000	3,464	57.740	3,464	2,908		32		556		556		06/28/2019.	
148806 10 2	CATALENT ORD.			590.000	33,217	56.300	33,217	25,966				14,821		14,821		10/09/2018.	
14888U 10 1	CATALYST PHARMACEUTICALS ORD.			410.000	1,538	3.750	1,538	2,206				(668)		(668)		04/22/2019.	
149123 10 1	CATERPILLAR ORD.			1,820.000	268,778	147.680	268,778	272,035		6,880		37,510		37,510		10/09/2018.	
14912Y 20 2	CATCHMARK TIMBER CL A ORD.			210.000	2,409	11.470	2,409	2,194		57		215		215		06/28/2019.	
149150 10 4	CATHAY GENERAL BANCORP ORD.			320.000	12,176	38.050	12,176	13,613		397		1,446		1,446		10/09/2018.	
149568 10 7	CAVCO INDUSTRIES ORD.			40.000	7,815	195.380	7,815	8,994				2,600		2,600		10/09/2018.	
150870 10 3	CELANESE ORD.			550.000	67,716	123.120	67,716	57,310		1,320		18,233		18,233		10/09/2018.	
15135B 10 1	CENTENE ORD.			1,660.000	104,364	62.870	104,364	118,690				31,656		31,656		10/09/2018.	
15136A 10 2	CENTENNIAL RESOURCE DEVLP CL A ORD.			750.000	3,465	4.620	3,465	16,680				(4,800)		(4,800)		10/09/2018.	
15189T 10 7	CENTERPOINT ENERGY ORD.			1,995.000	54,404	27.270	54,404	44,010		2,290		(1,915)		(1,915)		10/09/2018.	
15201P 10 9	CENTERSTATE BANKS ORD.			370.000	9,243	24.980	9,243	10,327		163		1,458		1,458		10/09/2018.	
153527 20 5	CENTRAL GARDEN AND PET CL A ORD.			170.000	4,991	29.360	4,991	5,445				(321)		(321)		10/09/2018.	
154760 40 9	CENTRAL PACIFIC FINANCIAL ORD.			120.000	3,550	29.580	3,550	3,594		55		(45)		(45)		06/28/2019.	
156504 30 0	CENTURY COMMUNITIES ORD.			120.000	3,282	27.350	3,282	3,189				93		93		06/28/2019.	
156700 10 6	CENTURYLINK ORD.			3,970.000	52,444	13.210	52,444	78,063		3,820		(5,770)		(5,770)		03/19/2019.	
156727 10 9	CERENCE ORD.			143.000	3,236	22.630	3,236	2,643				593		593		10/09/2018.	
15677J 10 8	CERIDIAN HCM HOLDING ORD.			150.000	10,182	67.880	10,182	7,607				2,576		2,576		03/19/2019.	
156782 10 4	CERNER ORD.			1,289.000	94,600	73.390	94,600	67,903	232	464		27,005		27,005		10/09/2018.	
157085 10 1	CERUS ORD.			580.000	2,448	4.220	2,448	3,446				(999)		(999)		04/22/2019.	
157210 10 5	CEVA ORD.			100.000	2,696	26.960	2,696	2,434				262		262		06/28/2019.	
159864 10 7	CHRLS RIVER LABS ORD.			200.000	30,552	152.760	30,552	25,642				7,916		7,916		10/09/2018.	
16115Q 30 8	CHART INDUSTRIES ORD.			130.000	8,774	67.490	8,774	9,188				320		320		10/09/2018.	
16119P 10 8	CHARTER COMMUNICATIONS CL A ORD.			669.000	324,518	485.080	324,518	122,638				133,873		133,873		02/08/2016.	
16150R 10 4	CHASE ORD.			40.000	4,739	118.480	4,739	4,305		32		435		435		06/28/2019.	
16208T 10 2	CHATHAM LODGING REIT ORD.			200.000	3,668	18.340	3,668	3,773	22	110		(105)		(105)		06/28/2019.	
163072 10 1	CHEESECAKE FACTORY ORD.			180.000	6,995	38.860	6,995	9,434		248		(837)		(837)		10/09/2018.	
163086 10 1	CHEFS' WAREHOUSE ORD.			110.000	4,192	38.110	4,192	3,857				335		335		06/28/2019.	
163092 10 9	CHEGG ORD.			440.000	16,680	37.910	16,680	12,082				4,176		4,176		10/09/2018.	
16359R 10 3	CHEMED ORD.			65.000	28,552	439.260	28,552	20,567		81		10,139		10,139		10/09/2018.	
163851 10 8	CHEMOURS ORD.			730.000	13,206	18.090	13,206	25,937		730		(7,395)		(7,395)		10/09/2018.	
16411R 20 8	CHENIERE ENERGY ORD.			2,740.000	167,332	61.070	167,332	173,172				542		542		11/12/2019.	
165167 10 7	CHESAPEAKE ENERGY ORD.			3,640.000	3,005	0.826	3,005	17,763				(4,639)		(4,639)		10/09/2018.	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation
165303 10 8	CHESAPEAKE UTILITIES ORD			70.000	6,708	95.830	6,708	5,918	28	109		1,017		1,017		10/09/2018.	
166764 10 0	CHEVRON ORD			7,915.000	953,837	120.510	953,837	744,422		33,780		78,829		78,829		08/14/2019.	
168905 10 7	CHILDREN S PLACE ORD			70.000	4,376	62.520	4,376	9,083		157		(1,930)		(1,930)		10/09/2018.	
16934Q 20 8	CHIMERA INVESTMENT REIT			745.000	15,317	20.560	15,317	13,481	373	1,490		2,041		2,041		10/09/2018.	
169656 10 5	CHIPOTLE MEXICAN GRILL ORD			100.000	83,711	837.110	83,711	44,710				40,532		40,532		10/09/2018.	
169905 10 6	CHOICE HOTELS INTERNATIONAL ORD			150.000	15,515	103.430	15,515	11,410	34	129		4,778		4,778		10/09/2018.	
171340 10 2	CHURCH AND DWIGHT ORD			850.000	59,789	70.340	59,789	42,438		774		3,893		3,893		06/22/2018.	
171484 10 8	CHURCHILL DOWNS ORD			150.000	20,580	137.200	20,580	14,205	87	82		12,399		12,399		10/09/2018.	
171604 10 1	CHUY'S HOLDINGS ORD			70.000	1,814	25.920	1,814	1,751				63		63		08/14/2019.	
171779 30 9	CIENA ORD			580.000	24,760	42.690	24,760	16,826				5,092		5,092		10/09/2018.	
171798 10 1	CIMAREX ENERGY ORD			548.000	28,765	52.490	28,765	40,863		427		(5,020)		(5,020)		07/24/2013.	
171871 50 2	CINCINNATI BELL ORD			215.000	2,251	10.470	2,251	1,621				630		630		12/16/2019.	
172062 10 1	CINCINNATI FINANCIAL ORD			630.000	66,245	105.150	66,245	25,598	353	1,392		17,470		17,470		10/09/2018.	
17243V 10 2	CINEMARK HOLDINGS ORD			440.000	14,894	33.850	14,894	17,750		598		(858)		(858)		10/09/2018.	
17273K 10 9	CIRCOR INTERNATIONAL ORD			90.000	4,162	46.240	4,162	4,139				23		23		06/28/2019.	
172755 10 0	CIRRUS LOGIC ORD			250.000	20,603	82.410	20,603	9,125				12,308		12,308		10/09/2018.	
17275R 10 2	CISCO SYSTEMS ORD			16,593.000	795,800	47.960	795,800	457,041		22,823		76,826		76,826		10/09/2018.	
172908 10 5	CINTAS ORD			349.000	93,909	269.080	93,909	18,118		890		35,280		35,280		12/18/2018.	
172967 42 4	CITIGROUP ORD			10,122.000	808,647	79.890	808,647	431,652		18,872		259,965		259,965		04/22/2019.	
174610 10 5	CITIZENS FINANCIAL GROUP ORD			1,930.000	78,377	40.610	78,377	75,231		2,625		20,998		20,998		10/09/2018.	
177376 10 0	CITRIX SYSTEMS ORD			550.000	60,995	110.900	60,995	58,559		770		4,642		4,642		10/09/2018.	
177835 10 5	CITY HOLDING ORD			70.000	5,737	81.950	5,737	5,380		114		357		357		03/19/2019.	
178587 10 1	CITY OFFICE REIT ORD		C	170.000	2,298	13.520	2,298	2,038		80		261		261		06/28/2019.	
178867 10 7	CIVISTA BANCSHARES ORD			70.000	1,680	24.000	1,680	1,621				60		60		12/16/2019.	
184496 10 7	CLEAN HARBORS ORD			210.000	18,008	85.750	18,008	14,706				7,644		7,644		10/09/2018.	
18539C 10 5	CLEARWAY ENERGY CL A ORD			150.000	2,868	19.120	2,868	2,426		60		442		442		06/28/2019.	
18539C 20 4	CLEARWAY ENERGY CL C ORD			280.000	5,586	19.950	5,586	5,561		224		756		756		10/09/2018.	
185899 10 1	CLEVELAND CLIFFS ORD			1,200.000	10,080	8.400	10,080	14,724		312		852		852		10/09/2018.	
189054 10 9	CLOROX ORD			450.000	69,093	153.540	69,093	37,146		1,818		(270)		(270)		06/22/2018.	
18914U 10 0	CLOUDERA ORD			798.000	9,281	11.630	9,281	13,791				(1,858)		(1,858)		10/09/2018.	
189464 10 0	CLOVIS ONCOLOGY ORD			200.000	2,085	10.425	2,085	5,818				(1,507)		(1,507)		10/09/2018.	
191098 10 2	COCA COLA CONSOLIDATED ORD			20.000	5,681	284.050	5,681	5,181		15		500		500		03/19/2019.	
191216 10 0	COCA-COLA ORD			14,298.000	791,394	55.350	791,394	520,781		21,738		117,002		117,002		03/19/2019.	
192005 10 6	CODEXIS ORD			230.000	3,678	15.990	3,678	4,238				(560)		(560)		06/28/2019.	
192108 50 4	COEUR MINING ORD			870.000	7,030	8.080	7,030	3,775				3,255		3,255		06/28/2019.	
19239V 30 2	COGENT COMMUNICATIONS HOLDINGS ORD			170.000	11,188	65.810	11,188	8,772		415		3,502		3,502		10/09/2018.	
192422 10 3	COGNEX ORD			670.000	37,547	56.040	37,547	32,649		137		11,638		11,638		10/09/2018.	
192446 10 2	COGNIZANT TECHNOLOGY SOLUTN CL A ORD			780.000	48,376	62.020	48,376	8,904		624		(1,139)		(1,139)		07/24/2007.	
192479 10 3	COHERENT ORD			100.000	16,635	166.350	16,635	14,555				6,064		6,064		10/09/2018.	
19249H 10 3	COHERUS BIOSCIENCES ORD			220.000	3,961	18.005	3,961	3,213				748		748		04/22/2019.	
192576 10 6	COHU ORD			180.000	4,113	22.850	4,113	2,777	11	11		1,336		1,336		06/28/2019.	

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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
194014 10 6	COLFAX ORD			350.000	12,733	36.380	12,733	12,156				5,418		5,418		10/09/2018.	
194162 10 3	COLGATE PALMOLIVE ORD			3,540.000	243,694	68.840	243,694	178,587		5,629		29,691		29,691		03/19/2019.	
19459J 10 4	COLLEGIUM PHARMACEUTICAL ORD			140.000	2,881	20.580	2,881	1,586				1,295		1,295		08/14/2019.	
19625T 10 1	COLONY CREDIT REAL ESTATE CL A ORD			340.000	4,474	13.160	4,474	7,194	34	576		(894)		(894)		10/09/2018.	
19626G 10 8	COLONY CAPITAL CL A ORD			1,970.000	9,358	4.750	9,358	11,544	217	867		138		138		10/09/2018.	
197236 10 2	COLUMBIA BANKING SYSTEM ORD			300.000	12,206	40.685	12,206	11,604		420		1,319		1,319		10/09/2018.	
198287 20 3	COLUMBIA PROPERTY REIT ORD			485.000	10,141	20.910	10,141	10,975	102	388		757		757		10/09/2018.	
198516 10 6	COLUMBIA SPORTSWEAR ORD			130.000	13,025	100.190	13,025	11,634		125		2,093		2,093		10/09/2018.	
199333 10 5	COLUMBUS MCKINNON ORD			100.000	4,003	40.030	4,003	3,282		6		721		721		08/14/2019.	
199908 10 4	COMFORT SYSTEMS USA ORD			150.000	7,478	49.850	7,478	8,138		59		926		926		10/09/2018.	
20030N 10 1	COMCAST CL A ORD			19,188.000	862,884	44.970	862,884	359,511		14,421		185,140		185,140		04/22/2019.	
200340 10 7	COMERICA ORD			170.000	12,198	71.750	12,198	15,628	114	444		520		520		10/09/2018.	
200525 10 3	COMMERCE BANCSHARES ORD			365.000	24,798	67.940	24,798	18,110		361		5,129		5,129		06/22/2018.	
201723 10 3	COMMERCIAL METALS ORD			470.000	10,467	22.270	10,467	9,466		226		2,938		2,938		10/09/2018.	
20337X 10 9	COMMSCOPE HOLDING ORD			770.000	10,926	14.190	10,926	20,936				(1,694)		(1,694)		10/09/2018.	
203607 10 6	COMMUNITY BANK SYSTEM ORD			210.000	14,897	70.940	14,897	12,986	86	326		2,654		2,654		10/09/2018.	
20369C 10 6	COMMUNITY HEALTHCARE TRUST ORD			80.000	3,429	42.860	3,429	3,152		66		277		277		06/28/2019.	
204149 10 8	COMMUNITY TRUST BANCORP ORD			70.000	3,265	46.640	3,265	2,960	27	27		305		305		06/28/2019.	
204166 10 2	COMMVAULT SYSTEMS ORD			160.000	7,142	44.640	7,142	10,059				(2,312)		(2,312)		10/09/2018.	
20451N 10 1	COMPASS MINERALS INTERNATIONAL ORD			140.000	8,534	60.960	8,534	9,131		403		2,698		2,698		10/09/2018.	
205826 20 9	COMTECH TELECOMMUNICATIONS ORD			110.000	3,904	35.490	3,904	3,091		22		813		813		06/28/2019.	
205887 10 2	CONAGRA BRANDS ORD			1,898.999	65,022	34.240	65,022	51,224		1,579		24,459		24,459		10/26/2018.	
206787 10 3	CONDUENT ORD			780.000	4,828	6.190	4,828	16,193				(3,463)		(3,463)		10/09/2018.	
207410 10 1	CONMED ORD			110.000	12,301	111.830	12,301	8,062	22	88		5,239		5,239		10/09/2018.	
20786W 10 7	CONNECTONE BANCORP ORD			150.000	3,858	25.720	3,858	3,398		27		460		460		06/28/2019.	
20825C 10 4	CONOCOPHILLIPS ORD			4,530.000	294,586	65.030	294,586	352,636		6,048		12,140		12,140		12/18/2018.	
20854L 10 8	CONSOL ENERGY ORD			120.000	1,741	14.510	1,741	3,192				(1,451)		(1,451)		06/28/2019.	
209115 10 4	CONSOLIDATED EDISON ORD			1,294.000	117,068	90.470	117,068	99,116		3,460		14,544		14,544		03/19/2019.	
21036P 10 8	CONSTELLATION BRANDS CL A ORD			285.000	54,079	189.750	54,079	61,021		852		8,245		8,245		08/08/2018.	
211171 10 3	CONTINENTAL BUILDING PRODUCTS ORD			150.000	5,465	36.430	5,465	5,231				1,647		1,647		10/09/2018.	
212015 10 1	CONTINENTAL RESOURCES ORD			360.000	12,348	34.300	12,348	23,623		18		(2,120)		(2,120)		10/09/2018.	
21241B 10 0	CONTURA ENERGY ORD			90.000	815	9.050	815	4,670				(3,855)		(3,855)		06/28/2019.	
216648 40 2	COOPER ORD			200.000	64,258	321.290	64,258	51,925		12		13,358		13,358		10/09/2018.	
21676P 10 3	COOPER STANDARD HOLDINGS ORD			80.000	2,653	33.160	2,653	8,266				(2,317)		(2,317)		10/09/2018.	
216831 10 7	COOPER TIRE AND RUBBER ORD			210.000	6,038	28.750	6,038	5,515		88		(752)		(752)		10/09/2018.	
217204 10 6	COPART ORD			820.000	74,571	90.940	74,571	30,645				35,391		35,391		10/09/2018.	
218352 10 2	CORCEPT THERAPEUTICS ORD			400.000	4,840	12.100	4,840	5,488				(504)		(504)		10/09/2018.	
218681 10 4	CORE MARK HOLDING ORD			190.000	5,166	27.190	5,166	6,608		86		749		749		10/09/2018.	
21870Q 10 5	CORESITE REALTY REIT ORD			150.000	16,818	112.120	16,818	15,831	183	696		3,734		3,734		10/09/2018.	
21870U 50 2	CORENERGY INFRASTRUCTURE REIT ORD			60.000	2,683	44.710	2,683	2,379		90		304		304		06/28/2019.	
21871D 10 3	CORELOGIC ORD			330.000	14,424	43.710	14,424	15,355				3,396		3,396		10/09/2018.	
21871N 10 1	CORECIVIC REIT ORD			480.000	8,342	17.380	8,342	11,597		840		(216)		(216)		10/09/2018.	

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CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation
21925Y 10 3	CORNERSTONE ONDEMAND ORD.			220.000	12,881	58.550	12,881	11,350				1,786		1,786		10/09/2018.	
219350 10 5	CORNING ORD.			3,235.000	94,171	29.110	94,171	88,914		2,495		(3,559)		(3,559)		10/09/2018.	
22002T 10 8	CORPORATE OFFICE PROP REIT ORD.			420.000	12,340	29.380	12,340	12,121	116	462		3,507		3,507		10/09/2018.	
22052L 10 4	CORTEVA ORD.			3,215.000	95,035	29.560	95,035	104,630		836		(9,594)		(9,594)		06/28/2019.	
22160K 10 5	COSTCO WHOLESALE ORD.			1,724.000	506,718	293.920	506,718	214,175		4,322		155,522		155,522		12/18/2018.	
22160N 10 9	COSTAR GROUP ORD.			150.000	89,745	598.300	89,745	57,567				39,144		39,144		10/09/2018.	
222070 20 3	COTY CL A ORD.			1,477.000	16,616	11.250	16,616	17,491		735		6,887		6,887		12/11/2019.	
22266L 10 6	COUPA SOFTWARE ORD.			220.000	32,175	146.250	32,175	14,656				18,346		18,346		10/09/2018.	
222795 50 2	COUSINS PROPERTIES REIT ORD.			596.000	24,555	41.200	24,555	20,713		579		5,406		5,406		03/19/2019.	
22282E 10 2	COVANTA HOLDING ORD.			480.000	7,123	14.840	7,123	7,670	120	480		682		682		10/09/2018.	
22304C 10 0	COVETRUS ORD.			246.000	3,247	13.200	3,247	10,535				(7,288)		(7,288)		10/09/2018.	
223622 60 6	COWEN CL A ORD.			130.000	2,048	15.750	2,048	2,234				(187)		(187)		06/28/2019.	
22410J 10 6	CRACKER BARREL OLD COUNTRY STORE ORD.			80.000	12,299	153.740	12,299	11,869		648		(490)		(490)		10/09/2018.	
224399 10 5	CRANE ORD.			205.000	17,708	86.380	17,708	19,355		320		2,911		2,911		10/09/2018.	
225310 10 1	CREDIT ACCEPTANCE ORD.			50.000	22,117	442.330	22,117	20,776				3,029		3,029		10/09/2018.	
225447 10 1	CREE ORD.			410.000	18,922	46.150	18,922	14,576				1,384		1,384		10/09/2018.	
227046 10 9	CROCS ORD.			280.000	11,729	41.890	11,729	5,443				4,455		4,455		10/09/2018.	
227483 10 4	CROSS COUNTRY HEALTHCARE ORD.			150.000	1,743	11.620	1,743	1,713				30		30		12/16/2019.	
22822V 10 1	CROWN CASTLE INTERNATIONAL REIT ORD.			1,720.000	244,498	142.150	244,498	190,986		7,588		53,747		53,747		03/19/2019.	
228368 10 6	CROWN HOLDINGS ORD.			530.000	38,446	72.540	38,446	25,848				16,414		16,414		10/09/2018.	
228903 10 0	CRYOLIFE ORD.			160.000	4,334	27.090	4,334	4,467				(133)		(133)		04/22/2019.	
229050 30 7	CRYOPORT ORD.			120.000	1,975	16.460	1,975	2,808				(833)		(833)		08/14/2019.	
229663 10 9	CUBESMART REIT ORD.			750.000	23,610	31.480	23,610	21,113	248	960		2,093		2,093		10/09/2018.	
229669 10 6	CUBIC ORD.			110.000	6,993	63.570	6,993	7,693		30		1,081		1,081		10/09/2018.	
229899 10 9	CULLEN FROST BANKERS ORD.			235.000	22,978	97.780	22,978	25,072		658		2,312		2,312		10/09/2018.	
231021 10 6	CUMMINS ORD.			400.000	71,584	178.960	71,584	23,680		1,961		18,128		18,128		03/03/2010.	
231561 10 1	CURTISS WRIGHT ORD.			180.000	25,360	140.890	25,360	23,256		119		6,979		6,979		10/09/2018.	
23204G 10 0	CUSTOMERS BANCORP ORD.			130.000	3,095	23.810	3,095	2,730				365		365		06/28/2019.	
232109 10 8	CUTERA ORD.			60.000	2,149	35.810	2,149	1,855				293		293		08/14/2019.	
23255M 10 5	CYCLERION THERAPEUTICS ORD.			56.000	152	2.720	152	1,602				(1,449)		(1,449)		10/09/2018.	
232806 10 9	CYPRESS SEMICONDUCTOR ORD.			1,450.000	33,829	23.330	33,829	19,851	160	638		15,385		15,385		10/09/2018.	
23282W 60 5	CYTOKINETICS ORD.			240.000	2,546	10.610	2,546	2,699				(153)		(153)		06/28/2019.	
23283R 10 0	CYRUSONE REIT ORD.			420.000	27,481	65.430	27,481	26,246	210	790		5,271		5,271		10/09/2018.	
23284F 10 5	CYTOMX THERAPEUTICS ORD.			200.000	1,662	8.310	1,662	2,243				(581)		(581)		06/28/2019.	
23291C 10 3	DMC GLOBAL ORD.			70.000	3,146	44.940	3,146	4,744	9	10		(1,598)		(1,598)		04/22/2019.	
23331A 10 9	D R HORTON ORD.			1,220.000	64,355	52.750	64,355	48,068		763		22,070		22,070		10/09/2018.	
233331 10 7	DTE ENERGY ORD.			630.000	81,818	129.870	81,818	42,373	638	2,381		12,329		12,329		06/22/2018.	
233377 40 7	DXP ENTERPRISES ORD.			70.000	2,787	39.810	2,787	3,066				(279)		(279)		04/22/2019.	
23355L 10 6	DXC TECHNOLOGY ORD.			1,140.000	42,853	37.590	42,853	42,647				205		205		12/16/2019.	
235825 20 5	DANA INCORPORATED ORD.			590.000	10,738	18.200	10,738	10,242		236		2,696		2,696		10/09/2018.	
235851 10 2	DANAHER ORD.			2,080.000	319,238	153.480	319,238	113,182	354	1,394		104,749		104,749		08/28/2017.	

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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
237194 10 5	DARDEN RESTAURANTS ORD			180.000	19,622	109.010	19,622	15,379		587		1,647		1,647		10/09/2018.	
237266 10 1	DARLING INGREDIENTS ORD			660.000	18,533	28.080	18,533	12,646				5,834		5,834		10/09/2018.	
238337 10 9	DAVE BUSTERS ENTERTAINMENT ORD			160.000	6,427	40.170	6,427	10,238		98		(702)		(702)		10/09/2018.	
23918K 10 8	DAVITA ORD			530.000	39,766	75.030	39,766	39,671				12,492		12,492		10/09/2018.	
243537 10 7	DECKERS OUTDOOR ORD			130.000	21,952	168.860	21,952	14,206				5,318		5,318		10/09/2018.	
244199 10 5	DEERE ORD			1,010.000	174,993	173.260	174,993	151,965	768	3,070		24,331		24,331		10/09/2018.	
24665A 10 3	DELEK US HOLDINGS ORD			340.000	11,400	33.530	11,400	13,845		388		347		347		10/09/2018.	
24703L 20 2	DELL TECHNOLOGIES CL C ORD			459.000	23,588	51.390	23,588	24,032				3,851		3,851		10/09/2018.	
247361 70 2	Delta Air Lines, Inc.			820.000	47,954	58.480	47,954	41,713		1,234		7,036		7,036		10/09/2018.	
247916 20 8	DENBURY RESOURCES ORD			1,850.000	2,609	1.410	2,609	12,062				(555)		(555)		10/09/2018.	
248019 10 1	DELUXE ORD			200.000	9,984	49.920	9,984	10,918		240		2,296		2,296		10/09/2018.	
24869P 10 4	DENNYS ORD			250.000	4,970	19.880	4,970	5,607				(637)		(637)		08/14/2019.	
24906P 10 9	DENTSPLY SIRONA ORD			890.000	50,365	56.590	50,365	28,388	89	323		17,248		17,248		10/09/2018.	
24983L 10 4	DERMIRA ORD			205.000	3,108	15.160	3,108	2,673				435		435		12/16/2019.	
250565 10 8	DESIGNER BRANDS CL A ORD			280.000	4,407	15.740	4,407	9,153	70	280		(2,509)		(2,509)		10/09/2018.	
25179M 10 3	DEVON ENERGY ORD			2,370.000	61,549	25.970	61,549	81,741		830		8,129		8,129		04/20/2018.	
252131 10 7	DEXCOM ORD			360.000	78,746	218.740	78,746	44,104				35,618		35,618		10/09/2018.	
25264R 20 7	DIAMOND HILL INVESTMENT GRP CL A ORD			15.000	2,107	140.460	2,107	2,121				(14)		(14)		12/16/2019.	
25271C 10 2	DIAMOND OFFSHORE DRILLING ORD			270.000	1,941	7.190	1,941	5,619				(608)		(608)		10/09/2018.	
252784 30 1	DIAMONDROCK HOSPITALITY REIT ORD			840.000	9,307	11.080	9,307	9,433	105	420		1,680		1,680		10/09/2018.	
25278X 10 9	DIAMONDBACK ENERGY ORD			631.000	58,595	92.860	58,595	85,019		434		101		101		10/09/2018.	
253031 10 8	DICERNA PHARMACEUTICALS ORD			230.000	5,067	22.030	5,067	3,183				1,884		1,884		04/22/2019.	
253393 10 2	DICKS SPORTING ORD			310.000	15,342	49.490	15,342	10,379		341		5,670		5,670		10/09/2018.	
253651 10 3	DIEBOLD NIXDORF ORD			330.000	3,485	10.560	3,485	4,257				(772)		(772)		04/22/2019.	
253798 10 2	DIGI INTERNATIONAL ORD			125.000	2,215	17.720	2,215	2,215						0		12/16/2019.	
25381B 10 1	DIGIMARC ORD			55.000	1,846	33.560	1,846	1,895				(50)		(50)		12/16/2019.	
253868 10 3	DIGITAL REALTY REIT ORD			840.000	100,582	119.740	100,582	93,845	907	3,570		11,080		11,080		10/09/2018.	
253922 10 8	DIME COMMUNITY BANCSHARES ORD			140.000	2,925	20.890	2,925	2,815		20		109		109		08/14/2019.	
25400W 10 2	DIGITAL TURBINE ORD			330.000	2,353	7.130	2,353	2,092				261		261		08/14/2019.	
254423 10 6	DINE BRANDS GLOBAL ORD			70.000	5,846	83.520	5,846	5,459	48	189		1,133		1,133		10/09/2018.	
254543 10 1	DIODES ORD			170.000	9,583	56.370	9,583	5,639				4,099		4,099		12/18/2018.	
254687 10 6	WALT DISNEY ORD			6,831.000	987,968	144.630	987,968	390,623	6,011	10,404		238,395		238,395		03/19/2019.	
254709 10 8	DISCOVER FINANCIAL SERVICES ORD			1,211.000	102,717	84.820	102,717	72,148		2,034		31,292		31,292		05/26/2017.	
25470F 10 4	DISCOVERY SRS A ORD			630.000	20,626	32.740	20,626	20,393				5,040		5,040		10/09/2018.	
25470F 30 2	DISCOVERY SRS C ORD			1,400.000	42,686	30.490	42,686	41,706				10,374		10,374		10/09/2018.	
25470M 10 9	DISH NETWORK CL A ORD			998.000	35,399	35.470	35,399	34,159				9,529		9,529		12/03/2019.	
256163 10 6	DOCUSIGN ORD			320.000	23,715	74.110	23,715	16,114				7,789		7,789		03/19/2019.	
25659T 10 7	DOLBY LABORATORIES CL A ORD			190.000	13,072	68.800	13,072	9,972		150		1,322		1,322		07/27/2017.	
256677 10 5	DOLLAR GENERAL ORD			799.000	124,628	155.980	124,628	63,895		999		38,272		38,272		10/09/2018.	
256746 10 8	DOLLAR TREE ORD			830.000	78,062	94.050	78,062	68,782				3,096		3,096		10/09/2018.	
25746U 10 9	DOMINION ENERGY ORD			3,026.000	250,613	82.820	250,613	189,539		11,105		40,267		40,267		10/09/2018.	
25754A 20 1	DOMINOS PIZZA ORD			180.000	52,880	293.780	52,880	42,918		177		10,169		10,169		08/14/2019.	

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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
257554 10 5	DOMO CL B ORD			80.000	1,738	21.720	1,738	1,831				(94)		(94)		12/16/2019.	
257559 20 3	DOMTAR ORD			260.000	9,942	38.240	9,942	12,225	118	463		809		809		10/09/2018.	
257651 10 9	DONALDSON ORD			450.000	25,929	57.620	25,929	20,508		369		6,404		6,404		06/22/2018.	
25787G 10 0	DONNELLEY FINANCIAL SOLTN ORD			140.000	1,466	10.470	1,466	1,868				(402)		(402)		06/28/2019.	
258278 10 0	DORMAN PRODUCTS ORD			110.000	8,329	75.720	8,329	7,916				(1,573)		(1,573)		10/09/2018.	
25960P 10 9	DOUGLAS EMMETT REIT ORD			560.000	24,584	43.900	24,584	22,182	157	582		5,471		5,471		06/22/2018.	
25960R 10 5	DOUGLAS DYNAMICS ORD			95.000	5,225	55.000	5,225	4,041		52		1,184		1,184		08/14/2019.	
260003 10 8	DOVER ORD			530.000	61,088	115.260	61,088	30,044		1,028		23,484		23,484		08/08/2018.	
260557 10 3	DOW ORD			1,875.000	102,619	54.730	102,619	96,988		3,938		5,631		5,631		10/09/2018.	
262037 10 4	DRIL QUIP ORD			160.000	7,506	46.910	7,506	8,122				2,701		2,701		10/09/2018.	
26210C 10 4	DROPBOX CL A ORD			920.000	16,477	17.910	16,477	17,944				(1,466)		(1,466)		10/15/2019.	
264147 10 9	DUCOMMUN ORD			50.000	2,527	50.530	2,527	2,517				10		10		12/16/2019.	
264411 50 5	DUKE REALTY REIT ORD			1,450.000	50,272	34.670	50,272	41,658		1,276		12,717		12,717		10/09/2018.	
26441C 20 4	DUKE ENERGY ORD			2,213.003	201,848	91.210	201,848	152,445		8,135		10,866		10,866		10/09/2018.	
265504 10 0	DUNKIN BRANDS GROUP ORD			340.000	25,684	75.540	25,684	24,886		510		3,883		3,883		10/09/2018.	
26614N 10 2	DUPONT DE NEMOURS ORD			2,845.000	182,649	64.200	182,649	224,374		1,707		(41,725)		(41,725)		10/09/2018.	
267475 10 1	DYCOM INDUSTRIES ORD			130.000	6,130	47.150	6,130	10,384				(896)		(896)		10/09/2018.	
268158 20 1	DYNAVAX TECHNOLOGIES ORD			360.000	2,059	5.720	2,059	1,516				544		544		10/15/2019.	
26817Q 88 6	DYNEX CAPITAL REIT ORD			105.000	1,779	16.940	1,779	1,783	16			(4)		(4)		12/16/2019.	
26875P 10 1	EOG RESOURCES ORD			1,120.000	93,811	83.760	93,811	104,603		325		3,656		3,656		12/16/2019.	
26884L 10 9	EQT ORD			1,080.000	11,772	10.900	11,772	27,278		130		(8,629)		(8,629)		10/09/2018.	
26884U 10 9	EPR PROPERTIES REIT ORD			260.000	18,366	70.640	18,366	16,235	98	1,166		1,719		1,719		06/22/2018.	
268948 10 6	EAGLE BANCORP ORD			130.000	6,322	48.630	6,322	6,531		57		(10)		(10)		10/09/2018.	
269246 40 1	E TRADE FINANCIAL ORD			1,060.000	48,092	45.370	48,092	56,360		594		1,579		1,579		10/09/2018.	
26927E 10 4	EVO PAYMENTS CL A ORD			140.000	3,697	26.410	3,697	4,413				(716)		(716)		06/28/2019.	
26969P 10 8	EAGLE MATERIALS ORD			190.000	17,225	90.660	17,225	15,762	19	76		5,630		5,630		10/09/2018.	
27579R 10 4	EAST WEST BANCORP ORD			590.000	28,733	48.700	28,733	35,854		622		3,050		3,050		10/09/2018.	
27616P 10 3	EASTERLY GOVERNMENT PROPERTIES ORD			300.000	7,119	23.730	7,119	5,432		156		1,687		1,687		06/28/2019.	
277276 10 1	EASTGROUP PROPERTIES REIT ORD			150.000	19,901	132.670	19,901	14,273	113	437		6,141		6,141		10/09/2018.	
277432 10 0	EASTMAN CHEMICAL ORD			585.000	46,367	79.260	46,367	41,624	386	1,451		3,598		3,598		09/21/2015.	
278265 10 3	EATON VANCE COM NON VTG ORD			405.000	18,909	46.690	18,909	21,652		577		4,662		4,662		06/22/2018.	
278642 10 3	EBAY ORD			85.000	3,069	36.110	3,069	2,830		48		683		683		10/09/2018.	
278715 20 6	EBIX ORD			100.000	3,341	33.410	3,341	6,342		30		(915)		(915)		10/09/2018.	
27875T 10 1	ECHO GLOBAL LOGISTICS ORD			120.000	2,484	20.700	2,484	2,504				(20)		(20)		06/28/2019.	
278768 10 6	ECHOSTAR CL A ORD			200.000	8,662	43.310	8,662	7,205				1,457		1,457		10/09/2018.	
278865 10 0	ECOLAB ORD			885.000	170,796	192.990	170,796	66,890	416	1,587		40,391		40,391		06/22/2018.	
28035Q 10 2	EDGEWELL PERSONAL CARE ORD			220.000	6,811	30.960	6,811	10,252				(1,406)		(1,406)		10/09/2018.	
281020 10 7	EDISON INTERNATIONAL ORD			1,290.000	97,279	75.410	97,279	83,963	822	3,161		24,046		24,046		10/09/2018.	
28106W 10 3	EDITAS MEDICINE ORD			190.000	5,626	29.610	5,626	5,276				1,303		1,303		10/09/2018.	
28176E 10 8	EDWARDS LIFESCIENCES ORD			850.000	198,297	233.290	198,297	125,758				68,102		68,102		10/09/2018.	
28238P 10 9	EHEALTH ORD			90.000	8,647	96.080	8,647	5,131				3,517		3,517		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
282914 10 0	8X8 ORD			370.000	6,771	18.300	6,771	7,008				96		96		10/09/2018.	
283677 85 4	EL PASO ELECTRIC ORD			170.000	11,541	67.890	11,541	10,103		258		3,019		3,019		10/09/2018.	
28414H 10 3	ELANCO ANIMAL HEALTH ORD			1,428.000	42,055	29.450	42,055	40,838				1,216		1,216		04/22/2019.	
28470R 10 2	ELDORADO RESORTS ORD			270.000	16,103	59.640	16,103	12,631				6,326		6,326		10/09/2018.	
285512 10 9	ELECTRONIC ARTS ORD			1,070.000	115,036	107.510	115,036	117,165				30,602		30,602		10/09/2018.	
28618M 10 6	ELEMENT SOLUTIONS ORD			890.000	10,395	11.680	10,395	10,377				1,202		1,202		10/09/2018.	
28852N 10 9	ELLINGTON FINANCIAL ORD			120.000	2,201	18.340	2,201	2,156	17	84		45		45		06/28/2019.	
29084Q 10 0	EMCOR GROUP ORD			240.000	20,712	86.300	20,712	17,479		77		6,386		6,386		10/09/2018.	
29089Q 10 5	EMERGENT BIOSOLUTIONS ORD			180.000	9,711	53.950	9,711	11,673				(959)		(959)		10/09/2018.	
291011 10 4	EMERSON ELECTRIC ORD			2,015.000	153,664	76.260	153,664	102,756		3,571		33,268		33,268		08/28/2017.	
292104 10 6	EMPIRE STATE REALTY CL A REIT ORD			560.000	7,818	13.960	7,818	9,089		235		(151)		(151)		10/09/2018.	
292218 10 4	EMPLOYERS HOLDINGS ORD			130.000	5,428	41.750	5,428	5,875		114		(29)		(29)		10/09/2018.	
29250N 10 5	ENBRIDGE ORD		C	3,300.000	131,241	39.770	131,241	117,862		1,372		13,379		13,379		10/10/2019.	
29251M 10 6	ENANTA PHARMACEUTICALS ORD			70.000	4,325	61.780	4,325	5,458				(634)		(634)		10/09/2018.	
292554 10 2	ENCORE CAPITAL GROUP ORD			140.000	4,950	35.360	4,950	4,741				210		210		06/28/2019.	
292562 10 5	ENCORE WIRE ORD			80.000	4,592	57.400	4,592	4,765		5		(173)		(173)		03/19/2019.	
29261A 10 0	ENCOMPASS HEALTH ORD			405.000	28,054	69.270	28,054	30,014	113	441		3,066		3,066		10/09/2018.	
29272W 10 9	ENERGIZER HOLDINGS ORD			240.000	12,053	50.220	12,053	14,582		288		1,217		1,217		10/09/2018.	
29273V 10 0	ENERGY TRANSFER UNT			208,240.000	2,671,719	12.830	2,671,719	3,399,507		254,053		(79,131)		(79,131)		04/11/2018.	
29275Y 10 2	ENERSYS ORD			170.000	12,721	74.830	12,721	14,741		119		(473)		(473)		10/09/2018.	
29336T 10 0	ENLINK MIDSTREAM COM UNT			194,000.000	1,189,220	6.130	1,189,220	2,499,525		156,728		(614,872)		(614,872)		12/18/2019.	
293389 10 2	ENNIS ORD			105.000	2,273	21.650	2,273	2,072		24		202		202		08/14/2019.	
29355A 10 7	ENPHASE ENERGY ORD			400.000	10,452	26.130	10,452	7,290				3,162		3,162		06/28/2019.	
29355X 10 7	ENPRO INDUSTRIES ORD			90.000	6,019	66.880	6,019	6,637		90		610		610		10/09/2018.	
29357K 10 3	ENOVA INTERNATIONAL ORD			150.000	3,609	24.060	3,609	3,457				152		152		06/28/2019.	
29358P 10 1	ENSIGN GROUP ORD			200.000	9,074	45.370	9,074	6,988	10			2,086		2,086		10/09/2018.	
29362U 10 4	ENTEGRIS ORD			580.000	29,052	50.090	29,052	15,747		174		12,873		12,873		10/09/2018.	
293639 10 0	ENTERCOM COMMUNICATIONS CL A ORD			535.000	2,482	4.640	2,482	1,782		11		701		701		10/15/2019.	
29364G 10 3	ENTERGY ORD			735.000	88,053	119.800	88,053	54,902		2,581		24,792		24,792		10/09/2018.	
293712 10 5	ENTERPRISE FINANCIAL SERVICES ORD			110.000	5,303	48.210	5,303	4,575		36		728		728		06/28/2019.	
293792 10 7	ENTERPRISE PRODUCTS PARTNERS UNT			97,000.000	2,731,520	28.160	2,731,520	2,648,759		141,754		246,960		246,960		09/20/2019.	
29404K 10 6	ENVESTNET ORD			180.000	12,533	69.630	12,533	10,746				3,679		3,679		10/09/2018.	
29414B 10 4	EPAM SYSTEMS ORD			210.000	44,554	212.160	44,554	27,080				20,192		20,192		10/09/2018.	
294268 10 7	EPLUS ORD			55.000	4,636	84.290	4,636	4,281				355		355		08/14/2019.	
29428V 10 4	EPIZYME ORD			260.000	6,396	24.600	6,396	3,288				3,108		3,108		04/22/2019.	
294429 10 5	EQUIFAX ORD			430.000	60,252	140.120	60,252	15,772		671		20,206		20,206		03/28/2007.	
29444U 70 0	EQUINIX REIT ORD			140.000	81,718	583.700	81,718	58,324		1,378		32,360		32,360		10/09/2018.	
294600 10 1	EQUITRANS MIDSTREAM ORD			12,164.000	162,511	13.360	162,511	269,302		21,409		(81,012)		(81,012)		12/12/2018.	
29460X 10 9	EQUITY BANCSHARES CL A ORD			65.000	2,007	30.870	2,007	2,009				(3)		(3)		12/16/2019.	
294628 10 2	EQUITY COMMONWEALTH REIT ORD			410.000	13,460	32.830	13,460	12,975		1,435		1,156		1,156		06/22/2018.	
29472R 10 8	EQUITY LIFESTYLE PROP REIT ORD			590.000	41,530	70.390	41,530	26,425	181	704		10,648		10,648		06/22/2018.	
29476L 10 7	EQUITY RESIDENTIAL REIT ORD			1,460.000	118,143	80.920	118,143	86,160	829	3,274		21,769		21,769		10/09/2018.	

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1	2	Codes 3	4	5	6	Fair Value 7	8	9	Dividends 10	11	12	Change in Book/Adjusted Carrying Value 13	14	15	16	17	18
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation
29530P 10 2	ERIE INDEMNITY CL A ORD			85.000	14,110	166.000	14,110	10,558		306		2,779		2,779		06/23/2017.	
296315 10 4	ESCO TECHNOLOGIES ORD			110.000	10,175	92.500	10,175	7,127	9	35		2,921		2,921		10/09/2018.	
29664W 10 5	ESPERION THERAPEUTICS ORD			90.000	5,367	59.630	5,367	3,752				1,615		1,615		04/22/2019.	
29670E 10 7	ESSENTIAL PROPERTIES REALTY TRUS ORD			220.000	5,458	24.810	5,458	4,408	51	48		1,050		1,050		06/28/2019.	
297178 10 5	ESSEX PROPERTY REIT ORD			270.000	81,232	300.860	81,232	62,384	527	2,082		15,026		15,026		10/09/2018.	
29786A 10 6	ETSY ORD			490.000	21,707	44.300	21,707	20,707				(1,602)		(1,602)		10/09/2018.	
298736 10 9	EURONET WORLDWIDE ORD			200.000	31,512	157.560	31,512	22,998				11,036		11,036		10/09/2018.	
29975E 10 9	EVENTBRITE CL A ORD			160.000	3,227	20.170	3,227	2,591				636		636		06/28/2019.	
29977A 10 5	EVERCORE CL A ORD			170.000	12,709	74.760	12,709	15,985		381		544		544		10/09/2018.	
29978A 10 4	EVERBRIDGE ORD			110.000	8,589	78.080	8,589	5,805				2,345		2,345		10/09/2018.	
30034T 10 3	EVERI HOLDINGS ORD			290.000	3,895	13.430	3,895	3,459				436		436		06/28/2019.	
30034W 10 6	EVERGY ORD			1,105.000	71,924	65.090	71,924	60,509		2,133		9,194		9,194		10/09/2018.	
30040P 10 3	EVERTEC ORD			250.000	8,510	34.040	8,510	5,915		50		1,335		1,335		10/09/2018.	
30040W 10 8	EVERSOURCE ENERGY ORD			1,290.000	109,740	85.070	109,740	60,340		2,761		25,839		25,839		10/09/2018.	
30050B 10 1	EVOLENT HEALTH CL A ORD			270.000	2,444	9.050	2,444	7,347				(2,943)		(2,943)		10/09/2018.	
30057T 10 5	EVOQUA WATER TECHNOLOGIES ORD			310.000	5,875	18.950	5,875	5,450				2,899		2,899		10/09/2018.	
30063P 10 5	EXACT SCIENCES ORD			529.999	49,014	92.480	49,014	37,671				14,749		14,749		11/08/2019.	
30161N 10 1	EXELON ORD			3,400.000	154,938	45.570	154,938	149,702		4,930		1,598		1,598		10/09/2018.	
30161Q 10 4	EXELIXIS ORD			1,190.000	20,968	17.620	20,968	20,801				(2,440)		(2,440)		10/09/2018.	
302081 10 4	EXLSERVICE HOLDINGS ORD			140.000	9,724	69.460	9,724	9,058				2,358		2,358		10/09/2018.	
30212P 30 3	EXPEDIA GROUP ORD			565.000	61,099	108.140	61,099	68,447		697		(3,081)		(3,081)		10/09/2018.	
302130 10 9	EXPEDITORS INTERNATIONAL OF WASN ORD			705.000	55,004	78.020	55,004	40,615		705		7,001		7,001		10/09/2018.	
30214U 10 2	EXPONENT ORD			210.000	14,492	69.010	14,492	10,733		134		3,843		3,843		10/09/2018.	
30219E 10 3	EXPRESS ORD			285.000	1,388	4.870	1,388	1,439				(51)		(51)		12/16/2019.	
30224P 20 0	EXTENDED STAY AMERICA UNT			770.000	11,450	14.870	11,450	14,653		701		(466)		(466)		10/09/2018.	
30225T 10 2	EXTRA SPACE STORAGE REIT ORD			500.000	52,810	105.620	52,810	43,555		1,780		7,570		7,570		10/09/2018.	
30226D 10 6	EXTREME NETWORKS ORD			490.000	3,611	7.370	3,611	3,810				(198)		(198)		04/22/2019.	
302301 10 6	EZCORP CL A NV ORD			220.000	1,500	6.820	1,500	2,083				(582)		(582)		06/28/2019.	
30231G 10 2	EXXON MOBIL ORD			18,384.000	1,282,836	69.780	1,282,836	1,245,980		54,195		13,844		13,844		10/15/2019.	
302445 10 1	FLIR SYSTEMS ORD			550.000	28,639	52.070	28,639	24,399		374		4,692		4,692		10/09/2018.	
302491 30 3	FMC ORD			550.000	54,901	99.820	54,901	41,466	242	660		13,435		13,435		10/09/2018.	
302520 10 1	FNB ORD			1,310.000	16,637	12.700	16,637	16,794		629		3,747		3,747		10/09/2018.	
302941 10 9	FTI CONSULTING ORD			160.000	17,706	110.660	17,706	11,456				7,043		7,043		10/09/2018.	
30303M 10 2	FACEBOOK CL A ORD			8,571.000	1,759,198	205.250	1,759,198	1,168,068				629,789		629,789		03/19/2019.	
303075 10 5	FACTSET RESEARCH SYSTEMS ORD			130.000	34,879	268.300	34,879	21,680		364		8,862		8,862		06/23/2017.	
303250 10 4	FAIR ISAAC ORD			120.000	44,962	374.680	44,962	25,895				22,522		22,522		10/09/2018.	
309627 10 7	FARMERS NATIONAL BANC ORD			115.000	1,877	16.320	1,877	1,862				15		15		12/16/2019.	
311642 10 2	FARO TECHNOLOGIES ORD			80.000	4,028	50.350	4,028	4,485				(457)		(457)		04/22/2019.	
31189P 10 2	FATE THERAPEUTICS ORD			260.000	5,088	19.570	5,088	4,254				835		835		04/22/2019.	
311900 10 4	FASTENAL ORD			2,336.000	86,315	36.950	86,315	49,888		2,032		14,054		14,054		10/09/2018.	
313148 30 6	FEDERAL AGRICULTUR MORTGAGE CL C ORD			40.000	3,340	83.500	3,340	2,906		56		434		434		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
313747 20 6	FEDERAL REIT ORD			255.000	32,826	128.730	32,826	31,927	268	1,048		2,726		2,726		06/22/2018.	
313855 10 8	FEDERAL SIGNAL ORD			240.000	7,740	32.250	7,740	6,204		77		2,964		2,964		10/09/2018.	
314211 10 3	FEDERATED INVESTORS CL B ORD			390.000	12,710	32.590	12,710	9,504		421		2,356		2,356		10/09/2018.	
31428X 10 6	FEDEX ORD			740.000	111,895	151.210	111,895	170,022	481	1,924		(7,489)		(7,489)		10/09/2018.	
315405 10 0	FERRO ORD			340.000	5,042	14.830	5,042	7,398				(289)		(289)		10/09/2018.	
315616 10 2	F5 NETWORKS ORD			250.000	34,913	139.650	34,913	38,611				(5,595)		(5,595)		10/09/2018.	
31572Q 80 8	FIBROGEN ORD			310.000	13,296	42.890	13,296	16,359				(1,051)		(1,051)		10/09/2018.	
31620M 10 6	FIDELITY NATIONAL INFORMATN SVCS ORD			2,310.003	321,298	139.090	321,298	148,004		2,555		150,306		150,306		12/18/2018.	
31620R 30 3	FIDELITY NATIONAL FINANCIAL ORD			1,075.000	48,751	45.350	48,751	38,700		1,355		14,953		14,953		10/09/2018.	
316773 10 0	FIFTH THIRD BANCORP ORD			3,188.000	97,999	30.740	97,999	90,749	765	2,828		20,635		20,635		10/09/2018.	
317585 40 4	FINANCIAL INSTITUTIONS ORD			65.000	2,087	32.100	2,087	1,882	16	16		205		205		08/14/2019.	
31816Q 10 1	FIREEYE ORD			780.000	12,893	16.530	12,893	13,026				250		250		10/09/2018.	
31847R 10 2	FIRST AMERICAN FINANCIAL ORD			380.000	22,162	58.320	22,162	18,091		638		5,198		5,198		06/22/2018.	
318672 70 6	FIRST BANCORP ORD			860.000	9,107	10.590	9,107	7,955		108		1,711		1,711		10/09/2018.	
318910 10 6	FIRST BANCORP ORD			130.000	5,188	39.910	5,188	4,693	23	31		495		495		04/22/2019.	
318916 10 3	FIRST BANCSHARES ORD			80.000	2,842	35.520	2,842	2,427		13		415		415		06/28/2019.	
319383 20 4	FIRST BUSEY ORD			180.000	4,950	27.500	4,950	5,557		151		533		533		10/09/2018.	
31946M 10 3	FIRST CITIZENS BANCSHARES CL A ORD			40.000	21,288	532.210	21,288	18,524	16	64		6,206		6,206		10/09/2018.	
319829 10 7	FIRST COMMONWEALTH FINANCIAL ORD			410.000	5,949	14.510	5,949	6,650		164		996		996		10/09/2018.	
31983A 10 3	FIRST COMMUNITY BANKSHARES ORD			70.000	2,171	31.020	2,171	2,363		35		(192)		(192)		06/28/2019.	
32006W 10 6	FIRST DEFIANCE FINANCIAL ORD			90.000	2,834	31.490	2,834	2,571		37		263		263		06/28/2019.	
320209 10 9	FIRST FINANCIAL BANCORP ORD			390.000	9,922	25.440	9,922	11,525		351		671		671		10/09/2018.	
32020R 10 9	FIRST FINANCIAL BANKSHARES ORD			540.000	18,954	35.100	18,954	16,146	65	243		3,947		3,947		10/09/2018.	
320218 10 0	FIRST FINANCIAL CORPORTN INDIANA ORD			55.000	2,515	45.720	2,515	2,244				271		271		08/14/2019.	
32026V 10 4	FIRST FOUNDATION ORD			170.000	2,958	17.400	2,958	2,284		17		674		674		06/28/2019.	
320517 10 5	FIRST HORIZON NATIONAL ORD			1,310.000	21,694	16.560	21,694	22,493	183	707		4,454		4,454		10/09/2018.	
32051X 10 8	FIRST HAWAIIAN ORD			440.000	12,694	28.850	12,694	11,766		458		2,790		2,790		10/09/2018.	
32054K 10 3	FIRST INDUSTRIAL REALTY TRUST ORD			510.000	21,170	41.510	21,170	16,203	117	463		6,452		6,452		10/09/2018.	
32055Y 20 1	FIRST INTERSTATE BANCSYSTEM CL A ORD			140.000	5,869	41.920	5,869	6,440		174		750		750		10/09/2018.	
320734 10 6	FIRST OF LONG ISLAND ORD			110.000	2,759	25.080	2,759	2,209		39		550		550		06/28/2019.	
320817 10 9	FIRST MERCHANTS ORD			200.000	8,318	41.590	8,318	9,144		200		1,464		1,464		10/09/2018.	
320866 10 6	FIRST MID BANCSHARES ORD			65.000	2,291	35.250	2,291	2,341				(49)		(49)		12/16/2019.	
320867 10 4	FIRST MIDWEST BANCORP ORD			420.000	9,685	23.060	9,685	11,344	59	218		1,365		1,365		10/09/2018.	
33616C 10 0	FIRST REPUBLIC BANK ORD			615.000	72,232	117.450	72,232	54,068		461		18,788		18,788		01/16/2018.	
336433 10 7	FIRST SOLAR ORD			340.000	19,026	55.960	19,026	16,028				4,592		4,592		10/09/2018.	
33767D 10 5	FIRSTCASH ORD			180.000	14,513	80.630	14,513	13,831		184		1,490		1,490		10/09/2018.	
337738 10 8	FISERV ORD			2,313.000	267,452	115.630	267,452	115,716				94,083		94,083		10/09/2018.	
337932 10 7	FIRSTENERGY ORD			380.000	18,468	48.600	18,468	14,577		578		4,199		4,199		10/09/2018.	
33812L 10 2	FITBIT CL A ORD			880.000	5,782	6.570	5,782	5,210				572		572		03/19/2019.	
33829M 10 1	FIVE BELOW ORD			220.000	28,129	127.860	28,129	26,633				5,619		5,619		10/09/2018.	
338307 10 1	FIVE9 ORD			240.000	15,739	65.580	15,739	9,415				5,246		5,246		10/09/2018.	
339041 10 5	FLEETCOR TECHNOLOGIES ORD			310.000	89,193	287.720	89,193	66,703				31,620		31,620		10/09/2018.	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation
33938J 10 6	FLEXION THERAPEUTICS ORD			140.000	2,898	20.700	2,898	1,532				1,366		1,366		08/14/2019.	
339750 10 1	FLOOR DECOR HOLDINGS CL A ORD			200.000	10,162	50.810	10,162	5,646				4,982		4,982		10/09/2018.	
343412 10 2	FLUOR ORD			570.000	10,762	18.880	10,762	33,470	57	479		(7,592)		(7,592)		10/09/2018.	
343498 10 1	FLOWERS FOODS ORD			730.000	15,870	21.740	15,870	14,038		548		2,387		2,387		10/09/2018.	
34354P 10 5	FLOWSERVE ORD			520.000	25,880	49.770	25,880	27,784	99	395		6,110		6,110		10/09/2018.	
34385P 10 8	FLUIDIGM ORD			300.000	1,044	3.480	1,044	3,695				(2,651)		(2,651)		06/28/2019.	
343873 10 5	FLUSHING FINANCIAL ORD			115.000	2,485	21.605	2,485	2,223		48		262		262		08/14/2019.	
344849 10 4	FOOT LOCKER ORD			480.000	18,715	38.990	18,715	23,563		713		(6,821)		(6,821)		10/09/2018.	
345370 86 0	FORD MOTOR ORD			13,750.000	127,875	9.300	127,875	123,200		8,250		22,688		22,688		10/09/2018.	
34553D 10 1	FORESCOUT TECHNOLOGIES ORD			120.000	3,936	32.800	3,936	5,365				(1,429)		(1,429)		03/19/2019.	
346375 10 8	FORMFACTOR ORD			320.000	8,310	25.970	8,310	5,863				2,447		2,447		04/22/2019.	
34959E 10 9	FORTINET ORD			570.000	60,853	106.760	60,853	47,065				20,708		20,708		10/09/2018.	
34959J 10 8	FORTIVE ORD			565.000	43,160	76.390	43,160	43,979		158		4,932		4,932		06/22/2018.	
34964C 10 6	FORTUNE BRANDS HOME AND SECURITY ORD			580.000	37,897	65.340	37,897	28,988		510		15,863		15,863		10/09/2018.	
34983P 10 4	FORTY SEVEN ORD			100.000	3,937	39.370	3,937	3,572				365		365		12/16/2019.	
349853 10 1	FORWARD AIR ORD			120.000	8,394	69.950	8,394	8,023		86		1,812		1,812		10/09/2018.	
34988V 10 6	FOSSIL GROUP ORD			205.000	1,615	7.880	1,615	2,251				(636)		(636)		10/15/2019.	
35086T 10 9	FOUR CORNERS PROPERTY ORD			280.000	7,893	28.190	7,893	7,232		322		557		557		10/09/2018.	
35137L 10 5	FOX CL A ORD			1,223.000	45,337	37.070	45,337	49,336		563		(3,999)		(3,999)		03/19/2019.	
35137L 20 4	FOX CORPORATION ORD			656.000	23,878	36.400	23,878	25,945		302		(2,066)		(2,066)		03/19/2019.	
35138V 10 2	FOX FACTORY HOLDING ORD			150.000	10,436	69.570	10,436	9,639				1,605		1,605		10/09/2018.	
353514 10 2	FRANKLIN ELECTRIC ORD			190.000	10,891	57.320	10,891	8,712		110		2,744		2,744		10/09/2018.	
35352P 10 4	FRANKLIN FINANCIAL NETWORK ORD			60.000	2,060	34.330	2,060	2,082				(22)		(22)		12/16/2019.	
354613 10 1	FRANKLIN RESOURCES ORD			1,100.000	28,578	25.980	28,578	36,290	297	1,144		(4,048)		(4,048)		06/22/2018.	
35471R 10 6	FRANKLIN STREET PROPERTIES REIT ORD			450.000	3,852	8.560	3,852	3,320		81		532		532		06/28/2019.	
35671D 85 7	FREEPORT MCMORAN ORD			5,860.000	76,883	13.120	76,883	77,293		1,172		16,467		16,467		10/09/2018.	
358039 10 5	FRESHPET ORD			120.000	7,091	59.090	7,091	5,022				2,069		2,069		04/22/2019.	
35904G 10 7	FRONT YARD RESIDENTIAL ORD			220.000	2,715	12.340	2,715	2,688		33		27		27		06/28/2019.	
35905A 10 9	FRONTDOOR ORD			280.000	13,278	47.420	13,278	13,602				5,827		5,827		10/09/2018.	
359694 10 6	HB FULLER ORD			210.000	10,830	51.570	10,830	10,248		133		1,869		1,869		10/09/2018.	
360271 10 0	FULTON FINANCIAL ORD			690.000	12,027	17.430	12,027	11,875	90	380		1,346		1,346		10/09/2018.	
361448 10 3	GATX ORD			160.000	13,256	82.850	13,256	14,179		294		1,926		1,926		10/09/2018.	
36162J 10 6	GEO GROUP REIT ORD			490.000	8,139	16.610	8,139	12,103		941		(1,514)		(1,514)		10/09/2018.	
36164V 30 5	GCI LIBERTY CL A ORD			410.000	29,049	70.850	29,049	20,344				12,173		12,173		10/09/2018.	
36164Y 10 1	GCP APPLIED TECHNOLOGIES ORD			290.000	6,586	22.710	6,586	7,407				(534)		(534)		10/09/2018.	
3621LQ 10 9	G1 THERAPEUTICS ORD			150.000	3,965	26.430	3,965	4,598				(633)		(633)		06/28/2019.	
36237H 10 1	G III APPAREL GROUP ORD			170.000	5,695	33.500	5,695	6,647				954		954		10/09/2018.	
362393 10 0	GTT COMMUNICATIONS ORD			170.000	1,930	11.350	1,930	6,938				(2,093)		(2,093)		10/09/2018.	
36251C 10 3	GMS ORD			140.000	3,791	27.080	3,791	3,080				711		711		06/28/2019.	
363576 10 9	ARTHUR J GALLAGHER ORD			625.000	59,519	95.230	59,519	35,596		1,075		13,456		13,456		06/22/2018.	
36467J 10 8	GAMING AND LEISURE PROPERTIES REIT ORD			820.000	35,301	43.050	35,301	28,539		2,247		8,807		8,807		10/09/2018.	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation
36467W 10 9	GAMESTOP CL A ORD			410.000	2,493	6.080	2,493	6,056		156		(2,681)		(2,681)		10/09/2018	
36472T 10 9	GANNETT CO ORD			504.005	3,216	6.380	3,216	3,733		99		(518)		(518)		10/15/2019	
364760 10 8	GAP ORD			885.000	15,647	17.680	15,647	24,330		858		(7,151)		(7,151)		10/09/2018	
36555P 10 7	GARDNER DENVER HOLDINGS ORD			430.000	15,772	36.680	15,772	11,726				6,979		6,979		10/09/2018	
366651 10 7	GARTNER ORD			360.000	55,476	154.100	55,476	54,632				9,454		9,454		10/09/2018	
368736 10 4	GENERAC HOLDINGS ORD			250.000	25,148	100.590	25,148	14,265				12,723		12,723		10/09/2018	
369550 10 8	GENERAL DYNAMICS ORD			784.000	138,258	176.350	138,258	101,045		3,128		15,006		15,006		10/09/2018	
369604 10 3	GENERAL ELECTRIC ORD			34,270.000	382,453	11.160	382,453	440,585	343	1,007		(58,132)		(58,132)		03/19/2019	
370334 10 4	GENERAL MILLS ORD			2,406.000	128,865	53.560	128,865	101,075		4,716		35,176		35,176		10/09/2018	
37045V 10 0	GENERAL MOTORS ORD			4,860.000	177,876	36.600	177,876	158,728		7,387		15,309		15,309		10/09/2018	
371532 10 2	GENESCO ORD			75.000	3,594	47.920	3,594	2,422				1,172		1,172		08/14/2019	
371901 10 9	GENTEX ORD			1,095.000	31,733	28.980	31,733	21,416		498		9,603		9,603		10/09/2018	
371927 10 4	GENESIS ENERGY UNT			67,200.000	1,376,256	20.480	1,376,256	1,974,540		147,840		135,072		135,072		04/11/2018	
372460 10 5	GENUINE PARTS ORD			485.000	51,522	106.230	51,522	31,342	370	1,459		4,952		4,952		06/23/2017	
37247D 10 6	GENWORTH FINANCIAL CL A ORD			2,030.000	8,932	4.400	8,932	8,607				(528)		(528)		10/09/2018	
37253A 10 3	GENTHERM ORD			150.000	6,659	44.390	6,659	6,407				662		662		10/09/2018	
373865 10 4	GERMAN AMERICAN BANCORP ORD			100.000	3,562	35.620	3,562	3,011		34		551		551		06/28/2019	
374297 10 9	GETTY REALTY REIT ORD			150.000	4,931	32.870	4,931	4,613	56	53		318		318		06/28/2019	
374689 10 7	GIBRALTAR INDUSTRIES ORD			130.000	6,557	50.440	6,557	5,422				1,931		1,931		10/09/2018	
375558 10 3	GILEAD SCIENCES ORD			5,215.000	338,871	64.980	338,871	384,735		13,142		12,672		12,672		12/18/2018	
37637Q 10 5	GLACIER BANCORP ORD			350.000	16,097	45.990	16,097	15,526		494		2,230		2,230		10/09/2018	
376536 10 8	GLADSTONE COMMERCIAL REIT ORD			130.000	2,842	21.860	2,842	2,758		98		84		84		06/28/2019	
377316 10 4	GLATFELTER ORD			190.000	3,477	18.300	3,477	2,781				696		696		10/15/2019	
377322 10 2	GLAUKOS ORD			140.000	7,626	54.470	7,626	8,457				(238)		(238)		10/09/2018	
37890U 10 8	GLOBAL BLOOD THERAPEUTICS ORD			210.000	16,693	79.490	16,693	7,081				8,072		8,072		10/09/2018	
379378 20 1	GLOBAL NET LEASE ORD			290.000	5,881	20.280	5,881	5,841		515		771		771		10/09/2018	
37940X 10 2	GLOBAL PAYMENTS ORD			1,233.000	225,096	182.560	225,096	144,238		260		90,290		90,290		10/09/2018	
379577 20 8	GLOBUS MEDICAL CL A ORD			300.000	17,664	58.880	17,664	15,264				4,680		4,680		10/09/2018	
37959E 10 2	GLOBE LIFE ORD			385.000	40,521	105.250	40,521	28,295		261		11,827		11,827		06/23/2017	
379890 10 6	GLU MOBILE ORD			480.000	2,904	6.050	2,904	5,189				(2,285)		(2,285)		04/22/2019	
380237 10 7	GODADDY CL A ORD			650.000	44,148	67.920	44,148	49,199				1,495		1,495		10/09/2018	
38068T 10 5	GOLD RESOURCE ORD			265.000	1,468	5.540	1,468	1,389				80		80		12/16/2019	
38141G 10 4	GOLDMAN SACHS GROUP ORD			890.000	204,638	229.930	204,638	198,399		3,694		55,963		55,963		10/09/2018	
382550 10 1	GOODYEAR TIRE AND RUBBER ORD			1,495.000	23,255	15.555	23,255	29,404		957		(7,258)		(7,258)		10/15/2014	
38268T 10 3	GOPRO CL A ORD			530.000	2,300	4.340	2,300	2,893				(593)		(593)		06/28/2019	
38341P 10 2	GOSSAMER BIO ORD			190.000	2,970	15.630	2,970	3,042				(72)		(72)		12/16/2019	
38388F 10 8	WR GRACE ORD			270.000	18,860	69.850	18,860	19,157		292		1,334		1,334		10/09/2018	
384109 10 4	GRACO ORD			580.000	30,160	52.000	30,160	26,820		371		5,887		5,887		08/08/2018	
384637 10 4	GRAHAM HOLDINGS CL B ORD			10.000	6,390	638.990	6,390	6,039		56		(16)		(16)		06/22/2018	
384802 10 4	WW GRAINGER ORD			70.000	23,696	338.520	23,696	9,288		398		3,931		3,931		08/22/2011	
38526M 10 6	GRAND CANYON EDUCATION ORD			200.000	19,158	95.790	19,158	23,106				(70)		(70)		10/09/2018	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation
387328 10 7	GRANITE CONSTRUCTION ORD			180.000	4,981	27.670	4,981	8,044	23	94		(2,270)		(2,270)		10/09/2018.	
38741L 10 7	GRANITE POINT MORTGAGE TRUST ORD			230.000	4,227	18.380	4,227	4,413	97	193		(185)		(185)		06/28/2019.	
388689 10 1	GRAPHIC PACKAGING HOLDING ORD			1,260.000	20,979	16.650	20,979	16,569	95	378		7,573		7,573		10/09/2018.	
389375 10 6	GRAY TELEVISION ORD			330.000	7,075	21.440	7,075	5,801				2,211		2,211		10/09/2018.	
390607 10 9	GREAT LAKES DREDGE AND DOCK ORD			260.000	2,946	11.330	2,946	2,870				76		76		06/28/2019.	
390905 10 7	GREAT SOUTHERN BANCORP ORD			50.000	3,166	63.320	3,166	2,992	17	17		174		174		06/28/2019.	
391416 10 4	GREAT WESTERN BANCORP ORD			240.000	8,338	34.740	8,338	10,142		276		838		838		10/09/2018.	
39304D 10 2	GREEN DOT CL A ORD			200.000	4,660	23.300	4,660	16,250				(11,244)		(11,244)		10/09/2018.	
393222 10 4	GREEN PLAINS ORD			160.000	2,469	15.430	2,469	1,796				673		673		10/15/2019.	
393657 10 1	GREENBRIER ORD			130.000	4,216	32.430	4,216	8,373		130		(924)		(924)		10/09/2018.	
397624 10 7	GREIF CL A ORD			110.000	4,862	44.200	4,862	5,414	48	194		780		780		10/09/2018.	
398433 10 2	GRIFFON ORD			160.000	3,253	20.330	3,253	2,707		24		546		546		06/28/2019.	
398905 10 9	GROUP 1 AUTOMOTIVE ORD			80.000	8,000	100.000	8,000	6,551		46		1,449		1,449		06/28/2019.	
399473 10 7	GROUPON ORD			1,780.000	4,254	2.390	4,254	6,408				(1,442)		(1,442)		10/09/2018.	
400110 10 2	GRUBHUB ORD			370.000	17,997	48.640	17,997	47,530				(10,423)		(10,423)		10/09/2018.	
40131M 10 9	GUARDANT HEALTH ORD			50.000	3,907	78.140	3,907	4,494				(587)		(587)		03/19/2019.	
401617 10 5	GUESS ORD			230.000	5,147	22.380	5,147	5,177	26	104		(29)		(29)		03/19/2019.	
40171V 10 0	GUIDEWIRE SOFTWARE ORD			330.000	36,224	109.770	36,224	31,040				9,748		9,748		10/09/2018.	
402635 30 4	GULFPORT ENERGY ORD			710.000	2,158	3.040	2,158	8,137				(2,492)		(2,492)		10/09/2018.	
404030 10 8	H AND E EQUIPMENT SERVICES ORD			140.000	4,680	33.430	4,680	4,124		116		556		556		04/22/2019.	
40412C 10 1	HCA HEALTHCARE ORD			1,055.000	155,940	147.810	155,940	124,764		710		26,925		26,925		10/15/2019.	
40416M 10 5	HD SUPPLY HOLDINGS ORD			760.000	30,567	40.220	30,567	31,259				2,052		2,052		10/09/2018.	
404251 10 0	HNI ORD			180.000	6,743	37.460	6,743	7,513		218		365		365		10/09/2018.	
40425J 10 1	HMS HOLDINGS ORD			340.000	10,064	29.600	10,064	10,713				500		500		10/09/2018.	
405024 10 0	HAEMONETICS ORD			210.000	24,129	114.900	24,129	22,682				3,119		3,119		10/09/2018.	
405217 10 0	HAIN CELESTIAL GROUP ORD			390.000	10,122	25.955	10,122	10,195				3,937		3,937		10/09/2018.	
406216 10 1	HALLIBURTON ORD			3,540.000	86,624	24.470	86,624	149,211		2,549		(7,469)		(7,469)		10/09/2018.	
40637H 10 9	HALOZYME THERAPEUTICS ORD			510.000	9,042	17.730	9,042	9,047				1,581		1,581		10/09/2018.	
407497 10 6	HAMILTON LANE CL A ORD			100.000	5,960	59.600	5,960	5,705	28	28		255		255		06/28/2019.	
410120 10 9	HANCOCK WHITNEY ORD			350.000	15,358	43.880	15,358	16,800		378		3,231		3,231		10/09/2018.	
410345 10 2	HANESBRANDS ORD			2,314.000	34,363	14.850	34,363	43,005		1,388		5,368		5,368		08/22/2018.	
410495 20 4	HANMI FINANCIAL ORD			130.000	2,599	19.995	2,599	2,894		62		(295)		(295)		06/28/2019.	
41068X 10 0	HANNON ARMSTRONG SUST INFR CAP ORD			240.000	7,723	32.180	7,723	5,887	80	241		1,836		1,836		03/19/2019.	
410867 10 5	HANOVER INSURANCE GROUP ORD			145.000	19,817	136.670	19,817	15,277		1,407		2,886		2,886		06/22/2018.	
412822 10 8	HARLEY DAVIDSON ORD			680.000	25,289	37.190	25,289	28,900		1,020		2,088		2,088		10/09/2018.	
413160 10 2	HARMONIC ORD			370.000	2,886	7.800	2,886	2,053				833		833		06/28/2019.	
415864 10 7	HARSCO ORD			320.000	7,363	23.010	7,363	8,512				1,008		1,008		10/09/2018.	
416515 10 4	HARTFORD FINANCIAL SERVICES GRUP ORD			1,911.000	116,131	60.770	116,131	68,404	573	2,293		31,188		31,188		09/14/2016.	
418056 10 7	HASBRO ORD			475.000	50,165	105.610	50,165	46,347		1,268		11,571		11,571		10/09/2018.	
419596 10 1	HAVERTY FURNITURE COMPANIES ORD			75.000	1,512	20.160	1,512	1,574				(62)		(62)		12/16/2019.	
419870 10 0	HAWAIIAN ELECTRIC INDUSTRIES ORD			345.000	16,167	46.860	16,167	11,385		442		3,533		3,533		06/23/2017.	
419879 10 1	HAWAIIAN HOLDINGS ORD			210.000	6,151	29.290	6,151	7,285		101		605		605		10/09/2018.	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation
420261 10 9	HAWKINS ORD			40.000	1,832	45.810	1,832	1,788				44		44		12/16/2019	
420877 20 1	HAYNES INTERNATIONAL ORD			50.000	1,789	35.780	1,789	1,825				(36)		(36)		12/16/2019	
421906 10 8	HEALTHCARE SERVICES ORD			300.000	7,296	24.320	7,296	12,330		238		(4,758)		(4,758)		10/09/2018	
421946 10 4	HEALTHCARE REAL REIT ORD			500.000	16,685	33.370	16,685	14,350		600		2,465		2,465		10/09/2018	
42222N 10 3	HEALTHSTREAM ORD			110.000	2,992	27.200	2,992	2,844				148		148		06/28/2019	
42225P 50 1	HEALTHCAR TRST OF AM CL A REIT ORD			835.000	25,284	30.280	25,284	22,192	263	1,040		4,150		4,150		10/09/2018	
42226A 10 7	HEALTHEQUITY ORD			220.000	16,295	74.070	16,295	19,518				3,172		3,172		10/09/2018	
42234Q 10 2	HEARTLAND FINANCIAL USA ORD			120.000	5,969	49.740	5,969	7,008		82		695		695		10/09/2018	
42250P 10 3	HCP REIT ORD			1,910.000	65,838	34.470	65,838	49,507		2,827		12,491		12,491		10/09/2018	
422704 10 6	HECLA MINING ORD			1,830.000	6,204	3.390	6,204	5,197		18		1,885		1,885		10/09/2018	
422806 10 9	HEICO ORD			162.000	18,492	114.150	18,492	13,244		23		5,941		5,941		10/09/2018	
422806 20 8	HEICO CL A ORD			308.000	27,575	89.530	27,575	16,109		43		8,171		8,171		10/09/2018	
422819 10 2	HEIDRICK STRUGGLES INTERNATIONAL ORD			90.000	2,925	32.500	2,925	2,697		27		228		228		06/28/2019	
42328H 10 9	HELIOS TECHNOLOGIES ORD			110.000	5,085	46.230	5,085	5,616		40		1,434		1,434		10/09/2018	
42330P 10 7	HELIX ENERGY SOLUTIONS GROUP ORD			570.000	5,489	9.630	5,489	6,150				2,405		2,405		10/09/2018	
423452 10 1	HELMERICH AND PAYNE ORD			420.000	19,081	45.430	19,081	30,639		1,193		(1,054)		(1,054)		10/09/2018	
426281 10 1	JACK HENRY AND ASSOCIATES ORD			320.000	46,614	145.670	46,614	36,851		512		6,128		6,128		10/09/2018	
426927 10 9	HERITAGE COMMERCE ORD			180.000	2,309	12.830	2,309	2,204		43		105		105		06/28/2019	
42704L 10 4	HERC HOLDINGS ORD			110.000	5,383	48.940	5,383	5,040				343		343		06/28/2019	
42722X 10 6	HERITAGE FINANCIAL ORD			150.000	4,245	28.300	4,245	5,283		126		(213)		(213)		10/09/2018	
427746 10 2	HERON THERAPEUTICS ORD			280.000	6,580	23.500	6,580	8,571				(683)		(683)		10/09/2018	
427825 50 0	HERSHA HOSPITALITY CL A REIT ORD			150.000	2,183	14.550	2,183	2,481		42		(299)		(299)		06/28/2019	
427866 10 8	HERSHEY FOODS ORD			483.000	70,991	146.980	70,991	37,004		1,330		19,223		19,223		06/22/2018	
42805E 30 6	HESKA ORD			30.000	2,878	95.940	2,878	2,554				324		324		06/28/2019	
42806J 10 6	HERTZ GLOBAL HOLDINGS ORD			440.000	6,930	15.750	6,930	7,021				(91)		(91)		06/28/2019	
42809H 10 7	HESS ORD			1,080.000	72,155	66.810	72,155	78,386		1,080		28,415		28,415		10/09/2018	
42824C 10 9	HEWLETT PACKARD ENTERPRISE ORD			6,170.000	97,856	15.860	97,856	95,097	740	2,682		16,351		16,351		12/18/2018	
428291 10 8	HEXCEL ORD			360.000	26,392	73.310	26,392	19,981		230		5,749		5,749		10/09/2018	
428567 10 1	HIBBETT SPORTS ORD			75.000	2,103	28.040	2,103	1,961				143		143		12/16/2019	
431284 10 8	HIGHWOODS PROPERTIES REIT ORD			350.000	17,119	48.910	17,119	16,100		665		3,577		3,577		06/22/2018	
431475 10 2	HILL ROM HOLDINGS ORD			270.000	30,653	113.530	30,653	23,903		227		6,745		6,745		10/09/2018	
431571 10 8	HILLENBRAND ORD			303.000	10,093	33.310	10,093	14,827		228		(1,071)		(1,071)		10/09/2018	
432748 10 1	HILLTOP HOLDINGS ORD			290.000	7,230	24.930	7,230	5,875		93		2,059		2,059		10/09/2018	
43283X 10 5	HILTON GRAND VACATIONS ORD			400.000	13,756	34.390	13,756	12,124				3,200		3,200		10/09/2018	
43300A 20 3	HILTON WORLDWIDE HOLDINGS ORD			920.000	102,037	110.910	102,037	72,193		437		32,046		32,046		03/19/2019	
436106 10 8	HOLLYFRONTIER ORD			660.000	33,469	50.710	33,469	45,309		884		(271)		(271)		10/09/2018	
436440 10 1	HOLOGIC ORD			1,100.000	57,431	52.210	57,431	45,496				12,221		12,221		10/09/2018	
436893 20 0	HOME BANCSHARES ORD			650.000	12,779	19.660	12,779	14,112		332		2,158		2,158		10/09/2018	
437076 10 2	HOME DEPOT ORD			3,738.000	816,304	218.380	816,304	352,130		20,335		174,041		174,041		10/09/2018	
43785V 10 2	HOMESTREET ORD			105.000	3,570	34.000	3,570	2,727				843		843		08/14/2019	
438516 10 6	HONEYWELL INTERNATIONAL ORD			2,439.000	431,703	177.000	431,703	198,154		8,195		109,462		109,462		01/04/2017	

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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
43940T 10 9	HOPE BANCORP ORD			510.000	7,579	14.860	7,579	8,359		286		1,530		1,530		10/09/2018	
440327 10 4	HORACE MANN EDUCATORS ORD			170.000	7,422	43.660	7,422	7,470		196		1,056		1,056		10/09/2018	
440407 10 4	HORIZON BANCORP ORD			160.000	3,040	19.000	3,040	2,614		38		426		426		06/28/2019	
440452 10 0	HORMEL FOODS ORD			1,100.000	49,621	45.110	49,621	24,217		924		2,673		2,673		10/09/2018	
44107P 10 4	HOST HOTELS & RESORTS REIT ORD			2,965.000	55,001	18.550	55,001	62,402	741	2,520		5,574		5,574		10/09/2018	
44109J 10 6	HOSTESS BRANDS CL A ORD			420.000	6,107	14.540	6,107	5,566				541		541		04/22/2019	
44157R 10 9	HOUGHTON MIFFLIN HARCOURT ORD			440.000	2,750	6.250	2,750	3,199				(449)		(449)		04/22/2019	
441593 10 0	HOULIHAN LOK CL A ORD			140.000	6,842	48.870	6,842	6,156		168		1,690		1,690		10/09/2018	
44267D 10 7	HOWARD HUGHES ORD			160.000	20,288	126.800	20,288	19,045				4,669		4,669		10/09/2018	
443320 10 6	HUB GROUP CL A ORD			140.000	7,181	51.290	7,181	6,195				1,991		1,991		10/09/2018	
443510 60 7	HUBBELL ORD			185.000	27,347	147.820	27,347	20,883		635		8,969		8,969		06/23/2017	
443573 10 0	HUBSPOT ORD			150.000	23,775	158.500	23,775	20,355				4,916		4,916		10/09/2018	
444097 10 9	HUDSON PACIFIC PROPERTIES REIT ORD			625.000	23,531	37.650	23,531	20,204		625		5,369		5,369		10/09/2018	
444859 10 2	HUMANA ORD			490.000	179,595	366.520	179,595	164,224	270	1,054		39,220		39,220		10/09/2018	
445658 10 7	JB HUNT TRANSPORT SERVICES ORD			290.000	33,866	116.780	33,866	25,166		302		6,885		6,885		06/23/2017	
446150 10 4	HUNTINGTON BANCSHARES ORD			4,440.000	66,955	15.080	66,955	68,598	666	2,531		14,030		14,030		10/09/2018	
446413 10 6	HUNTINGTON INGALLS INDUSTRIES ORD			180.000	45,158	250.880	45,158	46,586		650		10,903		10,903		10/09/2018	
447011 10 7	HUNTSMAN ORD			890.000	21,502	24.160	21,502	21,387		579		4,334		4,334		10/09/2018	
447462 10 2	HURON CONSULTING GROUP ORD			100.000	6,872	68.720	6,872	5,037				1,835		1,835		06/28/2019	
448579 10 2	HYATT HOTELS CL A ORD			175.000	15,699	89.710	15,699	13,393		133		3,869		3,869		10/09/2018	
449172 10 5	HYSTER YALE MATERIAL HANDLG CL A ORD			40.000	2,358	58.960	2,358	2,537				(178)		(178)		12/16/2019	
44919P 50 8	IAC INTERACTIVE ORD			310.000	77,224	249.110	77,224	62,521				20,482		20,482		10/09/2018	
449253 10 3	IAA ORD			535.000	25,177	47.060	25,177	18,640				6,538		6,538		10/09/2018	
44925C 10 3	ICF INTERNATIONAL ORD			80.000	7,330	91.620	7,330	5,848	11	45		2,147		2,147		10/09/2018	
44930G 10 7	ICU MEDICAL ORD			70.000	13,098	187.120	13,098	18,771				(2,976)		(2,976)		10/09/2018	
44980X 10 9	IPG PHOTONICS ORD			150.000	21,738	144.920	21,738	20,217				4,745		4,745		10/09/2018	
450056 10 6	IRHYTHM TECHNOLOGIES ORD			100.000	6,809	68.090	6,809	8,294				(139)		(139)		10/09/2018	
45031U 10 1	ISTAR REIT ORD			270.000	3,918	14.510	3,918	3,353		54		564		564		06/28/2019	
45073V 10 8	ITT ORD			360.000	26,608	73.910	26,608	20,318		212		9,230		9,230		10/09/2018	
450828 10 8	IBERIABANK ORD			230.000	17,211	74.830	17,211	18,901	104	396		2,427		2,427		10/09/2018	
451107 10 6	IDACORP ORD			210.000	22,428	106.800	22,428	21,149		538		2,885		2,885		10/09/2018	
45167R 10 4	IDEX ORD			265.000	45,580	172.000	45,580	30,903		511		12,121		12,121		06/22/2018	
45168D 10 4	IDEXX LABORATORIES ORD			350.000	91,396	261.130	91,396	78,369				26,289		26,289		10/09/2018	
452308 10 9	ILLINOIS TOOL ORD			1,179.000	211,784	179.630	211,784	133,287	1,262	4,799		62,416		62,416		10/09/2018	
452327 10 9	ILLUMINA ORD			600.000	199,044	331.740	199,044	194,250				19,086		19,086		10/09/2018	
45245E 10 9	IMAX ORD		C	220.000	4,495	20.430	4,495	5,357				356		356		10/09/2018	
45253H 10 1	IMMUNOGEN ORD			620.000	3,165	5.105	3,165	1,758				1,407		1,407		08/14/2019	
452907 10 8	IMMUNOMEDICS ORD			580.000	12,273	21.160	12,273	11,786				3,996		3,996		10/09/2018	
45337C 10 2	INCYTE ORD			710.000	61,997	87.320	61,997	46,512				16,848		16,848		10/09/2018	
45378A 10 6	INDEPENDENCE REALTY ORD			390.000	5,480	14.050	5,480	4,511	70	70		968		968		06/28/2019	
453836 10 8	INDEPENDENT BANK ORD			110.000	9,158	83.250	9,158	9,263	48	187		1,423		1,423		10/09/2018	
453838 60 9	INDEPENDENT BANK ORD			90.000	2,039	22.650	2,039	1,961		32		78		78		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
45384B 10 6	INDEPENDENT BANK GROUP ORD			90.000	4,990	55.440	4,990	6,122		90		870		870		10/09/2018	
456237 10 6	INDUSTRIAL LOGISTICS PROPERTIES ORD			175.000	3,924	22.420	3,924	3,413		231		481		481		12/27/2018	
45667G 10 3	INFINERA ORD			640.000	5,082	7.940	5,082	3,035				2,046		2,046		04/22/2019	
45688C 10 7	INGEVITY ORD			180.000	15,728	87.380	15,728	16,929				664		664		10/09/2018	
457030 10 4	INGLES MARKETS CL A ORD			60.000	2,851	47.510	2,851	2,034		10		817		817		08/14/2019	
457187 10 2	INGREDION ORD			290.000	26,956	92.950	26,956	29,906	183	726		450		450		10/09/2018	
45765U 10 3	INSIGHT ENTERPRISES ORD			150.000	10,544	70.290	10,544	7,418				4,431		4,431		10/09/2018	
457669 30 7	INSMED ORD			310.000	7,403	23.880	7,403	5,059				3,336		3,336		10/09/2018	
45768S 10 5	INNOSPEC ORD			100.000	10,344	103.440	10,344	7,214		102		4,168		4,168		10/09/2018	
45772F 10 7	INPHI ORD			180.000	13,324	74.020	13,324	6,122				7,537		7,537		10/09/2018	
457730 10 9	INSPIRE MEDICAL SYSTEMS ORD			50.000	3,711	74.210	3,711	3,033				678		678		06/28/2019	
45774N 10 8	INNOPHOS HOLDINGS ORD			80.000	2,558	31.980	2,558	2,328		38		230		230		06/28/2019	
45774W 10 8	INSTEEL INDUSTRIES ORD			75.000	1,612	21.490	1,612	1,726				(114)		(114)		12/16/2019	
45778Q 10 7	INSPERITY ORD			160.000	13,766	86.040	13,766	18,198		192		(1,171)		(1,171)		10/09/2018	
45780L 10 4	INOGEN ORD			80.000	5,466	68.330	5,466	16,417				(4,467)		(4,467)		10/09/2018	
45780R 10 1	INSTALLED BUILDING PRODUCTS ORD			95.000	6,543	68.870	6,543	5,330				1,213		1,213		08/14/2019	
45781D 10 1	INOVALON HOLDINGS CL A ORD			290.000	5,458	18.820	5,458	4,207				1,251		1,251		06/28/2019	
45781U 10 3	INSTRUCTURE ORD			130.000	6,267	48.210	6,267	5,846				421		421		03/19/2019	
45781V 10 1	INNOVATIVE INDUSTRIAL PPTY ORD			30.000	2,276	75.870	2,276	3,706	30	23		(1,430)		(1,430)		06/28/2019	
45784P 10 1	INSULET ORD			240.000	41,088	171.200	41,088	21,814				22,051		22,051		10/09/2018	
457985 20 8	INTEGRA LIFESCIENCES HOLDINGS ORD			290.000	16,901	58.280	16,901	17,699				3,822		3,822		10/09/2018	
458140 10 0	INTEL ORD			15,655.000	936,952	59.850	936,952	438,138		19,255		202,263		202,263		10/09/2018	
45826H 10 9	INTEGER HOLDINGS ORD			130.000	10,456	80.430	10,456	9,911				542		542		10/09/2018	
45826J 10 5	INTELLIA THERAPEUTICS ORD			150.000	2,201	14.670	2,201	2,455				(254)		(254)		06/28/2019	
458334 10 9	INTER PARFUMS ORD			70.000	5,090	72.710	5,090	5,389	23	58		(299)		(299)		03/19/2019	
45841N 10 7	INTERACTIVE BROKERS GROUP CL A ORD			300.000	13,986	46.620	13,986	16,647		120		(2,343)		(2,343)		10/09/2018	
45845P 10 8	INTERCEPT PHARMACEUTICALS ORD			90.000	11,153	123.920	11,153	9,626				2,082		2,082		10/09/2018	
458665 30 4	INTERFACE ORD			240.000	3,982	16.590	3,982	5,131		62		562		562		10/09/2018	
45866F 10 4	INTERCONTINENTAL EXCHANGE ORD			2,020.000	186,951	92.550	186,951	87,128		2,222		34,784		34,784		10/09/2018	
45867G 10 1	INTERDIGITAL ORD			140.000	7,629	54.490	7,629	10,511		196		(1,672)		(1,672)		10/09/2018	
459044 10 3	INTERNATIONAL BANCSHARES ORD			230.000	9,906	43.070	9,906	10,017		242		1,994		1,994		10/09/2018	
459200 10 1	INTERNATIONAL BUSINESS MACHINES ORD			3,043.000	407,884	134.040	407,884	377,989		18,787		61,986		61,986		10/09/2018	
459506 10 1	INTERNATIONAL FLAVORS & FRAGRANS ORD			270.000	34,835	129.020	34,835	15,122	203	794		(1,418)		(1,418)		06/22/2018	
460146 10 3	INTERNATIONAL PAPER ORD			1,660.000	76,443	46.050	76,443	74,119		3,341		9,445		9,445		10/09/2018	
460690 10 0	INTERPUBLIC GROUP OF COMPANIES ORD			1,360.000	31,416	23.100	31,416	5,386		1,278		3,359		3,359		03/28/2007	
46071F 10 3	INTERSECT ENT ORD			130.000	3,237	24.900	3,237	2,958				279		279		06/28/2019	
46116V 10 5	INTL FCSTONE ORD			60.000	2,930	48.830	2,930	2,375				555		555		06/28/2019	
46116X 10 1	INTRA CELLULAR THERAPIES ORD			190.000	6,519	34.310	6,519	2,411				4,108		4,108		04/22/2019	
461202 10 3	INTUIT ORD			995.000	260,620	261.930	260,620	104,921		1,930		64,755		64,755		12/18/2018	
46120E 60 2	INTUITIVE SURGICAL ORD			440.000	260,106	591.150	260,106	115,851				49,381		49,381		10/09/2018	
46131B 10 0	INVESCO MORTGAGE CAPITAL REIT ORD			460.000	7,659	16.650	7,659	6,978	230	814		998		998		10/09/2018	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation
46146L 10 1	INVESTORS BANCORP ORD			1,000.000	11,915	11.915	11,915	12,180		440		1,515		1,515		10/09/2018.	
461730 50 9	INVESTORS REIT ORD			50.000	3,625	72.500	3,625	2,934	35	35		692		692		06/28/2019.	
46185L 10 3	INVITAE ORD			290.000	4,678	16.130	4,678	7,131				(2,453)		(2,453)		03/19/2019.	
46187W 10 7	INVITATION HOMES ORD			1,200.000	35,964	29.970	35,964	26,868		624		11,868		11,868		10/09/2018.	
462222 10 0	IONIS PHARMACEUTICALS ORD			510.000	30,809	60.410	30,809	22,899				3,239		3,239		10/09/2018.	
462260 10 0	IOVANCE BIOTHERAPEUTICS ORD			450.000	12,456	27.680	12,456	4,971				7,485		7,485		04/22/2019.	
46266C 10 5	IQVIA HOLDINGS ORD			660.000	101,977	154.510	101,977	84,077				25,304		25,304		10/09/2018.	
46269C 10 2	IRIDIUM COMMUNICATIONS ORD			390.000	9,610	24.640	9,610	7,983				2,414		2,414		10/09/2018.	
462726 10 0	IROBOT ORD			110.000	5,569	50.630	5,569	10,450				(3,642)		(3,642)		10/09/2018.	
46284V 10 1	IRON MOUNTAIN ORD			1,150.000	36,651	31.870	36,651	38,594	711	2,811		(621)		(621)		10/09/2018.	
46333X 10 8	IRONWOOD PHARMA CL A ORD			560.000	7,454	13.310	7,454	8,226				(773)		(773)		10/09/2018.	
46571Y 10 7	I3 VERTICALS CL A ORD			60.000	1,695	28.250	1,695	1,702				(7)		(7)		12/16/2019.	
465741 10 6	ITRON ORD			140.000	11,753	83.950	11,753	8,156				5,132		5,132		10/09/2018.	
46590V 10 0	JBG SMITH PROPERTIES ORD			420.000	16,754	39.890	16,754	15,590	95	420		2,134		2,134		10/09/2018.	
466032 10 9	J AND J SNACK FOODS ORD			70.000	12,899	184.270	12,899	10,357	40	140		2,778		2,778		10/09/2018.	
46625H 10 0	JPMORGAN CHASE ORD			11,287.000	1,573,408	139.400	1,573,408	567,491		36,303		471,571		471,571		06/22/2018.	
466313 10 3	JABIL ORD			670.000	27,691	41.330	27,691	16,562		214		11,082		11,082		10/09/2018.	
466367 10 9	JACK IN THE BOX ORD			110.000	8,583	78.030	8,583	9,265		176		44		44		10/09/2018.	
469814 10 7	JACOBS ENGINEERING GROUP ORD			520.000	46,712	89.830	46,712	39,868		354		16,312		16,312		10/09/2018.	
47233W 10 9	JEFFERIES FINANCIAL GROUP ORD			1,220.000	26,071	21.370	26,071	27,694		2,215		4,892		4,892		10/09/2018.	
47580P 10 3	JELD WEN HOLDING ORD			270.000	6,321	23.410	6,321	6,188				2,484		2,484		10/09/2018.	
476405 10 5	JERNIGAN CAPITAL ORD			90.000	1,723	19.140	1,723	1,585	32			138		138		12/16/2019.	
477143 10 1	JETBLUE AIRWAYS ORD			1,270.000	23,774	18.720	23,774	22,085				3,378		3,378		10/09/2018.	
477839 10 4	JOHN BEAN TECHNOLOGIES ORD			120.000	13,519	112.660	13,519	13,141		48		4,902		4,902		10/09/2018.	
478160 10 4	JOHNSON & JOHNSON ORD			9,028.000	1,316,914	145.870	1,316,914	871,103		33,853		151,851		151,851		10/09/2018.	
48020Q 10 7	JONES LANG LASALLE ORD			204.000	35,514	174.090	35,514	27,507		165		9,339		9,339		07/01/2019.	
48123V 10 2	J2 GLOBAL ORD			180.000	16,868	93.710	16,868	13,666		162		4,379		4,379		10/09/2018.	
48203R 10 4	JUNIPER NETWORKS ORD			1,380.000	33,989	24.630	33,989	39,703		1,049		(3,146)		(3,146)		10/09/2018.	
48238T 10 9	KAR AUCTION SERVICES ORD			535.000	11,658	21.790	11,658	11,346	102	102		312		312		10/09/2018.	
48242W 10 6	KBR ORD			560.000	17,080	30.500	17,080	12,135	45	179		8,579		8,579		10/09/2018.	
482480 10 0	KLA ORD			630.000	112,247	178.170	112,247	62,471		1,953		55,868		55,868		10/09/2018.	
48273U 10 2	K12 ORD			150.000	3,053	20.350	3,053	4,997				(1,944)		(1,944)		03/19/2019.	
48282T 10 4	KADANT ORD			40.000	4,214	105.340	4,214	3,632		18		582		582		06/28/2019.	
48283N 10 6	KADMON ORD			565.000	2,559	4.530	2,559	1,503				1,057		1,057		10/15/2019.	
483007 70 4	KAISER ALUMINUM ORD			60.000	6,653	110.890	6,653	6,331		144		1,296		1,296		10/09/2018.	
483548 10 3	KAMAN ORD			110.000	7,251	65.920	7,251	7,171	22	88		1,081		1,081		10/09/2018.	
485170 30 2	KANSAS CITY SOUTHERN ORD			174.000	26,650	153.160	26,650	15,518	70	251		10,042		10,042		06/22/2018.	
48576U 10 6	KARYOPHARM THERAPEUTICS ORD			245.000	4,697	19.170	4,697	2,103				2,594		2,594		08/14/2019.	
48666K 10 9	KB HOME ORD			340.000	11,652	34.270	11,652	7,606		78		5,158		5,158		10/09/2018.	
48716P 10 8	KEARNY FINANCIAL ORD			390.000	5,394	13.830	5,394	5,405		98		394		394		10/09/2018.	
487836 10 8	KELLOGG ORD			1,000.000	69,160	69.160	69,160	63,099		2,260		12,150		12,150		10/09/2018.	
488152 20 8	KELLY SERVICES CL A ORD			140.000	3,161	22.580	3,161	3,666		21		(505)		(505)		06/28/2019.	

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Showing all COMMON STOCKS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	3 Code	4 Foreign	5 Number of Shares	6 Book/Adjusted Carrying Value	7 Fair Value: Rate per Share Used to Obtain Fair Value	8 Fair Value: Fair Value	9 Actual Cost	10 Dividends: Declared but Unpaid	11 Dividends: Amount Received During Year	12 Dividends: Nonadmitted Declared but Unpaid	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
488360 20 7	KEMET ORD			240.000	6,492	27.050	6,492	4,120		24		2,372		2,372		04/22/2019.	
488401 10 0	KEMPER ORD			210.000	16,275	77.500	16,275	17,210		216		2,335		2,335		10/09/2018.	
489170 10 0	KENNAMETAL ORD			320.000	11,805	36.890	11,805	13,651		256		1,155		1,155		10/09/2018.	
489398 10 7	KENNEDY WILSON HOLDINGS ORD			500.000	11,150	22.300	11,150	9,910	110	420		2,065		2,065		10/09/2018.	
49271V 10 0	KEURIG DR PEPPER ORD			720.000	20,844	28.950	20,844	16,538		432		2,383		2,383		10/09/2018.	
493267 10 8	KEYCORP ORD			3,710.000	75,090	20.240	75,090	75,870		2,634		20,257		20,257		10/09/2018.	
49338L 10 3	KEYSIGHT TECHNOLOGIES ORD			750.000	76,973	102.630	76,973	47,567				30,413		30,413		10/09/2018.	
493732 10 1	KFORCE ORD			90.000	3,573	39.700	3,573	3,157		32		416		416		06/28/2019.	
494274 10 3	KIMBALL INTERNATIONAL CL B ORD			150.000	3,101	20.670	3,101	2,538	14	14		563		563		08/14/2019.	
49427F 10 8	KILROY REALTY REIT ORD			385.000	32,302	83.900	32,302	28,651	187	724		8,093		8,093		10/09/2018.	
49428J 10 9	KIMBALL ELECTRONICS ORD			105.000	1,843	17.550	1,843	1,884				(41)		(41)		12/16/2019.	
494368 10 3	KIMBERLY CLARK ORD			1,217.000	167,398	137.550	167,398	86,162	1,254	4,978		28,733		28,733		05/18/2012.	
49446R 10 9	KIMCO REALTY REIT ORD			1,640.000	33,964	20.710	33,964	25,879	459	1,837		9,938		9,938		10/09/2018.	
49456B 10 1	KINDER MORGAN CL P ORD			59,680.000	1,263,426	21.170	1,263,426	1,118,121		46,046		184,347		184,347		05/29/2019.	
49714P 10 8	KINSALE CAPITAL GROUP ORD			80.000	8,133	101.660	8,133	5,475		19		2,658		2,658		03/19/2019.	
497266 10 6	KIRBY ORD			230.000	20,592	89.530	20,592	19,325				5,099		5,099		10/09/2018.	
49803T 30 0	KITE REALTY GROUP REIT ORD			330.000	6,445	19.530	6,445	5,231		524		1,795		1,795		10/09/2018.	
498904 20 0	KNOLL ORD			200.000	5,052	25.260	5,052	4,595		68		457		457		06/28/2019.	
499049 10 4	KNIGHT SWIFT TRANSPRTATN CL A ORD			520.000	18,637	35.840	18,637	16,926		125		5,600		5,600		10/09/2018.	
49926D 10 9	KNOWLES ORD			350.000	7,403	21.150	7,403	5,086				2,744		2,744		10/09/2018.	
50015M 10 9	KODIAK SCIENCES ORD			100.000	7,195	71.950	7,195	6,819				376		376		12/16/2019.	
500255 10 4	KOHL'S ORD			670.000	34,137	50.950	34,137	47,537		1,796		(10,311)		(10,311)		10/09/2018.	
50050N 10 3	KONTOOR BRANDS ORD			192.000	8,062	41.990	8,062	2,472		215		5,590		5,590		04/09/2012.	
50060P 10 6	KOPPERS HOLDINGS ORD			90.000	3,440	38.220	3,440	2,642				797		797		06/28/2019.	
500643 20 0	KORN FERRY ORD			230.000	9,752	42.400	9,752	10,868	23	92		658		658		10/09/2018.	
500688 10 6	KOSMOS ENERGY ORD			960.000	5,472	5.700	5,472	8,880		174		1,574		1,574		10/09/2018.	
500754 10 6	KRAFT HEINZ ORD			2,439.000	78,365	32.130	78,365	113,575		3,902		(26,609)		(26,609)		10/09/2018.	
50077B 20 7	KRATOS DEFENSE AND SECURITY SOLS ORD			360.000	6,484	18.010	6,484	5,753				731		731		03/19/2019.	
50077C 10 6	KRATON ORD			120.000	3,038	25.320	3,038	4,944				418		418		10/09/2018.	
501044 10 1	KROGER ORD			1,160.000	33,628	28.990	33,628	32,399		696		1,728		1,728		10/09/2018.	
50127T 10 9	KURA ONCOLOGY ORD			120.000	1,650	13.750	1,650	2,362				(712)		(712)		06/28/2019.	
501797 10 4	L BRANDS ORD			930.000	16,852	18.120	16,852	26,821		1,116		(7,022)		(7,022)		10/09/2018.	
50187A 10 7	LHC GROUP ORD			110.000	15,154	137.760	15,154	11,006				4,827		4,827		10/09/2018.	
50187T 10 6	LGI HOMES ORD			80.000	5,652	70.650	5,652	5,446				206		206		04/22/2019.	
501889 20 8	LKQ ORD			1,280.000	45,696	35.700	45,696	38,472				15,322		15,322		10/09/2018.	
50189K 10 3	LCI INDUSTRIES ORD			90.000	9,642	107.130	9,642	7,069		230		3,630		3,630		10/09/2018.	
50212V 10 0	LPL FINANCIAL HOLDINGS ORD			360.000	33,210	92.250	33,210	22,914		360		11,221		11,221		10/09/2018.	
502175 10 2	LTC PROPERTIES REIT ORD			150.000	6,716	44.770	6,716	6,602		342		464		464		10/09/2018.	
502431 10 9	L3HARRIS TECHNOLOGIES ORD			772.000	152,756	197.870	152,756	56,888		1,816		72,959		72,959		10/09/2018.	
505336 10 7	LA Z BOY ORD			180.000	5,666	31.480	5,666	5,218		95		679		679		10/09/2018.	
50540R 40 9	LABORATORY CORPRTN OF AMER HLDGS ORD			355.000	60,055	169.170	60,055	35,602				15,198		15,198		10/09/2018.	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation
505743 10 4	LADDER CAPITAL CL A ORD			342.000	6,170	18.040	6,170	5,858	116	543		877		877		01/07/2019	
511637 10 0	LAKELAND BANCORP ORD			200.000	3,476	17.380	3,476	3,229		50		247		247		06/28/2019	
511656 10 0	LAKELAND FINANCIAL ORD			110.000	5,382	48.930	5,382	5,104		99		278		278		04/22/2019	
512807 10 8	LAM RESEARCH ORD			553.000	161,697	292.400	161,697	51,460	636	1,853		86,395		86,395		10/09/2018	
512816 10 9	LAMAR ADVERTISING CL A REIT			335.000	29,902	89.260	29,902	25,334		1,286		6,727		6,727		10/09/2018	
513272 10 4	LAMB WESTON HOLDINGS ORD			590.000	50,758	86.030	50,758	44,032		472		7,357		7,357		10/09/2018	
513847 10 3	LANCASTER COLONY ORD			70.000	11,207	160.100	11,207	10,348		186		(1,173)		(1,173)		10/09/2018	
515098 10 1	LANDSTAR SYSTEM ORD			140.000	15,942	113.870	15,942	11,794		98		2,548		2,548		06/23/2017	
516544 10 3	LANTHEUS HOLDINGS ORD			160.000	3,282	20.510	3,282	3,827				(546)		(546)		04/22/2019	
516806 10 6	LAREDO PETROLEUM ORD			780.000	2,239	2.870	2,239	2,223				16		16		12/16/2019	
517834 10 7	LAS VEGAS SANDS ORD			1,440.000	99,418	69.040	99,418	83,938		4,435		24,466		24,466		10/09/2018	
518415 10 4	LATTICE SEMICONDUCTOR ORD			480.000	9,187	19.140	9,187	6,178				3,010		3,010		03/19/2019	
518439 10 4	ESTEE LAUDER CL A ORD			742.000	153,253	206.540	153,253	47,311		1,278		56,718		56,718		08/08/2018	
518613 20 3	LAUREATE EDUCATION CL A ORD			330.000	5,811	17.610	5,811	4,894				782		782		10/09/2018	
521865 20 4	LEAR ORD			260.000	35,672	137.200	35,672	36,545		780		3,728		3,728		10/09/2018	
524660 10 7	LEGGETT & PLATT ORD			525.000	26,686	50.830	26,686	21,947	210	819		7,870		7,870		10/09/2018	
524901 10 5	LEGG MASON ORD			340.000	12,209	35.910	12,209	10,292	136	503		3,536		3,536		10/09/2018	
525327 10 2	LEIDOS HOLDINGS ORD			570.000	55,797	97.890	55,797	38,310		752		25,747		25,747		10/09/2018	
525558 20 1	LEMAITRE VASCULAR ORD			65.000	2,337	35.950	2,337	2,320				17		17		12/16/2019	
52603A 20 8	LENDINGCLUB CORPORATION			274.000	3,458	12.620	3,458	4,395				(937)		(937)		04/22/2019	
52603B 10 7	LENDINGTREE ORD			30.000	9,103	303.440	9,103	6,511				2,516		2,516		10/09/2018	
526057 10 4	LENNAR CL A ORD			1,000.000	55,790	55.790	55,790	44,320		160		16,640		16,640		10/09/2018	
526107 10 7	LENNOX INTERNATIONAL ORD			140.000	34,156	243.970	34,156	29,326	108	395		3,515		3,515		10/09/2018	
529043 10 1	LEXINGTON REALTY REIT ORD			860.000	9,133	10.620	9,133	7,104	90	417		2,073		2,073		10/09/2018	
530307 10 7	LIBERTY BROADBAND SRS A ORD			100.000	12,456	124.560	12,456	8,252				5,275		5,275		10/09/2018	
530307 30 5	LIBERTY BROADBAND SRS C ORD			420.000	52,815	125.750	52,815	34,553				22,562		22,562		10/09/2018	
531172 10 4	LIBERTY PROPERTY REIT ORD			595.000	35,730	60.050	35,730	25,836	244	970		10,811		10,811		10/09/2018	
531229 40 9	LIBRTY MEDIA LRTY SIRIUSXM SRS A ORD			340.000	16,436	48.340	16,436	14,300				3,924		3,924		10/09/2018	
531229 60 7	LIBRTY MEDIA LRTY SIRIUSXM SRS C ORD			670.000	32,254	48.140	32,254	28,247				7,477		7,477		10/09/2018	
531229 85 4	LIBERTY MEDIA FORMULA ONE SRS C ORD			800.000	36,772	45.965	36,772	28,072				12,212		12,212		10/09/2018	
531229 87 0	LIBERTY MEDIA FORMULA ONE SRS A ORD			110.000	4,816	43.780	4,816	4,022				794		794		04/22/2019	
531229 88 8	LIBERTY MEDIA LIBERTY BRVS SRS C ORD			150.000	4,431	29.540	4,431	4,194				237		237		06/28/2019	
531465 10 2	LIBERTY TRIPADVISOR HOLDIG SRS A ORD			300.000	2,205	7.350	2,205	5,145				(2,562)		(2,562)		12/18/2018	
53220K 50 4	LIGAND PHARMACEUTICALS ORD			80.000	8,343	104.290	8,343	18,815				(2,513)		(2,513)		10/09/2018	
53223X 10 7	LIFE STORAGE ORD			180.000	19,490	108.280	19,490	16,834		720		2,752		2,752		10/09/2018	
532457 10 8	ELI LILLY ORD			3,663.000	481,428	131.430	481,428	289,823		5,492		47,575		47,575		12/16/2019	
533900 10 6	LINCOLN ELECTRIC HOLDINGS ORD			250.000	24,183	96.730	24,183	22,362	123	470		4,470		4,470		10/09/2018	
534187 10 9	LINCOLN NATIONAL ORD			880.000	51,929	59.010	51,929	61,706		1,302		6,776		6,776		10/09/2018	
535555 10 6	LINDSAY ORD			45.000	4,320	95.990	4,320	3,898		28		421		421		08/14/2019	
535919 50 0	LIONS GATE ENTERTAINMENT CL B ORD			390.000	3,873	9.930	3,873	8,654				(1,931)		(1,931)		10/09/2018	
536797 10 3	LITHIA MOTORS CL A ORD			90.000	13,230	147.000	13,230	7,019		107		6,360		6,360		10/09/2018	
537008 10 4	LITTELFUSE ORD			90.000	17,217	191.300	17,217	16,394		164		1,784		1,784		10/09/2018	

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1	2	Codes 3	Codes 4	5	6	Fair Value 7	Fair Value 8	9	Dividends 10	Dividends 11	Dividends 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Change in Book/Adjusted Carrying Value 16	17	18
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation
538034 10 9	LIVE NATION ENTERTAINMENT ORD			550.000	39,309	71.470	39,309	27,847				12,221		12,221		10/09/2018.	
538146 10 1	LIVEPERSON ORD			230.000	8,510	37.000	8,510	5,387				4,172		4,172		10/09/2018.	
53814L 10 8	LIVENT ORD			514.000	4,395	8.550	4,395	6,378				(1,984)		(1,984)		10/09/2018.	
53815P 10 8	LIVERAMP HOLDINGS ORD			300.000	14,421	48.070	14,421	14,019				2,832		2,832		10/09/2018.	
539830 10 9	LOCKHEED MARTIN ORD			780.000	303,716	389.380	303,716	159,630		7,020		99,481		99,481		10/09/2018.	
540424 10 8	LOEWS ORD			1,419.000	74,483	52.490	74,483	49,004		355		9,890		9,890		02/08/2016.	
54142L 10 9	LOGMEIN ORD			200.000	17,148	85.740	17,148	16,492		260		834		834		10/09/2018.	
546347 10 5	LOUISIANA PACIFIC ORD			570.000	16,912	29.670	16,912	13,412		308		4,247		4,247		10/09/2018.	
548661 10 7	LOWE'S COMPANIES ORD			2,874.000	344,190	119.760	344,190	252,397		5,880		78,748		78,748		10/09/2018.	
550021 10 9	LULULEMON ATHLETICA ORD		C	390.000	90,351	231.670	90,351	58,601				42,923		42,923		10/09/2018.	
55003T 10 7	LUMBER LIQUIDATORS HOLDINGS ORD			120.000	1,172	9.770	1,172	1,235				(62)		(62)		12/16/2019.	
55024U 10 9	LUMENTUM HOLDINGS ORD			292.000	23,156	79.300	23,156	16,176				10,889		10,889		12/11/2018.	
55027E 10 2	LUMINEX ORD			170.000	3,937	23.160	3,937	3,508	15	15		429		429		06/28/2019.	
550678 10 6	LUXFER HOLDINGS ORD		D	110.000	2,036	18.510	2,036	2,697		28		(660)		(660)		06/28/2019.	
550819 10 6	LYDALL ORD			70.000	1,436	20.520	1,436	1,417				20		20		12/16/2019.	
552074 70 0	WILLIAM LYON HOMES CL A ORD			130.000	2,597	19.980	2,597	2,369				228		228		06/28/2019.	
55261F 10 4	M&T BANK ORD			500.000	84,875	169.750	84,875	68,940		2,050		13,310		13,310		06/22/2018.	
55262C 10 0	MBIA ORD			370.000	3,441	9.300	3,441	3,479				(38)		(38)		04/22/2019.	
552676 10 8	MDC HOLDINGS ORD			194.000	7,403	38.160	7,403	4,992		228		2,349		2,349		10/09/2018.	
552690 10 9	MDU RESOURCES GROUP ORD			775.000	23,025	29.710	23,025	21,229	161	628		4,549		4,549		10/09/2018.	
55272X 10 2	MFA FINANCIAL REIT ORD			1,555.000	11,896	7.650	11,896	11,413	311	1,244		1,508		1,508		08/08/2018.	
55277P 10 4	MGE ENERGY ORD			140.000	11,035	78.820	11,035	9,169		193		2,640		2,640		10/09/2018.	
552848 10 3	MGIC INVESTMENT ORD			1,450.000	20,547	14.170	20,547	18,720		174		5,380		5,380		10/09/2018.	
552953 10 1	MGM RESORTS INTERNATIONAL ORD			2,030.000	67,538	33.270	67,538	55,521		1,056		18,290		18,290		10/09/2018.	
55303J 10 6	MGP INGREDIENTS ORD			55.000	2,665	48.450	2,665	2,621				44		44		12/16/2019.	
55305B 10 1	M I HOMES ORD			110.000	4,329	39.350	4,329	3,139				1,189		1,189		06/28/2019.	
55306N 10 4	MKS INSTRUMENTS ORD			210.000	23,102	110.010	23,102	15,905		168		9,534		9,534		10/09/2018.	
55336V 10 0	MPLX COM UNT			60,000.000	1,527,600	25.460	1,527,600	1,988,211		111,660		(285,713)		(285,713)		09/20/2019.	
55345K 10 3	MRC GLOBAL ORD			330.000	4,501	13.640	4,501	6,075				465		465		10/09/2018.	
553498 10 6	MSA SAFETY ORD			130.000	16,427	126.360	16,427	13,116		213		4,172		4,172		10/09/2018.	
553530 10 6	MSC INDUSTRIAL CL A ORD			180.000	14,125	78.470	14,125	15,196		497		279		279		10/09/2018.	
55354G 10 0	MSCI ORD			350.000	90,363	258.180	90,363	57,817		882		38,763		38,763		10/09/2018.	
553573 10 6	MSG NETWORKS CL A ORD			230.000	4,002	17.400	4,002	6,005				(1,417)		(1,417)		10/09/2018.	
553777 10 3	MTS SYSTEMS ORD			80.000	3,842	48.030	3,842	4,418		72		(576)		(576)		04/22/2019.	
55405W 10 4	MYR GROUP ORD			60.000	1,955	32.590	1,955	2,240				(285)		(285)		06/28/2019.	
55405Y 10 0	MACOM TECHNOLOGY SOLUTIONS ORD			200.000	5,320	26.600	5,320	4,360				960		960		10/15/2019.	
554382 10 1	MACERICH REIT ORD			550.000	14,806	26.920	14,806	28,958		1,650		(8,998)		(8,998)		10/09/2018.	
554489 10 4	MACK CALI REALTY REIT ORD			360.000	8,327	23.130	8,327	7,304		288		1,274		1,274		10/09/2018.	
55608B 10 5	MACQUARIE INFRASTRUCTURE ORD			320.000	13,709	42.840	13,709	14,051		1,280		2,010		2,010		10/09/2018.	
556099 10 9	MACROGENICS ORD			200.000	2,176	10.880	2,176	3,393				(1,217)		(1,217)		06/28/2019.	
55616P 10 4	MACYS ORD			1,230.000	20,910	17.000	20,910	40,664	464	1,857		(15,719)		(15,719)		10/09/2018.	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation
556269 10 8	STEVEN MADDEN ORD			345.000	14,838	43.010	14,838	11,217		197		4,399		4,399		10/09/2018.	
55825T 10 3	MADISON SQUARE GARDEN CL A ORD			65.000	19,122	294.190	19,122	15,717				1,722		1,722		10/09/2018.	
558868 10 5	MADRIGAL PHARMACEUTI ORD			20.000	1,822	91.110	1,822	3,897				(432)		(432)		10/09/2018.	
559079 20 7	MAGELLAN HEALTH ORD			90.000	7,043	78.250	7,043	6,372				1,922		1,922		10/09/2018.	
559080 10 6	MAGELLAN MIDSTREAM PARTNERS UNT			23,000.000	1,446,010	62.870	1,446,010	1,596,665		72,906		65,630		65,630		09/20/2019.	
56117J 10 0	MALIBU BOATS CL A ORD			90.000	3,686	40.950	3,686	2,844				841		841		10/15/2019.	
562750 10 9	MANHATTAN ASSOCIATES ORD			260.000	20,735	79.750	20,735	12,919				9,719		9,719		10/09/2018.	
563571 40 5	MANITOWOC ORD			150.000	2,625	17.500	2,625	2,257				368		368		08/14/2019.	
56418H 10 0	MANPOWERGROUP ORD			260.000	25,246	97.100	25,246	20,350		567		8,398		8,398		10/09/2018.	
564563 10 4	MANTECH INTERNATIONAL CL A ORD			100.000	7,988	79.880	7,988	5,929		108		2,759		2,759		10/09/2018.	
565849 10 6	MARATHON OIL ORD			3,440.000	46,715	13.580	46,715	78,914		688		(2,614)		(2,614)		10/09/2018.	
56585A 10 2	MARATHON PETROLEUM ORD			1,900.000	114,475	60.250	114,475	111,782		4,028		2,356		2,356		12/18/2018.	
566330 10 6	MARCUS ORD			95.000	3,018	31.770	3,018	3,277		30		(258)		(258)		08/14/2019.	
570535 10 4	MARKEL ORD			50.000	57,159	1,143.170	57,159	48,794				5,256		5,256		08/08/2018.	
57060D 10 8	MARKETAXESS HOLDINGS ORD			140.000	53,075	379.110	53,075	26,418		286		26,657		26,657		10/09/2018.	
57164Y 10 7	MARRIOTT VACATIONS WORLDWIDE ORD			150.000	19,314	128.760	19,314	15,030	81	270		8,738		8,738		10/09/2018.	
571748 10 2	MARSH & MCLENNAN ORD			1,782.000	198,533	111.410	198,533	65,722		3,101		56,418		56,418		10/22/2013.	
571903 20 2	MARRIOTT INTERNATIONAL CL A ORD			1,162.000	175,962	151.430	175,962	96,936		2,149		49,815		49,815		10/09/2018.	
573284 10 6	MARTIN MARIETTA MATERIALS ORD			220.000	61,521	279.640	61,521	39,798		453		23,709		23,709		10/09/2018.	
574599 10 6	MASCO ORD			1,250.000	59,988	47.990	59,988	42,388		619		23,438		23,438		10/09/2018.	
574795 10 0	MASIMO ORD			180.000	28,451	158.060	28,451	21,465				9,124		9,124		10/09/2018.	
575385 10 9	MASONITE INTERNATIONAL ORD			110.000	7,943	72.210	7,943	6,692				3,012		3,012		10/09/2018.	
576323 10 9	MASTEC ORD			260.000	16,682	64.160	16,682	11,027				6,136		6,136		10/09/2018.	
57636Q 10 4	MASTERCARD CL A ORD			3,106.000	927,421	298.590	927,421	316,432		4,100		341,474		341,474		10/09/2018.	
576485 20 5	MATADOR RESOURCES ORD			420.000	7,547	17.970	7,547	14,129				1,025		1,025		10/09/2018.	
57665R 10 6	MATCH GROUP ORD			200.000	16,422	82.110	16,422	11,094				7,868		7,868		10/09/2018.	
576690 10 1	MATERION ORD			80.000	4,756	59.450	4,756	4,710		26		46		46		04/22/2019.	
576853 10 5	MATRIX SERVICE ORD			110.000	2,517	22.880	2,517	2,228				289		289		06/28/2019.	
57686G 10 5	MATSON ORD			170.000	6,936	40.800	6,936	6,705		146		1,493		1,493		10/09/2018.	
577081 10 2	MATTEL ORD			1,390.000	18,835	13.550	18,835	20,141				4,948		4,948		10/09/2018.	
577128 10 1	MATTHEWS INTERNATIONAL CL A ORD			120.000	4,580	38.170	4,580	5,502		97		(294)		(294)		10/09/2018.	
57772K 10 1	MAXIM INTEGRATED PRODUCTS ORD			1,120.000	68,891	61.510	68,891	57,963		2,106		11,939		11,939		10/09/2018.	
57776J 10 0	MAXLINEAR ORD			260.000	5,517	21.220	5,517	6,620				(1,102)		(1,102)		03/19/2019.	
57778K 10 5	MAXAR TECHNOLOGIES ORD			220.000	3,447	15.670	3,447	6,992		9		5,177		5,177		10/09/2018.	
577933 10 4	MAXIMUS ORD			250.000	18,598	74.390	18,598	15,678		258		2,325		2,325		10/09/2018.	
579780 20 6	MCCORMICK ORD			420.000	71,287	169.730	71,287	23,468	260	958		12,806		12,806		06/22/2018.	
580037 70 3	MCDERMOTT INTERNATIONAL ORD			720.000	487	0.677	487	12,787				(4,222)		(4,222)		10/09/2018.	
580135 10 1	MCDONALD'S ORD			2,508.000	495,606	197.610	495,606	273,552		11,863		50,260		50,260		10/09/2018.	
580589 10 9	MCGRATH RENT ORD			90.000	6,889	76.540	6,889	4,646		132		2,255		2,255		10/09/2018.	
58155Q 10 3	MCKESSON ORD			700.000	96,824	138.320	96,824	95,795	287	1,106		19,495		19,495		10/09/2018.	
58463J 30 4	MEDICAL PROPERTIES REIT ORD			1,465.000	30,926	21.110	30,926	21,246	381	1,480		7,369		7,369		10/09/2018.	
584688 10 5	MEDICINES ORD			270.000	22,934	84.940	22,934	7,484				17,766		17,766		10/09/2018.	

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1	2	Codes 3	Codes 4	5	6	Fair Value 7	Fair Value 8	9	Dividends 10	Dividends 11	Dividends 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Change in Book/Adjusted Carrying Value 16	17	18
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation
58470H 10 1	MEDIFAST ORD			40.000	4,383	109.580	4,383	8,267	45	120		(618)		(618)		10/09/2018.	
58502B 10 6	MEDNAX ORD			360.000	10,004	27.790	10,004	16,718				(1,876)		(1,876)		10/09/2018.	
58506Q 10 9	MEDPACE HOLDINGS ORD			115.000	9,667	84.060	9,667	8,860				807		807		08/14/2019.	
58513U 10 1	THE MEET GROUP ORD			320.000	1,603	5.010	1,603	1,437				166		166		10/15/2019.	
587376 10 4	MERCANTILE BANK ORD			60.000	2,188	36.470	2,188	1,954		32		234		234		06/28/2019.	
58933Y 10 5	MERCK & CO ORD			9,053.000	823,370	90.950	823,370	456,037	5,522	19,917		131,631		131,631		10/09/2018.	
589378 10 8	MERCURY SYSTEMS ORD			180.000	12,440	69.110	12,440	9,756				3,928		3,928		10/09/2018.	
589400 10 0	MERCURY GENERAL ORD			110.000	5,360	48.730	5,360	5,543		276		(328)		(328)		10/09/2018.	
589433 10 1	MEREDITH ORD			150.000	4,871	32.470	4,871	7,961		345		(2,921)		(2,921)		10/09/2018.	
589584 10 1	MERIDIAN BIOSCIENCE ORD			170.000	1,661	9.770	1,661	2,019				(358)		(358)		06/28/2019.	
58958U 10 3	MERIDIAN BANCORP ORD			205.000	4,118	20.090	4,118	3,605	16	14		514		514		08/14/2019.	
589889 10 4	MERIT MEDICAL SYSTEMS ORD			210.000	6,556	31.220	6,556	13,167				(5,164)		(5,164)		10/09/2018.	
59001A 10 2	MERITAGE HOMES ORD			150.000	9,167	61.110	9,167	5,574				3,659		3,659		10/09/2018.	
59001K 10 0	MERITOR ORD			330.000	8,643	26.190	8,643	6,359				3,062		3,062		10/09/2018.	
59064R 10 9	MESA LABORATORIES ORD			10.000	2,494	249.400	2,494	2,443		3		51		51		06/28/2019.	
59100U 10 8	META FINANCIAL GROUP ORD			155.000	5,659	36.510	5,659	4,483	8	8		1,176		1,176		08/14/2019.	
591520 20 0	METHODE ELECTRONICS ORD			155.000	6,099	39.350	6,099	4,049		17		2,051		2,051		08/14/2019.	
59156R 10 8	METLIFE ORD			3,515.000	179,160	50.970	179,160	152,385		6,116		34,834		34,834		12/08/2015.	
592688 10 5	METTLER TOLEDO ORD			100.000	79,328	793.280	79,328	59,355				22,770		22,770		10/09/2018.	
59408Q 10 6	MICHAELS COMPANIES ORD			430.000	3,479	8.090	3,479	6,725				(2,344)		(2,344)		10/09/2018.	
594918 10 4	MICROSOFT ORD			28,261.000	4,456,760	157.700	4,456,760	1,214,365		51,295		1,545,378		1,545,378		04/22/2019.	
594972 40 8	MICROSTRATEGY CL A ORD			30.000	4,279	142.630	4,279	4,432				(153)		(153)		03/19/2019.	
595017 10 4	MICROCHIP TECHNOLOGY ORD			815.000	85,347	104.720	85,347	46,037		1,192		26,732		26,732		10/09/2018.	
595112 10 3	MICRON TECHNOLOGY ORD			3,080.000	165,642	53.780	165,642	130,222				67,914		67,914		10/09/2018.	
59522J 10 3	MID AMERICA APT COMMUNITI REIT ORD			455.000	59,996	131.860	59,996	45,364		1,747		16,453		16,453		10/09/2018.	
596278 10 1	MIDDLEBY ORD			220.000	24,094	109.520	24,094	26,778				1,494		1,494		10/09/2018.	
596680 10 8	MIDDLESEX WATER ORD			60.000	3,814	63.570	3,814	3,554		30		260		260		06/28/2019.	
597742 10 5	MIDLAND STATES ORD			90.000	2,606	28.960	2,606	2,404		44		202		202		06/28/2019.	
600544 10 0	HERMAN MILLER ORD			230.000	9,580	41.650	9,580	8,508	48	185		2,622		2,622		10/09/2018.	
603158 10 6	MINERALS TECHNOLOGIES ORD			140.000	8,068	57.630	8,068	8,686		28		881		881		10/09/2018.	
60468T 10 5	MIRATI THERAPEUTICS ORD			80.000	10,309	128.860	10,309	5,838				4,470		4,470		03/19/2019.	
60739U 20 4	MOBILEIRON ORD			400.000	1,944	4.860	1,944	2,479				(535)		(535)		06/28/2019.	
60740F 10 5	MOBILE MINI ORD			170.000	6,445	37.910	6,445	7,244		187		1,047		1,047		10/09/2018.	
607525 10 2	MODEL N ORD			130.000	4,559	35.070	4,559	2,534				2,025		2,025		06/28/2019.	
60770K 10 7	MODERNA ORD			885.000	17,311	19.560	17,311	12,691				4,620		4,620		10/15/2019.	
607828 10 0	MODINE MANUFACTURING ORD			200.000	1,540	7.700	1,540	3,198				(1,658)		(1,658)		04/22/2019.	
60786M 10 5	MOELIS CL A ORD			170.000	5,426	31.920	5,426	9,068		553		(418)		(418)		10/09/2018.	
608190 10 4	MOHAWK INDUSTRIES ORD			210.000	28,640	136.380	28,640	33,743				4,078		4,078		10/09/2018.	
60855R 10 0	MOLINA HEALTHCARE ORD			240.000	32,566	135.690	32,566	34,481				4,673		4,673		10/09/2018.	
60871R 20 9	MOLSON COORS BEVERAGE CL B ORD			700.000	37,730	53.900	37,730	38,034		1,347		(1,582)		(1,582)		10/09/2018.	
60877T 10 0	MOMENTA PHARMACEUTICALS ORD			300.000	5,919	19.730	5,919	6,204				2,607		2,607		10/09/2018.	

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1	2	Codes 3	Codes 4	5	6	Fair Value 7	Fair Value 8	9	Dividends 10	Dividends 11	Dividends 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Change in Book/Adjusted Carrying Value 16	17	18
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation
609207 10 5	MONDELEZ INTERNATIONAL CL A ORD			5,910.000	325,523	55.080	325,523	244,697	1,684	6,294		88,946		88,946		12/18/2018.	
60937P 10 6	MONGODB CL A ORD			185.000	24,348	131.610	24,348	24,931				(583)		(583)		10/15/2019.	
609720 10 7	MONMOUTH REIT ORD			370.000	5,358	14.480	5,358	4,837		189		521		521		04/22/2019.	
609839 10 5	MONOLITHIC POWER SYSTEMS ORD			160.000	28,483	178.020	28,483	18,675	64	240		9,883		9,883		10/09/2018.	
610236 10 1	MONRO ORD			120.000	9,384	78.200	9,384	8,285		103		1,134		1,134		10/09/2018.	
61174X 10 9	MONSTER BEVERAGE ORD			1,610.000	102,316	63.550	102,316	71,184				23,071		23,071		10/09/2018.	
615369 10 5	MOODYS ORD			585.000	138,885	237.410	138,885	49,977		1,170		56,961		56,961		10/09/2018.	
615394 20 2	MOOG CL A ORD			120.000	10,240	85.330	10,240	9,955		120		942		942		10/09/2018.	
617446 44 8	MORGAN STANLEY ORD			4,816.000	246,194	51.120	246,194	118,186		6,261		55,240		55,240		02/02/2016.	
617700 10 9	MORNINGSTAR ORD			60.000	9,079	151.310	9,079	4,619		67		2,488		2,488		06/23/2017.	
61945C 10 3	MOSAIC ORD			1,420.000	30,729	21.640	30,729	47,016		249		(10,749)		(10,749)		10/09/2018.	
620071 10 0	MOTORCAR PARTS OF AMERICA ORD			80.000	1,762	22.030	1,762	1,780				(18)		(18)		12/16/2019.	
620076 30 7	MOTOROLA SOLUTIONS ORD			650.000	104,741	161.140	104,741	61,218	416	1,482		29,965		29,965		10/09/2018.	
624756 10 2	MUELLER INDUSTRIES ORD			220.000	6,985	31.750	6,985	6,039		88		1,846		1,846		10/09/2018.	
624758 10 8	MUELLER WATER PRODUCTS SER A ORD			620.000	7,428	11.980	7,428	7,105		127		1,786		1,786		10/09/2018.	
62482R 10 7	MR COOPER GROUP ORD			325.000	4,066	12.510	4,066	2,954				1,112		1,112		08/14/2019.	
626717 10 2	MURPHY OIL ORD			660.000	17,688	26.800	17,688	22,381		660		2,251		2,251		10/09/2018.	
626755 10 2	MURPHY USA ORD			120.000	14,040	117.000	14,040	9,625				4,843		4,843		10/09/2018.	
628464 10 9	MYERS INDUSTRIES ORD			150.000	2,502	16.680	2,502	2,890	20	20		(388)		(388)		06/28/2019.	
62855J 10 4	MYRIAD GENETICS ORD			260.000	7,080	27.230	7,080	11,232				(478)		(478)		10/09/2018.	
62857M 10 5	MYOKARDIA ORD			130.000	9,475	72.885	9,475	6,682				3,123		3,123		10/09/2018.	
628778 10 2	NBT BANCORP ORD			170.000	6,895	40.560	6,895	6,581		179		1,015		1,015		10/09/2018.	
62886E 10 8	NCR ORD			470.000	16,525	35.160	16,525	12,662				5,678		5,678		10/09/2018.	
62914B 10 0	NIC ORD			270.000	6,035	22.350	6,035	4,545		65		1,489		1,489		04/22/2019.	
629209 30 5	NMI HOLDINGS CL A ORD			250.000	8,295	33.180	8,295	5,183				3,833		3,833		10/09/2018.	
629377 50 8	NRG ENERGY ORD			1,220.000	48,495	39.750	48,495	45,665		146		183		183		10/09/2018.	
62944T 10 5	NVR ORD			20.000	76,168	3,808.410	76,168	49,787				27,428		27,428		12/18/2018.	
62945V 10 9	NV5 GLOBAL ORD			40.000	2,018	50.450	2,018	3,255				(1,237)		(1,237)		06/28/2019.	
63009R 10 9	NANOSTRING TECHNOLOGIES ORD			140.000	3,895	27.820	3,895	4,248				(353)		(353)		06/28/2019.	
631103 10 8	NASDAQ ORD			490.000	52,479	107.100	52,479	9,712		907		12,510		12,510		10/30/2008.	
632307 10 4	NATERA ORD			235.000	7,917	33.690	7,917	6,385				1,532		1,532		08/14/2019.	
633707 10 4	NATIONAL BANK HOLDINGS CL A ORD			120.000	4,226	35.220	4,226	4,355		47		(129)		(129)		06/28/2019.	
635906 10 0	NATIONAL HEALTHCARE ORD			50.000	4,322	86.430	4,322	4,057	26	26		265		265		06/28/2019.	
636180 10 1	NATL FUEL GAS ORD			320.000	14,893	46.540	14,893	18,607	139	550		(1,485)		(1,485)		10/09/2018.	
636220 30 3	NATIONAL GENERAL HOLDINGS ORD			240.000	5,304	22.100	5,304	6,262	12	41		(506)		(506)		10/09/2018.	
63633D 10 4	NATIONAL HEALTH INVESTORS REIT ORD			160.000	13,037	81.480	13,037	11,861	168	664		950		950		10/09/2018.	
636518 10 2	NATIONAL INSTRUMENTS ORD			355.000	15,031	42.340	15,031	14,128		355		(1,079)		(1,079)		06/23/2017.	
637071 10 1	NATIONAL OILWELL VARCO ORD			1,540.000	38,577	25.050	38,577	70,008		308		(1,001)		(1,001)		10/09/2018.	
637417 10 6	NATIONAL RETAIL PROPERTIES REIT ORD			530.000	28,419	53.620	28,419	23,037		1,076		2,708		2,708		06/22/2018.	
637870 10 6	NATIONAL STORAGE AFFILIATES ORD			220.000	7,396	33.620	7,396	5,636		279		1,575		1,575		10/09/2018.	
63845R 10 7	NATIONAL VISION HOLDINGS ORD			190.000	6,162	32.430	6,162	8,066				809		809		10/09/2018.	
639050 10 3	NATUS MEDICAL ORD			140.000	4,619	32.990	4,619	3,596				1,023		1,023		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
63934E 10 8	NAVISTAR INTERNATIONAL ORD.			190.000	5,499	28.940	5,499	7,114				568		568		10/09/2018.	
63938C 10 8	NAVIENT ORD.			1,050.000	14,364	13.680	14,364	13,818		672		5,114		5,114		10/09/2018.	
640079 10 9	NEENAH ORD.			60.000	4,226	70.430	4,226	4,846		108		691		691		10/09/2018.	
640268 10 8	NEKTAR THERAPEUTICS ORD.			630.000	13,599	21.585	13,599	32,741				(7,110)		(7,110)		10/09/2018.	
640491 10 6	NEOGEN ORD.			200.000	13,052	65.260	13,052	12,940				1,652		1,652		10/09/2018.	
64049M 20 9	NEOGENOMICS ORD.			330.000	9,653	29.250	9,653	6,501				3,152		3,152		03/19/2019.	
64110D 10 4	NETAPP ORD.			1,060.000	65,985	62.250	65,985	84,524		1,866		2,735		2,735		10/09/2018.	
64110L 10 6	NETFLIX ORD.			1,815.000	587,280	323.570	587,280	618,881				90,802		90,802		10/15/2019.	
64111Q 10 4	NETGEAR ORD.			120.000	2,941	24.510	2,941	4,366				(1,425)		(1,425)		10/09/2018.	
64115T 10 4	NETSCOUT SYSTEMS ORD.			310.000	7,462	24.070	7,462	6,947				136		136		10/09/2018.	
64125C 10 9	NEUROCRINE BIOSCIENCES ORD.			360.000	38,696	107.490	38,696	39,287				12,989		12,989		10/09/2018.	
64157F 10 3	NEVRO ORD.			110.000	12,929	117.540	12,929	5,696				8,652		8,652		10/09/2018.	
646025 10 6	NJ RESOURCES ORD.			350.000	15,600	44.570	15,600	16,468	109	417		(385)		(385)		10/09/2018.	
64828T 20 1	NEW RESIDENTIAL INVESTMENT REIT ORD.			1,360.000	21,910	16.110	21,910	24,494	680	2,720		2,584		2,584		10/09/2018.	
64829B 10 0	NEW RELIC ORD.			170.000	11,171	65.710	11,171	14,494				(2,594)		(2,594)		10/09/2018.	
648691 10 3	NEW SENIOR INVESTMENT GROUP ORD.			350.000	2,678	7.650	2,678	2,351		91		326		326		06/28/2019.	
649445 10 3	NEW YORK COMMUNITY BANCORP ORD.			1,925.000	23,139	12.020	23,139	20,511		1,309		5,024		5,024		10/09/2018.	
649604 50 1	NEW YORK MORTGAGE REIT ORD.			720.000	4,486	6.230	4,486	4,471	144	288		14		14		04/22/2019.	
650111 10 7	NEW YORK TIMES CL A ORD.			520.000	16,728	32.170	16,728	13,281		99		5,138		5,138		10/09/2018.	
651229 10 6	NEWELL BRANDS ORD.			1,770.000	34,019	19.220	34,019	33,152		1,628		1,115		1,115		10/09/2018.	
651587 10 7	NEWMARKET ORD.			30.000	14,596	486.520	14,596	11,986	57	215		2,233		2,233		01/30/2018.	
65158N 10 2	NEWMARK GROUP CL A ORD.			510.000	6,862	13.455	6,862	4,485		199		2,772		2,772		10/09/2018.	
651639 10 6	NEWMONT GOLDCORP ORD.			3,095.000	134,478	43.450	134,478	100,439		3,228		24,299		24,299		10/15/2019.	
651718 50 4	NEWPARK RSC ORD.			370.000	2,320	6.270	2,320	2,745				(425)		(425)		06/28/2019.	
65249B 10 9	NEWS CL A ORD.			1,540.000	21,776	14.140	21,776	20,775		308		4,297		4,297		10/09/2018.	
65249B 20 8	NEWS CL B ORD.			490.000	7,110	14.510	7,110	6,733		98		1,450		1,450		10/09/2018.	
65290C 10 5	NEXTIER OILFIELD SOLUTIONS ORD.			419.000	2,807	6.700	2,807	5,763				(2,955)		(2,955)		10/09/2018.	
65336K 10 3	NEXSTAR MEDIA GROUP CL A ORD.			180.000	21,105	117.250	21,105	14,355		324		6,950		6,950		10/09/2018.	
65339F 10 1	NEXTERA ENERGY ORD.			2,070.000	501,271	242.160	501,271	263,238		7,731		108,468		108,468		12/16/2019.	
65341D 10 2	NEXPOINT RESIDENTIAL ORD.			70.000	3,150	45.000	3,150	2,897		41		253		253		06/28/2019.	
65343C 10 2	NEXTGEN HEALTHCARE ORD.			230.000	3,696	16.070	3,696	4,576				(880)		(880)		06/28/2019.	
65406E 10 2	NICOLET BANKSHARES ORD.			35.000	2,585	73.850	2,585	2,598				(13)		(13)		12/16/2019.	
654106 10 3	NIKE CL B ORD.			4,205.000	426,009	101.310	426,009	152,269	1,030	3,581		114,250		114,250		10/09/2018.	
65473P 10 5	NISOURCE ORD.			1,460.000	40,646	27.840	40,646	13,100		1,168		3,635		3,635		10/09/2018.	
65487K 10 0	NLIGHT ORD.			130.000	2,636	20.280	2,636	2,495				141		141		06/28/2019.	
655044 10 5	NOBLE ENERGY ORD.			1,940.000	48,190	24.840	48,190	63,108		912		11,795		11,795		10/09/2018.	
655663 10 2	NORDSON ORD.			225.000	36,639	162.840	36,639	29,942	86	322		9,785		9,785		10/09/2018.	
655664 10 0	NORDSTROM ORD.			470.000	19,237	40.930	19,237	28,863		696		(2,670)		(2,670)		10/09/2018.	
655844 10 8	NORFOLK SOUTHERN ORD.			985.000	191,218	194.130	191,218	162,047		3,546		43,921		43,921		10/09/2018.	
665531 10 9	NORTHERN OIL AND GAS ORD.			1,180.000	2,761	2.340	2,761	2,277				484		484		06/28/2019.	
665859 10 4	NORTHERN TRUST ORD.			829.000	88,073	106.240	88,073	76,448	580	1,972		18,777		18,777		10/09/2018.	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation
66611T 10 8	NORTHFIELD BANCORP ORD			185.000	3,138	16.960	3,138	2,825		20		313		313		08/14/2019.	
666807 10 2	NORTHROP GRUMMAN ORD			485.000	166,825	343.970	166,825	54,596		2,503		48,049		48,049		10/09/2018.	
667340 10 3	NORTHWEST BANCSHARES ORD			390.000	6,486	16.630	6,486	6,770		281		(121)		(121)		10/09/2018.	
66765N 10 5	NORTHWEST NATURAL HOLDING COMPAN ORD			110.000	8,110	73.730	8,110	7,779		209		1,460		1,460		10/09/2018.	
668074 30 5	NORTHWESTERN ORD			200.000	14,334	71.670	14,334	12,282		460		2,446		2,446		10/09/2018.	
668771 10 8	NORTONLIFELOCK ORD			2,510.000	64,055	25.520	64,055	49,999		879		16,629		16,629		10/09/2018.	
66987E 20 6	NOVAGOLD RESOURCES ORD		C	980.000	11,388	11.620	11,388	5,790				5,597		5,597		06/28/2019.	
67000B 10 4	NOVANTA ORD			130.000	11,497	88.440	11,497	8,423				3,307		3,307		10/09/2018.	
67011P 10 0	NOW ORD			430.000	4,833	11.240	4,833	7,267				(172)		(172)		10/09/2018.	
67018T 10 5	NU SKIN ENTERPRISES CL A ORD			215.000	8,811	40.980	8,811	15,819		318		(4,375)		(4,375)		10/09/2018.	
67020Y 10 0	NUANCE COMMUNICATIONS ORD			1,150.000	20,505	17.830	20,505	17,042				3,462		3,462		10/09/2018.	
670346 10 5	NUCOR ORD			1,280.000	72,038	56.280	72,038	81,549	515	2,048		5,722		5,722		10/09/2018.	
67059N 10 8	NUTANIX CL A ORD			430.000	13,442	31.260	13,442	17,437				(4,442)		(4,442)		10/09/2018.	
67066G 10 4	NVIDIA ORD			1,885.000	443,541	235.300	443,541	443,473		1,048		183,617		183,617		08/14/2019.	
670704 10 5	NUVASIVE ORD			200.000	15,468	77.340	15,468	13,934				5,556		5,556		10/09/2018.	
670837 10 3	OGE ENERGY ORD			800.000	35,576	44.470	35,576	27,561		1,186		4,224		4,224		10/09/2018.	
67098H 10 4	O-I GLASS, INC.			640.000	7,635	11.930	7,635	12,083		128		(3,398)		(3,398)		10/09/2018.	
67103H 10 7	O'REILLY AUTOMOTIVE ORD			318.000	139,367	438.260	139,367	62,825				29,870		29,870		12/18/2018.	
67103X 10 2	OFG BANCORP ORD			210.000	4,958	23.610	4,958	4,990	15	13		(32)		(32)		06/28/2019.	
671044 10 5	OSI SYSTEMS ORD			70.000	7,052	100.740	7,052	6,131				921		921		03/19/2019.	
674215 10 8	OASIS PETROLEUM ORD			1,080.000	3,510	3.250	3,510	14,299				(2,462)		(2,462)		10/09/2018.	
674599 10 5	OCCIDENTAL PETROLEUM ORD			3,888.000	160,224	41.210	160,224	237,579	3,072	6,149		(39,603)		(39,603)		10/15/2019.	
675232 10 2	OCEANEERING INTERNATIONAL ORD			390.000	5,815	14.910	5,815	10,553				1,096		1,096		10/09/2018.	
675234 10 8	OCEANFIRST FINANCIAL ORD			190.000	4,853	25.540	4,853	5,198		129		576		576		10/09/2018.	
676220 10 6	OFFICE DEPOT ORD			2,230.000	6,110	2.740	6,110	6,601		223		357		357		10/09/2018.	
67623C 10 9	OFFICE PROPERTIES INCOME TRUST C ORD			91.000	2,925	32.140	2,925	7,298		200		(4,373)		(4,373)		10/09/2018.	
678026 10 5	OIL STATES INTERNATIONAL ORD			230.000	3,751	16.310	3,751	7,694				467		467		10/09/2018.	
679295 10 5	OKTA CL A ORD			340.000	39,226	115.370	39,226	20,298				17,534		17,534		10/09/2018.	
679580 10 0	OLD DOMINION FREIGHT LINE ORD			260.000	49,343	189.780	49,343	38,024		177		17,235		17,235		10/09/2018.	
680033 10 7	OLD NATIONAL BANCORP ORD			600.000	10,974	18.290	10,974	12,120		312		1,734		1,734		10/09/2018.	
680223 10 4	OLD REPUBLIC INTERNATIONAL ORD			980.000	21,923	22.370	21,923	19,859		1,764		1,764		1,764		06/22/2018.	
680665 20 5	OLIN ORD			670.000	11,558	17.250	11,558	16,147		536		(1,916)		(1,916)		10/09/2018.	
681116 10 9	OLLIES BARGAIN OUTLET HLDG ORD			190.000	12,409	65.310	12,409	17,212				(228)		(228)		10/09/2018.	
681919 10 6	OMNICOM GROUP ORD			780.000	63,196	81.020	63,196	38,542	507	1,989		6,068		6,068		10/09/2018.	
681936 10 0	OMEGA HEALTHCARE REIT ORD			790.000	33,457	42.350	33,457	26,157		2,094		5,688		5,688		10/09/2018.	
682129 10 1	OMNOVA SOLUTIONS ORD			185.000	1,870	10.110	1,870	1,858				12		12		08/14/2019.	
68213N 10 9	OMNICELL ORD			150.000	12,258	81.720	12,258	9,939				3,072		3,072		10/09/2018.	
682143 10 2	OMEROS ORD			190.000	2,677	14.090	2,677	3,553				(876)		(876)		04/22/2019.	
682189 10 5	ON SEMICONDUCTOR ORD			1,710.000	41,690	24.380	41,690	28,831				13,458		13,458		10/09/2018.	
68235P 10 8	ONE GAS ORD			200.000	18,714	93.570	18,714	16,758		400		2,794		2,794		10/09/2018.	
682680 10 3	ONEOK ORD			10,940.000	827,830	75.670	827,830	709,365		32,753		183,740		183,740		07/01/2019.	

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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
68268W 10 3	ONEMAIN HOLDINGS ORD			300.000	12,645	42.150	12,645	9,501		900		5,358		5,358		10/09/2018.	
683344 10 5	NANOMETRICS ORD			194.000	7,091	36.550	7,091	6,696				395		395		06/28/2019.	
68375N 10 3	OPKO HEALTH ORD			1,535.000	2,256	1.470	2,256	3,170				(913)		(913)		10/15/2019.	
68389X 10 5	ORACLE ORD			8,248.000	436,979	52.980	436,979	249,417		7,506		64,582		64,582		10/09/2018.	
68404L 10 2	OPTION CARE HEALTH ORD			525.000	1,958	3.730	1,958	1,552				406		406		08/14/2019.	
68554V 10 8	ORASURE TECHNOLOGIES ORD			260.000	2,088	8.030	2,088	2,412				(324)		(324)		06/28/2019.	
68555P 10 0	ORBCOMM ORD			310.000	1,305	4.210	1,305	2,247				(942)		(942)		06/28/2019.	
68571X 10 3	ORCHID ISLAND CAPITAL ORD			270.000	1,580	5.850	1,580	1,596	22	43		(16)		(16)		10/15/2019.	
68621T 10 2	ORIGIN BANCORP ORD			80.000	3,027	37.840	3,027	2,639		15		388		388		06/28/2019.	
686688 10 2	ORMAT TECH ORD			160.000	11,923	74.520	11,923	8,438		70		3,555		3,555		10/09/2018.	
68752M 10 8	ORTHOFIX MEDICAL ORD			70.000	3,233	46.180	3,233	3,701				(468)		(468)		06/28/2019.	
688239 20 1	OSHKOSH ORD			290.000	27,449	94.650	27,449	19,639		322		9,669		9,669		10/09/2018.	
689648 10 3	OTTER TAIL ORD			150.000	7,694	51.290	7,694	7,260		210		248		248		10/09/2018.	
69007J 10 6	OUTFRONT MEDIA ORD			560.000	15,019	26.820	15,019	10,758		806		4,872		4,872		10/09/2018.	
690732 10 2	OWENS & MINOR ORD			260.000	1,344	5.170	1,344	1,227		1		117		117		08/14/2019.	
690742 10 1	OWENS CORNIING ORD			440.000	28,653	65.120	28,653	22,994		387		9,302		9,302		10/09/2018.	
691497 30 9	OXFORD INDS ORD			60.000	4,525	75.420	4,525	4,970		87		263		263		10/09/2018.	
69318G 10 6	PBF ENERGY CL A ORD			480.000	15,058	31.370	15,058	24,955		576		(624)		(624)		10/09/2018.	
69327R 10 1	PDC ENERGY ORD			260.000	6,804	26.170	6,804	13,390				(933)		(933)		10/09/2018.	
693282 10 5	PDF SOLUTIONS ORD			120.000	2,027	16.890	2,027	1,928				98		98		12/16/2019.	
69329Y 10 4	PDL BIOPHARMA ORD			490.000	1,590	3.245	1,590	1,622				(32)		(32)		12/16/2019.	
69336V 10 1	PGT INNOVATIONS ORD			240.000	3,578	14.910	3,578	4,012				(433)		(433)		06/28/2019.	
69343T 10 7	PJT PARTNERS CL A ORD			90.000	4,062	45.130	4,062	3,646		9		416		416		06/28/2019.	
693475 10 5	PNC FINANCIAL SERVICES GROUP ORD			1,475.000	235,454	159.630	235,454	68,866		6,195		63,012		63,012		09/30/2011.	
69349H 10 7	PNM RESOURCES ORD			320.000	16,227	50.710	16,227	12,787		371		3,078		3,078		10/09/2018.	
693506 10 7	PPG INDUSTRIES ORD			970.000	129,485	133.490	129,485	98,901		1,921		30,322		30,322		10/09/2018.	
69351T 10 6	PPL ORD			2,832.000	101,612	35.880	101,612	83,892	1,168	4,664		21,382		21,382		10/09/2018.	
69354M 10 8	PRA HEALTH SCIENCES ORD			230.000	25,565	111.150	25,565	23,681				4,414		4,414		10/09/2018.	
69354N 10 6	PRA GROUP ORD			170.000	6,171	36.300	6,171	5,831				2,028		2,028		10/09/2018.	
69360J 10 7	PS BUSINESS PARKS REIT ORD			80.000	13,190	164.870	13,190	10,160		336		2,710		2,710		10/09/2018.	
693656 10 0	PVH ORD			260.000	27,339	105.150	27,339	35,004		39		3,172		3,172		10/09/2018.	
69366J 20 0	PTC THERAPEUTICS ORD			180.000	8,645	48.030	8,645	7,137				2,468		2,468		10/09/2018.	
69370C 10 0	PTC ORD			480.000	35,947	74.890	35,947	47,645				(3,845)		(3,845)		10/09/2018.	
693718 10 8	PACCAR ORD			1,380.000	109,158	79.100	109,158	91,591	3,174	4,526		30,305		30,305		10/09/2018.	
69404D 10 8	PACIFIC BIOSCIENCES OF CALIFRNIA ORD			580.000	2,981	5.140	2,981	4,256				(1,274)		(1,274)		04/22/2019.	
69478X 10 5	PACIFIC PREMIER BANCORP ORD			180.000	5,869	32.605	5,869	6,703		158		1,275		1,275		10/09/2018.	
695127 10 0	PACIRA BIOSCIENCES ORD			160.000	7,248	45.300	7,248	7,586				365		365		10/09/2018.	
695156 10 9	PACKAGING CORP OF AMERICA ORD			370.000	41,436	111.990	41,436	38,824	292	1,169		10,556		10,556		10/09/2018.	
695263 10 3	PACW PACWEST BANCORP ORD			490.000	18,752	38.270	18,752	23,520		1,176		2,445		2,445		10/09/2018.	
697435 10 5	PALO ALTO NETWORKS ORD			310.000	71,688	231.250	71,688	65,822				13,299		13,299		10/09/2018.	
698813 10 2	PAPA JOHNS INTERNATIONAL ORD			95.000	5,999	63.150	5,999	5,041		21		959		959		10/15/2019.	
69888T 20 7	PAR PACIFIC HOLDINGS ORD			140.000	3,256	23.260	3,256	2,872				384		384		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
69924R 10 8	PARAMOUNT GROUP REIT ORD			830.000	11,554	13.920	11,554	12,334	83	332		1,129		1,129		10/09/2018.	
700517 10 5	PARK HOTELS RESORTS ORD			949.000	24,551	25.870	24,551	28,714	522	1,956		(110)		(110)		09/10/2019.	
700658 10 7	PARK NATIONAL ORD			50.000	5,119	102.380	5,119	5,297		212		872		872		10/09/2018.	
701094 10 4	PARKER HANNIFIN ORD			464.000	95,500	205.820	95,500	26,034		1,578		26,300		26,300		06/25/2010.	
701877 10 2	PARSLEY ENERGY CL A ORD			1,060.000	20,045	18.910	20,045	32,553		64		3,106		3,106		10/09/2018.	
703343 10 3	PATRICK INDUSTRIES ORD			90.000	4,719	52.430	4,719	4,838		23		2,054		2,054		10/09/2018.	
70338P 10 0	PATTERN ENERGY GROUP CL A ORD			320.000	8,562	26.755	8,562	5,802	135	540		2,603		2,603		10/09/2018.	
703395 10 3	PATTERSON COMPANIES ORD			320.000	6,554	20.480	6,554	7,574		333		262		262		10/09/2018.	
703481 10 1	PATTERSON UTI ENERGY ORD			880.000	9,240	10.500	9,240	15,805		141		132		132		10/09/2018.	
704326 10 7	PAYCHEX ORD			1,291.000	109,812	85.060	109,812	76,593		3,124		25,704		25,704		10/09/2018.	
70432V 10 2	PAYCOM SOFTWARE ORD			200.000	52,952	264.760	52,952	26,962				28,462		28,462		10/09/2018.	
70438V 10 6	PAYLOCITY HOLDING ORD			110.000	13,290	120.820	13,290	7,669				6,667		6,667		10/09/2018.	
70450Y 10 3	PAYPAL HOLDINGS ORD			4,670.000	505,154	108.170	505,154	376,384				112,454		112,454		12/18/2018.	
704551 10 0	PEABODY ENERGY ORD			310.000	2,827	9.120	2,827	11,067		747		(6,622)		(6,622)		10/09/2018.	
704699 10 7	PEAPACK GLADSTONE FINANCIAL ORD			80.000	2,472	30.900	2,472	2,249		8		223		223		06/28/2019.	
70509V 10 0	PEBBLEBROOK HOTEL REIT ORD			517.480	13,874	26.810	13,874	18,143	197	692		(2,394)		(2,394)		10/09/2018.	
705573 10 3	PEGASYSTEMS ORD			150.000	11,948	79.650	11,948	8,745	5	18		4,773		4,773		10/09/2018.	
707569 10 9	PENN NATIONAL GAMING ORD			428.000	10,940	25.560	10,940	12,297				2,880		2,880		10/16/2018.	
70805E 10 9	PENNANT GROUP ORD			100.000	3,307	33.070	3,307	1,014				2,293		2,293		10/09/2018.	
708160 10 6	JC PENNEY ORD			1,350.000	1,512	1.120	1,512	1,539				(27)		(27)		06/28/2019.	
70931T 10 3	PENNYMAC MORTGAGE INVEST REIT ORD			240.000	5,350	22.290	5,350	4,944	113	338		406		406		03/19/2019.	
70959W 10 3	PENSKE AUTOMOTIVE GROUP VTG ORD			150.000	7,533	50.220	7,533	6,833		237		1,485		1,485		10/09/2018.	
70975L 10 7	PENUMBRA ORD			120.000	19,712	164.270	19,712	16,026				5,048		5,048		10/09/2018.	
709789 10 1	PEOPLE BANCORP ORD			70.000	2,426	34.660	2,426	2,258		48		169		169		06/28/2019.	
712704 10 5	PEOPLES UNITED FINANCIAL ORD			1,687.000	28,510	16.900	28,510	29,992		1,057		4,197		4,197		08/14/2019.	
713448 10 8	PEPSICO ORD			5,602.000	765,625	136.670	765,625	485,359	5,350	19,830		141,887		141,887		04/22/2019.	
71375U 10 1	PERFICIENT ORD			130.000	5,989	46.070	5,989	4,461				1,529		1,529		06/28/2019.	
71377A 10 3	PERFORMANCE FOOD GROUP ORD			400.000	20,592	51.480	20,592	12,076				7,684		7,684		10/09/2018.	
714046 10 9	PERKINELMER ORD			435.000	42,239	97.100	42,239	32,453		122		8,069		8,069		10/09/2018.	
715347 10 0	PERSPECTA ORD			570.000	15,071	26.440	15,071	14,569	34	125		5,255		5,255		10/09/2018.	
716382 10 6	PETMED EXPRESS ORD			80.000	1,882	23.520	1,882	1,810				72		72		12/16/2019.	
71639T 10 6	PETIQ CL A ORD			80.000	2,004	25.050	2,004	2,636				(632)		(632)		06/28/2019.	
717081 10 3	PFIZER ORD			19,883.000	779,016	39.180	779,016	323,709		28,632		(88,877)		(88,877)		09/30/2011.	
71742Q 10 6	PHIBRO ANIMAL HEALTH CL A ORD			80.000	1,986	24.830	1,986	2,541		19		(555)		(555)		06/28/2019.	
718172 10 9	PHILIP MORRIS INTERNATIONAL ORD			6,352.000	540,492	85.090	540,492	447,346	7,432	26,112		101,489		101,489		08/14/2019.	
718546 10 4	PHILLIPS 66 ORD			1,499.000	167,004	111.410	167,004	112,159		5,247		37,865		37,865		10/09/2018.	
718549 20 7	PHILLIPS 66 PARTNERS COM UNT			16,000.000	986,240	61.640	986,240	779,613		54,400		312,480		312,480		04/11/2018.	
719405 10 2	PHOTRONICS ORD			270.000	4,255	15.760	4,255	2,213				2,042		2,042		06/28/2019.	
71943U 10 4	PHYSICIANS REALTY REIT ORD			730.000	13,826	18.940	13,826	12,191		672		2,124		2,124		10/09/2018.	
720190 20 6	PIEDMONT OFFICE REIT CL A ORD			510.000	11,342	22.240	11,342	9,547	107	428		2,652		2,652		10/09/2018.	
72346Q 10 4	PINNACLE FINANCIAL PARTNERS ORD			300.000	19,200	64.000	19,200	18,003		192		5,370		5,370		10/09/2018.	

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1	2	Codes 3	Codes 4	5	6	Fair Value 7	Fair Value 8	9	Dividends 10	Dividends 11	Dividends 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Change in Book/Adjusted Carrying Value 16	17	18
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation
723484 10 1	PINNACLE WEST ORD			450.000	40,469	89.930	40,469	24,263		1,348		2,129		2,129		10/09/2018.	
723787 10 7	PIONEER NATURAL RESOURCE ORD			590.000	89,308	151.370	89,308	110,879	260	448		11,712		11,712		10/09/2018.	
724078 10 0	PIPER JAFFRAY ORD			60.000	4,796	79.940	4,796	4,549		68		248		248		04/22/2019.	
724479 10 0	PITNEY BOWES ORD			750.000	3,023	4.030	3,023	5,115		150		(1,410)		(1,410)		10/09/2018.	
726503 10 5	PLAINS ALL AMERICAN PIPELINE UNT			77,500.000	1,425,225	18.390	1,425,225	1,814,948		78,660		(210,329)		(210,329)		12/19/2019.	
72651A 20 7	PLAINS GP HOLDINGS CL A ORD			76,700.000	1,453,465	18.950	1,453,465	1,808,316		82,410		(127,644)		(127,644)		12/18/2019.	
72703H 10 1	PLANET FITNESS CL A ORD			350.000	26,138	74.680	26,138	17,024				7,371		7,371		10/09/2018.	
727493 10 8	PLANTRONICS ORD			130.000	3,554	27.340	3,554	7,097		78		(749)		(749)		10/09/2018.	
729132 10 0	PLEXUS ORD			120.000	9,233	76.940	9,233	6,538				3,103		3,103		10/09/2018.	
72919P 20 2	PLUG POWER ORD			980.000	3,097	3.160	3,097	1,980				1,117		1,117		08/14/2019.	
72941B 10 6	PLURALSIGHT CL A ORD			220.000	3,786	17.210	3,786	6,813				(3,027)		(3,027)		03/19/2019.	
731068 10 2	POLARIS INDUSTRIES ORD			230.000	23,391	101.700	23,391	21,944		561		5,755		5,755		10/09/2018.	
73179P 10 6	POLYONE ORD			320.000	11,773	36.790	11,773	12,736	65	250		2,621		2,621		10/09/2018.	
73278L 10 5	POOL ORD			150.000	31,857	212.380	31,857	19,657		315		9,560		9,560		10/09/2018.	
733174 70 0	POPULAR ORD			400.000	23,500	58.750	23,500	20,800	108	414		4,612		4,612		10/09/2018.	
736508 84 7	PORTLAND GENERAL ELECTRIC ORD			350.000	19,527	55.790	19,527	16,408	135	523		3,479		3,479		10/09/2018.	
737010 10 8	PORTOLA PHARMACEUTICALS ORD			260.000	6,209	23.880	6,209	6,292				1,134		1,134		10/09/2018.	
737446 10 4	POST HOLDINGS ORD			260.000	28,366	109.100	28,366	24,726				5,192		5,192		10/09/2018.	
737630 10 3	POTLATCHDELTIC ORD			240.000	10,385	43.270	10,385	9,134		384		2,791		2,791		10/09/2018.	
739276 10 3	POWER INTEGRATIONS ORD			110.000	10,880	98.910	10,880	6,348		77		4,172		4,172		10/09/2018.	
740367 40 4	PREFERRED BANK ORD			50.000	3,005	60.090	3,005	2,362		30		643		643		06/28/2019.	
74039L 10 3	PREFERRED APARTMENT COMM REIT ORD			180.000	2,396	13.310	2,396	2,690	47	47		(295)		(295)		06/28/2019.	
74051N 10 2	PREMIER CL A ORD			210.000	7,955	37.880	7,955	9,683				111		111		10/09/2018.	
74112D 10 1	PRESTIGE CONSUMER HEALTHCARE ORD			200.000	8,100	40.500	8,100	7,740				1,924		1,924		10/09/2018.	
74144T 10 8	T ROWE PRICE GROUP ORD			955.000	116,357	121.840	116,357	63,366		2,903		28,192		28,192		10/09/2018.	
741511 10 9	PRICESMART ORD			80.000	5,682	71.020	5,682	6,302		56		954		954		10/09/2018.	
74164F 10 3	PRIMORIS SERVICES ORD			180.000	4,003	22.240	4,003	3,766	11	11		237		237		06/28/2019.	
74164M 10 8	PRIMERICA ORD			170.000	22,195	130.560	22,195	20,609		231		5,585		5,585		10/09/2018.	
74165N 10 5	PRIMO WATER ORD			150.000	1,684	11.225	1,684	1,560				124		124		12/16/2019.	
74251V 10 2	PRINCIPAL FINANCIAL GROUP ORD			1,154.000	63,470	55.000	63,470	61,701		2,516		12,498		12,498		10/09/2018.	
74267C 10 6	PROASSURANCE ORD			210.000	7,589	36.140	7,589	9,721	65	365		(928)		(928)		10/09/2018.	
742718 10 9	PROCTER & GAMBLE ORD			8,068.000	1,007,693	124.900	1,007,693	510,866		23,840		266,083		266,083		09/21/2015.	
743187 10 6	PROGENICS PHARMACEUTICALS ORD			360.000	1,832	5.090	1,832	2,221				(388)		(388)		06/28/2019.	
743312 10 0	PROGRESS SOFTWARE ORD			180.000	7,479	41.550	7,479	6,048		113		1,091		1,091		10/09/2018.	
743315 10 3	PROGRESSIVE ORD			2,340.000	169,393	72.390	169,393	113,885		6,585		28,220		28,220		10/09/2018.	
74340W 10 3	PROLOGIS REIT			2,532.000	225,702	89.140	225,702	164,476		5,368		77,023		77,023		10/09/2018.	
743424 10 3	PROOFPOINT ORD			200.000	22,956	114.780	22,956	19,060				6,194		6,194		10/09/2018.	
74346Y 10 3	PROS HOLDINGS ORD			140.000	8,389	59.920	8,389	5,913				2,476		2,476		03/19/2019.	
74347M 10 8	PROPETRO HOLDING ORD			280.000	3,150	11.250	3,150	5,138				(300)		(300)		10/09/2018.	
743606 10 5	PROSPERITY BANCSHARES ORD			360.000	25,880	71.890	25,880	25,590	166	426		2,560		2,560		11/01/2019.	
743713 10 9	PROTO LABS ORD			100.000	10,155	101.550	10,155	13,956				(1,124)		(1,124)		10/09/2018.	
743815 10 2	PROVIDENCE SERVICE ORD			40.000	2,367	59.180	2,367	2,293				74		74		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
74386T 10 5	PROVIDENT FINANCIAL SERVICES ORD			240.000	5,916	24.650	5,916	5,914		269		125		125		10/09/2018.	
744320 10 2	PRUDENTIAL FINANCIAL ORD			1,705.000	159,827	93.740	159,827	153,765		1,705		6,061		6,061		10/15/2019.	
744573 10 6	PUBLIC SERVICE ENTERPRISE GROUP ORD			2,036.000	120,226	59.050	120,226	93,725		3,814		14,252		14,252		10/09/2018.	
74460D 10 9	PUBLIC STORAGE REIT ORD			503.000	107,119	212.960	107,119	101,396		4,024		5,307		5,307		03/27/2018.	
745867 10 1	PULTEGROUP ORD			1,040.000	40,352	38.800	40,352	24,825	125	458		13,322		13,322		10/09/2018.	
74587V 10 7	PUMA BIOTECHNOLOGY ORD			110.000	963	8.750	963	4,774				(1,276)		(1,276)		10/09/2018.	
74624M 10 2	PURE STORAGE CL A ORD			660.000	11,293	17.110	11,293	15,503				680		680		10/09/2018.	
74727A 10 4	QCR HOLDINGS ORD			60.000	2,632	43.860	2,632	2,092	4	4		540		540		06/28/2019.	
747316 10 7	QUAKER CHEMICAL ORD			50.000	8,226	164.520	8,226	9,939		76		(660)		(660)		10/09/2018.	
74733V 10 0	QEP RESOURCES ORD			950.000	4,275	4.500	4,275	11,191		38		(1,074)		(1,074)		10/09/2018.	
74736A 10 3	QTS REALTY CL A REIT ORD			200.000	10,854	54.270	10,854	8,516	88	346		3,444		3,444		10/09/2018.	
74736K 10 1	QORVO ORD			510.000	59,277	116.230	59,277	37,919				28,305		28,305		10/09/2018.	
74736L 10 9	Q2 HOLDINGS ORD			140.000	11,351	81.080	11,351	7,188				4,414		4,414		10/09/2018.	
747525 10 3	QUALCOMM ORD			4,593.000	405,240	88.230	405,240	274,529		11,243		143,853		143,853		10/09/2018.	
74758T 30 3	QUALYS ORD			130.000	10,838	83.370	10,838	9,815				1,122		1,122		10/09/2018.	
747619 10 4	QUANEX BUILDING PRODUCTS ORD			140.000	2,391	17.080	2,391	2,644		22		(253)		(253)		06/28/2019.	
74762E 10 2	QUANTA SERVICES ORD			610.000	24,833	40.710	24,833	19,776	31	98		6,472		6,472		10/09/2018.	
74834L 10 0	QUEST DIAGNOSTICS ORD			470.000	50,191	106.790	50,191	35,198		996		11,054		11,054		06/22/2018.	
74838J 10 1	QUIDEL ORD			130.000	9,754	75.030	9,754	8,369				3,407		3,407		10/09/2018.	
74874Q 10 0	QUINSTREET ORD			190.000	2,909	15.310	2,909	3,011				(102)		(102)		06/28/2019.	
749119 10 3	QUOTIENT TECHNOLOGY ORD			330.000	3,254	9.860	3,254	3,543				(290)		(290)		06/28/2019.	
74915M 10 0	QURATE RETAIL SRS A ORD			1,720.000	14,500	8.430	14,500	35,879				(19,075)		(19,075)		10/09/2018.	
74933V 10 8	RA PHARMACEUTICALS ORD			130.000	6,101	46.930	6,101	3,908				2,193		2,193		06/28/2019.	
749397 10 5	R1 RCM ORD			430.000	5,581	12.980	5,581	4,189				1,393		1,393		04/22/2019.	
749607 10 7	RLI ORD			150.000	13,503	90.020	13,503	11,525		287		3,155		3,155		10/09/2018.	
74965L 10 1	RLJ LODGING REIT ORD			690.000	12,227	17.720	12,227	14,594	228	911		911		911		10/09/2018.	
74967R 10 6	RMR GROUP CL A ORD			60.000	2,738	45.640	2,738	2,613		23		125		125		08/14/2019.	
74967X 10 3	RH ORD			70.000	14,945	213.500	14,945	7,609				6,558		6,558		10/09/2018.	
749685 10 3	RPM ORD			525.000	40,299	76.760	40,299	28,316		740		9,440		9,440		10/09/2018.	
74971D 10 1	RPT REALTY ORD			330.000	4,963	15.040	4,963	3,995	73	73		968		968		06/28/2019.	
750236 10 1	RADIAN GROUP ORD			860.000	21,638	25.160	21,638	17,226		9		7,568		7,568		10/09/2018.	
750469 20 7	RADIUS HEALTH ORD			190.000	3,830	20.160	3,830	4,627				(797)		(797)		06/28/2019.	
750491 10 2	RADNET ORD			170.000	3,451	20.300	3,451	2,344				1,107		1,107		06/28/2019.	
750917 10 6	RAMBUS ORD			450.000	6,199	13.775	6,199	5,341				858		858		04/22/2019.	
751212 10 1	RALPH LAUREN CL A ORD			220.000	25,788	117.220	25,788	28,105	151	578		3,027		3,027		10/09/2018.	
75281A 10 9	RANGE RESOURCES ORD			850.000	4,123	4.850	4,123	15,717		68		(4,012)		(4,012)		10/09/2018.	
753422 10 4	RAPID7 ORD			140.000	7,843	56.020	7,843	4,929				3,480		3,480		10/09/2018.	
754212 10 8	RAVEN INDUSTRIES ORD			140.000	4,824	34.460	4,824	6,462		73		(242)		(242)		10/09/2018.	
754730 10 9	RAYMOND JAMES ORD			530.000	47,414	89.460	47,414	50,260	196	721		7,977		7,977		10/09/2018.	
754907 10 3	RAYONIER REIT ORD			430.000	14,087	32.760	14,087	12,611		464		2,180		2,180		06/23/2017.	
755111 50 7	RAYTHEON ORD			854.000	187,658	219.740	187,658	98,991		3,156		56,697		56,697		07/27/2017.	

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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
75524B 10 4	RBC BEARINGS ORD			90.000	14,251	158.340	14,251	13,787				2,452		2,452		10/09/2018.	
75524W 10 8	RE MAX HOLDINGS CL A ORD			70.000	2,694	38.490	2,694	2,153		29		542		542		06/28/2019.	
75605Y 10 6	REALOGY HOLDINGS ORD			490.000	4,743	9.680	4,743	9,638		132		(2,450)		(2,450)		10/09/2018.	
75606N 10 9	REALPAGE ORD			280.000	15,050	53.750	15,050	16,218				1,557		1,557		10/09/2018.	
756109 10 4	REALTY INCOME REIT ORD			1,165.000	85,779	73.630	85,779	65,150	265	3,158		12,337		12,337		10/09/2018.	
75615P 10 3	REATA PHARMACEUTICALS CL A ORD			70.000	14,310	204.430	14,310	4,577				10,383		10,383		10/09/2018.	
75689M 10 1	RED ROBIN GOURMET BURGERS ORD			50.000	1,651	33.020	1,651	1,528				123		123		06/28/2019.	
75700L 10 8	RED ROCK RESORTS CL A ORD			270.000	6,467	23.950	6,467	6,585		135		983		983		10/09/2018.	
75737F 10 8	REDFIN ORD			310.000	6,553	21.140	6,553	5,028				2,089		2,089		10/09/2018.	
758075 40 2	REDWOOD REIT ORD			330.000	5,458	16.540	5,458	5,346		396		485		485		10/09/2018.	
758750 10 3	REGAL BELOIT ORD			170.000	14,554	85.610	14,554	14,035	51	197		2,645		2,645		10/09/2018.	
758849 10 3	REGENCY CENTERS REIT ORD			610.000	38,479	63.080	38,479	39,077		1,427		2,684		2,684		10/09/2018.	
75886F 10 7	REGENERON PHARMACEUTICALS ORD			320.000	120,154	375.480	120,154	125,613				634		634		10/09/2018.	
75901B 10 7	REGENXBIO ORD			120.000	4,916	40.970	4,916	7,675				(118)		(118)		10/09/2018.	
7591EP 10 0	REGIONS FINANCIAL ORD			3,870.000	66,409	17.160	66,409	71,982	600	2,225		14,629		14,629		10/09/2018.	
759351 60 4	REINSURANCE GROUP OF AMER ORD			250.000	40,765	163.060	40,765	32,518		650		5,708		5,708		10/09/2018.	
759509 10 2	RELIANCE STEEL ORD			275.000	32,934	119.760	32,934	24,196		605		13,362		13,362		10/09/2018.	
75970E 10 7	RENASANT ORD			190.000	6,730	35.420	6,730	7,689	42	163		996		996		10/09/2018.	
75972A 30 1	RENEWABLE ENERGY GROUP ORD			150.000	4,043	26.950	4,043	2,378				1,664		1,664		06/28/2019.	
759916 10 9	REPLIGEN ORD			150.000	13,875	92.500	13,875	8,106				5,964		5,964		10/09/2018.	
76009N 10 0	RENT-A-CENTER ORD			200.000	5,768	28.840	5,768	5,325		50		443		443		06/28/2019.	
760759 10 0	REPUBLIC SERVICES ORD			889.000	79,681	89.630	79,681	49,492	360	1,283		15,593		15,593		12/18/2018.	
761152 10 7	RESMED ORD			560.000	86,783	154.970	86,783	52,008		851		23,016		23,016		10/09/2018.	
76118Y 10 4	RESIDEO TECHNOLOGIES ORD			406.000	4,844	11.930	4,844	6,495				(3,500)		(3,500)		01/04/2017.	
76122Q 10 5	RESOURCES CONNECTION ORD			130.000	2,123	16.330	2,123	2,081		36		42		42		06/28/2019.	
761299 10 6	RETROPHIN ORD			170.000	2,414	14.200	2,414	3,417				(1,003)		(1,003)		04/22/2019.	
76131N 10 1	RETAIL OPPORTUNITY INVEST REIT ORD			440.000	7,770	17.660	7,770	8,144		347		783		783		10/09/2018.	
76131V 20 2	RETAIL PROP OF AME CL A REIT ORD			880.000	11,792	13.400	11,792	10,794	146	583		2,244		2,244		10/09/2018.	
761330 10 9	REVANCE THERAPEUTICS ORD			180.000	2,921	16.230	2,921	2,334				587		587		06/28/2019.	
76169B 10 2	REXNORD ORD			420.000	13,700	32.620	13,700	12,810				4,061		4,061		10/09/2018.	
76169C 10 0	REXFORD INDUSTRIAL REALTY REIT ORD			370.000	16,898	45.670	16,898	11,862	68	265		5,994		5,994		10/09/2018.	
766559 60 3	RIGEL PHARMACEUTICALS ORD			725.000	1,552	2.140	1,552	1,588				(36)		(36)		12/16/2019.	
76680R 20 6	RINGCENTRAL CL A ORD			270.000	45,541	168.670	45,541	22,086				23,282		23,282		10/09/2018.	
767754 87 2	RITE AID ORD			230.000	3,558	15.470	3,558	2,132				1,426		1,426		10/15/2019.	
770323 10 3	ROBERT HALF ORD			480.000	30,312	63.150	30,312	31,266		595		2,856		2,856		10/09/2018.	
77313F 10 6	ROCKET PHARMACEUTICALS ORD			125.000	2,845	22.760	2,845	3,005				(160)		(160)		12/16/2019.	
773903 10 9	ROCKWELL AUTOMAT ORD			400.000	81,068	202.670	81,068	43,126		1,572		20,876		20,876		10/09/2018.	
775133 10 1	ROGERS ORD			70.000	8,731	124.730	8,731	9,375				1,797		1,797		10/09/2018.	
77543R 10 2	ROKU CL A ORD			285.000	38,162	133.900	38,162	26,119				17,800		17,800		10/15/2019.	
775711 10 4	ROLLINS ORD			495.000	16,414	33.160	16,414	14,435		233		(1,455)		(1,455)		06/22/2018.	
776696 10 6	ROPER TECHNOLOGIES ORD			406.000	143,817	354.230	143,817	52,937		751		35,610		35,610		12/18/2018.	
778296 10 3	ROSS STORES ORD			1,159.000	134,931	116.420	134,931	109,905		455		10,964		10,964		10/15/2019.	

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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
780287 10 8	ROYAL GOLD ORD			260.000	31,785	122.250	31,785	19,425		276		9,516		9,516		10/09/2018.	
78112V 10 2	THE RUBICON PROJECT ORD			205.000	1,673	8.160	1,673	1,962				(289)		(289)		08/14/2019.	
781846 20 9	RUSH ENTERPRISES CL A ORD			130.000	6,045	46.500	6,045	5,442		49		603		603		03/19/2019.	
783332 10 9	RUTHS HOSPITALITY GROUP ORD			120.000	2,612	21.765	2,612	2,725		31		(113)		(113)		06/28/2019.	
783549 10 8	RYDER SYSTEM ORD			210.000	11,405	54.310	11,405	14,601		462		1,294		1,294		10/09/2018.	
78377T 10 7	RYMAN HOSPITALITY PROP REIT ORD			170.000	14,732	86.660	14,732	14,122	153	604		3,395		3,395		10/09/2018.	
783859 10 1	S AND T BANCORP ORD			130.000	5,238	40.290	5,238	5,572		142		319		319		10/09/2018.	
78409V 10 4	S&P GLOBAL ORD			880.000	240,284	273.050	240,284	165,290		2,006		90,737		90,737		10/09/2018.	
78410G 10 4	SBA COMMUNICATIONS CL A REIT ORD			460.000	110,855	240.990	110,855	71,691		340		36,386		36,386		10/09/2018.	
784117 10 3	SEI INVESTMENTS ORD			530.000	34,704	65.480	34,704	28,728	186	350		10,218		10,218		10/09/2018.	
784305 10 4	SJW GROUP ORD			100.000	7,106	71.060	7,106	6,250		90		856		856		03/19/2019.	
78440X 10 1	SL GREEN RLTY REIT ORD			330.000	30,320	91.880	30,320	31,479	292	1,122		4,224		4,224		10/09/2018.	
78442P 10 6	SLM ORD			1,750.000	15,593	8.910	15,593	18,813		210		1,050		1,050		10/09/2018.	
78454L 10 0	SM ENERGY ORD			440.000	4,946	11.240	4,946	14,287		44		(1,866)		(1,866)		10/09/2018.	
784635 10 4	SPX ORD			170.000	8,650	50.880	8,650	5,420				3,888		3,888		10/09/2018.	
78463M 10 7	SPS COMMERCE ORD			120.000	6,650	55.420	6,650	5,363				2,128		2,128		10/09/2018.	
78467J 10 0	SS AND C TECHNOLOGIES HOLDINGS ORD			830.000	50,962	61.400	50,962	44,073		353		13,521		13,521		10/09/2018.	
78469C 10 3	SP PLUS ORD			90.000	3,819	42.430	3,819	2,873				946		946		06/28/2019.	
78469X 10 7	SPX FLOW ORD			160.000	7,819	48.870	7,819	7,755				2,952		2,952		10/09/2018.	
78470V 10 8	SRC ENERGY ORD			970.000	3,996	4.120	3,996	8,895				(563)		(563)		10/09/2018.	
78486Q 10 1	SVB FINANCIAL GROUP ORD			210.000	52,718	251.040	52,718	66,373				12,835		12,835		10/09/2018.	
78489X 10 3	SVMK ORD			365.000	6,523	17.870	6,523	6,669				(146)		(146)		10/15/2019.	
78573L 10 6	SABRA HEALTH CARE REIT ORD			710.000	15,151	21.340	15,151	16,124		1,278		3,451		3,451		10/09/2018.	
78573M 10 4	SABRE ORD			1,020.000	22,889	22.440	22,889	24,959		571		816		816		10/09/2018.	
78648T 10 0	SAFETY INSURANCE GROUP ORD			50.000	4,627	92.530	4,627	4,309		170		536		536		10/09/2018.	
78667J 10 8	SAGE THERAPEUTICS ORD			180.000	12,994	72.190	12,994	22,970				(4,248)		(4,248)		10/09/2018.	
78709Y 10 5	SAIA ORD			100.000	9,312	93.120	9,312	6,635				3,730		3,730		10/09/2018.	
78781P 10 5	SAILPOINT TECHNOLOGIES HOLDINGS ORD			210.000	4,956	23.600	4,956	5,884				23		23		10/09/2018.	
79466L 30 2	SALESFORCE.COM ORD			2,788.000	453,440	162.640	453,440	396,564				85,486		85,486		10/09/2018.	
79546E 10 4	SALLY BEAUTY HOLDINGS ORD			490.000	8,943	18.250	8,943	8,688				588		588		10/09/2018.	
800013 10 4	SANDERSON FARMS ORD			80.000	14,098	176.220	14,098	8,030		102		6,154		6,154		10/09/2018.	
800363 10 3	SANDY SPRING BANCORP ORD			130.000	4,924	37.880	4,924	5,101		153		850		850		10/09/2018.	
800422 10 7	JOHN B SANFILIPPO AND SON ORD			30.000	2,738	91.280	2,738	2,390		150		348		348		06/28/2019.	
800677 10 6	SANGAMO THERAPEUTICS ORD			400.000	3,348	8.370	3,348	5,608				(1,244)		(1,244)		10/09/2018.	
801056 10 2	SANMINA ORD			270.000	9,245	34.240	9,245	6,707				2,749		2,749		10/09/2018.	
80283M 10 1	SANTANDER CONSUMER USA HOLDINGS ORD			460.000	10,750	23.370	10,750	8,993		386		2,659		2,659		10/09/2018.	
803607 10 0	SAREPTA THERAPEUTICS ORD			250.000	32,260	129.040	32,260	32,295				4,978		4,978		10/09/2018.	
806037 10 7	SCANSOURCE ORD			110.000	4,065	36.950	4,065	3,581				484		484		06/28/2019.	
806407 10 2	HENRY SCHEIN ORD			615.000	41,033	66.720	41,033	38,218				2,815		2,815		10/09/2018.	
806857 10 8	SCHLUMBERGER ORD			3,145.000	126,429	40.200	126,429	142,450	735	2,625		7,279		7,279		12/16/2019.	
806882 10 6	SCHNITZER STEEL INDUSTRIES CL A ORD			100.000	2,168	21.680	2,168	2,616		38		(448)		(448)		06/28/2019.	

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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
807066 10 5	SCHOLASTIC ORD			120.000	4,614	38.450	4,614	3,966		36		648		648		08/14/2019.	
808513 10 5	CHARLES SCHWAB ORD			5,080.000	241,605	47.560	241,605	210,110		1,193		38,364		38,364		10/15/2019.	
808541 10 6	SCHWEITZER MAUD ORD			130.000	5,459	41.990	5,459	4,433		114		1,026		1,026		08/14/2019.	
808625 10 7	SCIENCE APPLICATIONS INTERNATIAL ORD			170.000	14,793	87.020	14,793	12,913		241		3,964		3,964		10/09/2018.	
80874P 10 9	SCIENTIFIC GAMES ORD			220.000	5,892	26.780	5,892	4,996				895		895		03/19/2019.	
810186 10 6	SCOTTS MIRACLE GRO ORD			160.000	16,989	106.180	16,989	12,443		362		7,155		7,155		10/09/2018.	
811054 40 2	EW SCRIPPS CL A ORD			235.000	3,690	15.700	3,690	3,121		12		569		569		10/15/2019.	
811707 80 1	SEACOAST BANKING OF FLORIDA ORD			180.000	5,503	30.570	5,503	5,306				819		819		10/09/2018.	
811904 10 1	SEACOR HOLDINGS ORD			70.000	3,021	43.150	3,021	3,325				(304)		(304)		06/28/2019.	
81211K 10 0	SEALED AIR ORD			640.000	25,491	39.830	25,491	24,006		410		3,194		3,194		10/09/2018.	
812578 10 2	SEATTLE GENETICS ORD			430.000	49,132	114.260	49,132	32,186				24,768		24,768		10/09/2018.	
81282V 10 0	SEAWORLD ENTERTAINMENT ORD			220.000	6,976	31.710	6,976	6,420				2,116		2,116		10/09/2018.	
81617J 30 1	SELECT ENERGY SERVICES CL A ORD			250.000	2,320	9.280	2,320	2,902				(582)		(582)		06/28/2019.	
81619Q 10 5	SELECT MEDICAL HOLDINGS ORD			430.000	10,036	23.340	10,036	7,714				3,436		3,436		10/09/2018.	
816300 10 7	SELECTIVE INSURANCE GROUP ORD			230.000	14,994	65.190	14,994	14,382		191		978		978		10/09/2018.	
816850 10 1	SEMTECH ORD			260.000	13,754	52.900	13,754	13,200				1,828		1,828		10/09/2018.	
816851 10 9	SEMPRA ENERGY ORD			960.000	145,421	151.480	145,421	88,288	929	3,646		41,558		41,558		10/09/2018.	
81721M 10 9	DIVERSIFIED HEALTHCARE ORD			950.000	8,018	8.440	8,018	16,103		798		(3,116)		(3,116)		10/09/2018.	
81725T 10 0	SENSIENT TECH ORD			170.000	11,235	66.090	11,235	13,110		250		1,741		1,741		10/09/2018.	
81752R 10 0	SERITAGE GROWTH PROPERTIES CL A ORD			130.000	5,210	40.080	5,210	6,219		65		1,008		1,008		10/09/2018.	
817565 10 4	SERVICE CORPORATION INTERNATIONL ORD			700.000	32,221	46.030	32,221	29,227		504		4,039		4,039		10/09/2018.	
81761L 10 2	SERVICE PROPERTIES TRUST ORD			660.000	16,058	24.330	16,058	18,388		1,419		297		297		10/09/2018.	
81761R 10 9	SERVICEMASTER GLOBAL HOLDINGS ORD			540.000	20,876	38.660	20,876	23,776				1,037		1,037		10/09/2018.	
81762P 10 2	SERVICENOW ORD			610.000	172,215	282.320	172,215	110,666				63,605		63,605		10/09/2018.	
81768T 10 8	SERVISFIRST BANCSHARES ORD			180.000	6,782	37.680	6,782	6,878	32	108		1,046		1,046		10/09/2018.	
819047 10 1	SHAKE SHACK CL A ORD			90.000	5,361	59.570	5,361	5,558				1,274		1,274		10/09/2018.	
822634 10 1	SHELL MIDSTREAM PARTNERS UNT			37,600.000	759,896	20.210	759,896	1,109,550		63,544		142,880		142,880		06/28/2017.	
82312B 10 6	SHENANDOAH TELECOMMUNICATIONS ORD			180.000	7,490	41.610	7,490	7,036		52		(475)		(475)		10/09/2018.	
824348 10 6	SHERWIN WILLIAMS ORD			289.000	168,643	583.540	168,643	99,607		1,243		54,933		54,933		10/09/2018.	
82620P 10 2	SIERRA BANCORP ORD			60.000	1,747	29.120	1,747	1,738				10		10		12/16/2019.	
82669G 10 4	SIGNATURE BANK ORD			210.000	28,688	136.610	28,688	24,448		470		7,098		7,098		10/09/2018.	
826919 10 2	SILICON LABORATORIES ORD			170.000	19,717	115.980	19,717	14,282				6,319		6,319		10/09/2018.	
827048 10 9	SILGAN HOLDINGS ORD			210.000	6,527	31.080	6,527	5,569		92		1,567		1,567		06/22/2018.	
828730 20 0	SIMMONS FIRST NATIONAL CL A ORD			360.000	9,644	26.790	9,644	10,584	58	227		958		958		10/09/2018.	
828806 10 9	SIMON PROP GRP REIT ORD			1,067.000	158,940	148.960	158,940	137,071		8,854		(20,305)		(20,305)		06/22/2018.	
82900L 10 2	SIMPLY GOOD FOODS ORD			260.000	7,420	28.540	7,420	5,226				2,194		2,194		03/19/2019.	
829073 10 5	SIMPSON MANUF ORD			160.000	12,837	80.230	12,837	11,094	37	144		4,176		4,176		10/09/2018.	
829226 10 9	SINCLAIR BROADCAST GROUP CL A ORD			280.000	9,335	33.340	9,335	8,184		224		1,960		1,960		10/09/2018.	
82968B 10 3	SIRIUS XM HOLDINGS ORD			6,668.800	47,682	7.150	47,682	41,358		331		8,820		8,820		10/09/2018.	
82981J 10 9	SITE CENTERS ORD			620.000	8,692	14.020	8,692	7,731	124	496		1,829		1,829		10/09/2018.	
82982L 10 3	SITEONE LANDSCAPE SUPPLY ORD			160.000	14,504	90.650	14,504	10,829				5,661		5,661		10/09/2018.	
83001A 10 2	SIX FLAGS ENTERTAINMENT ORD			280.000	12,631	45.110	12,631	18,564		921		(2,946)		(2,946)		10/09/2018.	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation
830566 10 5	SKECHERS USA CL A ORD			540.000	23,323	43.190	23,323	14,342				10,962		10,962		10/09/2018.	
830830 10 5	SKYLINE CHAMPION ORD			210.000	6,657	31.700	6,657	5,748				909		909		06/28/2019.	
830879 10 2	SKYWEST ORD			200.000	12,926	64.630	12,926	10,538	24	92		4,032		4,032		10/09/2018.	
83088M 10 2	SKYWORKS SOLUTIONS ORD			721.000	87,154	120.880	87,154	60,307		1,146		38,833		38,833		10/09/2018.	
83125X 10 3	SLEEP NUMBER ORD			140.000	6,894	49.240	6,894	6,656				238		238		03/19/2019.	
831865 20 9	A O SMITH ORD			565.000	26,917	47.640	26,917	29,995		509		2,791		2,791		10/09/2018.	
83200N 10 3	SMARTSHEET CL A ORD			360.000	16,171	44.920	16,171	17,423				(1,252)		(1,252)		06/28/2019.	
832696 40 5	JM SMUCKER ORD			440.000	45,817	104.130	45,817	35,292		1,455		4,682		4,682		10/09/2018.	
833034 10 1	SNAP ON ORD			225.000	38,115	169.400	38,115	23,640		884		5,425		5,425		10/09/2018.	
83418M 10 3	SOLARIS OILFIELD INFRASTRUC CL A ORD			130.000	1,820	14.000	1,820	1,947		27		(127)		(127)		06/28/2019.	
83545G 10 2	SONIC AUTOMOTIVE CL A ORD			100.000	3,100	31.000	3,100	2,334	10	10		766		766		06/28/2019.	
835495 10 2	SONOCO PRODUCTS ORD			325.000	20,059	61.720	20,059	16,582		553		2,792		2,792		06/23/2017.	
83570H 10 8	SONOS ORD			300.000	4,686	15.620	4,686	4,073				614		614		10/15/2019.	
83587F 20 2	SORRENTO THERAPEUTICS ORD			500.000	1,690	3.380	1,690	1,335				355		355		06/28/2019.	
838518 10 8	S JERSEY INDS ORD			350.000	11,543	32.980	11,543	12,649		405		1,813		1,813		10/09/2018.	
840441 10 9	SOUTH STATE ORD			140.000	12,145	86.750	12,145	11,432		234		3,752		3,752		10/09/2018.	
842587 10 7	SOUTHERN ORD			3,565.000	227,091	63.700	227,091	146,343		8,526		70,516		70,516		10/09/2018.	
84265V 10 5	SOUTHERN COPPER ORD			330.000	14,018	42.480	14,018	13,936		675		3,864		3,864		10/09/2018.	
84470P 10 9	SOUTHSIDE BANCSHARES ORD			140.000	5,200	37.140	5,200	4,687		134		512		512		04/22/2019.	
844741 10 8	SOUTHWEST AIRLINES ORD			1,551.000	83,723	53.980	83,723	52,819	279	1,025		11,633		11,633		10/09/2018.	
844895 10 2	SOUTHWEST GAS HOLDINGS ORD			190.000	14,434	75.970	14,434	15,593		409		(101)		(101)		10/09/2018.	
845467 10 9	SOUTHWSTN ENER ORD			2,370.000	5,735	2.420	5,735	13,651				(2,346)		(2,346)		10/09/2018.	
846819 10 0	SPARTAN MOTORS ORD			145.000	2,622	18.080	2,622	2,134		7		487		487		10/15/2019.	
847215 10 0	SPARTANNASH ORD			150.000	2,136	14.240	2,136	1,889		29		248		248		10/15/2019.	
84763A 10 8	SPECTRUM PHARMACEUTICALS ORD			400.000	1,456	3.640	1,456	6,000				(2,044)		(2,044)		10/09/2018.	
84790A 10 5	SPECTRUM BRANDS HOLDINGS ORD			190.000	12,215	64.290	12,215	12,998		281		3,875		3,875		09/27/2019.	
848574 10 9	SPIRIT AEROSYSTEMS HLDGS A ORD			420.000	30,610	72.880	30,610	37,162	50	202		332		332		10/09/2018.	
848577 10 2	SPIRIT AIRLINES ORD			270.000	10,884	40.310	10,884	11,837				(4,755)		(4,755)		10/09/2018.	
84857L 10 1	SPIRE ORD			190.000	15,829	83.310	15,829	14,147	118	450		1,754		1,754		10/09/2018.	
84860W 30 0	SPIRIT REALTY CAPITAL REIT ORD			346.000	17,016	49.180	17,016	13,719	216	865		4,820		4,820		10/09/2018.	
84861U 10 5	SPIRIT MTA REIT ORD			180.000	138	0.768	138	1,501		1,440		(1,363)		(1,363)		06/28/2019.	
848637 10 4	SPLUNK ORD			580.000	86,867	149.770	86,867	60,430				26,054		26,054		10/09/2018.	
85207U 10 5	SPRINT ORD			2,640.000	13,754	5.210	13,754	17,028				(1,610)		(1,610)		10/09/2018.	
85208M 10 2	SPROUTS FARMERS MARKET ORD			500.000	9,675	19.350	9,675	13,370				(2,080)		(2,080)		10/09/2018.	
852234 10 3	SQUARE CL A ORD			1,150.000	71,944	62.560	71,944	99,107				7,441		7,441		10/09/2018.	
852312 30 5	STAAR SURGICAL ORD			170.000	5,979	35.170	5,979	7,079				554		554		10/09/2018.	
85254J 10 2	STAG INDUSTRIAL REIT ORD			420.000	13,259	31.570	13,259	11,302	50	600		2,810		2,810		10/09/2018.	
852857 20 0	STAMPS.COM ORD			70.000	5,846	83.520	5,846	14,941				(5,048)		(5,048)		10/09/2018.	
853666 10 5	STANDARD MOTOR ORD			80.000	4,258	53.220	4,258	3,626		37		631		631		06/28/2019.	
854231 10 7	STANDEX INTL ORD			50.000	3,968	79.350	3,968	5,334		41		609		609		10/09/2018.	
854502 10 1	STANLEY BLACK AND DECKER ORD			301.000	49,888	165.740	49,888	15,609		813		13,846		13,846		03/01/2010.	

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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
855244 10 9	STARBUCKS ORD.			4,952.000	435,380	87.920	435,380	148,479		7,279		116,471		116,471		10/09/2018.	
85571B 10 5	STARWOOD PROPERTY REIT			880.000	21,877	24.860	21,877	19,738	422	1,690		4,532		4,532		06/22/2018.	
857477 10 3	STATE STREET ORD.			1,510.000	119,441	79.100	119,441	130,419	785	2,914		24,205		24,205		10/09/2018.	
858119 10 0	STEEL DYNAMICS ORD.			910.000	30,976	34.040	30,976	40,804	218	826		3,640		3,640		10/09/2018.	
858155 20 3	STEELCASE CL A ORD.			340.000	6,956	20.460	6,956	5,950	49	194		1,914		1,914		10/09/2018.	
858586 10 0	STEPAN ORD.			80.000	8,195	102.440	8,195	6,781		82		2,275		2,275		10/09/2018.	
85858C 10 7	STEMLINE THERAPEUTICS ORD.			170.000	1,807	10.630	1,807	2,604				(797)		(797)		06/28/2019.	
858912 10 8	STERICYCLE ORD.			330.000	21,057	63.810	21,057	17,863				8,950		8,950		10/09/2018.	
85917A 10 0	STERLING BAN ORD.			900.000	18,972	21.080	18,972	20,124		252		4,113		4,113		10/09/2018.	
859241 10 1	STERLING CONSTRUCTION ORD.			110.000	1,549	14.080	1,549	1,743				(195)		(195)		10/15/2019.	
860372 10 1	STEWART INFO SVC ORD.			90.000	3,671	40.790	3,671	3,643		54		28		28		06/28/2019.	
860630 10 2	STIFEL FINANCIAL ORD.			270.000	16,376	60.650	16,376	13,827		162		5,192		5,192		10/09/2018.	
860897 10 7	STITCH FIX CL A ORD.			170.000	4,362	25.660	4,362	5,437				(1,075)		(1,075)		06/28/2019.	
861025 10 4	STOCK YARDS BANCORP ORD.			80.000	3,285	41.060	3,285	2,892		42		393		393		06/28/2019.	
86183P 10 2	STONERIDGE ORD.			110.000	3,225	29.320	3,225	3,470				(244)		(244)		06/28/2019.	
862121 10 0	STORE CAPITAL ORD.			745.000	27,744	37.240	27,744	21,171	261	998		6,653		6,653		10/09/2018.	
86272C 10 3	STRATEGIC EDUCATION ORD.			80.000	12,712	158.900	12,712	10,366		168		3,638		3,638		10/09/2018.	
863667 10 1	STRYKER ORD.			1,197.000	251,298	209.940	251,298	142,048	688	2,490		63,668		63,668		10/09/2018.	
864159 10 8	STURM RUGER ORD.			70.000	3,292	47.030	3,292	3,813		18		(521)		(521)		06/28/2019.	
866082 10 0	SUMMIT HOTEL PROPERTIES REIT ORD.			410.000	5,059	12.340	5,059	5,383		295		1,070		1,070		10/09/2018.	
86614U 10 0	SUMMIT MATERIALS CL A ORD.			450.000	10,755	23.900	10,755	7,632				5,175		5,175		10/09/2018.	
866674 10 4	SUN COMMUNITIES REIT ORD.			335.000	50,284	150.100	50,284	33,554	251	992		16,211		16,211		10/09/2018.	
86722A 10 3	SUNCOKE ENERGY ORD.			270.000	1,682	6.230	1,682	2,397		16		(715)		(715)		06/28/2019.	
86771W 10 5	SUNRUN ORD.			390.000	5,386	13.810	5,386	4,824				1,139		1,139		12/18/2018.	
867892 10 1	SUNSTONE HOTEL INVESTORS REIT ORD.			910.000	12,667	13.920	12,667	14,169	537	628		828		828		10/09/2018.	
868157 30 6	SUPERIOR ENERGY SVCS ORD.			61.000	301	4.930	301	6,600				(1,743)		(1,743)		10/09/2018.	
868459 10 8	SUPERNUS PHARMACEUTICALS ORD.			190.000	4,507	23.720	4,507	8,964				(1,805)		(1,805)		10/09/2018.	
868873 10 0	SURMODICS ORD.			60.000	2,486	41.430	2,486	2,590				(104)		(104)		06/28/2019.	
87105L 10 4	SWITCH CL A ORD.			250.000	3,705	14.820	3,705	3,272		15		433		433		06/28/2019.	
871237 10 3	SYKES ENTERPRISES ORD.			160.000	5,918	36.990	5,918	4,372				1,547		1,547		04/22/2019.	
87157D 10 9	SYNAPTICS ORD.			140.000	9,208	65.770	9,208	5,390				3,998		3,998		10/09/2018.	
871607 10 7	SYNOPSYS ORD.			590.000	82,128	139.200	82,128	45,357				32,426		32,426		10/09/2018.	
87161C 50 1	SYNOVUS FINANCIAL ORD.			649.000	25,441	39.200	25,441	29,371	195	699		2,291		2,291		10/09/2018.	
87162W 10 0	SYNNEX ORD.			160.000	20,608	128.800	20,608	12,723		240		7,674		7,674		12/18/2018.	
87165B 10 3	SYNCHRONY FINANCIAL ORD.			3,000.000	108,030	36.010	108,030	93,480		2,580		37,650		37,650		10/09/2018.	
87166B 10 2	SYNEOS HEALTH CL A ORD.			240.000	14,274	59.475	14,274	11,479				4,830		4,830		10/09/2018.	
87167A 10 3	SYNTHORX ORD.			40.000	2,796	69.890	2,796	2,710				86		86		12/16/2019.	
871829 10 7	SYSCO ORD.			1,671.000	142,937	85.540	142,937	75,615		2,607		38,232		38,232		10/09/2018.	
872307 10 3	TCF FINANCIAL ORD.			624.996	29,219	46.750	29,219	31,468		635		2,576		2,576		10/09/2018.	
87240R 10 7	TFS FINANCIAL ORD.			170.000	3,346	19.680	3,346	2,684		177		604		604		06/22/2018.	
872540 10 9	TJX ORD.			4,996.000	305,056	61.060	305,056	83,468		4,421		81,535		81,535		12/21/2012.	
872590 10 4	T MOBILE US ORD.			1,240.000	97,241	78.420	97,241	84,903				18,364		18,364		10/09/2018.	

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		3	4			7	8		10	11	12	13	14	15	16		
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87265H 10 9	TRI POINTE GROUP ORD			600.000	9,348	15.580	9,348	7,200				2,790		2,790		10/09/2018	
87266J 10 4	TPI COMPOSITES ORD			120.000	2,221	18.510	2,221	2,272				(51)		(51)		10/15/2019	
87266M 10 7	TPG RE FINANCE TRUST ORD			210.000	4,257	20.270	4,257	4,050	90	90		207		207		06/28/2019	
87305R 10 9	TTM TECHNOLOGIES ORD			370.000	5,569	15.050	5,569	5,361				1,968		1,968		10/09/2018	
873379 10 1	TABULA RASA HEALTHCA ORD			70.000	3,408	48.680	3,408	5,336				(1,056)		(1,056)		10/09/2018	
87357P 10 0	TACTILE SYSTEMS TECHNOLOGY ORD			70.000	4,726	67.510	4,726	3,425				1,301		1,301		04/22/2019	
874054 10 9	TAKE TWO INTERACTIVE SOFTWARE ORD			450.000	55,094	122.430	55,094	57,582				8,771		8,771		10/09/2018	
875372 20 3	TANDEM DIABETES CARE ORD			200.000	11,922	59.610	11,922	6,996				4,328		4,328		10/09/2018	
875465 10 6	TANGER FACTORY REIT ORD			360.000	5,303	14.730	5,303	7,862		509		(1,976)		(1,976)		10/09/2018	
876030 10 7	TAPESTRY ORD			1,161.000	31,312	26.970	31,312	47,683		1,567		(7,872)		(7,872)		10/09/2018	
87612E 10 6	TARGET ORD			1,650.000	211,547	128.210	211,547	141,356		4,290		102,498		102,498		10/09/2018	
87612G 10 1	TARGA RESOURCES ORD			47,090.000	1,922,685	40.830	1,922,685	2,001,209		137,829		177,219		177,219		07/01/2019	
876664 10 3	TAUBMAN CNTR REIT ORD			230.000	7,151	31.090	7,151	12,843		621		(3,312)		(3,312)		10/09/2018	
87724P 10 6	TAYLOR MORRISON HOME ORD			470.000	10,274	21.860	10,274	7,915				2,801		2,801		12/18/2018	
87807B 10 7	TC ENERGY ORD		A	2,300.000	159,068	69.160	159,068	117,557	1,725			41,511		41,511		10/10/2019	
878155 10 0	TEAM ORD			125.000	1,996	15.970	1,996	2,106				(110)		(110)		08/14/2019	
878237 10 6	TECHNOLOGY DATA ORD			150.000	21,540	143.600	21,540	10,722				9,269		9,269		10/09/2018	
87874R 10 0	TECHTARGET ORD			95.000	2,480	26.100	2,480	2,160				319		319		08/14/2019	
87901J 10 5	TEGNA ORD			1,385.000	23,116	16.690	23,116	19,950	97	395		8,061		8,061		03/18/2014	
87918A 10 5	TELADOC HEALTH ORD			260.000	21,767	83.720	21,767	18,008				8,879		8,879		10/09/2018	
879360 10 5	TELEDYNE TECH ORD			140.000	48,516	346.540	48,516	25,131				19,526		19,526		10/09/2018	
879369 10 6	TELEFLEX ORD			175.000	65,877	376.440	65,877	43,495		238		20,643		20,643		10/09/2018	
879433 82 9	TELEPHONE AND DATA SYSTEMS ORD			390.000	9,918	25.430	9,918	12,570		257		(2,773)		(2,773)		10/09/2018	
88023U 10 1	TEMPUR SEALY INTERNATIONAL ORD			180.000	15,671	87.060	15,671	9,106				8,219		8,219		10/09/2018	
88033G 40 7	TENET HEALTHCARE ORD			330.000	12,550	38.030	12,550	9,669				6,894		6,894		10/09/2018	
880345 10 3	TENNANT ORD			70.000	5,454	77.920	5,454	5,025		62		1,807		1,807		10/09/2018	
880349 10 5	TENNECO CL A ORD			200.000	2,620	13.100	2,620	8,000		50		(2,858)		(2,858)		10/09/2018	
88076W 10 3	TERADATA ORD			470.000	12,582	26.770	12,582	16,779				(5,447)		(5,447)		10/09/2018	
880770 10 2	TERADYNE ORD			750.000	51,150	68.200	51,150	25,508		270		27,615		27,615		10/09/2018	
880779 10 3	TEREX ORD			260.000	7,743	29.780	7,743	10,067		114		575		575		10/09/2018	
88146M 10 1	TERRENO REALTY REIT ORD			230.000	12,452	54.140	12,452	8,600	62	228		4,363		4,363		10/09/2018	
88160R 10 1	TESLA ORD			605.000	253,090	418.330	253,090	158,221				64,773		64,773		10/15/2019	
88162G 10 3	TETRA TECH ORD			220.000	18,955	86.160	18,955	15,022		125		7,566		7,566		10/09/2018	
88224Q 10 7	TEXAS CAPITAL BANCSHARES ORD			200.000	11,354	56.770	11,354	16,440				1,136		1,136		10/09/2018	
882508 10 4	TEXAS INSTRUMENTS ORD			3,777.000	484,551	128.290	484,551	223,547		12,124		127,625		127,625		12/18/2018	
882681 10 9	TEXAS ROADHOUSE ORD			270.000	15,206	56.320	15,206	18,236		324		(913)		(913)		10/09/2018	
883203 10 1	TEXTRON ORD			1,000.000	44,600	44.600	44,600	70,340	20	80		(1,390)		(1,390)		10/09/2018	
88322Q 10 8	TG THERAPEUTICS ORD			330.000	3,663	11.100	3,663	2,854				809		809		06/28/2019	
88338N 10 7	THERAPEUTICSMD ORD			780.000	1,880	2.410	1,880	3,321				(1,441)		(1,441)		04/22/2019	
88339J 10 5	TRADE DESK CL A ORD			130.000	33,771	259.780	33,771	16,761				18,684		18,684		10/09/2018	
883556 10 2	THERMO FISHER SCIENTIFIC ORD			1,310.000	425,580	324.870	425,580	110,016	249	969		132,415		132,415		01/20/2016	

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1	2	Codes 3	Codes 4	5	6	Fair Value 7	Fair Value 8	9	Dividends 10	Dividends 11	Dividends 12	Change in Book/Adjusted Carrying Value 13	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
88362T 10 3	THERMON GROUP HOLDINGS ORD.			130.000	3,484	26.800	3,484	3,334				150		150		06/28/2019.	
885160 10 1	THOR INDUSTRIES ORD.			200.000	14,858	74.290	14,858	15,852	80	314		4,458		4,458		10/09/2018.	
88554D 20 5	3D SYSTEMS ORD.			430.000	3,763	8.750	3,763	7,645				(611)		(611)		10/09/2018.	
88579Y 10 1	3M ORD.			1,865.000	329,023	176.420	329,023	261,356		10,451		(26,334)		(26,334)		10/09/2018.	
88642R 10 9	TIDEWATER ORD.			165.000	3,181	19.280	3,181	2,558				624		624		10/15/2019.	
886547 10 8	TIFFANY ORD.			430.000	57,470	133.650	57,470	52,873	249	972		22,850		22,850		10/09/2018.	
887389 10 4	TIMKEN ORD.			270.000	15,204	56.310	15,204	12,728		302		5,127		5,127		10/09/2018.	
88870P 10 6	TIVO ORD.			480.000	4,070	8.480	4,070	5,928		163		(446)		(446)		10/09/2018.	
88870R 10 2	TIVITY HEALTH ORD.			183.551	3,734	20.345	3,734	5,755				(693)		(693)		03/08/2019.	
889478 10 3	TOLL BROTHERS ORD.			560.000	22,126	39.510	22,126	17,758		246		3,685		3,685		10/09/2018.	
890110 10 9	TOMPKINS FINANCIAL ORD.			60.000	5,490	91.500	5,490	4,895		61		595		595		06/28/2019.	
89055F 10 3	TOPBUILD ORD.			140.000	14,431	103.080	14,431	7,354				8,131		8,131		10/09/2018.	
891092 10 8	TORO ORD.			415.000	33,063	79.670	33,063	23,507	104	374		9,873		9,873		10/09/2018.	
89214P 10 9	TOWNE BANK ORD.			260.000	7,233	27.820	7,233	7,990	47	177		1,006		1,006		10/09/2018.	
892356 10 6	TRACTOR SUPPLY ORD.			490.000	45,786	93.440	45,786	43,635		666		4,900		4,900		10/09/2018.	
893641 10 0	TRANSDIGM GROUP ORD.			190.000	106,400	560.000	106,400	66,732	6,175	5,700		41,789		41,789		10/09/2018.	
89400J 10 7	TRANSUNION ORD.			740.000	63,351	85.610	63,351	53,073		222		21,319		21,319		10/09/2018.	
89417E 10 9	TRAVELERS COMPANIES ORD.			946.000	129,555	136.950	129,555	69,960		3,056		16,271		16,271		07/27/2017.	
894650 10 0	TREDEGAR ORD.			110.000	2,459	22.350	2,459	2,517				(58)		(58)		12/16/2019.	
89469A 10 4	TREEHOUSE FOODS ORD.			220.000	10,670	48.500	10,670	10,122				(486)		(486)		10/09/2018.	
89531P 10 5	TREX ORD.			230.000	20,672	89.880	20,672	15,987				7,020		7,020		10/09/2018.	
896095 10 6	TRICO BANKSHRS ORD.			110.000	4,489	40.810	4,489	4,157		48		332		332		06/28/2019.	
896215 20 9	TRIMAS ORD.			180.000	5,654	31.410	5,654	5,366				742		742		10/09/2018.	
896239 10 0	TRIMBLE ORD.			1,000.000	41,690	41.690	41,690	41,250				8,780		8,780		10/09/2018.	
896288 10 7	TRINET GROUP ORD.			170.000	9,624	56.610	9,624	9,200				2,492		2,492		10/09/2018.	
896522 10 9	TRINITY INDUSTRIES ORD.			580.000	12,847	22.150	12,847	16,328		371		905		905		10/09/2018.	
896749 10 8	TRIPLE S MANAGEMENT CL B ORD.			94.000	1,738	18.490	1,738	2,132				(394)		(394)		06/28/2019.	
89678F 10 0	TRISTATE CAPITAL HOLDINGS ORD.			105.000	2,743	26.120	2,743	2,269				474		474		10/15/2019.	
89679E 30 0	TRIUMPH BANCORP ORD.			100.000	3,802	38.020	3,802	2,904				898		898		06/28/2019.	
896818 10 1	TRIUMPH GROUP ORD.			200.000	5,054	25.270	5,054	4,782		24		272		272		04/22/2019.	
896945 20 1	TRIPADVISOR ORD.			420.000	12,760	30.380	12,760	20,080		1,470		(9,895)		(9,895)		10/09/2018.	
89785L 10 7	TRUECAR ORD.			445.000	2,114	4.750	2,114	2,277				(163)		(163)		12/16/2019.	
89785X 10 1	TRUEBLUE ORD.			170.000	4,090	24.060	4,090	4,180				(90)		(90)		04/22/2019.	
898202 10 6	TRUPANION ORD.			120.000	4,495	37.460	4,495	3,600				895		895		08/14/2019.	
89832Q 10 9	BB AND T ORD.			5,130.000	288,922	56.320	288,922	246,506		4,632		46,848		46,848		10/09/2018.	
898349 10 5	TRUSTCO BANK ORD.			405.000	3,511	8.670	3,511	3,106	28	28		405		405		08/14/2019.	
898402 10 2	TRUSTMARK ORD.			270.000	9,318	34.510	9,318	9,261		248		1,642		1,642		10/09/2018.	
898697 20 6	TUCOWS ORD.		C	40.000	2,471	61.780	2,471	2,440				31		31		06/28/2019.	
899896 10 4	TUPPERWARE BRANDS ORD.			200.000	1,716	8.580	1,716	6,220		298		(4,598)		(4,598)		10/09/2018.	
901109 10 8	TUTOR PERINI ORD.			170.000	2,186	12.860	2,186	2,640				(454)		(454)		10/15/2019.	
90138F 10 2	TWILIO CL A ORD.			280.000	27,518	98.280	27,518	20,815				2,514		2,514		10/09/2018.	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation
90184D 10 0	TWIST BIOSCIENCE ORD			90.000	1,890	21.000	1,890	2,610				(720)		(720)		06/28/2019.	
90184L 10 2	TWITTER ORD			2,860.000	91,663	32.050	91,663	83,741				9,467		9,467		10/09/2018.	
90187B 40 8	TWO HARBORS INVESTMENT REIT ORD			987.000	14,430	14.620	14,430	14,752	395	1,717		1,757		1,757		10/09/2018.	
902104 10 8	II VI ORD			343.004	11,549	33.670	11,549	13,143				5		5		09/24/2019.	
90214J 10 1	2U ORD			220.000	5,278	23.990	5,278	15,404				(5,661)		(5,661)		10/09/2018.	
902252 10 5	TYLER TECHNOLOGIES ORD			145.000	43,503	300.020	43,503	31,232				16,559		16,559		10/09/2018.	
902494 10 3	TYSON FOODS CL A ORD			1,129.000	102,784	91.040	102,784	56,475		1,744		42,496		42,496		10/09/2018.	
902653 10 4	UDR REIT ORD			1,070.000	49,969	46.700	49,969	42,022		1,445		7,576		7,576		10/09/2018.	
902681 10 5	UGI ORD			690.000	31,160	45.160	31,160	33,887	224	790		(5,651)		(5,651)		10/09/2018.	
902788 10 8	UMB FINANCIAL ORD			180.000	12,355	68.640	12,355	13,045	56	216		1,381		1,381		10/09/2018.	
902973 30 4	US BANCORP ORD			5,883.000	348,803	59.290	348,803	215,779	2,471	9,001		79,950		79,950		12/18/2018.	
903002 10 3	UMH PROPERTIES REIT ORD			150.000	2,360	15.730	2,360	2,148		27		212		212		10/15/2019.	
90328M 10 7	USANA HEALTH SCIENCES ORD			50.000	3,928	78.550	3,928	5,493				(1,959)		(1,959)		10/09/2018.	
90328S 50 0	USA TECHNOLOGIES ORD			250.000	1,733	6.930	1,733	1,857				(125)		(125)		06/28/2019.	
90333L 20 1	US CONCRETE ORD			60.000	2,500	41.660	2,500	2,981				(481)		(481)		06/28/2019.	
90337L 10 8	US PHYSICAL THERAPY ORD			50.000	5,718	114.350	5,718	5,678		57		600		600		10/09/2018.	
90346E 10 3	US SILICA HOLDINGS ORD			310.000	1,907	6.150	1,907	6,367	19	78		(1,249)		(1,249)		10/09/2018.	
90353W 10 3	UBIQUITI ORD			70.000	13,229	188.980	13,229	6,147		77		6,270		6,270		10/09/2018.	
90384S 30 3	ULTA BEAUTY ORD			200.000	50,628	253.140	50,628	55,138				1,660		1,660		10/09/2018.	
90385V 10 7	ULTRA CLEAN HOLDINGS ORD			160.000	3,755	23.470	3,755	2,227				1,529		1,529		06/28/2019.	
90400D 10 8	ULTRAGENYX PHARMACEUTICAL ORD			180.000	7,688	42.710	7,688	12,803				(139)		(139)		10/09/2018.	
904214 10 3	UMPQUA HOLDINGS ORD			880.000	15,576	17.700	15,576	18,348	185	739		1,584		1,584		10/09/2018.	
904311 10 7	UNDER ARMOUR CL A ORD			750.000	16,200	21.600	16,200	14,558				2,948		2,948		10/09/2018.	
904311 20 6	UNDER ARMOUR CL C ORD			761.000	14,596	19.180	14,596	13,493				2,291		2,291		10/09/2018.	
904708 10 4	UNIFIRST ORD			60.000	12,119	201.980	12,119	10,007	15	27		3,535		3,535		10/09/2018.	
907818 10 8	UNION PACIFIC ORD			2,906.000	525,376	180.790	525,376	240,384		9,156		109,861		109,861		10/15/2019.	
909214 30 6	UNISYS ORD			210.000	2,491	11.860	2,491	2,041				450		450		06/28/2019.	
909218 10 9	UNIT ORD			210.000	146	0.696	146	5,708				(2,853)		(2,853)		10/09/2018.	
909839 10 2	UNITED COMMUNITY FINANCIAL ORD			200.000	2,332	11.660	2,332	1,943		16		389		389		08/14/2019.	
90984P 30 3	UNITED COMMUNITY BANKS ORD			310.000	9,573	30.880	9,573	8,572	56	205		2,920		2,920		10/09/2018.	
909907 10 7	UNITED BANKSHARES ORD			400.000	15,464	38.660	15,464	14,440	140	544		3,020		3,020		10/09/2018.	
910047 10 9	UNITED AIRLINES HOLDINGS ORD			660.000	58,139	88.090	58,139	42,872				2,878		2,878		02/05/2018.	
910340 10 8	UNITED FIRE GROUP ORD			90.000	3,936	43.730	3,936	4,360		59		(425)		(425)		06/28/2019.	
911163 10 3	UNITED NATURAL FOODS ORD			200.000	1,752	8.760	1,752	5,786				(366)		(366)		10/09/2018.	
911312 10 6	UNITED PARCEL SERVICE CL B ORD			2,430.000	284,456	117.060	284,456	229,601		8,962		47,458		47,458		10/09/2018.	
911363 10 9	UNITED RENTAL ORD			290.000	48,363	166.770	48,363	44,298				18,630		18,630		10/09/2018.	
912008 10 9	US FOODS ORD			870.000	36,444	41.890	36,444	25,691				8,918		8,918		10/09/2018.	
912909 10 8	US STEEL ORD			710.000	8,101	11.410	8,101	20,753		142		(4,849)		(4,849)		10/09/2018.	
913017 10 9	UNITED TECHNOLOGIES ORD			3,495.996	523,560	149.760	523,560	273,767		8,799		136,997		136,997		08/14/2019.	
91307C 10 2	UNITED THERAPEUTICS ORD			170.000	14,974	88.080	14,974	21,281				(3,539)		(3,539)		10/09/2018.	
91324P 10 2	UNITEDHEALTH GRP ORD			3,126.000	918,981	293.980	918,981	378,089		11,942		142,485		142,485		08/14/2019.	
913259 10 7	UNITIL ORD			60.000	3,709	61.820	3,709	3,593		44		117		117		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
91325V 10 8	UNITI GROUP ORD			660.000	5,419	8.210	5,419	12,837	145	495		(4,858)		(4,858)		10/09/2018.	
91336L 10 7	UNIVAR SOLUTIONS ORD			460.000	11,150	24.240	11,150	13,552				2,990		2,990		10/09/2018.	
913456 10 9	UNIVERSAL ORD			90.000	5,135	57.060	5,135	5,963		272		262		262		10/09/2018.	
91347P 10 5	UNIVERSAL DISPLAY ORD			170.000	35,032	206.070	35,032	19,778		68		19,125		19,125		10/09/2018.	
913483 10 3	UNIVERSAL ELECTRONICS ORD			55.000	2,874	52.260	2,874	2,454				421		421		08/14/2019.	
913543 10 4	UNIVERSAL FOREST PRODUCTS ORD			240.000	11,448	47.700	11,448	8,237		96		5,218		5,218		10/09/2018.	
91359E 10 5	UNVL HEALTH RTY REIT ORD			50.000	5,868	117.360	5,868	3,741		102		2,128		2,128		04/22/2019.	
91359V 10 7	UNIVERSAL INSURANCE HOLDINGS ORD			120.000	3,359	27.990	3,359	5,813		92		(1,192)		(1,192)		10/09/2018.	
913903 10 0	UNIVERSAL HEALTH SERVICES CL B ORD			290.000	41,603	143.460	41,603	35,115		174		7,801		7,801		10/09/2018.	
915271 10 0	UNIVEST FINANCIAL ORD			120.000	3,214	26.780	3,214	3,150	24	24		63		63		06/28/2019.	
91529Y 10 6	UNUM ORD			830.000	24,203	29.160	24,203	33,051		905		(183)		(183)		10/09/2018.	
91544A 10 9	UPLAND SOFTWARE ORD			90.000	3,214	35.710	3,214	4,097				(883)		(883)		06/28/2019.	
917047 10 2	URBAN OUTFITTERS ORD			290.000	8,053	27.770	8,053	11,568				(1,575)		(1,575)		10/09/2018.	
91704F 10 4	URBAN EDGE PROPERTIES ORD			430.000	8,247	19.180	8,247	9,198		378		1,101		1,101		10/09/2018.	
917286 20 5	URSTADT BIDDLE CL A REIT ORD			120.000	2,981	24.840	2,981	2,519		66		461		461		06/28/2019.	
91734M 10 3	US ECOLOGY ORD			80.000	4,633	57.910	4,633	5,491				(858)		(858)		10/09/2018.	
918204 10 8	VF ORD			1,345.000	134,043	99.660	134,043	39,636		1,910		94,406		94,406		04/09/2012.	
91879Q 10 9	VAIL RESORTS ORD			160.000	38,373	239.830	38,373	38,230	282	1,080		4,642		4,642		10/09/2018.	
91913Y 10 0	VALERO ENERGY ORD			1,350.000	126,428	93.650	126,428	156,155		4,860		25,218		25,218		10/09/2018.	
919794 10 7	VALLEY NATIONAL ORD			1,554.000	17,793	11.450	17,793	17,478	171	568		3,560		3,560		08/14/2019.	
920253 10 1	VALMONT INDS ORD			75.000	11,234	149.780	11,234	11,385	28	113		2,912		2,912		06/22/2018.	
92047W 10 1	VALVOLINE ORD			770.000	16,486	21.410	16,486	15,770		332		1,586		1,586		10/09/2018.	
921659 10 8	VANDA PHARMACEUTICALS ORD			200.000	3,282	16.410	3,282	5,032				(1,944)		(1,944)		12/18/2018.	
92214X 10 6	VAREX IMAGING ORD			160.000	4,770	29.810	4,770	5,480				(710)		(710)		03/19/2019.	
92220P 10 5	VARIAN MEDICAL SYSTEMS ORD			370.000	52,544	142.010	52,544	33,608				10,619		10,619		10/09/2018.	
922280 10 2	VARONIS SYSTEMS ORD			110.000	8,548	77.710	8,548	6,987				2,729		2,729		10/09/2018.	
92240M 10 8	VECTOR GROUP ORD			430.000	5,758	13.390	5,758	5,430		663		1,847		1,847		10/09/2018.	
922417 10 0	VEECO INSTRUMENTS ORD			200.000	2,937	14.685	2,937	2,493				444		444		04/22/2019.	
92242T 10 1	VECTRUS ORD			40.000	2,050	51.260	2,050	1,622				428		428		06/28/2019.	
922475 10 8	VEEVA SYSTEMS ORD			480.000	67,517	140.660	67,517	45,274				24,643		24,643		10/09/2018.	
92276F 10 0	VENTAS REIT ORD			1,435.000	82,857	57.740	82,857	78,331	1,137	4,549		(1,220)		(1,220)		10/09/2018.	
92337F 10 7	VERACYTE ORD			190.000	5,305	27.920	5,305	5,416				(111)		(111)		06/28/2019.	
92339V 10 0	VEREIT ORD			3,920.000	36,221	9.240	36,221	28,420	539	2,156		8,193		8,193		10/09/2018.	
92343E 10 2	VERISIGN ORD			420.000	80,926	192.680	80,926	62,173				18,644		18,644		10/09/2018.	
92343V 10 4	VERIZON COMMUNICATIONS ORD			13,725.000	842,715	61.400	842,715	586,351		33,249		71,096		71,096		10/09/2018.	
92343X 10 0	VERINT SYSTEMS ORD			250.000	13,840	55.360	13,840	11,705				3,263		3,263		10/09/2018.	
923451 10 8	VERITEX HOLDINGS ORD			180.000	5,243	29.130	5,243	4,687		68		556		556		04/22/2019.	
92345Y 10 6	VERISK ANALYTICS ORD			845.000	126,192	149.340	126,192	69,796		845		34,054		34,054		08/02/2017.	
92346J 10 8	VERICEL ORD			180.000	3,132	17.400	3,132	3,399				(267)		(267)		06/28/2019.	
92511U 10 2	VERRA MOBILITY CL A ORD			495.000	6,925	13.990	6,925	6,939				(14)		(14)		10/15/2019.	
92531L 20 7	VERSO CL A ORD			150.000	2,705	18.030	2,705	1,928				777		777		10/15/2019.	

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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
92532F 10 0	VERTEX PHARMACEUTICALS ORD			1,030.000	225,519	218.950	225,519	191,240				54,837		54,837		10/09/2018.	
92552R 40 6	VIAD ORD			80.000	5,400	67.500	5,400	4,628	8	16		772		772		04/22/2019.	
92552V 10 0	VIASAT ORD			220.000	16,103	73.195	16,103	13,825				3,134		3,134		10/09/2018.	
925550 10 5	VIAVI SOLUTIONS ORD			910.000	13,650	15.000	13,650	10,984				4,505		4,505		10/09/2018.	
92556H 20 6	CBS CL B ORD			1,686.000	70,778	41.980	70,778	94,787		605		(12,536)		(12,536)		10/09/2018.	
925652 10 9	VICI PPTYS ORD			1,490.000	38,070	25.550	38,070	32,050	443	1,728		10,087		10,087		10/09/2018.	
92672L 10 7	VIEWRAY ORD			290.000	1,224	4.220	1,224	2,554				(1,330)		(1,330)		06/28/2019.	
92686J 10 6	VIKING THERAPEUTICS ORD			270.000	2,165	8.020	2,165	2,240				(75)		(75)		06/28/2019.	
92823T 10 8	VIRNETX HOLDING ORD			260.000	988	3.800	988	1,568				(580)		(580)		10/15/2019.	
92826C 83 9	VISA CL A ORD			5,795.000	1,088,881	187.900	1,088,881	365,980		5,828		303,335		303,335		08/14/2019.	
92827P 10 2	VIRTUSA ORD			110.000	4,986	45.330	4,986	5,792				301		301		10/09/2018.	
92828Q 10 9	VIRTUS INVESTMENT PARTNERS ORD			20.000	2,434	121.720	2,434	2,147		24		287		287		06/28/2019.	
928298 10 8	VISHAY INTERTECH ORD			530.000	11,284	21.290	11,284	9,991		196		1,738		1,738		10/09/2018.	
928377 10 0	VISTA OUTDOOR ORD			245.000	1,833	7.480	1,833	1,553				279		279		10/15/2019.	
92839U 20 6	VISTEON ORD			110.000	9,525	86.590	9,525	9,495				2,894		2,894		10/09/2018.	
92840M 10 2	VISTRA ENERGY ORD			1,650.000	37,934	22.990	37,934	41,778		825		165		165		10/09/2018.	
928563 40 2	VMWARE CL A ORD			120.000	18,215	151.790	18,215	17,864		3,217		1,759		1,759		10/09/2018.	
92857F 10 7	VOCERA COMMUNICATIONS ORD			130.000	2,699	20.760	2,699	4,149				(1,450)		(1,450)		06/28/2019.	
92886T 20 1	VONAGE HOLDINGS ORD			880.000	6,503	7.390	6,503	12,267				(1,179)		(1,179)		10/09/2018.	
929042 10 9	VORNADO REALTY REIT ORD			690.000	45,885	66.500	45,885	49,497	1,346	1,822		3,084		3,084		10/09/2018.	
929089 10 0	VOYA FINANCIAL ORD			640.000	39,027	60.980	39,027	33,062		205		13,338		13,338		10/09/2018.	
92915B 10 6	VOYAGER THERAPEUTICS ORD			100.000	1,395	13.950	1,395	2,721				(1,326)		(1,326)		06/28/2019.	
929160 10 9	VULCAN MATERIALS ORD			460.000	66,235	143.990	66,235	50,214		570		20,787		20,787		10/09/2018.	
929236 10 7	WD-40 ORD			50.000	9,707	194.140	9,707	8,100		122		544		544		10/09/2018.	
92927K 10 2	WABCO HOLDINGS ORD		C	210.000	28,455	135.500	28,455	24,154				5,914		5,914		10/09/2018.	
929328 10 2	WSFS FINANCIAL ORD			120.000	5,279	43.990	5,279	5,770		56		730		730		10/09/2018.	
92936U 10 9	W P CAREY REIT ORD			665.000	53,227	80.040	53,227	46,348	690	2,501		7,080		7,080		03/19/2019.	
92939U 10 6	WEC ENERGY GROUP ORD			1,270.000	117,132	92.230	117,132	58,992		2,997		29,172		29,172		10/09/2018.	
929566 10 7	WABASH NATL ORD			230.000	3,379	14.690	3,379	3,741	18	37		(362)		(362)		06/28/2019.	
929740 10 8	WABTEC ORD			512.000	39,834	77.800	39,834	51,469		225		(894)		(894)		10/09/2018.	
930059 10 0	WADDELL REED FINANCIAL CL A ORD			310.000	5,183	16.720	5,183	6,501		310		(422)		(422)		10/09/2018.	
931142 10 3	WALMART ORD			4,601.000	546,783	118.840	546,783	292,317	2,439	9,708		118,200		118,200		10/09/2018.	
931427 10 8	WALGREEN BOOTS ALLIANCE ORD			1,921.000	113,262	58.960	113,262	79,149		3,268		(18,000)		(18,000)		10/09/2018.	
93148P 10 2	WALKER & DUNLOP ORD			110.000	7,115	64.680	7,115	5,448		132		2,357		2,357		10/09/2018.	
93627C 10 1	WARRIOR MET COAL ORD			220.000	4,649	21.130	4,649	5,745		22		(1,096)		(1,096)		06/28/2019.	
938824 10 9	WASHINGTON FEDERAL ORD			330.000	12,095	36.650	12,095	10,520		271		3,280		3,280		10/09/2018.	
93964W 10 8	WASHINGTON PRIME GROUP ORD			750.000	2,730	3.640	2,730	5,085		750		(915)		(915)		10/09/2018.	
939653 10 1	WASHINGTON REIT ORD			310.000	9,046	29.180	9,046	9,126	93	372		1,916		1,916		10/09/2018.	
940610 10 8	WASHINGTON TRUST BANCORP ORD			60.000	3,227	53.790	3,227	3,130	31	31		97		97		06/28/2019.	
94106L 10 9	WASTE MANAGEMENT ORD			1,285.000	146,439	113.960	146,439	69,958		2,634		32,086		32,086		06/23/2017.	
941848 10 3	WATERS ORD			265.000	61,917	233.650	61,917	25,312				11,925		11,925		06/22/2018.	
942622 20 0	WATSCO ORD			100.000	18,015	180.150	18,015	15,545		640		4,101		4,101		06/23/2017.	

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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
942749 10 2	WATTS INDUSTRIES CL A ORD			110.000	10,974	99.760	10,974	8,526		99		3,875		3,875		10/09/2018.	
94419L 10 1	WAYFAIR CL A ORD			230.000	20,785	90.370	20,785	29,376				67		67		10/09/2018.	
947890 10 9	WEBSTER FINANCIAL ORD			360.000	19,210	53.360	19,210	22,406		551		1,465		1,465		10/09/2018.	
948741 10 3	WEINGARTEN RLTY REIT ORD			475.000	14,839	31.240	14,839	13,810		751		3,054		3,054		10/09/2018.	
949090 10 4	WELBILT ORD			520.000	8,117	15.610	8,117	9,849				2,340		2,340		10/09/2018.	
94946T 10 6	WELLCARE HEALTH ORD			200.000	66,042	330.210	66,042	62,238				18,824		18,824		10/09/2018.	
949746 10 1	WELLS FARGO ORD			14,698.000	790,752	53.800	790,752	671,107		28,220		113,469		113,469		10/09/2018.	
95040Q 10 4	WELLTOWER ORD			1,500.000	122,670	81.780	122,670	94,849		5,220		18,555		18,555		10/09/2018.	
95058W 10 0	WENDYS ORD			760.000	16,880	22.210	16,880	13,277		319		5,016		5,016		10/09/2018.	
950755 10 8	WERNER ENTERPRISES ORD			190.000	6,914	36.390	6,914	6,473		781		1,302		1,302		10/09/2018.	
950810 10 1	WESBANCO ORD			210.000	7,936	37.790	7,936	9,106	65	256		231		231		10/09/2018.	
95082P 10 5	WESCO INTL ORD			180.000	10,690	59.390	10,690	10,422				2,050		2,050		10/09/2018.	
95123P 10 6	WEST BANCORPORATION ORD			65.000	1,666	25.630	1,666	1,640				26		26		12/16/2019.	
955306 10 5	WEST PHARM SVC ORD			295.000	44,347	150.330	44,347	30,432		180		15,429		15,429		10/09/2018.	
957090 10 3	WESTAMERICA BANCORPORATION ORD			100.000	6,777	67.770	6,777	6,101		163		1,209		1,209		10/09/2018.	
957638 10 9	WESTERN ALLIANCE ORD			390.000	22,230	57.000	22,230	22,417		195		6,829		6,829		10/09/2018.	
95790D 10 5	WESTERN ASSET MORTGAGE CAP REIT ORD			220.000	2,273	10.330	2,273	2,180	68			92		92		10/15/2019.	
958102 10 5	WESTERN DIGITAL ORD			1,210.000	76,799	63.470	76,799	65,860		2,420		32,065		32,065		10/09/2018.	
958669 10 3	WESTERN MIDSTREAM PARTNERS COM UNT			38,000.000	748,220	19.690	748,220	1,332,875		73,456		(508,654)		(508,654)		12/12/2018.	
959802 10 9	WESTERN UNION ORD			1,800.000	48,204	26.780	48,204	32,934		1,440		17,496		17,496		10/09/2018.	
960413 10 2	WESTLAKE CHEM ORD			140.000	9,821	70.150	9,821	11,288		144		557		557		10/09/2018.	
96145D 10 5	WESTROCK ORD			1,020.000	43,768	42.910	43,768	46,165		1,867		5,253		5,253		10/09/2018.	
96208T 10 4	WEX ORD			160.000	33,514	209.460	33,514	30,090				11,104		11,104		10/09/2018.	
962166 10 4	WEYERHAEUSER REIT			3,060.000	92,412	30.200	92,412	93,452		4,162		25,520		25,520		10/09/2018.	
963320 10 6	WHIRLPOOL ORD			250.000	36,883	147.530	36,883	26,578		1,188		10,165		10,165		10/09/2018.	
966084 20 4	WHITESTONE REIT ORD			160.000	2,179	13.620	2,179	2,030		91		149		149		06/28/2019.	
966387 40 9	WHITING PETROLEUM ORD			370.000	2,716	7.340	2,716	16,835				(5,680)		(5,680)		10/09/2018.	
968223 20 6	JOHN WILEY SONS CL A ORD			150.000	7,278	48.520	7,278	9,638	51	201		233		233		06/22/2018.	
969457 10 0	WILLIAMS ORD			95,080.000	2,255,298	23.720	2,255,298	2,727,261		144,522		158,784		158,784		12/12/2018.	
969904 10 1	WILLIAMS SONOMA ORD			330.000	24,235	73.440	24,235	20,318		617		7,587		7,587		10/09/2018.	
974155 10 3	WINGSTOP ORD			110.000	9,485	86.230	9,485	7,664		44		2,424		2,424		10/09/2018.	
974637 10 0	WINNEBAGO INDS ORD			130.000	6,887	52.980	6,887	5,023		14		1,864		1,864		06/28/2019.	
97650W 10 8	WINTRUST FINANCIAL ORD			225.000	15,953	70.900	15,953	19,692		225		992		992		10/09/2018.	
97717P 10 4	WISDOMTREE INVESTMENTS ORD			570.000	2,759	4.840	2,759	2,798		17		(39)		(39)		10/15/2019.	
978097 10 3	WOLVERINE WORLD WIDE ORD			370.000	12,484	33.740	12,484	13,409	37	141		685		685		10/09/2018.	
980745 10 3	WOODWARD ORD			210.000	24,872	118.440	24,872	16,267		137		9,272		9,272		10/09/2018.	
98138H 10 1	WORKDAY CL A ORD			580.000	95,381	164.450	95,381	76,374				2,767		2,767		10/09/2018.	
98139A 10 5	WORKIVA CL A ORD			120.000	5,046	42.050	5,046	5,886				(840)		(840)		03/19/2019.	
981419 10 4	WORLD ACCEPTANCE ORD			20.000	1,728	86.400	1,728	3,281				(1,553)		(1,553)		06/28/2019.	
981475 10 6	WORLD FUEL SERVICES ORD			260.000	11,289	43.420	11,289	7,280	26	83		5,723		5,723		10/09/2018.	
98156Q 10 8	WORLD WRESTLING ENTERTAINM CL A ORD			170.000	11,028	64.870	11,028	14,790		82		(1,675)		(1,675)		10/09/2018.	

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1	2	Codes 3	4	5	6	Fair Value 7	8	9	Dividends 10	11	12	Change in Book/Adjusted Carrying Value 13	14	15	16	17	18
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation
981811 10 2	WORTHINGTON INDS ORD			160.000	6,749	42.180	6,749	6,942		150		1,174		1,174		10/09/2018.	
98212B 10 3	WPX ENERGY ORD			1,600.000	21,984	13.740	21,984	32,400				3,824		3,824		10/09/2018.	
98262P 10 1	WW INTERNATIONAL ORD			150.000	5,732	38.210	5,732	9,825				(51)		(51)		10/09/2018.	
98310W 10 8	WYNDHAM DESTINATIONS ORD			390.000	20,159	51.690	20,159	15,284		702		6,182		6,182		10/09/2018.	
98311A 10 5	WYNDHAM HOTELS RESORTS ORD			390.000	24,496	62.810	24,496	20,580		452		6,802		6,802		10/09/2018.	
983134 10 7	WYNN RESORTS ORD			410.000	56,937	138.870	56,937	48,778		1,538		16,384		16,384		10/09/2018.	
983793 10 0	XPO LOGISTICS ORD			500.000	39,850	79.700	39,850	54,025				11,330		11,330		10/09/2018.	
98389B 10 0	XCEL ENERGY ORD			2,050.000	130,155	63.490	130,155	65,079	830	3,270		29,151		29,151		10/09/2018.	
983919 10 1	XILINX ORD			1,030.000	100,703	97.770	100,703	49,864		1,514		12,978		12,978		10/09/2018.	
984017 10 3	XENIA HOTELS AND RESORTS REIT ORD			450.000	9,725	21.610	9,725	10,467	124	495		1,985		1,985		10/09/2018.	
98401F 10 5	XENCOR ORD			180.000	6,190	34.390	6,190	6,179				(319)		(319)		10/09/2018.	
98419M 10 0	XYLEM ORD			720.000	56,729	78.790	56,729	53,959		691		8,690		8,690		10/09/2018.	
98421B 10 0	XPERI ORD			200.000	3,700	18.500	3,700	4,957		120		(1,257)		(1,257)		04/22/2019.	
98421M 10 6	XEROX HOLDINGS ORD			900.000	33,183	36.870	33,183	23,598	225	900		15,399		15,399		10/09/2018.	
985817 10 5	YELP ORD			320.000	11,146	34.830	11,146	14,285				(51)		(51)		10/09/2018.	
98585N 10 6	YEXT ORD			320.000	4,614	14.420	4,614	6,419				(138)		(138)		10/09/2018.	
987184 10 8	YORK WATER ORD			50.000	2,306	46.110	2,306	1,786	9	9		520		520		06/28/2019.	
988498 10 1	YUM BRANDS ORD			1,110.000	111,810	100.730	111,810	59,851		1,865		9,779		9,779		10/09/2018.	
98850P 10 9	YUM CHINA ORD		C	1,495.000	71,775	48.010	71,775	41,750		718		21,648		21,648		10/09/2018.	
98919V 10 5	ZAYO GROUP HOLDINGS ORD			690.000	23,909	34.650	23,909	22,660				8,149		8,149		10/09/2018.	
989207 10 5	ZEBRA TECHNOLOGIES CL A ORD			210.000	53,642	255.440	53,642	33,052				20,204		20,204		10/09/2018.	
98936J 10 1	ZENDESK ORD			420.000	32,185	76.630	32,185	26,586				7,669		7,669		10/09/2018.	
98954M 10 1	ZILLOW GROUP CL A ORD			220.000	10,063	45.740	10,063	8,690				3,148		3,148		10/09/2018.	
98954M 20 0	ZILLOW GROUP CL C ORD			490.000	22,511	45.940	22,511	19,335				7,036		7,036		10/09/2018.	
98956P 10 2	ZIMMER BIOMET HOLDINGS ORD			820.000	122,738	149.680	122,738	104,074	197	787		37,687		37,687		10/09/2018.	
989701 10 7	ZIONS BANCORPORATION ORD			770.000	39,978	51.920	39,978	39,794		986		8,609		8,609		10/09/2018.	
98973P 10 1	ZIOPHARM ONCOLGY ORD			550.000	2,596	4.720	2,596	2,271				325		325		04/22/2019.	
98974P 10 0	ZIX ORD			220.000	1,492	6.780	1,492	1,999				(508)		(508)		06/28/2019.	
98978L 20 4	ZOGENIX ORD			160.000	8,341	52.130	8,341	6,554				2,507		2,507		10/09/2018.	
98978V 10 3	ZOETIS CL A ORD			1,701.000	225,127	132.350	225,127	104,769		1,116		79,624		79,624		10/09/2018.	
98980G 10 2	ZSCALER ORD			260.000	12,090	46.500	12,090	17,583				(5,493)		(5,493)		03/19/2019.	
989817 10 1	ZUMIEZ ORD			85.000	2,936	34.540	2,936	2,688				248		248		12/16/2019.	
98983V 10 6	ZUORA CL A ORD			360.000	5,159	14.330	5,159	5,514				(355)		(355)		06/28/2019.	
98986T 10 8	ZYNGA CL A ORD			3,090.000	18,911	6.120	18,911	13,503				6,767		6,767		10/09/2018.	
G0084W 10 1	ADIENT ORD		D	370.000	7,863	21.250	7,863	12,358				2,290		2,290		10/09/2018.	
G0129K 10 4	AIRCASTLE ORD			220.000	7,042	32.010	7,042	4,677		136		2,365		2,365		06/28/2019.	
G01767 10 5	ALKERMES ORD		C	620.000	12,648	20.400	12,648	26,790				(5,648)		(5,648)		10/09/2018.	
G0176J 10 9	ALLEGION ORD		C	380.000	47,325	124.540	47,325	33,299		410		17,035		17,035		10/09/2018.	
G0177J 10 8	ALLERGAN ORD		C	1,410.000	269,550	191.170	269,550	265,281		4,063		77,991		77,991		03/19/2019.	
G0250X 10 7	AMCOR ORD		D	1,887.000	20,455	10.840	20,455	16,635		443		3,820		3,820		10/09/2018.	
G02602 10 3	AMDOCS ORD			575.000	41,509	72.190	41,509	36,515	164	635		7,826		7,826		10/09/2018.	
G037AX 10 1	AMBARELLA ORD			130.000	7,873	60.560	7,873	5,668				2,205		2,205		03/19/2019.	

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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
G0408V 10 2	AON CL A ORD		C	995.000	207,249	208.290	207,249	96,063		1,662		62,615		62,615		12/18/2018.	
G0450A 10 5	ARCH CAPITAL GROUP ORD		C	1,560.000	66,908	42.890	66,908	45,794				25,225		25,225		10/09/2018.	
G0464B 10 7	ARGO GROUP INTERNATIONAL HLDGS ORD		C	130.000	8,548	65.750	8,548	8,200		161		(195)		(195)		10/09/2018.	
G0585R 10 6	ASSURED GUARANTY ORD		C	430.000	21,079	49.020	21,079	18,374		310		4,618		4,618		10/09/2018.	
G06242 10 4	ATLASSIAN CL A ORD		D	420.000	50,543	120.340	50,543	35,723				11,979		11,979		03/19/2019.	
G0684D 10 7	ATHENE HOLDING CL A ORD		D	640.000	30,099	47.030	30,099	33,184				4,608		4,608		10/09/2018.	
G0692U 10 9	AXIS CAPITAL HOLDINGS ORD		C	280.000	16,643	59.440	16,643	14,738	115	448		2,184		2,184		11/27/2017.	
G0750C 10 8	AXALTA COATING SYSTEMS ORD			1,325.000	40,280	30.400	40,280	37,431				9,249		9,249		07/28/2016.	
G0772R 20 8	BANK NT BUTTERFIELD AND SON ORD		D	210.000	7,774	37.020	7,774	11,080		370		1,264		1,264		10/09/2018.	
G11196 10 5	BIOHAVEN PHARMACEUTICAL HOLDING ORD			130.000	7,077	54.440	7,077	6,505				572		572		03/19/2019.	
G1151C 10 1	ACCENTURE CL A ORD		C	2,019.000	425,141	210.570	425,141	184,864		4,563		140,442		140,442		10/09/2018.	
G16962 10 5	BUNGE ORD			560.000	32,228	57.550	32,228	39,155		1,120		2,302		2,302		10/09/2018.	
G1890L 10 7	CAPRI HOLDINGS LTD		D	565.000	21,555	38.150	21,555	37,733				130		130		10/09/2018.	
G1991C 10 5	CARDTRONICS CL A ORD		D	150.000	6,698	44.650	6,698	5,132				2,798		2,798		10/09/2018.	
G1992S 10 9	CISION ORD			390.000	3,888	9.970	3,888	3,330				558		558		10/15/2019.	
G2143T 10 3	CIMPRESS ORD		D	80.000	10,062	125.770	10,062	9,704				1,788		1,788		10/09/2018.	
G29183 10 3	EATON ORD		C	1,793.000	169,833	94.720	169,833	122,147		5,092		46,726		46,726		12/18/2018.	
G30401 10 6	ENDO INTERNATIONAL ORD		C	900.000	4,221	4.690	4,221	15,849				(2,349)		(2,349)		10/09/2018.	
G3075P 10 1	ENSTAR GROUP ORD		C	40.000	8,274	206.860	8,274	8,200				1,572		1,572		10/09/2018.	
G3198U 10 2	ESSENT GROUP ORD		C	380.000	19,756	51.990	19,756	15,918		114		6,768		6,768		10/09/2018.	
G3223R 10 8	EVEREST RE GROUP ORD		C	135.000	37,373	276.840	37,373	30,663		776		7,976		7,976		01/30/2018.	
G3323L 10 0	FABRINET ORD		D	140.000	9,078	64.840	9,078	6,170				1,894		1,894		10/09/2018.	
G3402M 10 2	FGL ORD		D	570.000	6,071	10.650	6,071	5,107		23		2,274		2,274		10/09/2018.	
G36738 10 5	FRESH DEL MONTE PRODUCE ORD			130.000	4,547	34.980	4,547	3,503		18		1,045		1,045		06/28/2019.	
G3922B 10 7	GENPACT ORD		C	645.000	27,200	42.170	27,200	19,177		206		8,660		8,660		03/19/2019.	
G4388N 10 6	HELEN OF TROY ORD		C	100.000	17,979	179.790	17,979	12,428				4,861		4,861		10/09/2018.	
G4412G 10 1	HERBALIFE NUTRITION ORD			430.000	20,498	47.670	20,498	22,425				(4,850)		(4,850)		10/09/2018.	
G4474Y 21 4	JANUS HENDERSON GROUP ORD		D	700.000	17,115	24.450	17,115	12,478		252		4,637		4,637		08/14/2019.	
G46188 10 1	HORIZON THERAPEUTICS PUBLIC ORD		D	660.000	23,892	36.200	23,892	12,349				10,996		10,996		10/09/2018.	
G46408 10 3	HUDSON CL A ORD			160.000	2,454	15.340	2,454	2,206				249		249		06/28/2019.	
G4740B 10 5	ICHOR HOLDINGS ORD			90.000	2,994	33.270	2,994	2,127				867		867		06/28/2019.	
G47567 10 5	IHS MARKIT ORD		D	1,540.000	116,039	75.350	116,039	81,820				42,165		42,165		10/09/2018.	
G47791 10 1	INGERSOLL RAND ORD			648.000	86,132	132.920	86,132	24,399		1,374		27,015		27,015		12/17/2010.	
G4863A 10 8	INTERNATIONAL GAME TECHNOLOGY ORD		C	390.000	5,838	14.970	5,838	6,899		312		133		133		10/09/2018.	
G491BT 10 8	INVESCO ORD			1,640.000	29,487	17.980	29,487	35,768		2,017		2,034		2,034		10/09/2018.	
G5005R 10 7	JAMES RIVER GROUP HOLDINGS ORD		C	120.000	4,945	41.210	4,945	5,627		72		(681)		(681)		06/28/2019.	
G50871 10 5	JAZZ PHARMACEUTICALS ORD		C	230.000	34,334	149.280	34,334	38,173				5,824		5,824		10/09/2018.	
G51502 10 5	JOHNSON CONTROLS INTERNATIONAL ORD		D	3,779.004	153,843	40.710	153,843	116,674	983	3,655		38,239		38,239		03/19/2019.	
G54050 10 2	LAZARD CL A ORD		C	445.000	17,782	39.960	17,782	16,750		209		1,032		1,032		10/15/2019.	
G5494J 10 3	LINDE ORD		D	2,115.000	450,284	212.900	450,284	286,201		6,825		108,942		108,942		03/19/2019.	
G5509L 10 1	LIVANOVA ORD		D	190.000	14,332	75.430	14,332	22,317				(3,048)		(3,048)		10/09/2018.	

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G5785G 10 7	MALLINCKRODT ORD		C	330.000	1,152	3.490	1,152	8,686				(4,062)		(4,062)		10/09/2018.	
G5876H 10 5	MARVELL TECHNOLOGY GROUP ORD		C	2,800.000	74,368	26.560	74,368	54,977	168	600		24,429		24,429		06/28/2019.	
G5960L 10 3	MEDTRONIC ORD		C	4,763.000	540,362	113.450	540,362	348,115	2,572	9,907		107,120		107,120		12/29/2016.	
G6095L 10 9	APTIV ORD		D	930.000	88,322	94.970	88,322	71,210		818		31,062		31,062		10/09/2018.	
G6359F 10 3	NABORS INDUSTRIES ORD		C	1,390.000	4,003	2.880	4,003	9,105	14	125		1,223		1,223		10/09/2018.	
G6518L 10 8	NIELSEN HOLDINGS ORD			1,440.000	29,232	20.300	29,232	38,736		1,598		(4,363)		(4,363)		10/09/2018.	
G65431 10 1	NOBLE ORD		C	990.000	1,208	1.220	1,208	7,128				(1,386)		(1,386)		10/09/2018.	
G65773 10 6	NORDIC AMERICAN TANKERS ORD		C	605.000	2,977	4.920	2,977	2,360		12		617		617		10/15/2019.	
G66721 10 4	NORWEGIAN CRUISE LINE HOLDINGS ORD			810.000	47,312	58.410	47,312	43,724				12,976		12,976		10/09/2018.	
G6674U 10 8	NOVOCURE ORD		D	290.000	24,438	84.270	24,438	13,859				14,729		14,729		10/09/2018.	
G6700G 10 7	NVENT ELECTRIC ORD		D	650.000	16,627	25.580	16,627	17,316		455		2,028		2,028		10/09/2018.	
G6S01W 10 8	PARAGON OFFSHORE PLC			5.000	0	0.025	0	0						0		08/04/2014.	
G72800 10 8	PROTHENA ORD		C	170.000	2,691	15.830	2,691	2,212				479		479		12/16/2019.	
G7496G 10 3	RENAISSANCERE ORD		C	185.000	36,264	196.020	36,264	25,454		218		9,314		9,314		06/28/2019.	
G7738W 10 6	SFL ORD		D	340.000	4,944	14.540	4,944	4,252		238		691		691		06/28/2019.	
G7S00T 10 4	PENTAIR ORD		C	635.000	29,127	45.870	29,127	26,590		457		5,137		5,137		10/09/2018.	
G8060N 10 2	SENSATA TECHNOLOGIES HOLDING ORD		D	670.000	36,093	53.870	36,093	30,626				6,050		6,050		10/09/2018.	
G81276 10 0	SIGNET JEWELERS ORD		C	230.000	5,000	21.740	5,000	14,115		340		(2,307)		(2,307)		10/09/2018.	
G8473T 10 0	STERIS ORD		D	335.000	51,061	152.420	51,061	30,917		476		15,266		15,266		10/09/2018.	
G8807B 10 6	THERAVANCE BIOPHARMA ORD		C	170.000	4,401	25.890	4,401	5,306				51		51		10/09/2018.	
G8827U 10 0	THIRD POINT REINSURANCE ORD		C	315.000	3,314	10.520	3,314	3,043				271		271		08/14/2019.	
G9001E 10 2	LIBERTY LATIN AMERICA CL A ORD			195.000	3,764	19.300	3,764	3,062				702		702		08/14/2019.	
G9001E 12 8	LIBERTY LATIN AMERICA CL C ORD			450.000	8,757	19.460	8,757	9,545				2,201		2,201		10/09/2018.	
G9078F 10 7	TRITON INTERNATIONAL ORD		D	210.000	8,442	40.200	8,442	6,718		437		1,917		1,917		10/09/2018.	
G9087Q 10 2	TRONOX HOLDINGS ORD			390.000	4,454	11.420	4,454	5,880		53		(1,427)		(1,427)		04/22/2019.	
G9456A 10 0	GOLAR LNG ORD		C	380.000	5,404	14.220	5,404	10,271		171		(2,865)		(2,865)		10/09/2018.	
G94787 10 1	WATFORD HOLDINGS ORD		D	80.000	2,013	25.160	2,013	2,193				(180)		(180)		06/28/2019.	
G9618E 10 7	WHITE MOUNTAINS INSURANCE ORD			10.000	11,155	1,115.510	11,155	8,624		10		2,578		2,578		06/23/2017.	
G96629 10 3	WILLIS TOWERS WATSON ORD		D	527.000	106,422	201.940	106,422	71,715	343	1,344		26,392		26,392		10/09/2018.	
G97822 10 3	PERRIGO ORD		C	510.000	26,347	51.660	26,347	36,465		418		6,584		6,584		10/09/2018.	
H1467J 10 4	CHUBB ORD		D	1,896.999	295,287	155.660	295,287	224,818	1,423	5,615		50,233		50,233		12/18/2018.	
H2906T 10 9	GARMIN ORD		C	460.000	44,878	97.560	44,878	30,611		1,030		15,750		15,750		10/09/2018.	
H8817H 10 0	TRANSOCEAN ORD		C	2,068.000	14,228	6.880	14,228	27,499				(124)		(124)		12/06/2018.	
L0223L 10 1	ARDAGH GROUP CL A ORD		D	80.000	1,566	19.580	1,566	1,590				(24)		(24)		12/16/2019.	
L5140P 10 1	INTELSAT ORD		C	180.000	1,265	7.030	1,265	5,845				(2,585)		(2,585)		10/09/2018.	
L72967 10 9	ORION ENGINEERED CARBONS ORD		D	250.000	4,825	19.300	4,825	5,351		85		(526)		(526)		06/28/2019.	
L8681T 10 2	SPOTIFY TECHNOLOGY ORD		D	500.000	74,775	149.550	74,775	73,106				1,669		1,669		06/28/2019.	
L9340P 10 1	TRINSEO ORD			170.000	6,326	37.210	6,326	12,947		272		(1,457)		(1,457)		10/09/2018.	
M85548 10 1	STRATASYS ORD			210.000	4,247	20.225	4,247	6,166				(1,919)		(1,919)		06/28/2019.	
M96088 10 5	UROGEN PHARMA ORD		D	70.000	2,336	33.370	2,336	2,515				(179)		(179)		06/28/2019.	
N14506 10 4	ELASTIC ORD		D	190.000	12,217	64.300	12,217	16,169				(3,952)		(3,952)		10/15/2019.	
N53745 10 0	LYONDELLBASELL INDUSTRIES CL A ORD		C	1,126.000	106,384	94.480	106,384	90,509		4,647		12,746		12,746		10/09/2018.	

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N59465 10 9	MYLAN ORD.		C	2,070.000	41,607	20.100	41,607	71,663				(15,111)		(15,111)		10/09/2018.	
N72482 12 3	QIAGEN ORD.		D	890.000	30,082	33.800	30,082	31,666				(579)		(579)		10/09/2018.	
N96617 11 8	WRIGHT MEDICAL GROUP ORD.		C	490.000	14,935	30.480	14,935	13,328				1,597		1,597		10/09/2018.	
P16994 13 2	BANCO LATINAMERCN COM EXT CL E ORD.		C	130.000	2,779	21.380	2,779	2,707		100		72		72		06/28/2019.	
P31076 10 5	COPA HOLDINGS CL A ORD.		C	120.000	12,970	108.080	12,970	10,043		312		3,524		3,524		10/09/2018.	
P73684 11 3	ONESPAWORLD HOLDINGS ORD.		D	190.000	3,200	16.840	3,200	2,944				255		255		06/28/2019.	
V7780T 10 3	ROYAL CARIBBEAN CRUISES ORD.			470.000	62,750	133.510	62,750	57,857	367	1,354		16,788		16,788		10/09/2018.	
Y0207T 10 0	ARDMORE SHIPPING ORD.		D	140.000	1,267	9.050	1,267	1,275				(8)		(8)		10/15/2019.	
Y2065G 12 1	DHT HOLDINGS ORD.		C	380.000	3,146	8.280	3,146	2,736		19		411		411		10/15/2019.	
Y41053 10 2	INTERNATIONAL SEAWAYS ORD.			105.000	3,125	29.760	3,125	2,611				514		514		10/15/2019.	
Y7542C 13 0	SCORPIO TANKERS ORD.		D	188.000	7,396	39.340	7,396	4,363		37		3,033		3,033		11/14/2019.	
Y7546A 12 2	SCORPIO BULKERS ORD.		D	235.000	1,497	6.370	1,497	1,654		107		(157)		(157)		10/15/2019.	
Y8565N 30 0	TEEKAY TANKERS LTD.		C	102.000	2,443	23.950	2,443	1,632				811		811		10/15/2019.	
Y95308 10 5	WAVE LIFE SCIENCES ORD.		D	95.000	761	8.015	761	1,663				(901)		(901)		12/16/2019.	
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					141,717,064	XXX	141,717,064	111,994,814	123,211	3,660,970	0	24,593,383	0	24,593,383	0	XXX	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other																	
31338$ 12 3	FEDERAL HOME LOAN BANK.	RF		30,666.000	3,066,600	100.000	3,066,600	3,066,600		121,494				0		09/06/2019.	
41043F 20 8	HANGER ORD.			160.000	4,418	27.610	4,418	3,063				1,354		1,354		06/28/2019.	
62989* 10 5	NAMIC INSURANCE COMPANY, INC.			4,620.000	1,465,094	317.120	1,465,094	231,000				(1,100)		(1,100)		03/11/1987.	
9199999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other					4,536,112	XXX	4,536,112	3,300,663	0	121,494	0	255	0	255	0	XXX	XXX
Common Stocks - Parent, Subsidiaries and Affiliates Other																	
21057* 10 8	CONSUMERS INSURANCE USA INC.			1,000.000	37,012,081	37,012.081	37,012,081	42,198,599				2,450,812		2,450,812		09/30/2015.	
59478* 10 9	MICO INSURANCE COMPANY.			563.000	12,067,776	21,434.772	12,067,776	5,155,266				599,879		599,879		11/05/1997.	
61944@ 10 9	MOTORISTS LIFE INSURANCE COMPANY.			210,000.000	51,338,964	244.471	51,338,964	16,952,642				3,423,527		3,423,527		02/13/2003.	
62006@ 10 2	ENCOVA SERVICE CORP.			2.000				23,938,705				(421,428)		(421,428)		12/31/1985.	
9399999. Total - Common Stocks - Parent, Subsidiaries and Affiliates Other					100,418,822	XXX	100,418,822	88,245,212	0	0	0	6,052,790	0	6,052,790	0	XXX	XXX
Common Stocks - Mutual Funds																	
04314H 66 7	ARTISAN:INTL VAL ADV.			562,118.156	20,725,296	36.870	20,725,296	20,932,476		1,186,222		3,257,824		3,257,824		11/14/2019.	
04314H 85 7	ARTISAN:INTL VAL INST.			910,751.617	33,716,025	37.020	33,716,025	27,549,720		564,484		5,437,187		5,437,187		11/19/2015.	
9499999. Total - Common Stocks - Mutual Funds					54,441,321	XXX	54,441,321	48,482,196	0	1,750,706	0	8,695,011	0	8,695,011	0	XXX	XXX
9799999. Total - Common Stock					301,113,319	XXX	301,113,319	252,022,884	123,211	5,533,170	0	39,341,438	0	39,341,438	0	XXX	XXX
9899999. Total Common and Preferred Stock					301,113,319	XXX	301,113,319	252,022,884	123,211	5,533,170	0	39,341,438	0	39,341,438	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		10,476,422	10,500,000	10,184
0599999. Total - Bonds - U.S. Government						10,476,422	10,500,000	10,184
Bonds - U.S. Political Subdivisions of States								
102475 JL 5	BOWIE MD		10/30/2019	RAYMOND JAMES & ASSOCIATES		1,000,000	1,000,000	
882724 QP 5	TEXAS ST		11/14/2019	RBC CAPITAL MARKETS		1,000,000	1,000,000	
2499999. Total - Bonds - U.S. Political Subdivisions of States						2,000,000	2,000,000	0
Bonds - U.S. Special Revenue and Special Assessment								
04780M VW 6	ATLANTA GA ARPT REV		09/18/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC		603,025	500,000	694
3131WR K2 0	FH ZJ1213 - RMBS		07/22/2019	VARIOUS		181,014	172,202	402
3131X4 2S 3	FH ZK1685 - RMBS		08/09/2019	VARIOUS		1,242	1,241	1
3131X4 2T 1	FH ZK1686 - RMBS		08/09/2019	VARIOUS		14,649	14,828	13
3131X4 2U 8	FH ZK1687 - RMBS		08/09/2019	VARIOUS		45,496	45,841	41
3131X5 AP 7	FH ZK1814 - RMBS		07/12/2019	VARIOUS		214,388	212,229	292
3131X5 B4 3	FH ZK1859 - RMBS		08/09/2019	VARIOUS		12,935	12,658	13
3131X5 D3 3	FH ZK1922 - RMBS		08/09/2019	VARIOUS		72,210	71,086	71
3131XJ S5 2	FH ZL3240 - RMBS		07/22/2019	VARIOUS		1,152,412	1,105,896	2,258
3131XM FM 2	FH ZL5572 - RMBS		07/23/2019	VARIOUS		1,333,961	1,290,053	3,153
3131XN 6U 2	FH ZL7183 - RMBS		07/23/2019	VARIOUS		106,579	101,582	248
3131XP DV 7	FH ZL7316 - RMBS		07/23/2019	VARIOUS		617,391	581,731	1,422
3131XQ TK 2	FH ZL8654 - RMBS		07/23/2019	VARIOUS		292,339	273,474	668
3131XR BB 9	FH ZL9034 - RMBS		08/12/2019	CANTOR FITZGERALD + CO		1,151,414	1,103,862	1,181
31329J PV 3	FH ZA1336 - RMBS		07/12/2019	VARIOUS		1,422,458	1,375,083	1,260
31329J PX 9	FH ZA1338 - RMBS		07/12/2019	VARIOUS		1,054,922	1,024,241	939
31329K XH 2	FH ZA2480 - RMBS		07/01/2019	WELLS FARGO SECURITIES LLC		13,878,837	14,357,348	23,929
31329K YU 2	FH ZA2523 - RMBS		07/12/2019	CREDIT SUISSE SECURITIES (USA)		9,021,071	8,886,034	10,861
3132A4 6K 9	FH ZS4474 - RMBS		07/11/2019	VARIOUS		724,582	703,041	684
3132A4 PW 2	FH ZS4037 - RMBS		08/01/2019	VARIOUS		721,579	694,277	1,755
3132A5 A4 7	FH ZS4527 - RMBS		07/11/2019	VARIOUS		841,783	812,797	903
3132A5 AY 1	FH ZS4523 - RMBS		07/11/2019	VARIOUS		493,905	491,875	478
3132A5 XA 8	FH ZS5173 - RMBS		08/09/2019	VARIOUS		4,365	4,417	4
3132A6 TF 0	FH ZS5950 - RMBS		08/09/2019	VARIOUS		75,273	73,817	74
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		17,882,436	17,848,969	20,824
3140FP C9 8	FN BE3695 - RMBS		06/01/2019	SUNTRUST CAPITAL MARKETS, INC		1,816,907	1,778,557	2,075
3140GY GZ 6	FN BH9215 - RMBS		06/05/2019	SUNTRUST CAPITAL MARKETS, INC		1,403,217	1,367,117	1,595
3140JQ TE 3	FN BN7748 - RMBS		09/27/2019	SUNTRUST CAPITAL MARKETS, INC		311,695	300,000	846
3140Q9 NW 9	FN CA2204 - RMBS		03/01/2019	JP MORGAN SECURITIES LLC		7,890,812	7,581,624	11,372
3140QA NN 6	FN CA3096 - RMBS		03/22/2019	WELLS FARGO SECURITIES LLC		4,946,408	4,718,237	14,744
3140X4 M4 5	FN FM1278 - RMBS		08/01/2019	SUNTRUST CAPITAL MARKETS, INC		5,405,867	5,282,875	
3140X4 ZN 9	FN FM1648 - RMBS		10/15/2019	WELLS FARGO SECURITIES LLC		1,469,938	1,450,000	1,611
575831 FH 0	MASSACHUSETTS ST COLLEGE BLDG AUTH REV		11/01/2019	Jefferies		2,500,000	2,500,000	
59164G FA 5	METRO WASTEWTR RECLAMATION DIST COLO SWR		11/15/2019	WELLS FARGO BANK, N.A./SIG		1,000,000	1,000,000	
677561 LN 0	OHIO ST HOSP FAC REV		10/30/2019	CITIGROUP GLOBAL MARKETS INC		1,000,000	1,000,000	
709224 V7 1	PENNSYLVANIA ST TPK COMMN TPK REV		11/01/2019	PERSHING DIV OF DLJ SEC LNDING		1,000,000	1,000,000	
79765R 5F 2	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL		12/16/2019	MORGAN STANLEY CO		1,003,590	1,000,000	
816705 KH 9	SEMINOLE CNTY FLA WTR & SWR REV		09/18/2019	UBS FINANCIAL SERVICES INC		560,820	500,000	

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
837123 LD 8	SOUTH CAROLINA ST PORTS AUTH PORTS REV		11/14/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC		1,000,000	1,000,000	
88278P ZM 9	TEXAS ST UNIV SYS FING REV		10/25/2019	MORGAN STANLEY CO		1,000,000	1,000,000	
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments						89,136,862	88,121,439	110,111
Bonds - Industrial and Miscellaneous								
00913R AD 8	AIR LIQUIDE FINANCE SA	C	02/12/2019	PERSHING DIV OF DLJ SEC LNDING		2,800,620	3,000,000	28,542
02587A AN 4	AMXCA 192 A - ABS		04/22/2019	RBC CAPITAL MARKETS		1,749,897	1,750,000	
02665W BP 5	AMERICAN HONDA FINANCE CORP	C	01/02/2019	WELLS FARGO SECURITIES LLC		967,170	1,000,000	11,117
026874 15 6	AMERICAN INTERNATION GRP EQY WARRANT		11/01/2019	VARIOUS		291	26	
05565E AW 5	BMW US CAPITAL LLC	C	02/20/2019	BNP Paribas		2,010,220	2,000,000	24,917
05588U AA 0	HGVGI 19A A - ABS		04/03/2019	MERRILL LYNCH PIERCE FENNER		1,999,493	2,000,000	
06051G FB 0	BANK OF AMERICA CORP		02/21/2019	GOLDMAN		2,321,775	2,250,000	8,508
06051G HL 6	BANK OF AMERICA CORP		08/28/2019	BANC OF AMERICA/FIXED INCOME		2,126,840	2,000,000	7,943
08162F AE 3	BMARK 19B12 A5 - CMBS		07/19/2019	Citigroup (SSB)		1,287,497	1,250,000	757
10373Q BE 9	BP CAPITAL MARKETS AMERICA INC	C	02/06/2019	MORGAN STANLEY CO		2,250,000	2,250,000	
14041N FT 3	COMET A - ABS		02/20/2019	RBC CAPITAL MARKETS		1,999,652	2,000,000	
149123 CF 6	CATERPILLAR INC		09/16/2019	BARCLAYS CAPITAL INC		1,981,800	2,000,000	
17305E GR 0	CCCIT 18A6 A6 - ABS		02/21/2019	PERSHING DIV OF DLJ SEC LNDING		5,313,984	5,250,000	36,514
22546Q AP 2	CREDIT SUISSE AG (NEW YORK BRANCH)	C	07/09/2019	CREDIT SUISSE SECURITIES (USA)		2,358,878	2,250,000	27,641
26442C AS 3	DUKE ENERGY CAROLINAS LLC		03/19/2019	WELLS FARGO SECURITIES LLC		2,201,153	2,250,000	20,281
34528Q GS 7	FORDF 191 A - ABS		04/02/2019	BARCLAYS CAPITAL INC		1,999,713	2,000,000	
34532F AD 4	FORD CREDIT AUTO LEASE TRUST 2019-A - AB		02/20/2019	Citigroup (SSB)		2,249,824	2,250,000	
35137L AB 1	FOX CORP		01/15/2019	GOLDMAN		1,000,000	1,000,000	
36257F AD 2	GMCAR 192 A3 - ABS		04/09/2019	BARCLAYS CAPITAL INC		4,249,654	4,250,000	
36260J AD 9	GSMS 19GC39 A4 - CMBS		05/09/2019	GOLDMAN		3,089,829	3,000,000	6,540
377373 AG 0	GLAXOSMITHKLINE CAPITAL PLC	C	03/18/2019	DEUTSCHE BANK SECURITIES, INC		2,238,210	2,250,000	
438516 BW 5	HONEYWELL INTERNATIONAL INC		07/30/2019	JP MORGAN SECURITIES LLC		3,243,273	3,250,000	
46647P BA 3	JPMORGAN CHASE & CO		01/22/2019	JP MORGAN SECURITIES LLC		3,250,000	3,250,000	
46647P BF 2	JPMORGAN CHASE & CO		09/05/2019	JP MORGAN SECURITIES LLC		1,000,000	1,000,000	
57629W CE 8	MASSMUTUAL GLOBAL FUNDING II		01/02/2019	MORGAN STANLEY CO		1,444,890	1,500,000	1,375
641062 AE 4	NESTLE HOLDINGS INC	C	03/27/2019	MORGAN STANLEY CO		1,824,358	1,750,000	851
674599 CS 2	OCCIDENTAL PETROLEUM CORP		08/06/2019	BANC OF AMERICA/FIXED INCOME		995,060	1,000,000	
674599 CW 3	OCCIDENTAL PETROLEUM CORP		08/06/2019	Citigroup (SSB)		998,700	1,000,000	
717081 ES 8	PFIZER INC		03/04/2019	BARCLAYS CAPITAL INC		1,499,235	1,500,000	
75625Q AD 1	RECKITT BENCKISER TREASURY SERVICES PLC	C	01/02/2019	MORGAN STANLEY CO		1,419,840	1,500,000	917
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		999,730	1,000,000	
82652N AA 6	SRFC 193 A - ABS		10/17/2019	BANC OF AMERICA/FIXED INCOME		999,983	1,000,000	
82653E AB 3	SRFC 191 B - ABS		03/12/2019	CREDIT SUISSE SECURITIES (USA)		1,749,617	1,750,000	
828807 DG 9	SIMON PROPERTY GROUP LP		09/04/2019	MIZUHO SECURITIES USA/FIXED INCOME		2,497,525	2,500,000	
89178B AA 2	TPMT 194 A1 - RMBS		11/04/2019	BANC OF AMERICA/FIXED INCOME		3,029,085	3,000,000	8,942
89236T FS 9	TOYOTA MOTOR CREDIT CORP	C	01/03/2019	JP MORGAN SECURITIES LLC		2,499,325	2,500,000	
90276Y AE 3	UBSCM 19C16 A4 - CMBS		04/01/2019	UBS SECURITIES LLC/CMO		2,574,981	2,500,000	3,755
92347Y AC 8	VZOT 19A B - ABS		03/05/2019	Citigroup (SSB)		1,249,617	1,250,000	
92348A AD 7	VZOT 19C C - ABS		10/01/2019	BARCLAYS CAPITAL INC		999,838	1,000,000	
95000U 2D 4	WELLS FARGO & CO		01/16/2019	WELLS FARGO SECURITIES LLC		2,495,550	2,500,000	
95000U 2F 9	WELLS FARGO & CO		06/10/2019	WELLS FARGO SECURITIES LLC		1,250,000	1,250,000	

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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
95001W BA 5	WFCM 2019-C49 - CMBS		02/21/2019	WELLS FARGO SECURITIES LLC		5,049,885	5,000,000	2,089
95002M AW 9	WFCM 19C52 A4 - CMBS		08/05/2019	WELLS FARGO SECURITIES LLC		4,039,680	4,000,000	5,580
3899999. Total - Bonds - Industrial and Miscellaneous						92,056,571	91,750,026	196,265
8399997. Total - Bonds - Part 3						193,669,854	192,371,465	316,561
8399998. Total - Bonds - Summary Item from Part 5							2,741	
8399999. Total - Bonds						193,669,854	192,374,206	316,561
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								
00081T 10 8	ACCO BRANDS ORD		08/14/2019	ITG INC	435.000	4,115	XXX	
001228 10 5	AG MORTGAGE INVEST TRUST REIT ORD		06/28/2019	GOLDMAN	140.000	2,225	XXX	
00163U 10 6	AMAG PHARMACEUTICALS ORD		08/14/2019	ITG INC	145.000	1,730	XXX	
00165C 10 4	AMC ENTERTAINMENT HOLDINGS CL A ORD	C	08/14/2019	ITG INC	225.000	2,439	XXX	
00182C 10 3	ANI PHARMACEUTICALS ORD		06/28/2019	GOLDMAN	40.000	3,287	XXX	
00206R 10 2	AT&T ORD		06/28/2019	JP MORGAN SECURITIES INC	1,250.000	41,886	XXX	
00401C 10 8	ACACIA COMMUNICATIONS ORD		03/19/2019	ITG INC	120.000	6,692	XXX	
00448Q 20 1	ACHILLION PHARMACEUTICALS ORD		08/14/2019	ITG INC	585.000	2,802	XXX	
006739 10 6	ADDUS HOMECARE ORD		06/28/2019	GOLDMAN	50.000	3,747	XXX	
00738A 10 6	ADTRAN ORD		06/28/2019	GOLDMAN	210.000	3,202	XXX	
00770F 10 4	AEGIO CL A ORD		06/28/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	140.000	2,576	XXX	
00773T 10 1	ADVANSIX ORD		04/22/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	130.000	3,928	XXX	
00773U 10 8	ADVERUM BIOTECHNOLOGIES ORD		06/28/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	230.000	2,735	XXX	
00847J 10 5	AGILYSYS ORD		10/15/2019	ITG INC	90.000	2,367	XXX	
00900T 10 7	AIMMUNE THERAPEUTICS ORD		08/14/2019	ITG INC	190.000	4,051	XXX	
00972D 10 5	AKEBIA THERAPEUTICS ORD		06/28/2019	GOLDMAN	510.000	2,468	XXX	
011311 10 7	ALAMO GROUP ORD		08/14/2019	ITG INC	45.000	4,774	XXX	
01671P 10 0	ALLAKOS ORD		08/14/2019	ITG INC	75.000	6,361	XXX	
01748H 10 7	ALLEGIANCE BANCSHARES ORD		06/28/2019	GOLDMAN	90.000	3,000	XXX	
02079K 10 7	ALPHABET CL C ORD		03/19/2019	ITG INC	40.000	47,723	XXX	
021369 10 3	ALTAIR ENGINEERING CL A ORD		06/28/2019	GOLDMAN	170.000	6,865	XXX	
02208R 10 6	ALTRA INDUSTRIAL MOTION ORD		03/19/2019	ITG INC	250.000	8,133	XXX	
023135 10 6	AMAZON COM ORD		06/28/2019	VARIOUS	150.000	278,798	XXX	
023139 88 4	AMBAC FINANCIAL GROUP ORD		06/28/2019	GOLDMAN	200.000	3,369	XXX	
02607T 10 9	AMERICAN FIN CL A ORD		06/28/2019	GOLDMAN	450.000	4,904	XXX	
026874 15 6	AMERICAN INTERNATION GRP EQY WARRANT		11/01/2019	VARIOUS		(133)	XXX	
027745 10 8	AMERICAN NATIONAL BANKSHARES ORD		12/16/2019	ITG INC	50.000	1,975	XXX	
02874P 10 3	AMERICAN OUTDOOR BRANDS ORD		06/28/2019	GOLDMAN	240.000	2,162	XXX	
02913V 10 3	AMERICAN PUBLIC EDUCATION ORD		06/28/2019	GOLDMAN	70.000	2,070	XXX	
029683 10 9	AMERICAN SOFTWARE CL A ORD		06/28/2019	GOLDMAN	130.000	1,709	XXX	
030371 10 8	AMER VANGUARD ORD		12/16/2019	ITG INC	125.000	2,251	XXX	
030506 10 9	AMERICAN WOODMARK ORD		08/14/2019	ITG INC	65.000	4,934	XXX	
03062T 10 5	AMERICA'S CAR-MART ORD		06/28/2019	GOLDMAN	30.000	2,582	XXX	
03071H 10 0	AMERISAFE ORD		04/22/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	90.000	5,229	XXX	
03209R 10 3	AMPHASTAR PHARMACEUTICALS ORD		06/28/2019	GOLDMAN	160.000	3,377	XXX	
034164 10 3	ANDERSONS ORD		06/28/2019	GOLDMAN	140.000	3,813	XXX	
03475V 10 1	ANGIODYNAMICS ORD		06/28/2019	GOLDMAN	160.000	3,150	XXX	
035255 10 8	ANIKA THERAPEUTICS ORD		06/28/2019	GOLDMAN	60.000	2,437	XXX	
036642 10 6	ANTARES PHARMA ORD		06/28/2019	GOLDMAN	690.000	2,270	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
03676B 10 2	ANTERO MIDSTREAM ORD.		12/19/2019	VARIOUS	141,980.365	1,530,163	XXX	
037347 10 1	ANWORTH MORTGAGE ASSET REIT ORD.		12/16/2019	ITG INC.	425.000	1,539	XXX	
03748R 75 4	APARTMENT INVST MGT CL A REIT ORD.		04/01/2019	CORPORATE ACTION	19.000	949	XXX	
03753U 10 6	APELLIS PHARMACEUTICALS ORD.		06/28/2019	GOLDMAN	210.000	5,320	XXX	
037598 10 9	APOGEE ENTERPRISES ORD.		06/28/2019	GOLDMAN	120.000	5,212	XXX	
03782L 10 1	APPIAN CL A ORD.		06/28/2019	GOLDMAN	140.000	5,049	XXX	
03783C 10 0	APPFOLIO CL A ORD.		04/22/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC.	70.000	6,567	XXX	
03937C 10 5	ARCBEST ORD.		08/14/2019	ITG INC.	110.000	3,079	XXX	
04010E 10 9	ARGAN ORD.		06/28/2019	GOLDMAN	70.000	2,839	XXX	
04013V 10 8	ARES COMMERCIAL REIT ORD.		10/15/2019	ITG INC.	120.000	1,836	XXX	
04206A 10 1	ARLO TECHNOLOGIES ORD.		01/02/2019	ITG INC.	237.635	2,674	XXX	
04208T 10 8	ARMADA HOFFLER PROPERTIES REIT ORD.		06/28/2019	GOLDMAN	230.000	3,806	XXX	
042315 50 7	ARMOUR RESIDENTIAL REIT ORD.		06/28/2019	GOLDMAN	260.000	4,845	XXX	
04269E 10 7	ARQULE ORD.		04/22/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC.	460.000	3,009	XXX	
042744 10 2	ARROW FINANCIAL ORD.		12/16/2019	ITG INC.	60.000	2,251	XXX	
04280A 10 0	ARROWHEAD PHARMACEUTICALS ORD.		03/19/2019	ITG INC.	390.000	7,332	XXX	
045396 10 8	ASSEMBLY BIOSCIENCES ORD.		12/16/2019	ITG INC.	100.000	2,024	XXX	
046224 10 1	ASTEC INDUSTRIES ORD.		08/14/2019	ITG INC.	100.000	2,851	XXX	
046433 10 8	ASTRONICS ORD.		06/28/2019	GOLDMAN	110.000	4,423	XXX	
04685N 10 3	ATHENEX ORD.		06/28/2019	GOLDMAN	260.000	5,147	XXX	
047649 10 8	ATKORE INTERNATIONAL GROUP ORD.		06/28/2019	GOLDMAN	200.000	5,173	XXX	
048269 20 3	ATLANTIC CAPITAL BANCSHARES ORD.		12/16/2019	ITG INC.	100.000	1,890	XXX	
04963C 20 9	ATRICURE ORD.		04/22/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC.	160.000	4,358	XXX	
049904 10 5	ATRION ORD.		08/14/2019	ITG INC.	10.000	7,220	XXX	
05070R 10 4	AUDENTES THERAPEUTICS ORD.		03/19/2019	ITG INC.	160.000	6,141	XXX	
05338G 10 6	AVALARA ORD.		03/19/2019	ITG INC.	120.000	6,682	XXX	
05368M 10 6	AVID BIOSERVICES ORD.		12/16/2019	ITG INC.	245.000	1,776	XXX	
054540 20 8	AXCELIS TECHNOLOGIES ORD.		06/28/2019	GOLDMAN	140.000	2,106	XXX	
05455M 10 0	AVROBIO ORD.		12/16/2019	ITG INC.	90.000	1,982	XXX	
05463X 10 6	AXOGEN ORD.		12/16/2019	ITG INC.	150.000	2,475	XXX	
05464T 10 4	AXSOME THERAPEUTICS ORD.		06/28/2019	GOLDMAN	110.000	2,832	XXX	
05465C 10 0	AXOS FINANCIAL ORD.		03/19/2019	ITG INC.	240.000	7,346	XXX	
054937 10 7	BB AND T ORD.		12/06/2019	ITG INC.	2,421.650	124,748	XXX	
05591B 10 9	BMC HOLDINGS ORD.		03/19/2019	ITG INC.	280.000	4,983	XXX	
05722G 10 0	BAKER HUGHES CL A ORD.		03/19/2019	ITG INC.	460.000	12,793	XXX	
05969A 10 5	BANCORP ORD.		10/15/2019	ITG INC.	220.000	2,179	XXX	
05988J 10 3	BANDWIDTH CL A ORD.		06/28/2019	GOLDMAN	70.000	5,250	XXX	
05990K 10 6	BANC OF CALIFORNIA ORD.		06/28/2019	GOLDMAN	200.000	2,793	XXX	
060505 10 4	BANK OF AMERICA ORD.		03/19/2019	ITG INC.	1,790.000	53,065	XXX	
063425 10 2	BANK OF MARIN BANCORP ORD.		06/28/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC.	60.000	2,461	XXX	
066849 10 0	BAR HARBOR BANKSHARES ORD.		12/16/2019	ITG INC.	70.000	1,799	XXX	
068463 10 8	BARRETT BUSINESS SERVICES ORD.		06/28/2019	GOLDMAN	40.000	3,303	XXX	
07556Q 88 1	BEAZER HOMES ORD.		10/15/2019	ITG INC.	125.000	1,936	XXX	
075887 10 9	BECTON DICKINSON ORD.		03/19/2019	ITG INC.	110.000	27,117	XXX	
08160H 10 1	BENCHMARK ELECTRONICS ORD.		06/28/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC.	170.000	4,270	XXX	
08180D 10 6	BENEFITFOCUS ORD.		03/19/2019	ITG INC.	120.000	5,664	XXX	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
08579X 10 1	BERRY PETROLEUM ORD		06/28/2019	GOLDMAN	270.000	2,861	XXX	
09058V 10 3	BIOCRYST PHARMACEUTICALS ORD		04/22/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	470.000	3,792	XXX	
09060J 10 6	BIODELIVERY SCIENCE INTERNATIONL ORD		10/15/2019	ITG INC	360.000	1,778	XXX	
09062X 10 3	BIOGEN ORD		10/15/2019	ITG INC	380.000	85,958	XXX	
099406 10 0	BOOT BARN HOLDINGS ORD		06/28/2019	GOLDMAN	120.000	4,276	XXX	
101119 10 5	BOSTON PRIVATE FINANCIAL HOLDING ORD		04/22/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	360.000	4,092	XXX	
108035 10 6	BRIDGE BANCORP ORD		12/16/2019	ITG INC	75.000	2,532	XXX	
10921T 10 1	BRIGHTCOVE ORD		08/14/2019	ITG INC	160.000	1,922	XXX	
10948W 10 3	BRIGHTSPHERE INVESTMENT GROUP ORD		12/16/2019	ITG INC	300.000	3,027	XXX	
110122 10 8	BRISTOL MYERS SQUIBB ORD		11/20/2019	VARIOUS	2,690.000	151,743	XXX	
117665 10 9	BRYN MAWR BANK ORD		06/28/2019	GOLDMAN	90.000	3,358	XXX	
12477X 10 6	CAI INTERNATIONAL ORD		12/16/2019	ITG INC	75.000	2,168	XXX	
124805 10 2	CBIZ ORD		06/28/2019	GOLDMAN	220.000	4,309	XXX	
124857 20 2	CBS CL B ORD		12/04/2019	ITG INC	846.675	46,619	XXX	
126128 10 7	CNB FINANCIAL ORD		12/16/2019	ITG INC	65.000	2,146	XXX	
12618T 10 5	CRA INTERNATIONAL ORD		12/16/2019	ITG INC	35.000	1,904	XXX	
126402 10 6	CSW INDUSTRIALS ORD		06/28/2019	GOLDMAN	70.000	4,769	XXX	
126501 10 5	CTS ORD		04/22/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	140.000	4,336	XXX	
126650 10 0	CVS HEALTH ORD		10/15/2019	ITG INC	1,415.000	91,779	XXX	
13123X 10 2	CALLON PETROLEUM ORD		12/20/2019	ITG INC	630.000	8,626	XXX	
133034 10 8	CAMDEN NATIONAL ORD		06/28/2019	GOLDMAN	70.000	3,210	XXX	
13462K 10 9	CAMPING WORLD CL A ORD		12/16/2019	ITG INC	145.000	2,018	XXX	
14040H 10 5	CAPITAL ONE FINANCIAL ORD		12/16/2019	ITG INC	70.000	7,285	XXX	
14067E 50 6	CAPSTEAD MORTGAGE REIT ORD		06/28/2019	GOLDMAN	370.000	3,089	XXX	
140755 10 9	CARA THERAPEUTICS ORD		06/28/2019	GOLDMAN	150.000	3,224	XXX	
141619 10 6	CARDIOVASCULAR SYSTEMS ORD		03/19/2019	ITG INC	140.000	5,518	XXX	
141665 10 9	CAREER EDUCATION ORD		04/22/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	290.000	5,096	XXX	
14167L 10 3	CAREDX ORD		03/19/2019	ITG INC	150.000	5,500	XXX	
143873 10 7	CAROLINA FINANCIAL ORD		06/28/2019	GOLDMAN	90.000	3,157	XXX	
143905 10 7	CARRIAGE SERVICES ORD		12/16/2019	ITG INC	75.000	2,070	XXX	
146102 10 8	CARTER BANK AND TRUST ORD		12/16/2019	ITG INC	100.000	2,278	XXX	
147448 10 4	CASELLA WASTE CL A ORD		03/19/2019	ITG INC	180.000	6,316	XXX	
14808P 10 9	CASS INFORMATION SYSTEMS ORD		06/28/2019	GOLDMAN	60.000	2,908	XXX	
14888U 10 1	CATALYST PHARMACEUTICALS ORD		04/22/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	410.000	2,206	XXX	
14912Y 20 2	CATCHMARK TIMBER CL A ORD		06/28/2019	GOLDMAN	210.000	2,194	XXX	
154760 40 9	CENTRAL PACIFIC FINANCIAL ORD		06/28/2019	GOLDMAN	120.000	3,594	XXX	
156504 30 0	CENTURY COMMUNITIES ORD		06/28/2019	GOLDMAN	120.000	3,189	XXX	
156700 10 6	CENTURYLINK ORD		03/19/2019	ITG INC	600.000	7,158	XXX	
156727 10 9	CERENCE ORD		10/02/2019	ITG INC	143.750	2,657	XXX	
15677J 10 8	CERIDIAN HCM HOLDING ORD		03/19/2019	ITG INC	150.000	7,607	XXX	
157085 10 1	CERUS ORD		04/22/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	580.000	3,446	XXX	
157210 10 5	CEVA ORD		06/28/2019	GOLDMAN	100.000	2,434	XXX	
16150R 10 4	CHASE ORD		06/28/2019	GOLDMAN	40.000	4,305	XXX	
16208T 10 2	CHATHAM LODGING REIT ORD		06/28/2019	GOLDMAN	200.000	3,773	XXX	
163086 10 1	CHEFS' WAREHOUSE ORD		06/28/2019	GOLDMAN	110.000	3,857	XXX	
16411R 20 8	CHENIERE ENERGY ORD		11/12/2019	RBC CAPITAL MARKETS	1,800.000	111,151	XXX	
166764 10 0	CHEVRON ORD		08/14/2019	ITG INC	1,500.000	177,120	XXX	

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
171604 10 1	CHUY'S HOLDINGS ORD.		08/14/2019.	ITG INC.	70.000	1,751	XXX	
171871 50 2	CINCINNATI BELL ORD.		12/16/2019.	ITG INC.	215.000	1,621	XXX	
17273K 10 9	CIRCOR INTERNATIONAL ORD.		06/28/2019.	GOLDMAN.	90.000	4,139	XXX	
172967 42 4	CITIGROUP ORD.		04/22/2019.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1,250.000	86,806	XXX	
177835 10 5	CITY HOLDING ORD.		03/19/2019.	ITG INC.	70.000	5,380	XXX	
178587 10 1	CITY OFFICE REIT ORD.	C.	06/28/2019.	GOLDMAN.	170.000	2,038	XXX	
178867 10 7	CIVISTA BANCSHARES ORD.		12/16/2019.	ITG INC.	70.000	1,621	XXX	
18539C 10 5	CLEARWAY ENERGY CL A ORD.		06/28/2019.	GOLDMAN.	150.000	2,426	XXX	
18914U 10 0	CLOUDERA ORD.		01/04/2019.	ITG INC.	378.450	6,499	XXX	
191098 10 2	COCA COLA CONSOLIDATED ORD.		03/19/2019.	ITG INC.	20.000	5,181	XXX	
191216 10 0	COCA-COLA ORD.		03/19/2019.	ITG INC.	1,400.000	63,672	XXX	
192005 10 6	CODEXIS ORD.		06/28/2019.	GOLDMAN.	230.000	4,238	XXX	
192108 50 4	COEUR MINING ORD.		06/28/2019.	GOLDMAN.	870.000	3,775	XXX	
19249H 10 3	COHERUS BIOSCIENCES ORD.		04/22/2019.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	220.000	3,213	XXX	
192576 10 6	COHU ORD.		06/28/2019.	GOLDMAN.	180.000	2,777	XXX	
194162 10 3	COLGATE PALMOLIVE ORD.		03/19/2019.	ITG INC.	530.000	34,847	XXX	
19459J 10 4	COLLEGIUM PHARMACEUTICAL ORD.		08/14/2019.	ITG INC.	140.000	1,586	XXX	
199333 10 5	COLUMBUS MCKINNON ORD.		08/14/2019.	ITG INC.	100.000	3,282	XXX	
20030N 10 1	COMCAST CL A ORD.		04/22/2019.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	3,090.000	129,608	XXX	
20369C 10 6	COMMUNITY HEALTHCARE TRUST ORD.		06/28/2019.	GOLDMAN.	80.000	3,152	XXX	
204149 10 8	COMMUNITY TRUST BANCORP ORD.		07/01/2019.	GOLDMAN.	70.000	2,960	XXX	
205826 20 9	COMTECH TELECOMMUNICATIONS ORD.		06/28/2019.	GOLDMAN.	110.000	3,091	XXX	
20786W 10 7	CONNECTONE BANCORP ORD.		06/28/2019.	GOLDMAN.	150.000	3,398	XXX	
20854L 10 8	CONSOL ENERGY ORD.		06/28/2019.	GOLDMAN.	120.000	3,192	XXX	
209115 10 4	CONSOLIDATED EDISON ORD.		03/19/2019.	ITG INC.	500.000	41,815	XXX	
21241B 10 0	CONTURA ENERGY ORD.		06/28/2019.	GOLDMAN.	90.000	4,670	XXX	
21870U 50 2	CORENERGY INFRASTRUCTURE REIT ORD.		06/28/2019.	GOLDMAN.	60.000	2,379	XXX	
22052L 10 4	CORTEVA ORD.		06/28/2019.	VARIOUS.	3,215.333	104,642	XXX	
222070 20 3	COTY CL A ORD.		12/11/2019.	CORPORATE ACTION.	7.000	86	XXX	
222795 50 2	COUSINS PROPERTIES REIT ORD.		06/17/2019.	ITG INC.	171.350	5,732	XXX	
22304C 10 0	COVETRUS ORD.		02/07/2019.	VARIOUS.	246.000	10,535	XXX	
223622 60 6	COWEN CL A ORD.		06/28/2019.	GOLDMAN.	130.000	2,234	XXX	
227483 10 4	CROSS COUNTRY HEALTHCARE ORD.		12/16/2019.	ITG INC.	150.000	1,713	XXX	
22822V 10 1	CROWN CASTLE INTERNATIONAL REIT ORD.		03/19/2019.	ITG INC.	250.000	31,065	XXX	
228903 10 0	CRYOLIFE ORD.		04/22/2019.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	160.000	4,467	XXX	
229050 30 7	CRYOPORT ORD.		08/14/2019.	ITG INC.	120.000	2,808	XXX	
23204G 10 0	CUSTOMERS BANCORP ORD.		06/28/2019.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	130.000	2,730	XXX	
232109 10 8	CUTERA ORD.		08/14/2019.	ITG INC.	60.000	1,855	XXX	
23255M 10 5	CYCLERION THERAPEUTICS ORD.		04/02/2019.	ITG INC.	56.000	1,602	XXX	
23282W 60 5	CYTOKINETICS ORD.		06/28/2019.	GOLDMAN.	240.000	2,699	XXX	
23284F 10 5	CYTOMX THERAPEUTICS ORD.		06/28/2019.	GOLDMAN.	200.000	2,243	XXX	
23291C 10 3	DMC GLOBAL ORD.		04/22/2019.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	70.000	4,744	XXX	
233377 40 7	DXP ENTERPRISES ORD.		04/22/2019.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	70.000	3,066	XXX	
23355L 10 6	DXC TECHNOLOGY ORD.		12/16/2019.	ITG INC.	1,140.000	42,647	XXX	
24869P 10 4	DENNYS ORD.		08/14/2019.	ITG INC.	250.000	5,607	XXX	
24983L 10 4	DERMIRA ORD.		12/16/2019.	ITG INC.	205.000	2,673	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
25264R 20 7	DIAMOND HILL INVESTMENT GRP CL A ORD		12/16/2019	ITG INC	15.000	2,121	XXX	
253031 10 8	DICERNA PHARMACEUTICALS ORD		04/22/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	230.000	3,183	XXX	
253651 10 3	DIEBOLD NIXDORF ORD		04/22/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	330.000	4,257	XXX	
253798 10 2	DIGI INTERNATIONAL ORD		12/16/2019	ITG INC	125.000	2,215	XXX	
25381B 10 1	DIGIMARC ORD		12/16/2019	ITG INC	55.000	1,895	XXX	
253922 10 8	DIME COMMUNITY BANCSHARES ORD		08/14/2019	ITG INC	140.000	2,815	XXX	
25400W 10 2	DIGITAL TURBINE ORD		08/14/2019	ITG INC	330.000	2,092	XXX	
254687 10 6	WALT DISNEY ORD		03/20/2019	VARIOUS	1,876.813	206,346	XXX	
25470M 10 9	DISH NETWORK CL A ORD		12/03/2019	VARIOUS	98.047	3,399	XXX	
256163 10 6	DOCUSIGN ORD		03/19/2019	ITG INC	190.000	10,716	XXX	
25746U 10 9	DOMINION ENERGY ORD		01/02/2019	ITG INC	381.330	21,358	XXX	
25754A 20 1	DOMINOS PIZZA ORD		08/14/2019	ITG INC	165.000	38,991	XXX	
257554 10 5	DOMO CL B ORD		12/16/2019	ITG INC	80.000	1,831	XXX	
25787G 10 0	DONNELLEY FINANCIAL SOLTN ORD		06/28/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	140.000	1,868	XXX	
25960R 10 5	DOUGLAS DYNAMICS ORD		08/14/2019	ITG INC	95.000	4,041	XXX	
260557 10 3	DOW ORD		04/02/2019	VARIOUS	2,845.333	155,029	XXX	
26210C 10 4	DROPBOX CL A ORD		10/15/2019	ITG INC	920.000	17,944	XXX	
264147 10 9	DUCOMMUN ORD		12/16/2019	ITG INC	50.000	2,517	XXX	
26614N 10 2	DUPONT DE NEMOURS ORD		06/03/2019	VARIOUS	2,845.333	224,402	XXX	
268158 20 1	DYNAVAX TECHNOLOGIES ORD		10/15/2019	ITG INC	360.000	1,516	XXX	
26817Q 88 6	DYNEX CAPITAL REIT ORD		12/16/2019	ITG INC	105.000	1,783	XXX	
26875P 10 1	EOG RESOURCES ORD		12/16/2019	ITG INC	800.000	62,248	XXX	
26927E 10 4	EVO PAYMENTS CL A ORD		06/28/2019	GOLDMAN	140.000	4,413	XXX	
27616P 10 3	EASTERLY GOVERNMENT PROPERTIES ORD		06/28/2019	GOLDMAN	300.000	5,432	XXX	
27875T 10 1	ECHO GLOBAL LOGISTICS ORD		06/28/2019	GOLDMAN	120.000	2,504	XXX	
278768 10 6	ECHOSTAR CL A ORD		09/11/2019	ITG INC	200.000	7,205	XXX	
28238P 10 9	EHEALTH ORD		03/19/2019	ITG INC	90.000	5,131	XXX	
28414H 10 3	ELANCO ANIMAL HEALTH ORD		04/22/2019	VARIOUS	1,428.158	40,842	XXX	
28852N 10 9	ELLINGTON FINANCIAL ORD		06/28/2019	GOLDMAN	120.000	2,156	XXX	
29250N 10 5	ENBRIDGE ORD	C	10/10/2019	RBC CAPITAL MARKETS	3,300.000	117,862	XXX	
292554 10 2	ENCORE CAPITAL GROUP ORD		06/28/2019	GOLDMAN	140.000	4,741	XXX	
292562 10 5	ENCORE WIRE ORD		03/19/2019	ITG INC	80.000	4,765	XXX	
29336T 10 0	ENLINK MIDSTREAM COM UNT		12/18/2019	VARIOUS	106,500.000	973,717	XXX	
293389 10 2	ENNIS ORD		08/14/2019	ITG INC	105.000	2,072	XXX	
29355A 10 7	ENPHASE ENERGY ORD		06/28/2019	GOLDMAN	400.000	7,290	XXX	
29357K 10 3	ENOVA INTERNATIONAL ORD		06/28/2019	GOLDMAN	150.000	3,457	XXX	
29358P 10 1	ENSIGN GROUP ORD		10/01/2019	ITG INC	200.000	6,988	XXX	
293639 10 0	ENTERCOM COMMUNICATIONS CL A ORD		10/15/2019	ITG INC	535.000	1,782	XXX	
293712 10 5	ENTERPRISE FINANCIAL SERVICES ORD		06/28/2019	GOLDMAN	110.000	4,575	XXX	
293792 10 7	ENTERPRISE PRODUCTS PARTNERS UNT		09/20/2019	Citigroup Global Markets Inc. NY	21,700.000	632,933	XXX	
294268 10 7	EPLUS ORD		08/14/2019	ITG INC	55.000	4,281	XXX	
29428V 10 4	EPIZYME ORD		04/22/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	260.000	3,288	XXX	
29460X 10 9	EQUITY BANCSHARES CL A ORD		12/16/2019	ITG INC	65.000	2,009	XXX	
29664W 10 5	ESPERION THERAPEUTICS ORD		04/22/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	90.000	3,752	XXX	
29670E 10 7	ESSENTIAL PROPERTIES REALTY TRUS ORD		06/28/2019	GOLDMAN	220.000	4,408	XXX	
29975E 10 9	EVENTBRITE CL A ORD		06/28/2019	GOLDMAN	160.000	2,591	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
30034T 10 3	EVERI HOLDINGS ORD		06/28/2019	GOLDMAN	290.000	3,459	XXX	
30063P 10 5	EXACT SCIENCES ORD		11/08/2019	VARIOUS	40.539	3,391	XXX	
30212P 30 3	EXPEDIA GROUP ORD		07/26/2019	ITG INC	75.600	9,049	XXX	
30219E 10 3	EXPRESS ORD		12/16/2019	ITG INC	285.000	1,439	XXX	
30226D 10 6	EXTREME NETWORKS ORD		04/22/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	490.000	3,810	XXX	
302301 10 6	EZCORP CL A NV ORD		06/28/2019	GOLDMAN	220.000	2,083	XXX	
30231G 10 2	EXXON MOBIL ORD		10/15/2019	ITG INC	4,060.000	292,238	XXX	
302491 30 3	FMC ORD		03/01/2019	ITG INC	550.000	41,466	XXX	
30303M 10 2	FACEBOOK CL A ORD		03/19/2019	ITG INC	190.000	30,743	XXX	
309627 10 7	FARMERS NATIONAL BANC ORD		12/16/2019	ITG INC	115.000	1,862	XXX	
311642 10 2	FARO TECHNOLOGIES ORD		04/22/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	80.000	4,485	XXX	
31189P 10 2	FATE THERAPEUTICS ORD		04/22/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	260.000	4,254	XXX	
313148 30 6	FEDERAL AGRICULTUR MORTGAGE CL C ORD		07/01/2019	GOLDMAN	40.000	2,906	XXX	
31620M 10 6	FIDELITY NATIONAL INFORMATN SVCS ORD		08/01/2019	VARIOUS	969.563	33,529	XXX	
316773 10 0	FIFTH THIRD BANCORP ORD		03/22/2019	VARIOUS	478.500	13,609	XXX	
317585 40 4	FINANCIAL INSTITUTIONS ORD		08/14/2019	ITG INC	65.000	1,882	XXX	
318910 10 6	FIRST BANCORP ORD		04/22/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	130.000	4,693	XXX	
318916 10 3	FIRST BANCSHARES ORD		06/28/2019	GOLDMAN	80.000	2,427	XXX	
31983A 10 3	FIRST COMMUNITY BANKSHARES ORD		06/28/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	70.000	2,363	XXX	
32006W 10 6	FIRST DEFIANCE FINANCIAL ORD		06/28/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	90.000	2,571	XXX	
320218 10 0	FIRST FINANCIAL CORPORTN INDIANA ORD		08/14/2019	ITG INC	55.000	2,244	XXX	
32026V 10 4	FIRST FOUNDATION ORD		06/28/2019	GOLDMAN	170.000	2,284	XXX	
320734 10 6	FIRST OF LONG ISLAND ORD		06/28/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	110.000	2,209	XXX	
320866 10 6	FIRST MID BANCSHARES ORD		12/16/2019	ITG INC	65.000	2,341	XXX	
337738 10 8	FISERV ORD		07/29/2019	ITG INC	669.630	52,598	XXX	
33812L 10 2	FITBIT CL A ORD		03/19/2019	ITG INC	880.000	5,210	XXX	
33938J 10 6	FLEXION THERAPEUTICS ORD		08/14/2019	ITG INC	140.000	1,532	XXX	
34385P 10 8	FLUIDIGM ORD		06/28/2019	GOLDMAN	300.000	3,695	XXX	
343873 10 5	FLUSHING FINANCIAL ORD		08/14/2019	ITG INC	115.000	2,223	XXX	
34553D 10 1	FORESCOUT TECHNOLOGIES ORD		03/19/2019	ITG INC	120.000	5,365	XXX	
346375 10 8	FORMFACTOR ORD		04/22/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	320.000	5,863	XXX	
34983P 10 4	FORTY SEVEN ORD		12/16/2019	ITG INC	100.000	3,572	XXX	
34988V 10 6	FOSSIL GROUP ORD		10/15/2019	ITG INC	205.000	2,251	XXX	
35137L 10 5	FOX CL A ORD		03/19/2019	CORPORATE ACTION	1,223.333	49,349	XXX	
35137L 20 4	FOX CL B ORD		03/19/2019	CORPORATE ACTION	656.667	25,971	XXX	
35352P 10 4	FRANKLIN FINANCIAL NETWORK ORD		12/16/2019	ITG INC	60.000	2,082	XXX	
35471R 10 6	FRANKLIN STREET PROPERTIES REIT ORD		06/28/2019	GOLDMAN	450.000	3,320	XXX	
358039 10 5	FRESHPET ORD		04/22/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	120.000	5,022	XXX	
35904G 10 7	FRONT YARD RESIDENTIAL ORD		06/28/2019	GOLDMAN	220.000	2,688	XXX	
3621LQ 10 9	G1 THERAPEUTICS ORD		06/28/2019	GOLDMAN	150.000	4,598	XXX	
36251C 10 3	GMS ORD		06/28/2019	GOLDMAN	140.000	3,080	XXX	
369604 10 3	GENERAL ELECTRIC ORD		03/19/2019	ITG INC	34,270.000	440,585	XXX	
371532 10 2	GENESCO ORD		08/14/2019	ITG INC	75.000	2,422	XXX	
373865 10 4	GERMAN AMERICAN BANCORP ORD		06/28/2019	GOLDMAN	100.000	3,011	XXX	
374297 10 9	GETTY REALTY REIT ORD		06/28/2019	GOLDMAN	150.000	4,613	XXX	
376536 10 8	GLADSTONE COMMERCIAL REIT ORD		06/28/2019	GOLDMAN	130.000	2,758	XXX	

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
377316 10 4	GLATFELTER ORD		10/15/2019	ITG INC	190.000	2,781	XXX	
37940X 10 2	GLOBAL PAYMENTS ORD		09/17/2019	VARIOUS	583.272	67,804	XXX	
379890 10 6	GLU MOBILE ORD		04/22/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	480.000	5,189	XXX	
38068T 10 5	GOLD RESOURCE ORD		12/16/2019	ITG INC	265.000	1,389	XXX	
38268T 10 3	GOPRO CL A ORD		06/28/2019	GOLDMAN	530.000	2,893	XXX	
38341P 10 2	GOSSAMER BIO ORD		12/16/2019	ITG INC	190.000	3,042	XXX	
38741L 10 7	GRANITE POINT MORTGAGE TRUST ORD		06/28/2019	GOLDMAN	230.000	4,413	XXX	
390607 10 9	GREAT LAKES DREDGE AND DOCK ORD		06/28/2019	GOLDMAN	260.000	2,870	XXX	
390905 10 7	GREAT SOUTHERN BANCORP ORD		06/28/2019	GOLDMAN	50.000	2,992	XXX	
393222 10 4	GREEN PLAINS ORD		10/15/2019	ITG INC	160.000	1,796	XXX	
398433 10 2	GRIFFON ORD		06/28/2019	GOLDMAN	160.000	2,707	XXX	
398905 10 9	GROUP 1 AUTOMOTIVE ORD		06/28/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	80.000	6,551	XXX	
40131M 10 9	GUARDANT HEALTH ORD		03/19/2019	ITG INC	50.000	4,494	XXX	
401617 10 5	GUESS ORD		03/19/2019	ITG INC	230.000	5,177	XXX	
404030 10 8	H AND E EQUIPMENT SERVICES ORD		04/22/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	140.000	4,124	XXX	
40412C 10 1	HCA HEALTHCARE ORD		10/15/2019	ITG INC	815.000	99,147	XXX	
407497 10 6	HAMILTON LANE CL A ORD		06/28/2019	GOLDMAN	100.000	5,705	XXX	
410495 20 4	HANMI FINANCIAL ORD		06/28/2019	GOLDMAN	130.000	2,894	XXX	
41068X 10 0	HANNON ARMSTRONG SUST INFR CAP ORD		03/19/2019	ITG INC	240.000	5,887	XXX	
413160 10 2	HARMONIC ORD		06/28/2019	GOLDMAN	370.000	2,053	XXX	
413875 10 5	L3HARRIS TECHNOLOGIES ORD		06/29/2019	VARIOUS	292.500	15,232	XXX	
419596 10 1	HAVERTY FURNITURE COMPANIES ORD		12/16/2019	ITG INC	75.000	1,574	XXX	
420261 10 9	HAWKINS ORD		12/16/2019	ITG INC	40.000	1,788	XXX	
420877 20 1	HAYNES INTERNATIONAL ORD		12/16/2019	ITG INC	50.000	1,825	XXX	
42222N 10 3	HEALTHSTREAM ORD		06/28/2019	GOLDMAN	110.000	2,844	XXX	
422819 10 2	HEIDRICK STRUGGLES INTERNATIONAL ORD		06/28/2019	GOLDMAN	90.000	2,697	XXX	
426927 10 9	HERITAGE COMMERCE ORD		06/28/2019	GOLDMAN	180.000	2,204	XXX	
42704L 10 4	HERC HOLDINGS ORD		06/28/2019	GOLDMAN	110.000	5,040	XXX	
427825 50 0	HERSHA HOSPITALITY CL A REIT ORD		06/28/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	150.000	2,481	XXX	
42805E 30 6	HESKA ORD		06/28/2019	GOLDMAN	30.000	2,554	XXX	
42806J 10 6	HERTZ GLOBAL HOLDINGS ORD		06/28/2019	GOLDMAN	440.000	7,021	XXX	
428567 10 1	HIBBETT SPORTS ORD		12/16/2019	ITG INC	75.000	1,961	XXX	
431571 10 8	HILLENBRAND ORD		11/21/2019	VARIOUS	43.524	1,329	XXX	
43300A 20 3	HILTON WORLDWIDE HOLDINGS ORD		03/19/2019	ITG INC	280.000	24,039	XXX	
43785V 10 2	HOMESTREET ORD		08/14/2019	ITG INC	105.000	2,727	XXX	
440407 10 4	HORIZON BANCORP ORD		06/28/2019	GOLDMAN	160.000	2,614	XXX	
44109J 10 6	HOSTESS BRANDS CL A ORD		04/22/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	420.000	5,566	XXX	
44157R 10 9	HOUGHTON MIFFLIN HARCOURT ORD		04/22/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	440.000	3,199	XXX	
447462 10 2	HURON CONSULTING GROUP ORD		06/28/2019	GOLDMAN	100.000	5,037	XXX	
449172 10 5	HYSTER YALE MATERIAL HANDLG CL A ORD		12/16/2019	ITG INC	40.000	2,537	XXX	
449253 10 3	IAA ORD		06/28/2019	VARIOUS	535.000	18,640	XXX	
45031U 10 1	ISTAR REIT ORD		06/28/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	270.000	3,353	XXX	
45253H 10 1	IMMUNOGEN ORD		08/14/2019	ITG INC	620.000	1,758	XXX	
45378A 10 6	INDEPENDENCE REALTY ORD		06/28/2019	GOLDMAN	390.000	4,511	XXX	
453838 60 9	INDEPENDENT BANK ORD		06/28/2019	GOLDMAN	90.000	1,961	XXX	
45667G 10 3	INFINERA ORD		04/22/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	640.000	3,035	XXX	
457030 10 4	INGLES MARKETS CL A ORD		08/14/2019	ITG INC	60.000	2,034	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
457730 10 9	INSPIRE MEDICAL SYSTEMS ORD		06/28/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	50.000	3,033	XXX	
45774N 10 8	INNOPHOS HOLDINGS ORD		06/28/2019	GOLDMAN	80.000	2,328	XXX	
45774W 10 8	INSTEEL INDUSTRIES ORD		12/16/2019	ITG INC	75.000	1,726	XXX	
45780R 10 1	INSTALLED BUILDING PRODUCTS ORD		08/14/2019	ITG INC	95.000	5,330	XXX	
45781D 10 1	INOVALON HOLDINGS CL A ORD		06/28/2019	GOLDMAN	290.000	4,207	XXX	
45781U 10 3	INSTRUCTURE ORD		03/19/2019	ITG INC	130.000	5,846	XXX	
45781V 10 1	INNOVATIVE INDUSTRIAL PPTY ORD		06/28/2019	GOLDMAN	30.000	3,706	XXX	
45826J 10 5	INTELLIA THERAPEUTICS ORD		06/28/2019	GOLDMAN	150.000	2,455	XXX	
458334 10 9	INTER PARFUMS ORD		03/19/2019	ITG INC	70.000	5,389	XXX	
46071F 10 3	INTERSECT ENT ORD		06/28/2019	GOLDMAN	130.000	2,958	XXX	
46116V 10 5	INTL FCSTONE ORD		06/28/2019	GOLDMAN	60.000	2,375	XXX	
46116X 10 1	INTRA CELLULAR THERAPIES ORD		04/22/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	190.000	2,411	XXX	
461730 50 9	INVESTORS REIT ORD		06/28/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	50.000	2,934	XXX	
46185L 10 3	INVITAE ORD		03/19/2019	ITG INC	290.000	7,131	XXX	
462260 10 0	IOVANCE BIOTHERAPEUTICS, INC		04/22/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	450.000	4,971	XXX	
46333X 10 8	IRONWOOD PHARMA CL A ORD		04/02/2019	ITG INC	560.000	8,226	XXX	
46571Y 10 7	I3 VERTICALS CL A ORD		12/16/2019	ITG INC	60.000	1,702	XXX	
476405 10 5	JERNIGAN CAPITAL ORD		12/16/2019	ITG INC	90.000	1,585	XXX	
48020Q 10 7	JONES LANG LASALLE ORD		07/01/2019	VARIOUS	24.080	3,398	XXX	
48238T 10 9	KAR AUCTION SERVICES ORD		06/28/2019	VARIOUS	535.000	11,346	XXX	
48273U 10 2	K12 ORD		03/19/2019	ITG INC	150.000	4,997	XXX	
48282T 10 4	KADANT ORD		06/28/2019	GOLDMAN	40.000	3,632	XXX	
48283N 10 6	KADMON ORD		10/15/2019	ITG INC	565.000	1,503	XXX	
48576U 10 6	KARYOPHARM THERAPEUTICS ORD		08/14/2019	ITG INC	245.000	2,103	XXX	
488152 20 8	KELLY SERVICES CL A ORD		06/28/2019	GOLDMAN	140.000	3,666	XXX	
488360 20 7	KEMET ORD		04/22/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	240.000	4,120	XXX	
493732 10 1	KFORCE ORD		06/28/2019	GOLDMAN	90.000	3,157	XXX	
494274 10 3	KIMBALL INTERNATIONAL CL B ORD		08/14/2019	ITG INC	150.000	2,538	XXX	
49428J 10 9	KIMBALL ELECTRONICS ORD		12/16/2019	ITG INC	105.000	1,884	XXX	
49456B 10 1	KINDER MORGAN CL P ORD		05/29/2019	VARIOUS	37,000.000	730,261	XXX	
49714P 10 8	KINSALE CAPITAL GROUP ORD		03/19/2019	ITG INC	80.000	5,475	XXX	
498904 20 0	KNOLL ORD		06/28/2019	GOLDMAN	200.000	4,595	XXX	
50015M 10 9	KODIAK SCIENCES ORD		12/16/2019	ITG INC	100.000	6,819	XXX	
50050N 10 3	KONTOOR BRANDS ORD		05/23/2019	VARIOUS	192.143	2,474	XXX	
50060P 10 6	KOPPERS HOLDINGS ORD		06/28/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	90.000	2,642	XXX	
50077B 20 7	KRATOS DEFENSE AND SECURITY SOLS ORD		03/19/2019	ITG INC	360.000	5,753	XXX	
50127T 10 9	KURA ONCOLOGY ORD		06/28/2019	GOLDMAN	120.000	2,362	XXX	
50187T 10 6	LGI HOMES ORD		04/22/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	80.000	5,446	XXX	
505743 10 4	LADDER CAPITAL CL A ORD		01/07/2019	Not Available	2.000	33	XXX	
511637 10 0	LAKELAND BANCORP ORD		06/28/2019	GOLDMAN	200.000	3,229	XXX	
511656 10 0	LAKELAND FINANCIAL ORD		04/22/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	110.000	5,104	XXX	
516544 10 3	LANTHEUS HOLDINGS ORD		04/22/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	160.000	3,827	XXX	
516806 10 6	LAREDO PETROLEUM ORD		12/16/2019	ITG INC	780.000	2,223	XXX	
518415 10 4	LATTICE SEMICONDUCTOR ORD		03/19/2019	ITG INC	480.000	6,178	XXX	
525558 20 1	LEMAITRE VASCULAR ORD		12/16/2019	ITG INC	65.000	2,320	XXX	
52603A 10 9	LENDINGCLUB ORD		04/22/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	1,370.000	4,395	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
531229 87 0	LIBERTY MEDIA FORMULA ONE SRS A ORD		04/22/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	110.000	4,022	XXX	
531229 88 8	LIBERTY MEDIA LIBERTY BRVS SRS C ORD		06/28/2019	GOLDMAN	150.000	4,194	XXX	
532457 10 8	ELI LILLY ORD		12/16/2019	ITG INC	1,445.000	177,186	XXX	
535555 10 6	LINDSAY ORD		08/14/2019	ITG INC	45.000	3,898	XXX	
53814L 10 8	LIVENT ORD		03/01/2019	ITG INC	514.416	6,384	XXX	
55003T 10 7	LUMBER LIQUIDATORS HOLDINGS ORD		12/16/2019	ITG INC	120.000	1,235	XXX	
55027E 10 2	LUMINEX ORD		06/28/2019	GOLDMAN	170.000	3,508	XXX	
550678 10 6	LUXFER HOLDINGS ORD	D	06/28/2019	GOLDMAN	110.000	2,697	XXX	
550819 10 6	LYDALL ORD		12/16/2019	ITG INC	70.000	1,417	XXX	
552074 70 0	WILLIAM LYON HOMES CL A ORD		06/28/2019	GOLDMAN	130.000	2,369	XXX	
55262C 10 0	MBIA ORD		04/22/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	370.000	3,479	XXX	
55303J 10 6	MGP INGREDIENTS ORD		12/16/2019	ITG INC	55.000	2,621	XXX	
55305B 10 1	M I HOMES ORD		06/28/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	110.000	3,139	XXX	
55336V 10 0	MPLX COM UNT		09/20/2019	Citigroup Global Markets Inc. NY	24,000.000	722,513	XXX	
553777 10 3	MTS SYSTEMS ORD		04/22/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	80.000	4,418	XXX	
55405W 10 4	MYR GROUP ORD		06/28/2019	GOLDMAN	60.000	2,240	XXX	
55405Y 10 0	MACOM TECHNOLOGY SOLUTIONS ORD		10/15/2019	ITG INC	200.000	4,360	XXX	
556099 10 9	MACROGENICS ORD		06/28/2019	GOLDMAN	200.000	3,393	XXX	
559080 10 6	MAGELLAN MIDSTREAM PARTNERS UNT		09/20/2019	RBC CAPITAL MARKETS	6,600.000	444,596	XXX	
56117J 10 0	MALIBU BOATS CL A ORD		10/15/2019	ITG INC	90.000	2,844	XXX	
563571 40 5	MANITOWOC ORD		08/14/2019	ITG INC	150.000	2,257	XXX	
566330 10 6	MARCUS ORD		08/14/2019	ITG INC	95.000	3,277	XXX	
57060D 10 8	MARKETAXESS HOLDINGS ORD		07/01/2019	ITG INC	(140.000)	(26,418)	XXX	
576690 10 1	MATERION ORD		04/22/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	80.000	4,710	XXX	
576853 10 5	MATRIX SERVICE ORD		06/28/2019	GOLDMAN	110.000	2,228	XXX	
57776J 10 0	MAXLINEAR ORD		03/19/2019	ITG INC	260.000	6,620	XXX	
58506Q 10 9	MEDPACE HOLDINGS ORD		08/14/2019	ITG INC	115.000	8,860	XXX	
58513U 10 1	THE MEET GROUP ORD		10/15/2019	ITG INC	320.000	1,437	XXX	
587376 10 4	MERCANTILE BANK ORD		06/28/2019	GOLDMAN	60.000	1,954	XXX	
589584 10 1	MERIDIAN BIOSCIENCE ORD		06/28/2019	GOLDMAN	170.000	2,019	XXX	
58958U 10 3	MERIDIAN BANCORP ORD		08/14/2019	ITG INC	205.000	3,605	XXX	
59064R 10 9	MESA LABORATORIES ORD		06/28/2019	GOLDMAN	10.000	2,443	XXX	
59100U 10 8	META FINANCIAL GROUP ORD		08/14/2019	ITG INC	155.000	4,483	XXX	
591520 20 0	METHODE ELECTRONICS ORD		08/14/2019	ITG INC	155.000	4,049	XXX	
594918 10 4	MICROSOFT ORD		04/22/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	1,850.000	228,817	XXX	
594972 40 8	MICROSTRATEGY CL A ORD		03/19/2019	ITG INC	30.000	4,432	XXX	
596680 10 8	MIDDLESEX WATER ORD		06/28/2019	GOLDMAN	60.000	3,554	XXX	
597742 10 5	MIDLAND STATES ORD		06/28/2019	GOLDMAN	90.000	2,404	XXX	
60468T 10 5	MIRATI THERAPEUTICS ORD		03/19/2019	ITG INC	80.000	5,838	XXX	
60739U 20 4	MOBILEIRON ORD		06/28/2019	GOLDMAN	400.000	2,479	XXX	
607525 10 2	MODEL N ORD		06/28/2019	GOLDMAN	130.000	2,534	XXX	
60770K 10 7	MODERNA ORD		10/15/2019	ITG INC	885.000	12,691	XXX	
607828 10 0	MODINE MANUFACTURING ORD		04/22/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	200.000	3,198	XXX	
60937P 10 6	MONGODB CL A ORD		10/15/2019	ITG INC	185.000	24,931	XXX	
609720 10 7	MONMOUTH REIT ORD		04/22/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	370.000	4,837	XXX	
620071 10 0	MOTORCAR PARTS OF AMERICA ORD		12/16/2019	ITG INC	80.000	1,780	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
62482R 10 7	MR COOPER GROUP ORD		08/14/2019	ITG INC	325.000	2,954	XXX	
628464 10 9	MYERS INDUSTRIES ORD		06/28/2019	GOLDMAN	150.000	2,890	XXX	
62914B 10 0	NIC ORD		04/22/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	270.000	4,545	XXX	
62945V 10 9	NV5 GLOBAL ORD		06/28/2019	GOLDMAN	40.000	3,255	XXX	
630077 10 5	NANOMETRICS ORD		06/28/2019	GOLDMAN	90.000	3,123	XXX	
63009R 10 9	NANOSTRING TECHNOLOGIES ORD		06/28/2019	GOLDMAN	140.000	4,248	XXX	
632307 10 4	NATERA ORD		08/14/2019	ITG INC	235.000	6,385	XXX	
633707 10 4	NATIONAL BANK HOLDINGS CL A ORD		06/28/2019	GOLDMAN	120.000	4,355	XXX	
635906 10 0	NATIONAL HEALTHCARE ORD		06/28/2019	GOLDMAN	50.000	4,057	XXX	
639050 10 3	NATUS MEDICAL ORD		06/28/2019	GOLDMAN	140.000	3,596	XXX	
64049M 20 9	NEOGENOMICS ORD		03/19/2019	ITG INC	330.000	6,501	XXX	
64110L 10 6	NETFLIX ORD		10/15/2019	ITG INC	425.000	124,430	XXX	
64111Q 10 4	NETGEAR ORD		01/02/2019	ITG INC	120.000	4,366	XXX	
64704V 10 6	NEW MEDIA INVESTMENT GROUP ORD		11/19/2019	VARIOUS	504.215	3,735	XXX	
648691 10 3	NEW SENIOR INVESTMENT GROUP ORD		06/28/2019	GOLDMAN	350.000	2,351	XXX	
649604 50 1	NEW YORK MORTGAGE REIT ORD		04/22/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	720.000	4,471	XXX	
651639 10 6	NEWMONT GOLDCORP ORD		10/15/2019	ITG INC	945.000	35,681	XXX	
651718 50 4	NEWPARK RSC ORD		06/28/2019	GOLDMAN	370.000	2,745	XXX	
65290C 10 5	NEXTIER OILFIELD SOLUTIONS ORD		10/31/2019	ITG INC	419.874	5,775	XXX	
65339F 10 1	NEXTERA ENERGY ORD		12/16/2019	ITG INC	680.000	151,193	XXX	
65341D 10 2	NEXPOINT RESIDENTIAL ORD		06/28/2019	GOLDMAN	70.000	2,897	XXX	
65343C 10 2	NEXTGEN HEALTHCARE ORD		06/28/2019	GOLDMAN	230.000	4,576	XXX	
65406E 10 2	NICOLET BANKSHARES ORD		12/16/2019	ITG INC	35.000	2,598	XXX	
65487K 10 0	NLIGHT ORD		06/28/2019	GOLDMAN	130.000	2,495	XXX	
665531 10 9	NORTHERN OIL AND GAS ORD		06/28/2019	GOLDMAN	1,180.000	2,277	XXX	
66611T 10 8	NORTHFIELD BANCORP ORD		08/14/2019	ITG INC	185.000	2,825	XXX	
66987E 20 6	NOVAGOLD RESOURCES ORD	C	06/28/2019	GOLDMAN	980.000	5,790	XXX	
67020Y 10 0	NUANCE COMMUNICATIONS ORD		10/02/2019	ITG INC	1,150.000	17,042	XXX	
67066G 10 4	NVIDIA ORD		08/14/2019	ITG INC	495.000	74,359	XXX	
67103X 10 2	OFG BANCORP ORD		06/28/2019	GOLDMAN	210.000	4,990	XXX	
671044 10 5	OSI SYSTEMS ORD		03/19/2019	ITG INC	70.000	6,131	XXX	
674599 10 5	OCCIDENTAL PETROLEUM ORD		10/15/2019	VARIOUS	2,078.206	88,742	XXX	
67623C 10 9	OFFICE PROPERTIES INCOME TRUST C ORD		01/02/2019	ITG INC	91.000	7,298	XXX	
682129 10 1	OMNOVA SOLUTIONS ORD		08/14/2019	ITG INC	185.000	1,858	XXX	
682143 10 2	OMEROS ORD		04/22/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	190.000	3,553	XXX	
682680 10 3	ONEOK ORD		07/01/2019	RBC CAPITAL MARKETS	3,400.000	237,307	XXX	
683344 10 5	NANOMETRICS ORD		10/28/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	104.546	3,592	XXX	
68375N 10 3	OPKO HEALTH ORD		10/15/2019	ITG INC	1,535.000	3,170	XXX	
68404L 10 2	OPTION CARE HEALTH ORD		08/14/2019	ITG INC	525.000	1,552	XXX	
68554V 10 8	ORASURE TECHNOLOGIES ORD		06/28/2019	GOLDMAN	260.000	2,412	XXX	
68555P 10 0	ORBCOMM ORD		06/28/2019	GOLDMAN	310.000	2,247	XXX	
68571X 10 3	ORCHID ISLAND CAPITAL ORD		10/15/2019	ITG INC	270.000	1,596	XXX	
68621T 10 2	ORIGIN BANCORP ORD		06/28/2019	GOLDMAN	80.000	2,639	XXX	
68752M 10 8	ORTHOFIX MEDICAL ORD		06/28/2019	GOLDMAN	70.000	3,701	XXX	
690732 10 2	OWENS & MINOR ORD		08/14/2019	ITG INC	260.000	1,227	XXX	
693282 10 5	PDF SOLUTIONS ORD		12/16/2019	ITG INC	120.000	1,928	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
69329Y 10 4	PDL BIOPHARMA ORD		12/16/2019	ITG INC	490.000	1,622	XXX	
69336V 10 1	PGT INNOVATIONS ORD		06/28/2019	GOLDMAN	240.000	4,012	XXX	
69343T 10 7	PJT PARTNERS CL A ORD		06/28/2019	GOLDMAN	90.000	3,646	XXX	
69404D 10 8	PACIFIC BIOSCIENCES OF CALIFRNIA ORD		04/22/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	580.000	4,256	XXX	
698813 10 2	PAPA JOHNS INTERNATIONAL ORD		10/15/2019	ITG INC	95.000	5,041	XXX	
69888T 20 7	PAR PACIFIC HOLDINGS ORD		06/28/2019	GOLDMAN	140.000	2,872	XXX	
700517 10 5	PARK HOTELS RESORTS ORD		09/10/2019	VARIOUS	144.440	3,758	XXX	
704699 10 7	PEAPACK GLADSTONE FINANCIAL ORD		06/28/2019	GOLDMAN	80.000	2,249	XXX	
70805E 10 9	THE PENNANT GROUP, INC		10/01/2019	ITG INC	100.000	1,014	XXX	
708160 10 6	JC PENNEY ORD		06/28/2019	GOLDMAN	1,350.000	1,539	XXX	
70931T 10 3	PENNYMAC MORTGAGE INVEST REIT ORD		03/19/2019	ITG INC	240.000	4,944	XXX	
709789 10 1	PEOPLE BANCORP ORD		06/28/2019	GOLDMAN	70.000	2,258	XXX	
712704 10 5	PEOPLES UNITED FINANCIAL ORD		11/01/2019	ITG INC	192.500	2,747	XXX	
713448 10 8	PEPSICO ORD		04/22/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	310.000	39,079	XXX	
71375U 10 1	PERFICIENT ORD		06/28/2019	GOLDMAN	130.000	4,461	XXX	
716382 10 6	PETMED EXPRESS ORD		12/16/2019	ITG INC	80.000	1,810	XXX	
71639T 10 6	PETIQ CL A ORD		06/28/2019	GOLDMAN	80.000	2,636	XXX	
71742Q 10 6	PHIBRO ANIMAL HEALTH CL A ORD		06/28/2019	GOLDMAN	80.000	2,541	XXX	
718172 10 9	PHILIP MORRIS INTERNATIONAL ORD		08/14/2019	ITG INC	890.000	74,360	XXX	
719405 10 2	PHOTRONICS ORD		06/28/2019	GOLDMAN	270.000	2,213	XXX	
724078 10 0	PIPER JAFFRAY ORD		04/22/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	60.000	4,549	XXX	
726503 10 5	PLAINS ALL AMERICAN PIPELINE UNT		12/19/2019	WELLS FARGO SECURITIES	39,700.000	878,042	XXX	
72651A 20 7	PLAINS GP HOLDINGS CL A ORD		12/18/2019	WELLS FARGO SECURITIES	26,400.000	570,079	XXX	
72919P 20 2	PLUG POWER ORD		08/14/2019	ITG INC	980.000	1,980	XXX	
72941B 10 6	PLURALSIGHT CL A ORD		03/19/2019	ITG INC	220.000	6,813	XXX	
740367 40 4	PREFERRED BANK ORD		06/28/2019	GOLDMAN	50.000	2,362	XXX	
74039L 10 3	PREFERRED APARTMENT COMM REIT ORD		06/28/2019	GOLDMAN	180.000	2,690	XXX	
74164F 10 3	PRIMORIS SERVICES ORD		06/28/2019	GOLDMAN	180.000	3,766	XXX	
74165N 10 5	PRIMO WATER ORD		12/16/2019	ITG INC	150.000	1,560	XXX	
743187 10 6	PROGENICS PHARMACEUTICALS ORD		06/28/2019	GOLDMAN	360.000	2,221	XXX	
74346Y 10 3	PROS HOLDINGS ORD		03/19/2019	ITG INC	140.000	5,913	XXX	
743606 10 5	PROSPERITY BANCSHARES ORD		11/01/2019	VARIOUS	100.320	7,145	XXX	
743815 10 2	PROVIDENCE SERVICE ORD		06/28/2019	GOLDMAN	40.000	2,293	XXX	
744320 10 2	PRUDENTIAL FINANCIAL ORD		10/15/2019	ITG INC	1,705.000	153,765	XXX	
74727A 10 4	QCR HOLDINGS ORD		06/28/2019	GOLDMAN	60.000	2,092	XXX	
747619 10 4	QUANEX BUILDING PRODUCTS ORD		06/28/2019	GOLDMAN	140.000	2,644	XXX	
74874Q 10 0	QUINSTREET ORD		06/28/2019	GOLDMAN	190.000	3,011	XXX	
749119 10 3	QUOTIENT TECHNOLOGY ORD		06/28/2019	GOLDMAN	330.000	3,543	XXX	
74933V 10 8	RA PHARMACEUTICALS ORD		06/28/2019	GOLDMAN	130.000	3,908	XXX	
749397 10 5	R1 RCM ORD		04/22/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	430.000	4,189	XXX	
74967R 10 6	RMR GROUP CL A ORD		08/14/2019	ITG INC	60.000	2,613	XXX	
74971D 10 1	RPT REALTY ORD		06/28/2019	GOLDMAN	330.000	3,995	XXX	
750469 20 7	RADIUS HEALTH ORD		06/28/2019	GOLDMAN	190.000	4,627	XXX	
750491 10 2	RADNET ORD		06/28/2019	GOLDMAN	170.000	2,344	XXX	
750917 10 6	RAMBUS ORD		04/22/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	450.000	5,341	XXX	
75524W 10 8	RE MAX HOLDINGS CL A ORD		06/28/2019	GOLDMAN	70.000	2,153	XXX	
75689M 10 1	RED ROBIN GOURMET BURGERS ORD		06/28/2019	GOLDMAN	50.000	1,528	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
75972A 30 1	RENEWABLE ENERGY GROUP ORD		06/28/2019	GOLDMAN	150.000	2,378	XXX	
76009N 10 0	RENT-A-CENTER ORD		06/28/2019	GOLDMAN	200.000	5,325	XXX	
76122Q 10 5	RESOURCES CONNECTION ORD		06/28/2019	GOLDMAN	130.000	2,081	XXX	
761299 10 6	RETROPHIN ORD		04/22/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	170.000	3,417	XXX	
761330 10 9	REVANCE THERAPEUTICS ORD		06/28/2019	GOLDMAN	180.000	2,334	XXX	
766559 60 3	RIGEL PHARMACEUTICALS ORD		12/16/2019	ITG INC	725.000	1,588	XXX	
767754 87 2	RITE AID ORD		10/15/2019	ITG INC	230.000	2,132	XXX	
77313F 10 6	ROCKET PHARMACEUTICALS ORD		12/16/2019	ITG INC	125.000	3,005	XXX	
77543R 10 2	ROKU CL A ORD		10/15/2019	ITG INC	195.000	25,693	XXX	
778296 10 3	ROSS STORES ORD		10/15/2019	ITG INC	950.000	106,578	XXX	
78112V 10 2	THE RUBICON PROJECT ORD		08/14/2019	ITG INC	205.000	1,962	XXX	
781846 20 9	RUSH ENTERPRISES CL A ORD		03/19/2019	ITG INC	130.000	5,442	XXX	
783332 10 9	RUTHS HOSPITALITY GROUP ORD		06/28/2019	GOLDMAN	120.000	2,725	XXX	
784305 10 4	SJW GROUP ORD		03/19/2019	ITG INC	100.000	6,250	XXX	
78469C 10 3	SP PLUS ORD		06/28/2019	GOLDMAN	90.000	2,873	XXX	
78489X 10 3	SVMK ORD		10/15/2019	ITG INC	365.000	6,669	XXX	
79466L 30 2	SALESFORCE.COM ORD		08/01/2019	ITG INC	308.840	28,384	XXX	
800422 10 7	JOHN B SANFILIPPO AND SON ORD		06/28/2019	GOLDMAN	30.000	2,390	XXX	
806037 10 7	SCANSOURCE ORD		06/28/2019	GOLDMAN	110.000	3,581	XXX	
806407 10 2	HENRY SCHEIN ORD		02/07/2019	VARIOUS	615.000	38,218	XXX	
806857 10 8	SCHLUMBERGER ORD		12/16/2019	ITG INC	1,675.000	66,112	XXX	
806882 10 6	SCHNITZER STEEL INDUSTRIES CL A ORD		06/28/2019	GOLDMAN	100.000	2,616	XXX	
807066 10 5	SCHOLASTIC ORD		08/14/2019	ITG INC	120.000	3,966	XXX	
808513 10 5	CHARLES SCHWAB ORD		10/15/2019	ITG INC	4,435.000	176,454	XXX	
808541 10 6	SCHWEITZER MAUD ORD		08/14/2019	ITG INC	130.000	4,433	XXX	
80874P 10 9	SCIENTIFIC GAMES ORD		03/19/2019	ITG INC	220.000	4,996	XXX	
811054 40 2	EW SCRIPPS CL A ORD		10/15/2019	ITG INC	235.000	3,121	XXX	
811904 10 1	SEACOR HOLDINGS ORD		06/28/2019	GOLDMAN	70.000	3,325	XXX	
81617J 30 1	SELECT ENERGY SERVICES CL A ORD		06/28/2019	GOLDMAN	250.000	2,902	XXX	
82620P 10 2	SIERRA BANCORP ORD		12/16/2019	ITG INC	60.000	1,738	XXX	
82900L 10 2	SIMPLY GOOD FOODS ORD		03/19/2019	ITG INC	260.000	5,226	XXX	
82968B 10 3	SIRIUS XM HOLDINGS ORD		02/01/2019	ITG INC	1,468.800	9,170	XXX	
830830 10 5	SKYLINE CHAMPION ORD		06/28/2019	GOLDMAN	210.000	5,748	XXX	
83125X 10 3	SLEEP NUMBER ORD		03/19/2019	ITG INC	140.000	6,656	XXX	
83200N 10 3	SMARTSHEET CL A ORD		06/28/2019	JP MORGAN SECURITIES INC	360.000	17,423	XXX	
83418M 10 3	SOLARIS OILFIELD INFRASTRUC CL A ORD		06/28/2019	GOLDMAN	130.000	1,947	XXX	
83545G 10 2	SONIC AUTOMOTIVE CL A ORD		07/01/2019	GOLDMAN	100.000	2,334	XXX	
83570H 10 8	SONOS ORD		10/15/2019	ITG INC	300.000	4,073	XXX	
83587F 20 2	SORRENTO THERAPEUTICS ORD		06/28/2019	GOLDMAN	500.000	1,335	XXX	
84470P 10 9	SOUTHSIDE BANCSHARES ORD		04/22/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	140.000	4,687	XXX	
846819 10 0	SPARTAN MOTORS ORD		10/15/2019	ITG INC	145.000	2,134	XXX	
847215 10 0	SPARTANNASH ORD		10/15/2019	ITG INC	150.000	1,889	XXX	
84790A 10 5	SPECTRUM BRANDS HOLDINGS ORD		09/27/2019	CORPORATE ACTION	30.500	1,605	XXX	
84861U 10 5	SPIRIT MTA REIT ORD		06/28/2019	GOLDMAN	180.000	1,501	XXX	
853666 10 5	STANDARD MOTOR ORD		06/28/2019	GOLDMAN	80.000	3,626	XXX	
85858C 10 7	STEMLINE THERAPEUTICS ORD		06/28/2019	GOLDMAN	170.000	2,604	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
859241 10 1	STERLING CONSTRUCTION ORD		10/15/2019	ITG INC	110.000	1,743	XXX	
860372 10 1	STEWART INFO SVC ORD		06/28/2019	GOLDMAN	90.000	3,643	XXX	
860897 10 7	STITCH FIX CL A ORD		06/28/2019	GOLDMAN	170.000	5,437	XXX	
861025 10 4	STOCK YARDS BANCORP ORD		06/28/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	80.000	2,892	XXX	
86183P 10 2	STONERIDGE ORD		06/28/2019	GOLDMAN	110.000	3,470	XXX	
864159 10 8	STURM RUGER ORD		06/28/2019	GOLDMAN	70.000	3,813	XXX	
86722A 10 3	SUNCOKE ENERGY ORD		06/28/2019	GOLDMAN	270.000	2,397	XXX	
868873 10 0	SURMODICS ORD		06/28/2019	GOLDMAN	60.000	2,590	XXX	
87105L 10 4	SWITCH CL A ORD		06/28/2019	JP MORGAN SECURITIES INC	250.000	3,272	XXX	
871237 10 3	SYKES ENTERPRISES ORD		04/22/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	160.000	4,372	XXX	
87161C 50 1	SYNOVUS FINANCIAL ORD		01/01/2019	ITG INC	189.900	8,464	XXX	
87167A 10 3	SYNTHORX ORD		12/16/2019	ITG INC	40.000	2,710	XXX	
872307 10 3	TCF FINANCIAL ORD		08/01/2019	ITG INC	335.346	16,038	XXX	
87266J 10 4	TPI COMPOSITES ORD		10/15/2019	ITG INC	120.000	2,272	XXX	
87266M 10 7	TPG RE FINANCE TRUST ORD		06/28/2019	GOLDMAN	210.000	4,050	XXX	
87357P 10 0	TACTILE SYSTEMS TECHNOLOGY ORD		04/22/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	70.000	3,425	XXX	
87612G 10 1	TARGA RESOURCES ORD		07/01/2019	VARIOUS	16,200.000	632,808	XXX	
87807B 10 7	TC ENERGY ORD	A	10/10/2019	RBC CAPITAL MARKETS	2,300.000	117,557	XXX	
878155 10 0	TEAM ORD		08/14/2019	ITG INC	125.000	2,106	XXX	
87874R 10 0	TECHTARGET ORD		08/14/2019	ITG INC	95.000	2,160	XXX	
88160R 10 1	TESLA ORD		10/15/2019	ITG INC	175.000	45,212	XXX	
88322Q 10 8	TG THERAPEUTICS ORD		06/28/2019	GOLDMAN	330.000	2,854	XXX	
88338N 10 7	THERAPEUTICSMD ORD		04/22/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	780.000	3,321	XXX	
88362T 10 3	THERMON GROUP HOLDINGS ORD		06/28/2019	GOLDMAN	130.000	3,334	XXX	
88642R 10 9	TIDEWATER ORD		10/15/2019	ITG INC	165.000	2,558	XXX	
88870R 10 2	TIVITY HEALTH ORD		03/08/2019	VARIOUS	23.551	457	XXX	
890110 10 9	TOMPKINS FINANCIAL ORD		06/28/2019	GOLDMAN	60.000	4,895	XXX	
894650 10 0	TREDEGAR ORD		12/16/2019	ITG INC	110.000	2,517	XXX	
896095 10 6	TRICO BANKSHRS ORD		06/28/2019	GOLDMAN	110.000	4,157	XXX	
896749 10 8	TRIPLE S MANAGEMENT CL B ORD		06/28/2019	GOLDMAN	90.000	2,146	XXX	
89678F 10 0	TRISTATE CAPITAL HOLDINGS ORD		10/15/2019	ITG INC	105.000	2,269	XXX	
89679E 30 0	TRIUMPH BANCORP ORD		06/28/2019	GOLDMAN	100.000	2,904	XXX	
896818 10 1	TRIUMPH GROUP ORD		04/22/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	200.000	4,782	XXX	
89785L 10 7	TRUECAR ORD		12/16/2019	ITG INC	445.000	2,277	XXX	
89785X 10 1	TRUEBLUE ORD		04/22/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	170.000	4,180	XXX	
898202 10 6	TRUPANION ORD		08/14/2019	ITG INC	120.000	3,600	XXX	
898349 10 5	TRUSTCO BANK ORD		08/14/2019	ITG INC	405.000	3,106	XXX	
898697 20 6	TUCOWS ORD	C	06/28/2019	GOLDMAN	40.000	2,440	XXX	
901109 10 8	TUTOR PERINI ORD		10/15/2019	ITG INC	170.000	2,640	XXX	
90184D 10 0	TWIST BIOSCIENCE ORD		06/28/2019	GOLDMAN	90.000	2,610	XXX	
902104 10 8	II VI ORD		09/24/2019	VARIOUS	106.464	3,866	XXX	
903002 10 3	UMH PROPERTIES REIT ORD		10/15/2019	ITG INC	150.000	2,148	XXX	
90328S 50 0	USA TECHNOLOGIES ORD		06/28/2019	GOLDMAN	250.000	1,857	XXX	
90333L 20 1	US CONCRETE ORD		06/28/2019	GOLDMAN	60.000	2,981	XXX	
90385V 10 7	ULTRA CLEAN HOLDINGS ORD		06/28/2019	GOLDMAN	160.000	2,227	XXX	
907818 10 8	UNION PACIFIC ORD		10/15/2019	ITG INC	545.000	89,154	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
909214 30 6	UNISYS ORD.		06/28/2019.	GOLDMAN.	210.000	2,041	XXX	
909839 10 2	UNITED COMMUNITY FINANCIAL ORD.		08/14/2019.	ITG INC.	200.000	1,943	XXX	
910340 10 8	UNITED FIRE GROUP ORD.		06/28/2019.	GOLDMAN.	90.000	4,360	XXX	
913017 10 9	UNITED TECHNOLOGIES ORD.		08/14/2019.	ITG INC.	795.000	98,962	XXX	
91324P 10 2	UNITEDHEALTH GRP ORD.		08/14/2019.	ITG INC.	1,210.000	296,039	XXX	
913259 10 7	UNITIL ORD.		06/28/2019.	GOLDMAN.	60.000	3,593	XXX	
913483 10 3	UNIVERSAL ELECTRONICS ORD.		08/14/2019.	ITG INC.	55.000	2,454	XXX	
91359E 10 5	UNVL HEALTH RTY REIT ORD.		04/22/2019.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	50.000	3,741	XXX	
915271 10 0	UNIVEST FINANCIAL ORD.		06/28/2019.	GOLDMAN.	120.000	3,150	XXX	
91544A 10 9	UPLAND SOFTWARE ORD.		06/28/2019.	GOLDMAN.	90.000	4,097	XXX	
917286 20 5	URSTADT BIDDLE CL A REIT ORD.		06/28/2019.	GOLDMAN.	120.000	2,519	XXX	
91734M 10 3	US ECOLOGY ORD.		11/01/2019.	ITG INC.	80.000	5,491	XXX	
918204 10 8	VF ORD.		05/23/2019.	VARIOUS.	1,345.000	39,636	XXX	
919794 10 7	VALLEY NATIONAL ORD.		12/02/2019.	ITG INC.	264.000	2,785	XXX	
92214X 10 6	VAREX IMAGING ORD.		03/19/2019.	ITG INC.	160.000	5,480	XXX	
922417 10 0	VEECO INSTRUMENTS ORD.		04/22/2019.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	200.000	2,493	XXX	
92242T 10 1	VECTRUS ORD.		06/28/2019.	GOLDMAN.	40.000	1,622	XXX	
92337F 10 7	VERACYTE ORD.		06/28/2019.	GOLDMAN.	190.000	5,416	XXX	
923451 10 8	VERITEX HOLDINGS ORD.		04/22/2019.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	180.000	4,687	XXX	
92346J 10 8	VERICEL ORD.		06/28/2019.	GOLDMAN.	180.000	3,399	XXX	
92511U 10 2	VERRA MOBILITY CL A ORD.		10/15/2019.	ITG INC.	495.000	6,939	XXX	
92531L 20 7	VERSO CL A ORD.		10/15/2019.	ITG INC.	150.000	1,928	XXX	
92552R 40 6	VIAD ORD.		04/22/2019.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	80.000	4,628	XXX	
92672L 10 7	VIEWRAY ORD.		06/28/2019.	GOLDMAN.	290.000	2,554	XXX	
92686J 10 6	VIKING THERAPEUTICS ORD.		06/28/2019.	GOLDMAN.	270.000	2,240	XXX	
92823T 10 8	VIRNETX HOLDING ORD.		10/15/2019.	ITG INC.	260.000	1,568	XXX	
92826C 83 9	VISA CL A ORD.		08/14/2019.	ITG INC.	495.000	86,264	XXX	
92828Q 10 9	VIRTUS INVESTMENT PARTNERS ORD.		06/28/2019.	GOLDMAN.	20.000	2,147	XXX	
928377 10 0	VISTA OUTDOOR ORD.		10/15/2019.	ITG INC.	245.000	1,553	XXX	
92857F 10 7	VOCERA COMMUNICATIONS ORD.		06/28/2019.	GOLDMAN.	130.000	4,149	XXX	
92915B 10 6	VOYAGER THERAPEUTICS ORD.		06/28/2019.	GOLDMAN.	100.000	2,721	XXX	
92936U 10 9	W P CAREY REIT ORD.		03/19/2019.	ITG INC.	240.000	18,377	XXX	
929566 10 7	WABASH NATL ORD.		06/28/2019.	GOLDMAN.	230.000	3,741	XXX	
929740 10 8	WABTEC ORD.		02/14/2019.	ITG INC.	172.570	16,883	XXX	
93627C 10 1	WARRIOR MET COAL ORD.		06/28/2019.	GOLDMAN.	220.000	5,745	XXX	
940610 10 8	WASHINGTON TRUST BANCORP ORD.		06/28/2019.	GOLDMAN.	60.000	3,130	XXX	
95123P 10 6	WEST BANCORPORATION ORD.		12/16/2019.	ITG INC.	65.000	1,640	XXX	
95790D 10 5	WESTERN ASSET MORTGAGE CAP REIT ORD.		10/15/2019.	ITG INC.	220.000	2,180	XXX	
958669 10 3	WESTERN MIDSTREAM PARTNERS COM UNT.		02/28/2019.	VARIOUS.	32,635.000	1,108,103	XXX	
966084 20 4	WHITESTONE REIT ORD.		06/28/2019.	GOLDMAN.	160.000	2,030	XXX	
974637 10 0	WINNEBAGO INDS ORD.		06/28/2019.	GOLDMAN.	130.000	5,023	XXX	
97717P 10 4	WISDOMTREE INVESTMENTS ORD.		10/15/2019.	ITG INC.	570.000	2,798	XXX	
98139A 10 5	WORKIVA CL A ORD.		03/19/2019.	ITG INC.	120.000	5,886	XXX	
981419 10 4	WORLD ACCEPTANCE ORD.		06/28/2019.	GOLDMAN.	20.000	3,281	XXX	
98421B 10 0	XPERI ORD.		04/22/2019.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	200.000	4,957	XXX	
987184 10 8	YORK WATER ORD.		06/28/2019.	GOLDMAN.	50.000	1,786	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
98973P 10 1	ZIOPHARM ONCOLGY ORD		04/22/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	550.000	2,271	XXX	
98974P 10 0	ZIX ORD		06/28/2019	GOLDMAN	220.000	1,999	XXX	
98980G 10 2	ZSCALER ORD		03/19/2019	ITG INC	260.000	17,583	XXX	
989817 10 1	ZUMIEZ ORD		12/16/2019	ITG INC	85.000	2,688	XXX	
98983V 10 6	ZUORA CL A ORD		06/28/2019	GOLDMAN	360.000	5,514	XXX	
G0129K 10 4	AIRCASTLE ORD		06/28/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	220.000	4,677	XXX	
G0177J 10 8	ALLERGAN ORD	C	03/19/2019	ITG INC	150.000	23,147	XXX	
G0250X 10 7	AMCOR ORD	D	06/11/2019	ITG INC	1,887.000	16,635	XXX	
G037AX 10 1	AMBARELLA ORD		03/19/2019	ITG INC	130.000	5,668	XXX	
G06242 10 4	ATLASSIAN CL A ORD	D	03/19/2019	ITG INC	50.000	5,642	XXX	
G11196 10 5	BIOHAVEN PHARMACEUTICAL HOLDING ORD		03/19/2019	ITG INC	130.000	6,505	XXX	
G1992S 10 9	CISION ORD		10/15/2019	ITG INC	390.000	3,330	XXX	
G36738 10 5	FRESH DEL MONTE PRODUCE ORD	C	06/28/2019	GOLDMAN	130.000	3,503	XXX	
G3922B 10 7	GENPACT ORD	C	03/19/2019	ITG INC	160.000	5,450	XXX	
G4474Y 21 4	JANUS HENDERSON GROUP ORD	D	08/14/2019	ITG INC	700.000	12,478	XXX	
G46408 10 3	HUDSON CL A ORD	D	06/28/2019	GOLDMAN	160.000	2,206	XXX	
G4740B 10 5	ICHOR HOLDINGS ORD		06/28/2019	GOLDMAN	90.000	2,127	XXX	
G5005R 10 7	JAMES RIVER GROUP HOLDINGS ORD	C	06/28/2019	GOLDMAN	120.000	5,627	XXX	
G51502 10 5	JOHNSON CONTROLS INTERNATIONAL ORD	D	03/19/2019	ITG INC	530.000	19,271	XXX	
G54050 10 2	LAZARD CL A ORD	C	10/15/2019	ITG INC	445.000	16,750	XXX	
G5494J 10 3	LINDE ORD	D	03/19/2019	ITG INC	660.000	114,303	XXX	
G5876H 10 5	MARVELL TECHNOLOGY GROUP ORD	C	06/28/2019	JP MORGAN SECURITIES INC	600.000	14,321	XXX	
G65773 10 6	NORDIC AMERICAN TANKERS ORD	C	10/15/2019	ITG INC	605.000	2,360	XXX	
G72800 10 8	PROTHENA ORD	C	12/16/2019	ITG INC	170.000	2,212	XXX	
G7496G 10 3	RENAISSANCERE ORD	C	06/28/2019	JP MORGAN SECURITIES INC	50.000	8,900	XXX	
G81075 10 6	SHIP FINANCE INT ORD	C	06/28/2019	GOLDMAN	340.000	4,252	XXX	
G8827U 10 0	THIRD POINT REINSURANCE ORD	C	08/14/2019	ITG INC	315.000	3,043	XXX	
G9001E 10 2	LIBERTY LATIN AMERICA CL A ORD		08/14/2019	ITG INC	195.000	3,062	XXX	
G9087Q 10 2	TRONOX HOLDINGS PLC		04/22/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC	390.000	5,880	XXX	
G94787 10 1	WATFORD HOLDINGS ORD	D	06/28/2019	GOLDMAN	80.000	2,193	XXX	
L0223L 10 1	ARDAGH GROUP CL A ORD	D	12/16/2019	ITG INC	80.000	1,590	XXX	
L72967 10 9	ORION ENGINEERED CARBONS ORD	D	06/28/2019	GOLDMAN	250.000	5,351	XXX	
L8681T 10 2	SPOTIFY TECHNOLOGY ORD	D	06/28/2019	JP MORGAN SECURITIES INC	500.000	73,106	XXX	
M85548 10 1	STRATASYS ORD		06/28/2019	GOLDMAN	210.000	6,166	XXX	
M96088 10 5	UROGEN PHARMA ORD		06/28/2019	GOLDMAN	70.000	2,515	XXX	
N14506 10 4	ELASTIC ORD	D	10/15/2019	ITG INC	190.000	16,169	XXX	
P16994 13 2	BANCO LATINAMERCN COM EXT CL E ORD	C	06/28/2019	GOLDMAN	130.000	2,707	XXX	
P73684 11 3	ONESPAWORLD HOLDINGS ORD	D	06/28/2019	GOLDMAN	190.000	2,944	XXX	
Y0207T 10 0	ARDMORE SHIPPING ORD	D	10/15/2019	ITG INC	140.000	1,275	XXX	
Y2065G 12 1	DHT HOLDINGS ORD	C	10/15/2019	ITG INC	380.000	2,736	XXX	
Y41053 10 2	INTERNATIONAL SEAWAYS ORD		10/15/2019	ITG INC	105.000	2,611	XXX	
Y7542C 13 0	SCORPIO TANKERS ORD	D	11/14/2019	VARIOUS	188.243	4,370	XXX	
Y7546A 12 2	SCORPIO BULKERS ORD	D	10/15/2019	ITG INC	235.000	1,654	XXX	
Y8565N 10 2	TEEKAY TANKERS CL A ORD	C	10/15/2019	ITG INC	820.000	1,640	XXX	
Y95308 10 5	WAVE LIFE SCIENCES ORD	D	12/16/2019	ITG INC	95.000	1,663	XXX	
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						17,178,846	XXX	0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other								
31338$ 12 3	FEDERAL HOME LOAN BANK		09/06/2019	VARIOUS	10,273.000	1,027,300	XXX	
41043F 20 8	HANGER ORD		06/28/2019	GOLDMAN	160.000	3,063	XXX	
62006@ 10 2	MOTORISTS SERVICE CORP		11/01/2019	VARIOUS		50,000	XXX	
9199999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						1,080,363	XXX	0
Common Stocks - Parent, Subsidiaries and Affiliates Other								
62006@ 10 2	MOTORISTS SERVICE CORP		12/31/2019	VARIOUS		125,000	XXX	
9399999. Total - Common Stocks - Parent, Subsidiaries and Affiliates Other						125,000	XXX	0
Common Stocks - Mutual Funds								
04314H 66 7	ARTISAN:INTL VAL ADV		11/14/2019	Not Available	22,008.468	767,281	XXX	
57060D 10 8	MARKETAXESS HOLDINGS ORD		06/01/2019	ITG INC	140.000	26,418	XXX	
9499999. Total - Common Stocks - Mutual Funds						793,699	XXX	0
9799997. Total - Common Stocks - Part 3						19,177,908	XXX	0
9799998. Total - Common Stocks - Summary Item from Part 5						685,395	XXX	
9799999. Total - Common Stocks						19,863,302	XXX	0
9899999. Total - Preferred and Common Stocks						19,863,302	XXX	0
9999999. Total - Bonds, Preferred and Common Stocks						213,533,157	XXX	316,561

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
Bonds - U.S. Government																				
36179T 7K 5	G2 MA5398 - RMBS		12/01/2019.	Paydown		748,717	748,717	765,856	765,158		(16,441)		(16,441)		748,717		0	0	17,921	08/20/2048.
3620AD NY 4	GN 726807 - RMBS		12/01/2019.	Paydown		5,269	5,269	5,398	5,434		(168)		(168)		5,269		(0)	(0)	481	09/15/2039.
3620C6 EG 6	GN 749935 - RMBS		12/01/2019.	Paydown		42,292	42,292	44,129	44,744		(2,452)		(2,452)		42,292			0	2,012	11/15/2040.
36291E H8 7	GN 625855 - RMBS		12/01/2019.	Paydown		10,466	10,466	11,461	10,901		(435)		(435)		10,466			0	498	06/15/2035.
36291H C9 3	GN 628396 - RMBS		12/01/2019.	Paydown		42,169	42,169	44,804	43,161		(994)		(994)		42,169		(0)	(0)	2,794	10/15/2028.
36291J W3 0	GN 629866 - RMBS		12/01/2019.	Paydown		15,602	15,602	15,836	15,660		(58)		(58)		15,602			0	804	09/15/2034.
36297D K3 0	GN 708714 - RMBS		12/01/2019.	Paydown		8,673	8,673	8,958	8,902		(229)		(229)		8,673		0	0	429	04/15/2039.
38376G DN 7	GNR 1018 C - CMBS		12/01/2019.	Paydown		244,643	244,643	256,722	255,428		(10,799)		(10,799)		244,643			0	12,083	03/16/2051.
38376G XT 2	GNR 10148A C - CMBS		12/01/2019.	Paydown		24,480	24,480	25,214	24,862		(397)		(397)		24,480		0	0	1,479	12/16/2050.
912810 FQ 6	UNITED STATES TREASURY		01/10/2019.	BNP Paribas		300,271	231,975	264,005	282,881	(36,965)	(50)		(37,015)		245,866		54,405	54,405	1,893	04/15/2032.
912810 PV 4	UNITED STATES TREASURY		01/10/2019.	Citigroup (SSB)		425,005	397,914	430,656	438,133	(14,560)	(117)		(14,676)		423,457		1,548	1,548	3,406	01/15/2028.
912810 QP 6	UNITED STATES TREASURY		01/08/2019.	BNP Paribas		345,029	288,445	325,419	336,951	(17,820)	(40)		(17,860)		319,090		25,938	25,938	2,448	02/15/2041.
912810 RA 8	UNITED STATES TREASURY		01/08/2019.	BNP Paribas		410,920	461,567	399,824	431,787	(27,283)	23		(27,260)		404,527		6,393	6,393	1,152	02/15/2043.
912810 RR 1	UNITED STATES TREASURY		01/08/2019.	Bank of America		256,902	266,588	282,935	293,535	(12,730)	(20)		(12,750)		280,785		(23,883)	(23,883)	1,065	02/15/2046.
912810 RW 0	UNITED STATES TREASURY		01/08/2019.	BNP Paribas		254,377	272,142	253,481	263,867	(9,955)	6		(9,950)		253,917		460	460	951	02/15/2047.
912810 SB 5	UNITED STATES TREASURY		01/08/2019.	BNP Paribas		247,076	256,153	250,048	256,266	(6,215)	0		(6,215)		250,051		(2,975)	(2,975)	1,023	02/15/2048.
912828 LA 6	UNITED STATES TREASURY		07/15/2019.	Maturity @ 100.00		793,069	793,069	797,829	793,243	(39,076)	(9,236)		(48,312)		744,931		48,139	48,139	14,774	07/15/2019.
912828 N7 1	UNITED STATES TREASURY		01/11/2019.	BARCLAYS CAPITAL INC.		1,181,761	1,200,953	1,190,040	1,227,097	(42,443)	(122)		(42,564)		1,184,533		(2,771)	(2,771)	3,733	01/15/2026.
912828 NM 8	UNITED STATES TREASURY		03/05/2019.	Citigroup (SSB)		1,471,468	1,451,961	1,463,049	1,490,432	(93,770)	(3,361)		(97,131)		1,393,301		78,167	78,167	11,625	07/15/2020.
912828 S5 0	UNITED STATES TREASURY		01/10/2019.	BNP Paribas		99,668	105,386	98,607	103,811	(4,791)	6		(4,785)		99,026		642	642	64	07/15/2026.
912828 V4 9	UNITED STATES TREASURY		01/10/2019.	BARCLAYS CAPITAL INC.		140,075	146,406	139,655	146,257	(6,556)	1		(6,556)		139,702		373	373	269	01/15/2027.
938782 GP 8	WASHINGTON D C MET AREA TRAN AUTH GROSS		01/16/2019.	BARCLAYS CAPITAL INC.		846,315	750,000	832,965	832,641		(393)		(393)		832,248		14,067	14,067	3,125	07/01/2043.
0599999.	Total - Bonds - U.S. Government					7,914,246	7,764,869	7,906,888	8,071,149	(312,165)	(45,277)	0	(357,442)	0	7,713,744	0	200,502	200,502	84,031	XXX
Bonds - U.S. States, Territories and Possessions																				
25476F VD 7	DISTRICT COLUMBIA		01/16/2019.	PERSHING DIV OF DLJ SEC LNDING		534,835	500,000	540,850	536,925		(181)		(181)		536,744		(1,909)	(1,909)	2,611	06/01/2033.
57582R EH 5	MASSACHUSETTS ST		01/16/2019.	MORGAN STANLEY CO		560,445	500,000	567,980	546,901		(306)		(306)		546,595		13,850	13,850	13,681	07/01/2037.
68609T DC 9	OREGON ST		01/16/2019.	BAIRD, ROBERT W., & COMPANY IN		998,600	1,000,000	1,000,000	1,000,000				0		1,000,000		(1,400)	(1,400)	4,765	06/01/2042.
1799999.	Total - Bonds - U.S. States, Territories & Possessions					2,093,880	2,000,000	2,108,830	2,083,826	0	(487)	0	(487)	0	2,083,339	0	10,541	10,541	21,057	XXX
Bonds - U.S. Political Subdivisions of States																				
181059 KA 3	CLARK CNTY NEV SCH DIST		06/17/2019.	Maturity @ 100.00		4,605,000	4,605,000	4,706,356	4,743,150				0		4,743,150		(138,150)	(138,150)	103,613	06/15/2019.
23223P CC 9	CUYAHOGA CNTY OHIO		12/01/2019.	Call @ 100.00		1,835,000	1,835,000	1,934,824	1,889,965		(54,965)		(54,965)		1,835,000			0	91,750	12/01/2022.
262633 EY 2	DU PAGE CNTY ILL		12/04/2019.	Call @ 100.00		190,000	190,000	209,359	192,721		(1,332)		(1,332)		191,389		(1,389)	(1,389)	20,067	01/01/2021.
736679 RD 5	PORTLAND ORE		11/01/2019.	Call @ 100.00		100,000	100,000	106,307	100,000				0		100,000			0	4,121	06/01/2027.
799038 GG 3	SAN MATEO CNTY CALIF CMNTY COLLEGE DIST		01/25/2019.	WELLS FARGO BANK, N.A./SIG		325,920	500,000	318,795	332,385		773		773		333,158		(7,238)	(7,238)		09/01/2032.
812626 5J 4	SEATTLE WASH		01/25/2019.	PERSHING DIV OF DLJ SEC LNDING		520,520	500,000	512,885	508,779		(94)		(94)		508,685		11,835	11,835	3,222	12/01/2038.
937440 FH 3	WASHINGTON CLACKAMAS & YAMHILL CNTYS ORE		01/25/2019.	RAYMOND JAMES & ASSOCIATES		165,750	500,000	161,355	167,360		539		539		167,900		(2,150)	(2,150)		06/15/2045.
937440 FK 6	WASHINGTON CLACKAMAS & YAMHILL CNTYS ORE		01/25/2019.	RAYMOND JAMES & ASSOCIATES		152,050	500,000	147,690	153,213		496		496		153,710		(1,660)	(1,660)		06/15/2047.

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
937440 FL 4	WASHINGTON CLACKAMAS & YAMHILL CNTYS ORE	..	01/25/2019.	RAYMOND JAMES & ASSOCIATES		145,550	500,000	141,255	146,550		476		476		147,026		(1,476)	(1,476)		06/15/2048.
2499999.	Total - Bonds - U.S. Political Subdivisions of States					8,039,790	9,230,000	8,238,826	8,234,124	0	(54,106)	0	(54,106)	0	8,180,018	0	(140,228)	(140,228)	222,772	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.		506,755	500,000	509,345	508,296		(159)		(159)		508,137		(1,382)	(1,382)	7,667	10/01/2044.
047870 NE 6	ATLANTA GA WTR & WASTEWTR REV	..	01/16/2019.	BARCLAYS CAPITAL INC.		1,946,420	1,750,000	2,015,058	1,932,257		(1,225)		(1,225)		1,931,032		15,388	15,388	18,715	11/01/2040.
047870 NF 3	ATLANTA GA WTR & WASTEWTR REV	..	01/16/2019.	GOLDMAN		554,310	500,000	558,785	539,932		(265)		(265)		539,667		14,643	14,643	5,347	11/01/2043.
050589 NP 1	AUBURN UNIV ALA GEN FEE REV	..	02/11/2019.	PERSHING DIV OF DLJ SEC LNDING		694,506	650,000	687,076	684,049		(484)		(484)		683,565		10,940	10,940	5,200	06/01/2033.
072024 VP 4	BAY AREA TOLL AUTH CALIF TOLL BRDG REV	..	01/25/2019.	JANNEY MONTGOMERY SCOTT INC.		509,905	500,000	532,305	528,403		(232)		(232)		528,171		(18,266)	(18,266)	6,556	04/01/2042.
084213 AL 1	BERKELEY CNTY S C UTIL REV	..	02/15/2019.	PERSHING DIV OF DLJ SEC LNDING		564,370	500,000	618,605	555,474		(1,645)		(1,645)		553,829		10,541	10,541	5,486	06/01/2024.
117569 JS 3	BRYAN TEX ELEC SYS REV	..	01/16/2019.	PERSHING DIV OF DLJ SEC LNDING		1,005,039	860,000	983,066	982,612		(594)		(594)		982,018		23,021	23,021	3,464	07/01/2030.
13077D AR 3	CALIFORNIA ST UNIV REV	..	01/16/2019.	JANNEY MONTGOMERY SCOTT INC.		590,710	500,000	588,800	574,830		(373)		(373)		574,457		16,253	16,253	5,347	11/01/2032.
153476 DC 7	CENTRAL FLA EXPWY AUTH SR LIEN REV	..	01/25/2019.	MERRILL LYNCH PIERCE FENNER & SMITH INC.		761,783	750,000	779,843	777,367		(216)		(216)		777,151		(15,368)	(15,368)	17,333	07/01/2041.
15504R GC 7	CENTRAL PUGET SOUND WASH REGL TRAN AUTH	..	01/16/2019.	JANNEY MONTGOMERY SCOTT INC.		537,310	500,000	520,300	514,432		(88)		(88)		514,344		22,966	22,966	4,278	11/01/2033.
15567R BH 5	CENTRAL UTAH WTR CONSERVANCY DIST WTR RE	..	01/16/2019.	BARCLAYS CAPITAL INC.		594,615	500,000	599,955	590,728		(431)		(431)		590,298		4,317	4,317	7,431	10/01/2031.
222102 AA 3	COULEE MED FNDTN WASH REV	..	12/03/2019.	Call @ 100.00		115,000	115,000	115,000	115,000				0		115,000			0	4,082	04/20/2036.
25484J CX 6	DISTRICT COLUMBIA UNIV REV	..	01/16/2019.	UBS FINANCIAL SERVICES INC.		580,575	500,000	577,185	564,756		(321)		(321)		564,435		16,140	16,140	7,431	04/01/2031.
283506 LC 5	EL PASO CNTY TEX CMNTY COLLEGE DIST REV	..	01/17/2019.	RBC CAPITAL MARKETS		524,840	500,000	532,045	525,660		(182)		(182)		525,478		(638)	(638)	6,167	04/01/2034.
3128M1 Q7 7	FH G12378 - RMBS	..	09/01/2019.	VARIOUS		7,496	7,546	7,228	7,433		63		63		7,496		0	0	187	09/01/2021.
3128MA BS 7	FH G07849 - RMBS	..	07/01/2019.	VARIOUS		765,238	737,477	767,207	767,319		(2,081)		(2,081)		765,238		0	0	14,367	05/01/2044.
3128MC JK 2	FH G13666 - RMBS	..	09/01/2019.	VARIOUS		94,546	93,053	96,732	95,215		(668)		(668)		94,546			0	2,608	09/01/2024.
3128MJ Q9 4	FH G08479 - RMBS	..	08/01/2019.	VARIOUS		771,452	749,912	774,753	775,138		(3,685)		(3,685)		771,452		0	0	15,633	03/01/2042.
3128MJ S4 3	FH G08538 - RMBS	..	08/01/2019.	VARIOUS		526,274	524,244	526,948	526,691		(417)		(417)		526,274			0	10,918	07/01/2043.
3128MJ S8 4	FH G08542 - RMBS	..	08/01/2019.	VARIOUS		904,732	875,746	901,744	911,367		(6,635)		(6,635)		904,732		(0)	(0)	20,811	08/01/2043.
3128P8 E8 0	FH C91959 - RMBS	..	07/01/2019.	Paydown		14,915,544	15,385,136	14,870,696	14,870,979		34,348		34,348		14,915,544		0	0	33,272	11/01/2037.
3128P8 GX 3	FH C92014 - RMBS	..	07/17/2019.	VARIOUS		9,877,175	9,736,709	9,896,452	9,895,936		(18,761)		(18,761)		9,877,175			0	231,110	09/01/2038.
3128PP 6C 2	FH J10867 - RMBS	..	09/01/2019.	VARIOUS		20,457	20,174	20,921	20,634		(177)		(177)		20,457		(0)	(0)	514	09/01/2024.
3128PP H4 8	FH J10251 - RMBS	..	09/01/2019.	VARIOUS		16,862	17,034	16,872	16,808		55		55		16,862		0	0	443	07/01/2024.
3128PP H5 5	FH J10252 - RMBS	..	09/01/2019.	VARIOUS		65,945	66,268	65,636	65,759		186		186		65,945		(0)	(0)	1,618	07/01/2024.
3128PP HZ 9	FH J10248 - RMBS	..	09/01/2019.	VARIOUS		3,328	3,327	3,385	3,339		(11)		(11)		3,328		0	0	74	07/01/2024.
3128PP WM 1	FH J10652 - RMBS	..	08/01/2019.	VARIOUS		241,368	239,103	245,903	241,995		(627)		(627)		241,368			0	6,271	10/01/2024.
3128PQ E9 8	FH J11060 - RMBS	..	09/01/2019.	VARIOUS		87,586	86,426	89,627	88,040		(454)		(454)		87,586			0	2,450	10/01/2024.
31292S AF 7	FH C09006 - RMBS	..	08/01/2019.	VARIOUS		1,515,470	1,467,222	1,523,847	1,522,410		(6,940)		(6,940)		1,515,470			0	26,348	07/01/2042.
31292S AH 3	FH C09008 - RMBS	..	08/01/2019.	VARIOUS		1,111,429	1,080,096	1,116,718	1,115,619		(4,190)		(4,190)		1,111,429		(0)	(0)	19,418	08/01/2042.
312945 V5 4	FH A96936 - RMBS	..	08/01/2019.	VARIOUS		198,184	189,262	199,020	199,991		(1,807)		(1,807)		198,184		0	0	4,661	02/01/2041.
3131WR K2 0	FH ZJ1213 - RMBS	..	12/01/2019.	Paydown		12,616	12,616	13,267			(646)		(646)		12,616		0	0	127	02/01/2041.
3131X4 2S 3	FH ZK1685 - RMBS	..	12/01/2019.	Paydown		1,039	1,039	1,057			(0)		(0)		1,039			0	10	07/01/2024.
3131X4 2T 1	FH ZK1686 - RMBS	..	12/01/2019.	Paydown		1,200	1,200	1,188			15		15		1,200		0	0	10	07/01/2024.

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
3131X4 2U 8	FH ZK1687 - RMBS		12/01/2019.	Paydown		3,869	3,869	3,832			29		29		3,869			0	32	07/01/2024.
3131X5 AP 7	FH ZK1814 - RMBS		12/01/2019.	Paydown		19,097	19,097	19,640			(194)		(194)		19,097			0	219	10/01/2024.
3131X5 B4 3	FH ZK1859 - RMBS		12/01/2019.	Paydown		1,598	1,598	1,657			(35)		(35)		1,598			0	15	09/01/2024.
3131X5 D3 3	FH ZK1922 - RMBS		12/01/2019.	Paydown		12,889	12,889	13,367			(204)		(204)		12,889			0	121	10/01/2024.
3131XJ S5 2	FH ZL3240 - RMBS		12/01/2019.	Paydown		79,924	79,924	83,471			(3,362)		(3,362)		79,924			0	750	06/01/2042.
3131XM FM 2	FH ZL5572 - RMBS		12/01/2019.	Paydown		134,441	134,441	140,113			(4,576)		(4,576)		134,441		0	0	1,529	04/01/2043.
3131XN 6U 2	FH ZL7183 - RMBS		12/01/2019.	Paydown		10,041	10,041	10,557			(494)		(494)		10,041		0	0	124	10/01/2043.
3131XP DV 7	FH ZL7316 - RMBS		12/01/2019.	Paydown		67,888	67,888	71,855			(4,162)		(4,162)		67,888		0	0	636	11/01/2043.
3131XQ TK 2	FH ZL8654 - RMBS		12/01/2019.	Paydown		26,816	26,816	28,457			(1,850)		(1,850)		26,816		0	0	209	11/01/2044.
3131XR BB 9	FH ZL9034 - RMBS		12/01/2019.	Paydown		41,688	41,688	43,734			(1,796)		(1,796)		41,688			0	303	02/01/2045.
31329J PV 3	FH ZA1336 - RMBS		12/01/2019.	Paydown		82,120	82,120	85,290			(2,829)		(2,829)		82,120			0	657	07/01/2042.
31329J PX 9	FH ZA1338 - RMBS		12/01/2019.	Paydown		53,534	53,534	55,349			(1,604)		(1,604)		53,534		0	0	403	08/01/2042.
31329K XH 2	FH ZA2480 - RMBS		12/01/2019.	Paydown		1,618,682	1,618,682	1,564,557			64,166		64,166		1,618,682			0	229,892	11/01/2037.
31329K YU 2	FH ZA2523 - RMBS		12/01/2019.	Paydown		1,370,165	1,370,165	1,392,645			(20,822)		(20,822)		1,370,165			0	14,744	09/01/2038.
3132A4 6K 9	FH ZS4474 - RMBS		12/01/2019.	Paydown		47,347	47,347	48,916			(1,451)		(1,451)		47,347			0	421	03/01/2042.
3132A4 PW 2	FH ZS4037 - RMBS		12/01/2019.	Paydown		48,263	48,263	50,209			(1,898)		(1,898)		48,263		0	0	494	05/01/2044.
3132A5 A4 7	FH ZS4527 - RMBS		12/01/2019.	Paydown		69,508	69,508	71,571			(2,479)		(2,479)		69,508		0	0	736	08/01/2043.
3132A5 AY 1	FH ZS4523 - RMBS		12/01/2019.	Paydown		31,313	31,313	31,474			(129)		(129)		31,313			0	272	07/01/2043.
3132A5 XA 8	FH ZS5173 - RMBS		12/01/2019.	Paydown		1,311	1,311	1,256			15		15		1,311			0	12	09/01/2021.
3132A6 TF 0	FH ZS5950 - RMBS		12/01/2019.	Paydown		9,447	9,447	9,820			(186)		(186)		9,447			0	83	09/01/2024.
3132GU KM 5	FH Q09000 - RMBS		08/01/2019.	VARIOUS		1,238,428	1,191,210	1,244,070	1,246,926		(8,498)		(8,498)		1,238,428			0	25,937	06/01/2042.
3132HM ZZ 7	FH Q11660 - RMBS		12/01/2019.	Paydown		106,704	106,704	110,922	110,561		(3,858)		(3,858)		106,704			0	1,322	10/01/2042.
3132J8 UR 9	FH Q17391 - RMBS		08/01/2019.	VARIOUS		1,404,891	1,360,108	1,417,488	1,413,733		(8,842)		(8,842)		1,404,891		0	0	34,007	04/01/2043.
3132JP P9 7	FH Q22248 - RMBS		08/01/2019.	VARIOUS		115,463	110,400	116,076	116,533		(1,070)		(1,070)		115,463			0	2,739	10/01/2043.
3132JQ F6 2	FH Q22889 - RMBS		08/01/2019.	VARIOUS		674,515	638,460	675,770	683,076		(8,561)		(8,561)		674,515		0	0	15,762	11/01/2043.
3132L5 SE 4	FH V80517 - RMBS		12/01/2019.	Paydown		357,811	357,811	378,330	380,617		(22,806)		(22,806)		357,811			0	7,329	10/01/2043.
3132M9 5A 8	FH Q29241 - RMBS		12/01/2019.	Paydown		503,832	503,832	538,707	537,286		(33,454)		(33,454)		503,832		0	0	7,860	10/01/2044.
3132MA CR 0	FH Q29380 - RMBS		08/01/2019.	VARIOUS		316,987	297,948	316,174	321,825		(4,838)		(4,838)		316,987		0	0	7,485	11/01/2044.
3132QM LQ 2	FH Q31234 - RMBS		09/01/2019.	VARIOUS		1,245,955	1,197,827	1,256,618	1,258,947		(12,992)		(12,992)		1,245,955			0	28,333	02/01/2045.
3132QU 3B 7	FH Q37993 - RMBS		12/01/2019.	Paydown		353,405	353,405	376,431	377,758		(24,353)		(24,353)		353,405		0	0	5,104	12/01/2045.
3136AC U5 8	FNR 1315E EP - CMO/RMBS		12/01/2019.	Paydown		205,331	205,331	213,416	211,327		(6,029)		(6,029)		205,331		0	0	6,516	08/25/2042.
3136AE ZQ 3	FNR 1356B P - CMO/RMBS		12/01/2019.	Paydown		778,131	778,131	769,134	769,983		8,184		8,184		778,131		0	0	18,472	06/25/2043.
3136AF Y8 1	FNR 1389A PA - CMO/RMBS		12/01/2019.	Paydown		66,737	66,737	69,177	68,674		(1,942)		(1,942)		66,737			0	2,503	02/25/2043.
3137AC P3 7	FHR 3879F NW - CMO/RMBS		12/01/2019.	Paydown		19,817	19,817	20,758	20,242		(445)		(445)		19,817			0	994	09/15/2040.
3137B4 Z5 8	FHR 4261B PA - CMO/RMBS		12/01/2019.	Paydown		129,919	129,919	133,248	132,173		(2,268)		(2,268)		129,919		0	0	3,807	07/15/2032.
3137B8 PP 6	FHR 4322A PA - CMO/RMBS		12/01/2019.	Paydown		68,794	68,794	72,621	72,296		(3,520)		(3,520)		68,794			0	2,978	03/15/2044.
3137B9 BZ 7	FHMS KF03 A - CMBS		12/25/2019.	Paydown		39,804	39,804	39,804	39,804				0		39,804		0	0	396	01/25/2021.
31385X NF 0	FN 555790 - RMBS		12/01/2019.	Paydown		36,468	36,468	36,970	38,526		(2,060)		(2,060)		36,468			0	1,273	10/01/2033.
3138EN 7M 5	FN AL6299 - RMBS		12/01/2019.	Paydown		221,561	221,561	234,335	234,861		(13,300)		(13,300)		221,561			0	3,475	01/01/2045.
3138EN WV 7	FN AL6059 - RMBS		12/01/2019.	Paydown		698,099	698,099	721,283	722,306		(24,207)		(24,207)		698,099			0	13,701	11/01/2044.
3138EN WX 3	FN AL6061 - RMBS		12/01/2019.	Paydown		99,277	99,277	102,736	102,626		(3,354)		(3,354)		99,277		0	0	3,730	11/01/2044.

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year'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
3138WG EZ 3	FN AS6451 - RMBS		12/01/2019.	Paydown		152,749	152,749	159,682	159,256		(6,507)		(6,507)		152,749			0	2,480	01/01/2046.
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.
3138WH XR 8	FN AS7887 - RMBS		12/01/2019.	Paydown		309,025	309,025	303,676	303,644		5,381		5,381		309,025			0	4,507	09/01/2041.
3138WK 3E 3	FN AS9796 - RMBS		12/01/2019.	Paydown		2,030,747	2,030,747	2,034,554			(3,808)		(3,808)		2,030,747		0	0	40,016	06/01/2047.
3138WT UT 1	FN AT5993 - RMBS		12/01/2019.	Paydown		439,580	439,580	432,019	431,870		7,710		7,710		439,580		0	0	5,898	05/01/2043.
3138Y1 3L 7	FN AX0802 - RMBS		12/01/2019.	Paydown		19,786	19,786	20,837	21,191		(1,405)		(1,405)		19,786		0	0	3,400	10/01/2044.
3138Y6 MY 7	FN AX4874 - RMBS		12/01/2019.	Paydown		154,825	154,825	164,114	162,869		(8,044)		(8,044)		154,825		(0)	(0)	2,243	12/01/2044.
3138YE 5V 5	FN AY1759 - RMBS		12/01/2019.	Paydown		181,792	181,792	185,456	185,604		(3,812)		(3,812)		181,792		0	0	4,055	02/01/2045.
31390U MU 7	FN 656571 - RMBS		12/01/2019.	Paydown		3,701	3,701	3,710	3,817		(117)		(117)		3,701		0	0	421	05/01/2033.
31402H Z2 0	FN 729861 - RMBS		12/01/2019.	Paydown		14,097	14,097	14,538	14,495		(398)		(398)		14,097			0	505	11/01/2033.
31402R AD 1	FN 735404 - RMBS		12/01/2019.	Paydown		4,222	4,222	4,093	4,184		44		44		4,222		(0)	(0)	180	04/01/2020.
31403D YB 9	FN 746006 - RMBS		12/01/2019.	Paydown		16,321	16,321	16,902	17,569		(1,258)		(1,258)		16,321			0	1,288	12/01/2033.
31405Q AX 6	FN 795722 - RMBS		12/01/2019.	Paydown		6,333	6,333	6,428	6,570		(237)		(237)		6,333			0	428	10/01/2034.
3140FP C9 8	FN BE3695 - RMBS		12/01/2019.	Paydown		179,970	179,970	183,851			(3,881)		(3,881)		179,970		(0)	(0)	1,965	06/01/2047.
3140GY GZ 6	FN BH9215 - RMBS		12/01/2019.	Paydown		105,260	105,260	108,039			(2,780)		(2,780)		105,260		0	0	1,159	01/01/2048.
3140H5 AW 1	FN BJ3620 - RMBS		12/01/2019.	Paydown		117,446	117,446	123,263	123,044		(5,598)		(5,598)		117,446			0	3,111	01/01/2048.
3140JQ TE 3	FN BN7748 - RMBS		12/01/2019.	Paydown		3,304	3,304	3,432			(129)		(129)		3,304			0	21	09/01/2049.
3140Q9 NW 9	FN CA2204 - RMBS		12/01/2019.	Paydown		1,878,562	1,878,562	1,955,172			(76,610)		(76,610)		1,878,562		0	0	39,150	08/01/2048.
3140QA NN 6	FN CA3096 - RMBS		12/01/2019.	Paydown		1,127,126	1,127,126	1,181,633			(54,507)		(54,507)		1,127,126		(0)	(0)	26,137	02/01/2049.
3140X4 M4 5	FN FM1278 - RMBS		12/01/2019.	Paydown		216,936	216,936	221,987			(5,051)		(5,051)		216,936			0	1,432	07/01/2034.
3140X4 ZN 9	FN FM1648 - RMBS		12/01/2019.	Paydown		49,615	49,615	50,297			(682)		(682)		49,615		(0)	(0)	146	01/01/2033.
31410L UV 2	FN 890796 - RMBS		12/01/2019.	Paydown		223,760	223,760	228,865	228,986		(5,226)		(5,226)		223,760			0	3,521	12/01/2045.
31412U AJ 9	FN 934809 - RMBS		12/01/2019.	Paydown		13,674	13,674	14,159	13,883		(214)		(214)		13,674		(0)	(0)	698	03/01/2024.
31414R PK 5	FN 973926 - RMBS		12/01/2019.	Paydown		61,034	61,034	61,949	61,776		(742)		(742)		61,034			0	862	05/01/2038.
31416X FA 3	FN AB1960 - RMBS		12/01/2019.	Paydown		67,958	67,958	72,757	72,700		(4,768)		(4,768)		67,958		(0)	(0)	2,890	12/01/2040.
31418V KJ 0	FN AD7496 - RMBS		12/01/2019.	Paydown		7,149	7,149	7,202	7,172		(24)		(24)		7,149			0	297	01/01/2026.
36106Q AX 7	FUQUAY-VARINA N C COMBINED UTILS REV		01/16/2019.	MORGAN STANLEY CO.		1,382,057	1,225,000	1,435,565	1,411,051		(1,087)		(1,087)		1,409,964		(27,907)	(27,907)	18,205	04/01/2040.
407287 MG 3	HAMILTON CNTY OHIO SALES TAX		02/14/2019.	PNC CAPITAL MKTS		668,969	625,000	704,350	688,132		(973)		(973)		687,159		(18,191)	(18,191)	5,417	12/01/2032.
447168 KL 8	HUNTSVILLE ALA WTR SYS REV		02/14/2019.	PERSHING DIV OF DLJ SEC LNDING		532,830	500,000	526,250	518,089		(348)		(348)		517,741		15,089	15,089	6,000	11/01/2032.
45470R DS 2	INDIANA FIN AUTH HWY REV		02/14/2019.	FIRST TENNESSEE CAPITAL MARKET.		877,658	750,000	903,758	886,542		(1,834)		(1,834)		884,708		(7,050)	(7,050)	8,125	06/01/2035.
45470R DU 7	INDIANA FIN AUTH HWY REV		01/16/2019.	BARCLAYS CAPITAL INC.		579,035	500,000	600,035	588,862		(413)		(413)		588,449		(9,414)	(9,414)	3,264	06/01/2037.
45506D YY 5	INDIANA ST FIN AUTH REV		01/25/2019.	MERRILL LYNCH PIERCE FENNER & SMITH INC.		770,565	750,000	796,515	790,114		(354)		(354)		789,760		(19,195)	(19,195)	14,833	08/01/2041.
495289 X9 6	KING CNTY WASH SWR REV		01/16/2019.	DAVIDSON (D.A.) & CO. INC.		878,085	790,000	893,253	858,518		(488)		(488)		858,030		20,055	20,055	21,615	07/01/2040.
517039 TU 7	LAREDO TEX WTRWKS SWR SYS REV		01/25/2019.	PERSHING DIV OF DLJ SEC LNDING		662,136	650,000	665,496	664,208		(134)		(134)		664,074		(1,939)	(1,939)	10,689	03/01/2041.
575579 LL 9	MASSACHUSETTS BAY TRANSN AUTH MASS SALE		01/16/2019.	RAYMOND JAMES & ASSOCIATES		640,900	500,000	618,810	597,502		(298)		(298)		597,204		43,696	43,696	14,365	07/01/2031.
576000 RB 1	MASSACHUSETTS ST SCH BLDG AUTH DEDICATED		01/25/2019.	WELLS FARGO BANK, N.A./SIG		521,545	500,000	510,025	506,707		(76)		(76)		506,631		14,914	14,914	10,778	01/15/2036.
576000 RF 2	MASSACHUSETTS ST SCH BLDG AUTH DEDICATED		01/25/2019.	MERRILL LYNCH PIERCE FENNER & SMITH INC.		511,175	500,000	501,565	501,079		(12)		(12)		501,067		10,108	10,108	10,778	01/15/2040.
590545 WC 9	MESA ARIZ UTIL SYS REV		02/14/2019.	PERSHING DIV OF DLJ SEC LNDING		1,085,590	1,000,000	1,077,360	1,060,851		(985)		(985)		1,059,866		25,724	25,724	25,333	07/01/2031.

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
59261A QB 6	METROPOLITAN TRANSN AUTH N Y DEDICATED T	..	01/16/2019.	BARCLAYS CAPITAL INC.		2,310,860	2,000,000	2,405,220	2,369,370		(1,630)		(1,630)		2,367,741		(56,881)	(56,881)	17,500	11/15/2031.
59333P R7 5	MIAMI-DADE CNTY FLA AVIATION REV.	..	02/14/2019.	UBS FINANCIAL SERVICES INC.		1,372,388	1,250,000	1,341,780	1,315,051		(1,128)		(1,128)		1,313,922		58,465	58,465	23,958	10/01/2038.
64972G NE 0	NEW YORK N Y CITY MUN WTR FIN AUTH WTR &	..	01/16/2019.	MORGAN STANLEY CO.		858,248	750,000	847,373	846,533		(498)		(498)		846,035		12,213	12,213	3,609	06/15/2047.
665250 CQ 7	NORTHERN ILL MUN PWR AGY PWR PROJ	..	02/06/2019.	PERSHING DIV OF DLJ SEC LNDING.		520,415	500,000	556,710	545,269		(538)		(538)		544,731		(24,316)	(24,316)	3,722	12/01/2031.
67756D JY 3	OHIO ST HIGHER EDL FAC COMMN REV.	..	01/16/2019.	UBS FINANCIAL SERVICES INC.		563,635	500,000	558,520	548,917		(252)		(252)		548,665		14,970	14,970	3,264	12/01/2040.
679111 XX 7	OKLAHOMA ST TPK AUTH TPK REV.	..	01/16/2019.	WELLS FARGO BANK, N.A./SIG.		1,032,040	1,000,000	1,078,560	1,070,637		(370)		(370)		1,070,267		(38,227)	(38,227)	21,889	01/01/2042.
679111 YK 4	OKLAHOMA ST TPK AUTH TPK REV.	..	01/16/2019.	PERSHING DIV OF DLJ SEC LNDING.		551,690	500,000	538,960	538,648		(203)		(203)		538,444		13,246	13,246	10,944	01/01/2029.
682001 ET 5	OMAHA PUB PWR DIST NEB ELEC REV.	..	01/16/2019.	RBC CAPITAL MARKETS.		557,935	500,000	563,135	542,772		(291)		(291)		542,482		15,453	15,453	11,597	02/01/2043.
696543 PP 6	PALM BEACH CNTY FLA PUB IMPT REV.	..	01/16/2019.	FIRST TENNESSEE CAPITAL MARKET.		531,105	500,000	514,960	510,471		(64)		(64)		510,407		20,698	20,698	4,278	11/01/2033.
70917S S8 7	PENNSYLVANIA ST HIGHER EDL FACS AUTH REV	..	01/16/2019.	MORGAN STANLEY CO.		553,440	500,000	568,095	561,688		(284)		(284)		561,404		(7,964)	(7,964)	10,625	08/15/2047.
71884A ZF 9	PHOENIX ARIZ CIVIC IMPT CORP EXCISE TAX.	..	01/16/2019.	RBC CAPITAL MARKETS.		562,715	500,000	561,885	542,378		(275)		(275)		542,103		20,612	20,612	13,681	07/01/2041.
795576 FU 6	SALT LAKE CITY UTAH ARPT REV.	..	02/01/2019.	PERSHING DIV OF DLJ SEC LNDING.		561,935	500,000	588,185	577,781		(786)		(786)		576,995		(15,060)	(15,060)	14,861	07/01/2035.
795576 FV 4	SALT LAKE CITY UTAH ARPT REV.	..	01/25/2019.	PERSHING DIV OF DLJ SEC LNDING.		835,185	750,000	880,178	864,841		(927)		(927)		863,914		(28,729)	(28,729)	21,667	07/01/2036.
864784 EW 9	SUFFOLK CNTY N Y WTR AUTH WTRWKS REV	..	01/16/2019.	BARCLAYS CAPITAL INC.		812,160	750,000	803,438	787,651		(249)		(249)		787,402		24,758	24,758	3,917	06/01/2031.
875301 GL 1	TAMPA-HILLSBOROUGH COUNTY EXPRESSWAY AUT	..	01/25/2019.	MERRILL LYNCH PIERCE FENNER & SMITH INC.		509,035	500,000	518,105	516,789		(116)		(116)		516,673		(7,638)	(7,638)	11,556	07/01/2042.
880461 SB 5	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR	..	09/01/2019.	Call @ 100.00.		10,000	10,000	9,888	9,891		2		2		9,893		107	107	349	07/01/2040.
89602N E8 3	TRIBOROUGH BRDG & TUNL AUTH N Y REVS.	..	02/15/2019.	OPPENHEIMER & CO. INC.		565,465	500,000	615,370	552,513		(1,578)		(1,578)		550,935		14,530	14,530	6,597	11/15/2024.
900680 BC 2	TUSCALOOSA CNTY ALA BRD ED SPL TAX SCH W	..	01/16/2019.	PERSHING DIV OF DLJ SEC LNDING.		569,060	500,000	580,795	569,354		(348)		(348)		569,006		54	54	11,597	02/01/2035.
900680 BD 0	TUSCALOOSA CNTY ALA BRD ED SPL TAX SCH W	..	01/16/2019.	FIRST TENNESSEE CAPITAL MARKET.		567,110	500,000	579,890	568,586		(344)		(344)		568,242		(1,132)	(1,132)	11,597	02/01/2036.
914046 WH 6	UNIVERSITY ALASKA UNIV REVS.	..	08/12/2019.	RBC CAPITAL MARKETS.		536,330	500,000	619,735	539,385		(8,643)		(8,643)		530,742		5,588	5,588	21,736	10/01/2024.
914119 B8 4	UNIVERSITY CINCINNATI OHIO GEN RCPTS.	..	02/15/2019.	PERSHING DIV OF DLJ SEC LNDING.		581,540	500,000	609,500	568,318		(1,479)		(1,479)		566,839		14,701	14,701	5,486	06/01/2025.
914378 MC 5	UNIVERSITY KY GEN RCPTS.	..	01/16/2019.	PERSHING DIV OF DLJ SEC LNDING.		2,578,840	2,395,000	2,536,856	2,535,489		(801)		(801)		2,534,688		44,152	44,152	28,474	10/01/2030.
915200 XU 8	UNIVERSITY VT & ST AGRIC COLLEGE.	..	01/25/2019.	MERRILL LYNCH PIERCE FENNER & SMITH INC.		511,930	500,000	514,750	513,412		(116)		(116)		513,297		(1,367)	(1,367)	6,556	10/01/2043.
92812U K5 6	VIRGINIA ST HSG DEV AUTH COMWLTH MTG - R	..	12/01/2019.	Paydown.		106,202	106,202	106,202	106,202		(0)		(0)		106,202		0	0	2,869	04/25/2042.
92818M AS 9	VIRGINIA ST RES AUTH INFRASTRUCTURE REV	..	01/16/2019.	CREWS & ASSOCIATES, INC.		536,630	500,000	552,280	542,285		(228)		(228)		542,057		(5,427)	(5,427)	4,278	11/01/2033.
940839 CF 8	WASHOE CNTY NEV HWY REV.	..	02/01/2019.	Call @ 100.00.		500,000	500,000	528,365	500,466		(466)		(466)		500,000			0	12,500	02/01/2043.
944514 VT 2	WAYNE CNTY MICH ARPT AUTH REV.	..	01/16/2019.	PERSHING DIV OF DLJ SEC LNDING.		590,235	500,000	600,380	589,712		(418)		(418)		589,294		941	941	3,264	12/01/2029.
944514 XH 6	WAYNE CNTY MICH ARPT AUTH REV.	..	02/08/2019.	FIRST TENNESSEE CAPITAL MARKET.		568,955	500,000	579,710	571,415		(806)		(806)		570,609		(1,654)	(1,654)	4,931	12/01/2032.
95639D LP 3	WEST VA SCH BLDG AUTH EXCESS LOTTERY REV	..	02/15/2019.	UBS FINANCIAL SERVICES INC.		763,627	650,000	752,882	743,067		(1,828)		(1,828)		741,238		22,388	22,388	20,674	07/01/2026.
95639R HC 6	WEST VA HIGHER ED POL COMMN REV.	..	02/15/2019.	RBC CAPITAL MARKETS.		2,553,706	2,150,000	2,522,122	2,490,037		(5,862)		(5,862)		2,484,174		69,531	69,531	41,507	04/01/2026.
968369 AA 6	WILKES CNTY GA HOSP AUTH REV.	..	11/19/2019.	Call @ 100.00.		135,000	135,000	135,000	135,000				0		135,000			0	5,730	02/20/2037.
97712D QR 0	WISCONSIN ST HEALTH & EDL FACS AUTH REV	..	02/11/2019.	FIRST TENNESSEE CAPITAL MARKET.		1,530,240	1,500,000	1,627,830	1,598,513		(1,425)		(1,425)		1,597,088		(66,848)	(66,848)	14,667	11/15/2039.

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year'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
98322Q LF 2	WYOMING CMNTY DEV AUTH HSG REV	..	02/15/2019.	WELLS FARGO BANK, N.A./SIG		493,125	500,000	500,000	500,000				0		500,000		(6,875)	(6,875)	2,578	12/01/2025.
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					95,997,658	91,886,761	97,055,051	86,041,279	0	(395,314)	0	(395,314)	0	95,762,924	0	234,734	234,734	1,630,215	XXX
Bonds - Industrial and Miscellaneous																				
00248P AP 1	AVOCE 1R A1R - CDO	..	04/01/2019.	VARIOUS		4,340,876	4,338,780	4,338,780	4,338,780				0		4,338,780		2,096	2,096	53,134	07/15/2026.
02582J HN 3	AMXCA 178 A - ABS	..	10/15/2019.	VARIOUS		2,550,000	2,550,000	2,550,000	2,550,000				0		2,550,000			0	53,461	05/16/2022.
03523T BP 2	ANHEUSER-BUSCH INBEV WORLDWIDE INC	..	11/12/2019.	VARIOUS		3,737,327	3,664,000	3,394,952	4,336,584		27,595		27,595		3,571,031		124,262	124,262	136,148	07/15/2022.
05588U AA 0	HGVGI 19A A - ABS	..	12/26/2019.	Paydown		275,859	275,859	275,789			70		70		275,859		(0)	(0)	3,347	09/26/2033.
07177M AD 5	BAXALTA INC	C	08/09/2019.	VARIOUS		450,133	447,000	446,857	446,957		17		17		446,975		25	25	11,201	06/23/2020.
126650 DC 1	CVS HEALTH CORP	..	08/12/2019.	CORPORATE ACTION		718,635	703,000	702,641	702,735		75		75		702,811		15,824	15,824	22,504	03/09/2021.
161542 DQ 5	CFLAT 04AQ1 M2 - RMBS	..	04/01/2019.	Paydown									0					0	140	05/25/2034.
17119B AD 9	CCART 16B A4 - ABS	..	12/15/2019.	Paydown		286,622	286,622	286,569	286,603		19		19		286,622			0	5,022	02/15/2022.
21870K AA 6	CORE 15WEST A - CMBS	..	11/01/2019.	VARIOUS		1,851,901	1,717,494	1,768,903	1,758,453		(40,959)		(40,959)		1,717,494			0	181,524	02/12/2037.
26444H AE 1	DUKE ENERGY FLORIDA LLC	..	03/19/2019.	SUNTRUST ROBINSON HUMPHREY		5,141,100	5,000,000	5,053,900	5,052,084		(1,009)		(1,009)		5,051,075		90,025	90,025	142,500	07/15/2028.
28415P AA 2	EHGVT 16A A - ABS	..	12/25/2019.	Paydown		127,920	127,920	127,918	127,919		1		1		127,920			0	2,621	04/25/2028.
350910 AN 5	FTST 064TS A - CMBS	..	12/11/2019.	Paydown		124,278	124,278	124,897	124,335		(57)		(57)		124,278		0	0	4,715	12/13/2028.
36164Q 6M 5	GE CAPITAL INTERNATIONAL FUNDING CO	..	04/08/2019.	DEUTSCHE BANK SECURITIES, INC		722,498	747,000	746,970	747,004		(0)		(0)		747,004		(24,505)	(24,505)	10,149	11/15/2025.
36962G 6F 6	GENERAL ELECTRIC CAPITAL CORPORATION	..	04/05/2019.	BARCLAYS CAPITAL INC		286,030	287,000	291,879	288,988		(138)		(138)		288,850		(2,820)	(2,820)	5,324	09/07/2022.
38014B AC 3	GMALT 181 A2B - ABS	..	10/01/2019.	VARIOUS		1,936,546	1,936,546	1,936,546	1,936,546				0		1,936,546		0	0	23,630	04/20/2020.
44935A AC 9	HALST 18A A2B - ABS	..	12/01/2019.	Paydown		1,672,471	1,672,471	1,672,471	1,672,471				0		1,672,471		0	0	22,885	08/17/2020.
452570 AE 4	IMSA 072 2A - RMBS	..	12/27/2019.	Paydown		237,496	237,496	237,496	233,086	10,050	(5,641)		4,410		237,496		0	0	4,147	04/25/2037.
46625H LW 8	JPMORGAN CHASE & CO	..	08/21/2019.	Not Available		1,458,193	1,450,000	1,442,025	1,444,698		2,320		2,320		1,447,018		11,174	11,174	27,026	06/23/2020.
55265K 2G 3	MASTR 0311 7A2 - CMO/RMBS	..	12/01/2019.	Paydown		36,579	36,579	35,264	35,789		790		790		36,579		(0)	(0)	2,828	12/25/2033.
666807 BA 9	NORTHROP GRUMMAN CORP	..	08/01/2019.	Maturity @ 100.00		2,750,000	2,750,000	3,000,520	2,770,561		(20,561)		(20,561)		2,750,000			0	138,875	08/01/2019.
713448 CZ 9	PEPSICO INC	..	01/16/2019.	MERRILL LYNCH PIERCE FENNER		3,210,990	3,000,000	3,423,180	3,410,227		(428)		(428)		3,409,799		(198,809)	(198,809)	69,383	07/17/2045.
82652J AA 5	SRFC 153 A - ABS	..	12/20/2019.	Paydown		63,329	63,329	63,317	63,306		23		23		63,329		0	0	2,135	09/20/2032.
82652K AA 2	SRFC 171 A - ABS	..	12/20/2019.	Paydown		122,168	122,168	122,160	122,160		8		8		122,168			0	2,783	03/20/2034.
82652M AA 8	SRFC 192 A - ABS	..	12/20/2019.	Paydown		201,357	201,357	201,303			54		54		201,357			0	1,152	05/20/2036.
82652N AA 6	SRFC 193 A - ABS	..	12/20/2019.	Paydown		68,553	68,553	68,551			1		1		68,553			0	180	08/20/2036.
82653E AB 3	SRFC 191 B - ABS	..	12/20/2019.	Paydown		605,383	605,383	605,251			133		133		605,383		(0)	(0)	7,417	01/22/2036.
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.
89236T BP 9	TOYOTA MOTOR CREDIT CORP	C	07/18/2019.	Maturity @ 100.00		1,700,000	1,700,000	1,689,953	1,695,761		4,239		4,239		1,700,000			0	36,125	07/18/2019.
91324P CQ 3	UNITEDHEALTH GROUP INC	..	03/19/2019.	WELLS FARGO SECURITIES LLC		4,708,414	4,300,000	4,798,929	4,765,628		(4,473)		(4,473)		4,761,155		(52,741)	(52,741)	135,898	07/15/2035.
92348R AB 4	VZOT 173 A1B - ABS	..	12/20/2019.	Paydown		214,652	214,652	214,652	214,652				0		214,652			0	5,356	04/20/2022.
927804 FB 5	VIRGINIA ELECTRIC AND POWER CO	..	01/16/2019.	WELLS FARGO SECURITIES LLC		2,369,900	2,000,000	2,291,920	2,241,623		(382)		(382)		2,241,241		128,659	128,659	21,000	05/15/2037.
927804 FR 0	VIRGINIA ELECTRIC AND POWER CO	..	01/16/2019.	Citigroup (SSB)		2,507,375	2,500,000	2,480,300	2,482,039		18		18		2,482,056		25,319	25,319	47,281	02/15/2044.
92826C AE 2	VISA INC	..	03/19/2019.	US BANCORP INVESTMENTS INC		2,114,520	2,000,000	2,175,860	2,164,725		(1,625)		(1,625)		2,163,100		(48,580)	(48,580)	22,364	12/14/2035.
98389B AM 2	XCEL ENERGY INC	..	08/07/2019.	PERSHING DIV OF DLJ SEC LNDING		3,018,270	3,000,000	3,158,035	3,019,469		(13,400)		(13,400)		3,006,069		12,201	12,201	103,008	05/15/2020.
3899999.	Total - Bonds - Industrial and Miscellaneous					49,683,040	48,201,153	49,802,169	49,033,183	10,050	(54,024)	0	(43,973)	0	49,421,335	0	82,130	82,130	1,305,511	XXX
8399997.	Total - Bonds - Part 4					163,728,614	159,082,783	165,111,764	153,463,561	(302,115)	(549,208)	0	(851,323)	0	163,161,361	0	387,679	387,679	3,263,586	XXX
8399998.	Total - Bonds - Summary Item from Part 5					5,569	2,741						0				5,569	5,569		XXX
8399999.	Total - Bonds					163,734,183	159,085,524	165,111,764	153,463,561	(302,115)	(549,208)	0	(851,323)	0	163,161,361	0	393,248	393,248	3,263,586	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																				
002824 10 0	ABBOTT LABORATORIES ORD		04/01/2019.	Adjustment			XXX						0					0	38	XXX
02209S 10 3	ALTRIA GROUP ORD		10/15/2019.	ITG INC	2,415.000	104,624	XXX	152,411	119,277	33,134			33,134		152,411		(47,787)	(47,787)	7,825	XXX
025537 10 1	AMERICAN ELECTRIC POWER ORD		04/01/2019.	Adjustment			XXX						0					0	341	XXX
026874 15 6	AMERICAN INTERNATION GRP EQY WARRANT		11/01/2019.	Adjustment			XXX	158		(8)			(8)					0		XXX
026874 15 6	AMERICAN INTERNATION GRP EQY WARRANT		04/01/2019.	Adjustment		158	XXX		71	17			17		158			0		XXX
03027X 10 0	AMERICAN TOWER REIT		04/01/2019.	Adjustment			XXX						0					0	104	XXX
032511 10 7	ANADARKO PETROLEUM ORD		08/08/2019.	Unknown	2,090.000	152,210	XXX	147,596	91,626	55,970			55,970		147,596		4,615	4,615	1,254	XXX
032654 10 5	ANALOG DEVICES ORD		04/01/2019.	Adjustment			XXX						0					0	83	XXX
03673L 10 3	ANTERO RESOURCES MIDSTREAM UNT		04/01/2019.	Unknown	31,400.000	749,204	XXX	973,139	671,646	301,493			301,493		973,139		(223,935)	(223,935)	14,758	XXX
036752 10 3	ANTHEM ORD		04/01/2019.	Adjustment			XXX						0					0	52	XXX
03676B 10 2	ANTERO MIDSTREAM ORD		04/04/2019.	FRACTIONAL SHARES	0.365		XXX	5					0		5		(5)	(5)		XXX
03748R 75 4	APARTMENT INVST MGT CL A REIT ORD		02/21/2019.	Not Available	0.642	32	XXX	29	28	0			0		29		3	3		XXX
037833 10 0	APPLE ORD		04/01/2019.	Adjustment			XXX						0					0	187	XXX
03835C 10 8	APPTIO CL A ORD		01/10/2019.	Not Available	140.000	5,320	XXX	5,299	5,314	(15)			(15)		5,299		21	21		XXX
04269X 10 5	ARRAY BIOPHARMA ORD		07/30/2019.	Not Available	820.000	39,360	XXX	11,021	11,685	(664)			(664)		11,021		28,339	28,339		XXX
04685W 10 3	ATHENAHEALTH ORD		02/11/2019.	Not Available	170.000	22,950	XXX	21,311	22,428	(1,117)			(1,117)		21,311		1,639	1,639		XXX
0556EL 10 9	BP MIDSTREAM PARTNERS UNT		05/29/2019.	MORGAN STANLEY CO.	3,300.000	46,876	XXX	59,400	51,282	8,118			8,118		59,400		(12,524)	(12,524)	2,027	XXX
060505 10 4	BANK OF AMERICA ORD		04/01/2019.	Adjustment			XXX						0					0	617	XXX
075887 10 9	BECTON DICKINSON ORD		04/01/2019.	Adjustment			XXX						0					0	46	XXX
081437 10 5	BEMIS ORD	C	06/11/2019.	VARIOUS	370.000	16,635	XXX	16,635	16,983	(348)			(348)		16,635			0	237	XXX
084423 10 2	WR BERKLEY ORD		04/03/2019.	VARIOUS			XXX		(14,412)	670			670					0		XXX
086516 10 1	BEST BUY ORD		04/01/2019.	Adjustment			XXX						0					0	239	XXX
09062X 10 3	BIOGEN ORD		06/28/2019.	JP MORGAN SECURITIES INC.	360.000	84,196	XXX	124,049	108,331	15,718			15,718		124,049		(39,853)	(39,853)		XXX
097023 10 5	BOEING ORD		04/01/2019.	Adjustment			XXX						0					0	508	XXX
10922N 10 3	BRIGHTHOUSE FINANCIAL ORD		10/15/2019.	VARIOUS	125.000	4,619	XXX	5,563	3,810	1,753			1,753		5,563		(943)	(943)		XXX
110448 10 7	BRITISH AMERICAN TOBACCO ADR REP ORD.	C	04/01/2019.	Adjustment			XXX						0					0	575	XXX
11135F 10 1	BROADCOM ORD		03/19/2019.	ITG INC	110.000	32,939	XXX	26,918	27,971	(1,053)			(1,053)		26,918		6,021	6,021		XXX
115637 20 9	BROWN FORMAN CL B ORD		10/15/2019.	VARIOUS	40.000	2,366	XXX	2,025	1,903	122			122		2,025		341	341	23	XXX
118230 10 1	BUCKEYE PARTNERS UNT		09/16/2019.	VARIOUS	40,900.000	1,651,106	XXX	1,836,525	1,185,691	650,834			650,834		1,836,525		(185,419)	(185,419)	71,550	XXX
125523 10 0	CIGNA ORD		01/01/2019.	Adjustment	0.527	100	XXX	95	100	(5)			(5)		95		5	5		XXX
126408 10 3	CSX ORD		06/28/2019.	JP MORGAN SECURITIES INC.	290.000	22,438	XXX	21,640	18,018	3,622			3,622		21,640		798	798	139	XXX
12674R 10 0	C J ENERGY SVCS ORD		10/31/2019.	VARIOUS	260.000	5,775	XXX	5,775	3,510	2,265			2,265		5,775			0	260	XXX
132011 10 7	CAMBREX ORD		12/04/2019.	CORPORATE ACTION	140.000	8,400	XXX	8,838	5,286	3,552			3,552		8,838		(438)	(438)		XXX
14040H 10 5	CAPITAL ONE FINANCIAL ORD		06/28/2019.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1,950.000	176,939	XXX	176,225	147,401	28,825			28,825		176,225		714	714	1,560	XXX
143658 30 0	CARNIVAL ORD		04/01/2019.	Adjustment			XXX						0					0	65	XXX
144577 10 3	CARRIZO OIL AND GAS ORD		12/20/2019.	VARIOUS	360.000	8,626	XXX	8,626	4,064	4,561			4,561		8,626			0		XXX
149123 10 1	CATERPILLAR ORD		04/22/2019.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	90.000	12,800	XXX	13,452	11,436	2,016			2,016		13,452		(653)	(653)	155	XXX
151020 10 4	CELGENE ORD		11/20/2019.	VARIOUS	2,690.000	286,243	XXX	233,411	172,402	61,009			61,009		233,411		52,832	52,832		XXX
15135B 10 1	CENTENE ORD		02/07/2019.	VARIOUS			XXX		(95,699)	(22,991)			(22,991)					0		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
15189T 10 7	CENTERPOINT ENERGY ORD		04/01/2019.	Adjustment			XXX						0					0	4	XXX
156727 10 9	CERENCE ORD		10/02/2019.	CORPORATE ACTION	0.750	13	XXX	14					0		14		(1)	(1)		XXX
165240 10 2	CHESAPEAKE LODGING REIT ORD		09/10/2019.	VARIOUS	230.000	6,288	XXX	7,291	5,601	1,691			1,691		7,291		(1,003)	(1,003)	276	XXX
166764 10 0	CHEVRON ORD		04/01/2019.	Adjustment			XXX						0					0	325	XXX
171484 10 8	CHURCHILL DOWNS ORD		01/28/2019.	VARIOUS			XXX		(24,394)	(4,016)			(4,016)					0		XXX
17275R 10 2	CISCO SYSTEMS ORD		04/01/2019.	Adjustment			XXX						0					0	75	XXX
18914U 10 0	CLOUDERA ORD		01/03/2019.	Not Available	0.450	4	XXX	8	5	3			3		8		(3)	(3)		XXX
191216 10 0	COCA-COLA ORD		04/01/2019.	Adjustment			XXX						0					0	579	XXX
192446 10 2	COGNIZANT TECHNOLOGY SOLUTN CL A ORD		08/14/2019.	ITG INC	1,610.000	97,983	XXX	97,157	102,203	(5,046)			(5,046)		97,157		825	825	644	XXX
194162 10 3	COLGATE PALMOLIVE ORD		04/01/2019.	Adjustment			XXX						0					0	202	XXX
20030N 10 1	COMCAST CL A ORD		04/01/2019.	Adjustment			XXX						0					0	77	XXX
200340 10 7	COMERICA ORD		03/19/2019.	ITG INC	440.000	35,631	XXX	40,449	30,224	10,226			10,226		40,449		(4,818)	(4,818)	559	XXX
200525 10 3	COMMERCE BANCSHARES ORD		12/02/2019.	Not Available	1.450	91	XXX	87	(902)	83			83		87		4	4	2	XXX
205887 10 2	CONAGRA BRANDS ORD		04/01/2019.	Adjustment			XXX						0					0	35	XXX
20605P 10 1	CONCHO RESOURCES ORD		10/15/2019.	ITG INC	690.000	45,714	XXX	110,379	70,925	39,454			39,454		110,379		(64,665)	(64,665)	259	XXX
219350 10 5	CORNING ORD		04/01/2019.	Adjustment			XXX						0					0	93	XXX
22052L 10 4	CORTEVA ORD		07/01/2019.	Adjustment	0.333	8	XXX	12					0		12		(4)	(4)		XXX
22160K 10 5	COSTCO WHOLESALE ORD		04/01/2019.	Adjustment			XXX						0					0	23	XXX
222070 20 3	COTY CL A ORD	C	05/02/2019.	Not Available	420.000	4,893	XXX	4,973	2,755	2,218			2,218		4,973		(80)	(80)	53	XXX
222795 50 2	COUSINS PROPERTIES REIT ORD		06/17/2019.	Not Available	0.350	13	XXX	12	3	0			0		12		1	1		XXX
23355L 10 6	DXC TECHNOLOGY ORD		10/15/2019.	ITG INC	990.000	28,615	XXX	88,763	52,638	36,125			36,125		88,763		(60,148)	(60,148)	792	XXX
24703L 20 2	DELL TECHNOLOGIES CL C ORD		01/29/2019.	Not Available	0.987	46	XXX	52	42	9			9		52		(6)	(6)		XXX
247361 70 2	Delta Air Lines, Inc.		04/01/2019.	ITG INC	770.000	39,216	XXX	39,170	38,423	747			747		39,170		46	46	270	XXX
254687 10 6	WALT DISNEY ORD		04/16/2019.	Not Available	0.813	44	XXX	89					0		89		(45)	(45)		XXX
25470M 10 9	DISH NETWORK CL A ORD		09/11/2019.	CORPORATE ACTION	0.048	2	XXX	2					0		2			0		XXX
25746U 10 9	DOMINION ENERGY ORD		01/02/2019.	Not Available	0.330	25	XXX	24	24	1			1		24		0	0		XXX
25754A 20 1	DOMINOS PIZZA ORD		04/01/2019.	Adjustment			XXX						0					0	77	XXX
260557 10 3	DOW ORD		10/15/2019.	VARIOUS	970.333	45,860	XXX	58,041					0		58,041		(12,181)	(12,181)	1,358	XXX
26078J 10 0	DOWDUPONT ORD		04/02/2019.	VARIOUS	8,535.998	473,132	XXX	473,132	456,505	16,627			16,627		473,132			0	3,244	XXX
26441C 20 4	DUKE ENERGY ORD		04/01/2019.	Adjustment			XXX						0					0	153	XXX
26483E 10 0	DUN & BRADSTREET ORD		02/08/2019.	Not Available	160.000	23,200	XXX	22,854	22,838	16			16		22,854		346	346		XXX
26614N 10 2	DUPONT DE NEMOURS ORD		07/01/2019.	Not Available	0.333	25	XXX	29					0		29		(4)	(4)		XXX
26875P 10 1	EOG RESOURCES ORD		10/15/2019.	ITG INC	1,910.000	132,210	XXX	252,808	166,571	86,237			86,237		252,808		(120,597)	(120,597)	1,390	XXX
26885B 10 0	EQM MIDSTREAM PARTNERS UNT		03/01/2019.	RBC CAPITAL MARKETS	5,200.000	200,673	XXX	357,995	224,900	133,095			133,095		357,995		(157,321)	(157,321)	5,876	XXX
278642 10 3	EBAY ORD		08/14/2019.	ITG INC	3,705.000	146,849	XXX	123,339	103,999	19,340			19,340		123,339		23,510	23,510	1,037	XXX
278768 10 6	ECHOSTAR CL A ORD		09/11/2019.	VARIOUS	200.000	8,894	XXX	8,894	7,344	1,550			1,550		8,894			0		XXX
278865 10 0	ECOLAB ORD		04/01/2019.	Adjustment			XXX						0					0	41	XXX
28414H 10 3	ELANCO ANIMAL HEALTH ORD		03/18/2019.	Not Available	0.158	5	XXX	4					0		4		1	1		XXX
286082 10 2	ELECTRONICS FOR IMAGING ORD		07/23/2019.	Not Available	180.000	6,660	XXX	5,888	4,464	1,424			1,424		5,888		772	772		XXX
28849P 10 0	ELLIE MAE ORD		04/17/2019.	Not Available	140.000	13,860	XXX	12,048	8,796	3,252			3,252		12,048		1,812	1,812		XXX
291011 10 4	EMERSON ELECTRIC ORD		04/01/2019.	Adjustment			XXX						0					0	398	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
29336U 10 7	ENLINK MIDSTREAM PARTNERS COM UNT		01/25/2019.	MERGER	56,900.000	699,500	XXX	871,575	626,469	245,106			245,106		871,575		(172,074)	(172,074)	22,191	XXX
29358P 10 1	ENSIGN GROUP ORD		10/01/2019.	VARIOUS	200.000	8,002	XXX	8,002	7,758	244			244		8,002			0	38	XXX
29364G 10 3	ENTERGY ORD		04/01/2019.	Adjustment			XXX						0					0	109	XXX
29444U 70 0	EQUINIX REIT ORD		08/14/2019.	ITG INC	190.000	102,622	XXX	79,199	66,986	12,213			12,213		79,199		23,423	23,423	935	XXX
29472R 10 8	EQUITY LIFESTYLE PROP REIT ORD		10/16/2019.	VARIOUS			XXX		(28,653)	2,229			2,229					0		XXX
297425 10 0	ESTERLINE TECHNOLOGIES ORD		03/14/2019.	Not Available	110.000	13,475	XXX	9,768	13,360	(3,592)			(3,592)		9,768		3,707	3,707		XXX
30063P 10 5	EXACT SCIENCES ORD		11/08/2019.	CORPORATE ACTION	0.540	42	XXX	45					0		45		(3)	(3)		XXX
30212P 30 3	EXPEDIA GROUP ORD		08/01/2019.	CORPORATE ACTION	0.600		XXX	73	68	5			5		73		(73)	(73)	0	XXX
302491 30 3	FMC ORD		03/01/2019.	VARIOUS	550.000	47,850	XXX	47,850	40,678	7,172			7,172		47,850			0	220	XXX
30255G 10 3	FCB FINANCIAL HOLDINGS CL A ORD		01/01/2019.	VARIOUS	180.000	8,464	XXX	8,464	6,044	2,419			2,419		8,464			0		XXX
311900 10 4	FASTENAL ORD		05/23/2019.	VARIOUS			XXX		(61,075)	11,187			11,187					0		XXX
31620M 10 6	FIDELITY NATIONAL INFORMATN SVCS ORD		08/01/2019.	Adjustment	0.560	74	XXX	57					0		57		17	17	0	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	480.000	11,354	XXX	8,352	10,368	(2,016)			(2,016)		8,352		3,002	3,002		XXX
32008D 10 6	FIRST DATA CL A ORD		07/29/2019.	VARIOUS	2,210.000	52,598	XXX	52,598	37,371	15,227			15,227		52,598			0		XXX
32020R 10 9	FIRST FINANCIAL BANKSHARES ORD		06/04/2019.	VARIOUS			XXX		(15,576)	(570)			(570)					0		XXX
337738 10 8	FISERV ORD		07/29/2019.	CORPORATE ACTION	0.630	63	XXX	51	46	5			5		51		12	12		XXX
337932 10 7	FIRSTENERGY ORD		04/22/2019.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1,580.000	63,914	XXX	60,609	59,329	1,280			1,280		60,609		3,306	3,306	600	XXX
35137L 10 5	FOX CL A ORD		04/01/2019.	VARIOUS	0.333	17	XXX	13					0		13		4	4		XXX
35137L 20 4	FOX CL B ORD		04/01/2019.	VARIOUS	0.667	35	XXX	26					0		26		8	8		XXX
36472T 10 9	GANNETT CO., INC		11/20/2019.	CORPORATE ACTION	0.210	3	XXX	2					0		2		1	1		XXX
366505 10 5	GARRETT MOTION ORD	C	06/28/2019.	JP MORGAN SECURITIES INC	585.000	8,980	XXX	6,962	7,219	(257)			(257)		6,962		2,018	2,018		XXX
369604 10 3	GENERAL ELECTRIC ORD		02/14/2019.	VARIOUS	32,130.000	435,683	XXX	435,683	243,224	192,459			192,459		435,683			0	321	XXX
371559 10 5	GENESEE & WYOMING CL A ORD		12/30/2019.	CORPORATE ACTION	245.000	27,440	XXX	21,422	18,135	3,288			3,288		21,422		6,018	6,018		XXX
37244C 10 1	GENOMIC HEALTH ORD		11/08/2019.	VARIOUS	90.000	5,866	XXX	5,793	5,797	(4)			(4)		5,793		73	73		XXX
37940X 10 2	GLOBAL PAYMENTS ORD		09/17/2019.	CORPORATE ACTION	0.272	44	XXX	32					0		32		12	12		XXX
38141G 10 4	GOLDMAN SACHS GROUP ORD		04/22/2019.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	260.000	53,353	XXX	57,959	43,433	14,526			14,526		57,959		(4,606)	(4,606)	208	XXX
382550 10 1	GOODYEAR TIRE AND RUBBER ORD		10/15/2019.	VARIOUS	180.000	2,738	XXX	3,540	3,674	(133)			(133)		3,540		(802)	(802)	62	XXX
40412C 10 1	HCA HEALTHCARE ORD		06/28/2019.	JP MORGAN SECURITIES INC	740.000	100,029	XXX	98,041	92,093	5,948			5,948		98,041		1,988	1,988	592	XXX
40418F 10 8	HFF CL A ORD		07/01/2019.	VARIOUS	160.000	7,339	XXX	6,291	5,306	986			986		6,291		1,048	1,048	280	XXX
40434L 10 5	HP ORD		10/15/2019.	ITG INC	5,480.000	91,906	XXX	136,890	112,121	24,770			24,770		136,890		(44,984)	(44,984)	3,512	XXX
410345 10 2	HANESBRANDS ORD		10/15/2019.	VARIOUS	215.000	3,638	XXX	3,996	2,694	1,302			1,302		3,996		(358)	(358)	70	XXX
422806 10 9	HEICO ORD		04/01/2019.	Adjustment			XXX						0					0	0	XXX
422806 20 8	HEICO CL A ORD		04/01/2019.	Adjustment			XXX						0					0	0	XXX
427866 10 8	HERSHEY FOODS ORD		04/01/2019.	Adjustment			XXX						0					0	114	XXX
431571 10 8	HILLENBRAND ORD		12/01/2019.	Adjustment	0.524	17	XXX	27					0		27		(10)	(10)	0	XXX
43300A 20 3	HILTON WORLDWIDE HOLDINGS ORD		04/01/2019.	Adjustment			XXX						0					0	74	XXX
440894 10 3	HORTONWORKS ORD		01/04/2019.	VARIOUS	290.000	6,499	XXX	6,499	4,182	2,317			2,317		6,499			0		XXX
45321L 10 0	IMPERVA ORD		01/10/2019.	Not Available	150.000	8,363	XXX	6,461	8,354	(1,893)			(1,893)		6,461		1,902	1,902		XXX
458118 10 6	INTEGRATED DEVICE TECHNOLOGY ORD	C	04/01/2019.	Not Available	530.000	25,970	XXX	24,947	25,668	(721)			(721)		24,947		1,023	1,023		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
458140 10 0	INTEL ORD	..	04/01/2019.	Adjustment			XXX						0					0	471	XXX
459200 10 1	INTERNATIONAL BUSINESS MACHINES ORD	..	04/01/2019.	Adjustment			XXX						0					0	780	XXX
46333X 10 8	IRONWOOD PHARMA CL A ORD	..	04/02/2019.	VARIOUS	560.000	9,828	XXX	9,828	5,802	4,026			4,026		9,828			0		XXX
46625H 10 0	JPMORGAN CHASE ORD	..	04/01/2019.	Adjustment			XXX						0					0	944	XXX
478160 10 4	JOHNSON & JOHNSON ORD	..	04/01/2019.	Adjustment			XXX						0					0	2	XXX
48020Q 10 7	JONES LANG LASALLE ORD	..	08/01/2019.	Adjustment	0.080	3,941	XXX	11					0		11		3,930	3,930		XXX
48238T 10 9	KAR AUCTION SERVICES ORD	..	06/28/2019.	VARIOUS	535.000	29,986	XXX	29,986	25,530	4,455			4,455		29,986			0	562	XXX
50050N 10 3	KONTOOR BRANDS ORD	..	06/01/2019.	Adjustment	0.143	5	XXX	2					0		2		3	3		XXX
501044 10 1	KROGER ORD	..	12/16/2019.	ITG INC	1,630.000	46,112	XXX	45,526	44,825	701			701		45,526		586	586	978	XXX
502413 10 7	L3 TECHNOLOGIES ORD	..	06/29/2019.	VARIOUS	225.000	15,232	XXX	15,232	39,074	(23,842)			(23,842)		15,232			0	383	XXX
502431 10 9	L3HARRIS TECHNOLOGIES ORD	..	07/01/2019.	Not Available	0.500	97	XXX	83	67	16			16		83		14	14		XXX
517942 10 8	LASALLE HOTEL PROPERTIES REIT ORD	..	01/01/2019.	Adjustment	171.000	6,464	XXX	5,698	5,482	215			215		5,698		766	766		XXX
518439 10 4	ESTEE LAUDER CL A ORD	..	04/01/2019.	Adjustment			XXX						0					0	36	XXX
52471Y 10 6	LEGACYTEXAS FINANCIAL GROUP ORD	..	11/01/2019.	VARIOUS	190.000	8,338	XXX	8,149	6,097	2,052			2,052		8,149		189	189	143	XXX
53046P 10 9	LIBERTY EXPEDIA HOLD SRS A ORD	..	07/26/2019.	VARIOUS	210.000	9,049	XXX	9,049	8,213	836			836		9,049			0		XXX
532457 10 8	ELI LILLY ORD	..	04/22/2019.	VARIOUS	1,137.000	130,715	XXX	127,723	131,574	(3,850)			(3,850)		127,723		2,991	2,991	963	XXX
53814L 10 8	LIVENT ORD	..	03/27/2019.	Not Available	0.416	6	XXX	5					0		5		0	0		XXX
540424 10 8	LOEWS ORD	..	06/28/2019.	JP MORGAN SECURITIES INC	350.000	19,135	XXX	13,093	15,932	(2,839)			(2,839)		13,093		6,042	6,042	44	XXX
548661 10 7	LOWE'S COMPANIES ORD	..	04/01/2019.	Adjustment			XXX						0					0	41	XXX
548862 10 1	LOXO ONCOLOGY ORD	..	02/19/2019.	Not Available	100.000	23,500	XXX	16,817	14,007	2,810			2,810		16,817		6,683	6,683		XXX
55264U 10 8	MB FINANCIAL ORD	..	03/22/2019.	VARIOUS	330.000	15,437	XXX	15,437	13,078	2,360			2,360		15,437			0		XXX
552676 10 8	MDC HOLDINGS ORD	..	04/01/2019.	Adjustment	0.400	11	XXX	10	(394)	4			4		10		1	1	0	XXX
55336V 10 0	MPLX COM UNT	..	03/01/2019.	UBS SECURITIES LLC	8,400.000	277,071	XXX	277,214	254,520	22,694			22,694		277,214		(143)	(143)	5,439	XXX
57060D 10 8	MARKETAXESS HOLDINGS ORD	..	06/01/2019.	Adjustment			XXX		29,583	(3,165)			(3,165)					0		XXX
571903 20 2	MARRIOTT INTERNATIONAL CL A ORD	..	04/01/2019.	Adjustment			XXX						0					0	1	XXX
57778K 10 5	MAXAR TECHNOLOGIES ORD	..	01/01/2019.	VARIOUS			XXX		(2,631)	(4,360)			(4,360)					0		XXX
58471A 10 5	MEDIDATA SOLUTIONS ORD	..	10/28/2019.	CORPORATE ACTION	230.000	21,218	XXX	16,010	15,507	504			504		16,010		5,207	5,207		XXX
594918 10 4	MICROSOFT ORD	..	04/01/2019.	Adjustment			XXX						0					0	1,267	XXX
59870L 10 6	MILACRON HOLDINGS ORD	..	11/21/2019.	VARIOUS	270.000	4,515	XXX	5,319	3,210	2,109			2,109		5,319		(804)	(804)		XXX
60255W 10 5	MINDBODY CL A ORD	..	02/15/2019.	Not Available	170.000	6,205	XXX	6,331	6,188	143			143		6,331		(126)	(126)		XXX
60871R 20 9	MOLSON COORS BREWING NONVTG CL B ORD	..	04/01/2019.	Adjustment			XXX						0					0	25	XXX
638904 10 2	NAVIGATORS GROUP ORD	..	05/23/2019.	Not Available	80.000	5,600	XXX	5,539	5,559	(20)			(20)		5,539		61	61	6	XXX
64111Q 10 4	NETGEAR ORD	..	01/02/2019.	VARIOUS	120.000	7,040	XXX	7,040	6,244	797			797		7,040			0		XXX
651290 10 8	NEWFIELD EXPLORATION ORD	..	04/01/2019.	VARIOUS	800.000	22,504	XXX	22,504	11,728	10,776			10,776		22,504			0		XXX
65158N 10 2	NEWMARK GROUP CL A ORD	..	01/01/2019.	Adjustment	0.284	2	XXX	3	2	0			0		3		(0)	(0)		XXX
65290C 10 5	NEXTIER OILFIELD SOLUTIONS ORD	..	10/31/2019.	CORPORATE ACTION	0.874	4	XXX	12					0		12		(8)	(8)		XXX
65339F 10 1	NEXTERA ENERGY ORD	..	04/01/2019.	Adjustment			XXX						0					0	44	XXX
654106 10 3	NIKE CL B ORD	..	04/01/2019.	ITG INC	400.000	34,988	XXX	32,172	29,656	2,516			2,516		32,172		2,816	2,816	295	XXX
665859 10 4	NORTHERN TRUST ORD	..	04/01/2019.	Adjustment			XXX						0					0	59	XXX
67020Y 10 0	NUANCE COMMUNICATIONS ORD	..	10/02/2019.	Unknown	1,150.000	19,700	XXX	19,700	15,215	4,485			4,485		19,700			0		XXX
67066G 10 4	NVIDIA ORD	..	10/15/2019.	ITG INC	590.000	115,912	XXX	156,675	78,765	77,910			77,910		156,675		(40,762)	(40,762)	283	XXX

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year'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
67069D 10 8	NUTRISYSTEM ORD		03/08/2019.	Unknown	110.000	4,720	XXX	4,833	4,827	7			7		4,833		(114)	(114)		XXX
67072V 10 3	NXSTAGE MEDICAL ORD	C	02/22/2019.	VARIOUS	260.000	7,800	XXX	7,166	7,441	(276)			(276)		7,166		634	634		XXX
674599 10 5	OCCIDENTAL PETROLEUM ORD		08/08/2019.	VARIOUS	1,290.206	64,872	XXX	106,107	79,193	26,914			26,914		106,107		(41,234)	(41,234)	3,019	XXX
683344 10 5	NANOMETRICS ORD		11/01/2019.	Adjustment	0.546	19	XXX	19					0		19		0	0		XXX
68389X 10 5	ORACLE ORD		03/19/2019.	ITG INC	960.000	51,831	XXX	46,925	43,344	3,581			3,581		46,925		4,906	4,906	182	XXX
69331C 10 8	PG&E ORD		01/15/2019.	ITG INC	2,100.000	13,704	XXX	81,596	49,875	31,721			31,721		81,596		(67,893)	(67,893)		XXX
69351T 10 6	PPL ORD		04/01/2019.	Adjustment			XXX						0					0	1	XXX
698354 10 7	PANDORA MEDIA ORD		02/01/2019.	VARIOUS	1,020.000	9,170	XXX	9,170	8,252	918			918		9,170			0		XXX
700517 10 5	PARK HOTELS RESORTS ORD		09/18/2019.	CORPORATE ACTION	0.440	11	XXX	14	11	2			2		14		(2)	(2)	1	XXX
712704 10 5	PEOPLES UNITED FINANCIAL ORD		11/01/2019.	CORPORATE ACTION	0.500	8	XXX	9	7	2			2		9		(1)	(1)	0	XXX
713448 10 8	PEPSICO ORD		04/01/2019.	Adjustment			XXX						0					0	297	XXX
743606 10 5	PROSPERITY BANCSHARES ORD		11/01/2019.	CORPORATE ACTION	0.320	23	XXX	23					0		23		1	1		XXX
744320 10 2	PRUDENTIAL FINANCIAL ORD		06/28/2019.	JP MORGAN SECURITIES INC	1,700.000	171,705	XXX	180,132	138,635	41,497			41,497		180,132		(8,427)	(8,427)	3,400	XXX
744573 10 6	PUBLIC SERVICE ENTERPRISE GROUP ORD		04/01/2019.	Adjustment			XXX						0					0	14	XXX
747525 10 3	QUALCOMM ORD		04/01/2019.	ITG INC	850.000	48,483	XXX	59,619	48,374	11,246			11,246		59,619		(11,136)	(11,136)	675	XXX
756577 10 2	RED HAT ORD		07/09/2019.	VARIOUS	620.000	115,553	XXX	45,353	108,897	(63,544)			(63,544)		45,353		70,200	70,200		XXX
760759 10 0	REPUBLIC SERVICES ORD		04/01/2019.	Adjustment			XXX						0					0	77	XXX
77543R 10 2	ROKU CL A ORD		12/16/2019.	ITG INC	80.000	11,045	XXX	10,541					0		10,541		504	504		XXX
778296 10 3	ROSS STORES ORD		06/28/2019.	JP MORGAN SECURITIES INC	1,290.000	127,868	XXX	66,950	107,328	(40,378)			(40,378)		66,950		60,918	60,918	658	XXX
78463M 10 7	SPS COMMERCE ORD		08/23/2019.	VARIOUS			XXX		(4,943)	(421)			(421)					0		XXX
79466L 30 2	SALESFORCE.COM ORD		08/01/2019.	CORPORATE ACTION	0.840	133	XXX	125	115	10			10		125		8	8		XXX
80589M 10 2	SCANA ORD		01/02/2019.	VARIOUS	570.000	21,358	XXX	21,358	27,235	(5,876)			(5,876)		21,358			0	71	XXX
806407 10 2	HENRY SCHEIN ORD		02/07/2019.	VARIOUS	615.000	48,753	XXX	48,753	48,290	463			463		48,753			0		XXX
806857 10 8	SCHLUMBERGER ORD		10/15/2019.	ITG INC	4,035.000	132,553	XXX	254,689	145,583	109,106			109,106		254,689		(122,136)	(122,136)	8,070	XXX
808513 10 5	CHARLES SCHWAB ORD		08/14/2019.	ITG INC	4,055.000	148,788	XXX	211,590	168,404	43,186			43,186		211,590		(62,802)	(62,802)	2,068	XXX
81618T 10 0	SELECT INCOME REIT ORD		01/01/2019.	VARIOUS	350.000	7,298	XXX	7,298	2,576	4,722			4,722		7,298			0		XXX
81663A 10 5	SEMGROUP CL A ORD		12/05/2019.	Citigroup Global Markets Inc. NY	55,310.000	927,528	XXX	1,353,130	762,172	590,958			590,958		1,353,130		(425,602)	(425,602)	78,548	XXX
824348 10 6	SHERWIN WILLIAMS ORD		04/01/2019.	Adjustment			XXX						0					0	63	XXX
82568P 30 4	SHUTTERFLY ORD		09/26/2019.	CORPORATE ACTION	130.000	6,630	XXX	7,994	5,234	2,760			2,760		7,994		(1,364)	(1,364)		XXX
828806 10 9	SIMON PROP GRP REIT ORD		04/01/2019.	Adjustment			XXX						0					0	2	XXX
83088M 10 2	SKYWORKS SOLUTIONS ORD		04/01/2019.	Adjustment			XXX						0					0	37	XXX
832696 40 5	JM SMUCKER ORD		04/01/2019.	Adjustment			XXX						0					0	68	XXX
835898 10 7	SOTHEBYS ORD		10/03/2019.	CORPORATE ACTION	140.000	7,980	XXX	6,100	5,564	536			536		6,100		1,880	1,880		XXX
842587 10 7	SOUTHERN ORD		04/01/2019.	Adjustment			XXX						0					0	244	XXX
844741 10 8	SOUTHWEST AIRLINES ORD		04/01/2019.	Adjustment			XXX						0					0	29	XXX
84652J 10 3	SPARK THERAPEUTICS ORD		12/17/2019.	Not Available	120.000	13,740	XXX	5,922	4,697	1,225			1,225		5,922		7,818	7,818		XXX
84790A 10 5	SPECTRUM BRANDS HOLDINGS ORD		10/01/2019.	Adjustment	0.500	28	XXX	36					0		36		(8)	(8)	1	XXX
855244 10 9	STARBUCKS ORD		04/01/2019.	Adjustment			XXX						0					0	99	XXX
867914 10 3	SUNTRUST BANKS ORD		12/06/2019.	VARIOUS	1,870.000	124,748	XXX	124,748	94,323	30,425			30,425		124,748			0	3,964	XXX
87161C 50 1	SYNOVUS FINANCIAL ORD		04/01/2019.	Not Available	0.900	28	XXX	41	29	12			12		41		(13)	(13)	0	XXX
872275 10 2	TCF FINANCIAL ORD		08/01/2019.	VARIOUS	660.000	16,038	XXX	16,038	12,863	3,175			3,175		16,038			0	198	XXX
872307 10 3	TCF FINANCIAL ORD		08/01/2019.	CORPORATE ACTION	0.350	15	XXX	19	13	6			6		19		(4)	(4)		XXX

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1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value 11 Unrealized Valuation Increase (Decrease)	12 Current Year's (Amortization) / Accretion	13 Current Year's Other-Than-Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	16 Book/Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest / Stock Dividends Received During Year	21 Stated Contractual Maturity Date
87236Y 10 8	TD AMERITRADE HOLDING ORD		10/15/2019.	ITG INC	1,140.000	41,626	XXX	60,488	55,814	4,674			4,674		60,488		(18,862)	(18,862)	1,026	XXX
87336U 10 5	TABLEAU SOFTWARE CL A ORD		08/01/2019.	VARIOUS	280.000	28,384	XXX	28,384	33,600	(5,216)			(5,216)		28,384			0		XXX
87612G 10 1	TARGA RESOURCES ORD		04/01/2019.	BARCLAYS CAPITAL LE	9,800.000	397,423	XXX	430,238	352,996	77,242			77,242		430,238		(32,815)	(32,815)	13,013	XXX
87901J 10 5	TEGNA ORD		10/15/2019.	VARIOUS	125.000	1,891	XXX	1,801	1,359	442			442		1,801		90	90	21	XXX
881569 10 7	TESARO ORD	C	01/22/2019.	Not Available	150.000	11,250	XXX	6,413	11,138	(4,725)			(4,725)		6,413		4,838	4,838		XXX
88579Y 10 1	3M ORD		04/01/2019.	Adjustment			XXX						0					0	291	XXX
891906 10 9	TOTAL SYSTEM SERVICES ORD		09/17/2019.	VARIOUS	720.000	67,804	XXX	67,804	58,529	9,276			9,276		67,804			0	374	XXX
896047 50 3	TRIBUNE MEDIA CL A ORD		09/19/2019.	CORPORATE ACTION	350.000	16,341	XXX	13,398	15,883	(2,485)			(2,485)		13,398		2,943	2,943	263	XXX
896749 10 8	TRIPLE S MANAGEMENT CL B ORD		08/01/2019.	Adjustment	0.600	13	XXX	14					0		14		(1)	(1)		XXX
89832Q 10 9	BB AND T ORD		12/09/2019.	CORPORATE ACTION	0.650	35	XXX	34	28	6			6		34		1	1		XXX
90130A 10 1	TWENTY FIRST CENTURY FOX CL A ORD		03/19/2019.	CORPORATE ACTION	3,670.000	183,717	XXX	167,022	176,600	(9,579)			(9,579)		167,022		16,695	16,695		XXX
90130A 20 0	TWENTY FIRST CENTURY FOX CL B ORD		03/19/2019.	CORPORATE ACTION	1,970.000	97,982	XXX	89,182	94,127	(4,945)			(4,945)		89,182		8,800	8,800		XXX
902104 10 8	II VI ORD		09/27/2019.	CORPORATE ACTION	3.460	161	XXX	136	112	23			23		136		26	26		XXX
903293 40 5	USG ORD	C	04/24/2019.	Not Available	320.000	13,920	XXX	13,718	13,651	67			67		13,718		202	202		XXX
90385D 10 7	ULTIMATE SOFTWARE GROUP ORD		05/03/2019.	Not Available	120.000	39,780	XXX	35,314	29,384	5,929			5,929		35,314		4,466	4,466		XXX
907818 10 8	UNION PACIFIC ORD		04/01/2019.	Adjustment			XXX						0					0	108	XXX
911312 10 6	UNITED PARCEL SERVICE CL B ORD		04/01/2019.	Adjustment			XXX						0					0	369	XXX
913017 10 9	UNITED TECHNOLOGIES ORD		04/01/2019.	Adjustment			XXX						0					0	310	XXX
91324P 10 2	UNITEDHEALTH GRP ORD		10/15/2019.	VARIOUS	1,235.000	288,207	XXX	315,649	132,034	11,130			11,130		315,649		(27,442)	(27,442)	1,238	XXX
91732J 10 2	US ECOLOGY ORD		11/01/2019.	VARIOUS	80.000	5,491	XXX	5,491	5,038	453			453		5,491			0	58	XXX
918204 10 8	VF ORD		05/23/2019.	VARIOUS	1,345.000	42,110	XXX	42,110	95,952	(53,842)			(53,842)		42,110			0	686	XXX
91913Y 10 0	VALERO ENERGY ORD		03/19/2019.	ITG INC	290.000	25,102	XXX	33,544	21,741	11,803			11,803		33,544		(8,442)	(8,442)	261	XXX
92240G 10 1	VECTREN ORD		02/01/2019.	Not Available	280.000	20,160	XXX	16,747	20,154	(3,408)			(3,408)		16,747		3,413	3,413	115	XXX
92240M 10 8	VECTOR GROUP ORD		10/01/2019.	Adjustment	0.500	6	XXX	6	(199)	(72)			(72)		6		(0)	(0)	1	XXX
92532W 10 3	VERSUM MATERIALS ORD		10/07/2019.	Not Available	430.000	22,790	XXX	14,332	11,920	2,412			2,412		14,332		8,458	8,458	103	XXX
92553P 20 1	VIACOM CL B ORD		12/04/2019.	VARIOUS	1,420.000	46,619	XXX	46,619	36,494	10,125			10,125		46,619			0	1,136	XXX
92556H 20 6	CBS CL B ORD		12/05/2019.	CORPORATE ACTION	0.675	30	XXX	39	30	9			9		39		(9)	(9)		XXX
92826C 83 9	VISA CL A ORD		04/22/2019.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	720.000	115,226	XXX	102,470	94,997	7,474			7,474		102,470		12,756	12,756	189	XXX
929740 10 8	WABTEC ORD		03/01/2019.	Adjustment	0.570	43	XXX	58	40	18			18		58		(16)	(16)	0	XXX
930427 10 9	WAGEWORKS ORD		08/30/2019.	CORPORATE ACTION	150.000	7,703	XXX	6,143	4,074	2,069			2,069		6,143		1,560	1,560		XXX
931427 10 8	WALGREEN BOOTS ALLIANCE ORD		10/15/2019.	ITG INC	1,495.000	81,715	XXX	110,995	102,153	8,841			8,841		110,995		(29,280)	(29,280)	2,180	XXX
958254 10 4	WESTERN GAS PARTNERS UNT		02/28/2019.	VARIOUS	21,400.000	1,108,103	XXX	1,108,103	903,722	204,381			204,381		1,108,103			0	20,972	XXX
958669 10 3	WESTERN MIDSTREAM PARTNERS COM UNT.		09/23/2019.	VARIOUS	23,435.000	631,159	XXX	981,833	649,853	331,980			331,980		981,833		(350,674)	(350,674)	38,921	XXX
981558 10 9	WORLDPAY CL A ORD		08/01/2019.	VARIOUS	1,044.000	45,013	XXX	33,529	79,793	(46,264)			(46,264)		33,529		11,484	11,484		XXX
98978V 10 3	ZOETIS CL A ORD		04/01/2019.	Adjustment			XXX						0					0	0	XXX
G0408V 10 2	AON CL A ORD	C	04/01/2019.	Adjustment			XXX						0					0	49	XXX
G05384 10 5	ASPEN INSURANCE HOLDINGS ORD	C	02/15/2019.	Not Available	230.000	9,833	XXX	9,646	9,658	(12)			(12)		9,646		186	186		XXX
G0551A 10 3	ARRIS INTERNATIONAL ORD		04/04/2019.	Not Available	680.000	21,590	XXX	16,415	20,788	(4,372)			(4,372)		16,415		5,175	5,175		XXX
G0750C 10 8	AXALTA COATING SYSTEMS ORD		10/15/2019.	VARIOUS	155.000	4,601	XXX	4,379	3,630	749			749		4,379		222	222		XXX
G1154H 10 7	BELMOND CL A ORD	C	04/17/2019.	Not Available	360.000	9,000	XXX	6,408	9,011	(2,603)			(2,603)		6,408		2,592	2,592		XXX
G48833 10 0	WEATHERFORD INTL ORD	C	05/14/2019.	ITG INC	4,020.000	189	XXX	11,417	2,247	9,170			9,170		11,417		(11,227)	(11,227)		XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
G7665A 10 1	ROWAN COMPANIES CL A ORD	C	04/11/2019.	VARIOUS	510.000	10,562	XXX	10,562	4,279	6,283			6,283		10,562			0		XXX
G9019D 10 4	TRAVELPORT WORLDWIDE ORD	C	05/30/2019.	Not Available	500.000	7,875	XXX	7,815	7,810	5			5		7,815		60	60		XXX
N53745 10 0	LYONDELLBASELL INDUSTRIES CL A ORD	C	04/01/2019.	Adjustment			XXX						0					0	26	XXX
N6596X 10 9	NXP SEMICONDUCTORS ORD	C	06/28/2019.	JP MORGAN SECURITIES INC	1,390.000	135,682	XXX	112,576	101,859	10,717			10,717		112,576		23,106	23,106	886	XXX
Y7542C 13 0	SCORPIO TANKERS ORD	D	12/01/2019.	Adjustment	0.243	8	XXX	8					0		8		1	1		XXX
Y8565N 30 0	TEEKAY TANKERS LTD	C	11/25/2019.	CORPORATE ACTION	0.500	10	XXX	8					0		8		2	2		XXX
9099999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					12,983,953	XXX	14,947,209	10,969,668	3,495,070	0	0	3,495,070	0	14,947,209	0	(1,963,256)	(1,963,256)	346,953	XXX
Common Stocks - Mutual Funds																				
04314H 66 7	ARTISAN:INTL VAL ADV	..	11/14/2019.	VARIOUS		452,314	XXX						0				452,314	452,314		XXX
04314H 85 7	ARTISAN:INTL VAL INST	..	11/14/2019.	VARIOUS		755,560	XXX						0				755,560	755,560		XXX
9499999.	Total - Common Stocks - Mutual Funds					1,207,874	XXX	0	0	0	0	0	0	0	0	0	1,207,874	1,207,874	0	XXX
9799997.	Total - Common Stocks - Part 4					14,191,827	XXX	14,947,209	10,969,668	3,495,070	0	0	3,495,070	0	14,947,209	0	(755,382)	(755,382)	346,953	XXX
9799998	Total - Common Stocks - Summary Item from Part 5					670,282	XXX	685,395					0		685,395		(15,113)	(15,113)	1,602	XXX
9799999.	Total - Common Stocks					14,862,108	XXX	15,632,604	10,969,668	3,495,070	0	0	3,495,070	0	15,632,604	0	(770,495)	(770,495)	348,555	XXX
9899999.	Total - Preferred and Common Stocks					14,862,108	XXX	15,632,604	10,969,668	3,495,070	0	0	3,495,070	0	15,632,604	0	(770,495)	(770,495)	348,555	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					178,596,291	XXX	180,744,367	164,433,228	3,192,955	(549,208)	0	2,643,747	0	178,793,964	0	(377,248)	(377,248)	3,612,141	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - Industrial and Miscellaneous																				
110122 15 7	BRISTOL MYERS SQ RTS WI		11/20/2019	VARIOUS	11/22/2019	ITG INC	2,690		5,569					0			5,569	5,569		
25470M 11 7	DISH NETWORK SUBS RTS		11/18/2019	VARIOUS	12/03/2019	VARIOUS	51							0				0		
3899999.	Total - Bonds - Industrial and Miscellaneous						2,741	0	5,569	0	0	0	0	0	0	0	5,569	5,569	0	0
8399998.	Total - Bonds						2,741	0	5,569	0	0	0	0	0	0	0	5,569	5,569	0	0
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																				
014339 10 5	ALDER BIOPHARMACEUTICALS ORD		04/22/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10/22/2019	CORPORATE ACTION	250.000	3,179	4,500	3,179				0			1,321	1,321		
067774 10 9	BARNES AND NOBLE ORD		06/28/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC.	08/07/2019	CORPORATE ACTION	260.000	1,739	1,690	1,739				0			(49)	(49)	39	
14081R 10 3	CARBON BLACK ORD		06/28/2019	GOLDMAN	10/08/2019	CORPORATE ACTION	240.000	4,012	6,240	4,012				0			2,228	2,228		
141337 10 5	CARBONITE ORD		06/28/2019	GOLDMAN	12/26/2019	CORPORATE ACTION	150.000	3,905	3,450	3,905				0			(455)	(455)		
207797 10 1	CONNECTICUT WATER SERVICE ORD		06/28/2019	GOLDMAN	10/10/2019	CORPORATE ACTION	60.000	4,182	4,200	4,182				0			18	18	20	
21240D 10 7	CONTROL4 ORD		06/28/2019	GOLDMAN	08/01/2019	CORPORATE ACTION	120.000	2,849	2,869	2,849				0			20	20		
225223 30 4	CRAY ORD		04/22/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC.	09/25/2019	CORPORATE ACTION	180.000	4,862	6,300	4,862				0			1,438	1,438		
26078J 10 0	DUPONT DE NEMOURS ORD		04/02/2019	VARIOUS	06/03/2019	Unknown	8,535.998	318,103	318,103	318,103				0				0	1,195	
292505 10 4	ENCANA ORD	A	04/01/2019	ITG INC.	05/01/2019	Adjustment	2,137.520	22,504	15,757	22,504				0			(6,747)	(6,747)	30	
29273V 10 0	ENERGY TRANSFER UNT		12/01/2019	VARIOUS	12/16/2019	VARIOUS	225.525	4,535	2,897	4,535				0			(1,639)	(1,639)		
36473H 10 4	GANNETT ORD		08/14/2019	ITG INC.	11/19/2019	Unknown	450.000	4,392	4,346	4,392				0			(46)	(46)	144	
37953G 10 3	GLOBAL BRASS AND COPPER HOLDINGS ORD	C	04/22/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC.	07/16/2019	Not Available	100.000	4,351	4,400	4,351				0			49	49	9	
38376A 10 3	OFFICE PROPERTIES INCOME TRUST C ORD		01/01/2019	ITG INC.	01/02/2019	Unknown	364.000	7,298	7,298	7,298				0				0		
460335 20 1	INTERNATIONAL SPEEDWAY CL A ORD		08/14/2019	ITG INC.	10/18/2019	CORPORATE ACTION	100.000	4,499	4,500	4,499				0			1	1		
61022P 10 0	MONOTYPE IMAGING HOLDINGS ORD		06/28/2019	GOLDMAN	10/11/2019	CORPORATE ACTION	170.000	2,862	3,375	2,862				0			512	512		
63935N 10 7	NAVIGANT CONSULTING ORD		04/22/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10/11/2019	CORPORATE ACTION	170.000	3,470	4,760	3,470				0			1,290	1,290	17	
66706L 10 1	NORTHSTAR REALTY EUROPE ORD		06/28/2019	GOLDMAN	09/30/2019	CORPORATE ACTION	180.000	2,957	3,061	2,957				0			105	105	27	
68633D 10 3	ORITANI FINANCIAL ORD		08/14/2019	ITG INC.	12/02/2019	Unknown	165.000	2,785	2,785	2,785				0				0	30	
781270 10 3	RUDOLPH TECHNOLOGIES ORD		06/28/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10/28/2019	Unknown	130.000	3,592	3,592	3,592				0				0		
88650V 20 8	TIER REIT ORD		03/19/2019	ITG INC.	06/17/2019	Unknown	230.000	5,732	5,732	5,732				0				0		
891826 10 9	TOWER INTERNATIONAL ORD		08/14/2019	ITG INC.	10/01/2019	Adjustment	85.000	2,622	2,635	2,622				0			13	13		
90130A 10 1	TWENTY-FIRST CENTURY FOX, INC.		03/19/2019	CORPORATE ACTION	04/01/2019	Unknown	2,704.118	134,368	134,368	134,368				0			0	0		
90130A 20 0	TWENTY-FIRST CENTURY FOX, INC.		03/19/2019	CORPORATE ACTION	04/01/2019	Unknown	1,451.530	72,010	72,012	72,010				0			1	1		
910304 10 4	UNITED FINANCIAL BANCORP ORD		08/14/2019	ITG INC.	11/01/2019	Unknown	220.000	2,747	2,747	2,747				0				0	26	
91324P 10 2	UNITEDHEALTH GRP ORD		03/19/2019	ITG INC.	10/15/2019	VARIOUS	200.000	51,278	45,674	51,278				0			(5,604)	(5,604)	65	
G3166L 10 0	ENSCO ROWAN CL A ORD	D	04/11/2019	ITG INC.	06/28/2019	VARIOUS	350.625	10,562	2,991	10,562				0			(7,571)	(7,571)		

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
9099999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded							685,395	670,282	685,395	0	0	0	0	0	0	(15,113)	(15,113)	1,602	0
9799998.	Total - Common Stocks							685,395	670,282	685,395	0	0	0	0	0	0	(15,113)	(15,113)	1,602	0
9899999.	Total - Preferred and Common Stocks							685,395	670,282	685,395	0	0	0	0	0	0	(15,113)	(15,113)	1,602	0
9999999.	Total - Bonds, Preferred and Common Stocks							685,395	675,850	685,395	0	0	0	0	0	0	(9,544)	(9,544)	1,602	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. Property and Casualty Insurer											
21057* 10 8	CONSUMERS INSURANCE USA INC		10204	62-1590861	8bi	YES	1,717,469	37,012,081		1,000.000	100.0
59478* 10 9	MICO INSURANCE COMPANY		40932	31-1022150	8bi	NO		12,067,776		563.000	100.0
1199999. Total - Common Stocks - U.S. Property and Casualty Insurer							1,717,469	49,079,857	0	XXX	XXX
Common Stocks - U.S. Life Insurer											
61944@ 10 9	MOTORISTS LIFE INSURANCE		66311	31-0717055	8bi	NO		51,338,964		210,000.000	70.0
1299999. Total - Common Stocks - U.S. Life Insurer							0	51,338,964	0	XXX	XXX
Common Stocks - Other Affiliates											
62006@ 10 2	ENCOVA SERVICE CORPORATION			31-0851906	8bii	NO				2.000	100.0
1799999. Total - Common Stocks - Other Affiliates							0	0	0	XXX	XXX
1899999. Total - Common Stocks							1,717,469	100,418,822	0	XXX	XXX
1999999. Total - Preferred and Common Stock							1,717,469	100,418,822	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

Sch. DA - Pt. 1
NONE

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 $.....2,294,979 Book/Adjusted Carrying Value $.....2,294,979
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							
PNC BANK	Columbus, Ohio					(21,972,020)	XXX
HUNTINGTON NATIONAL BANK	Columbus, Ohio					(3,032,774)	XXX
FEDERAL HOME LOAN BANK	Cincinnati, Ohio					1,696,537	XXX
0199998. Deposits in.....5 depositories that do not exceed allowable limits in any one depository (see Instructions) - Open Depositories		XXX	XXX			(72,477)	XXX
0199999. Total - Open Depositories		XXX	XXX	0	0	(23,380,733)	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	(23,380,733)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	2,600	XXX
0599999. Total Cash		XXX	XXX	0	0	(23,378,133)	XXX

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

1. January		4. April	(20,070,219)	7. July	(26,408,107)	10. October	(15,590,278)
2. February	3,047,267	5. May	(26,718,735)	8. August	(28,152,898)	11. November	(23,677,561)
3. March	(23,402,567)	6. June	(36,347,434)	9. September	(8,244,175)	12. December	(23,378,133)

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		12/19/2019		01/14/2020	8,645,279		4,721
0199999. U.S. Government Bonds - Issuer Obligations						8,645,279	0	4,721
0599999. Total - U.S. Government Bonds						8,645,279	0	4,721
Total Bonds								
7699999. Subtotals - Issuer Obligations						8,645,279	0	4,721
8399999. Subtotals - Bonds						8,645,279	0	4,721
All Other Money Market Mutual Funds								
316175 10 8	FIDELITY IMM:GOVT I		12/31/2019	1.490		27,154,713	30,148	727
38141W 27 3	GOLDMAN:FS GOVT INST		12/31/2019	1.540		148,543	197	744
8699999. Total - All Other Money Market Mutual Funds						27,303,256	30,345	1,470
8899999. Total - Cash Equivalents						35,948,535	30,345	6,191

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	2	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
				3	4	5	6
	States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusting Carrying Value	Fair Value	Book/Adjusting Carrying Value	Fair Value
1.	Alabama AL						
2.	Alaska AK						
3.	Arizona AZ						
4.	Arkansas AR						
5.	California CA						
6.	Colorado CO						
7.	Connecticut CT						
8.	Delaware DE						
9.	District of Columbia DC						
10.	Florida FL						
11.	Georgia GA						
12.	Hawaii HI						
13.	Idaho ID						
14.	Illinois IL						
15.	Indiana IN						
16.	Iowa IA						
17.	Kansas KS						
18.	Kentucky KY						
19.	Louisiana LA						
20.	Maine ME						
21.	Maryland MD						
22.	Massachusetts MA						
23.	Michigan MI						
24.	Minnesota MN						
25.	Mississippi MS						
26.	Missouri MO						
27.	Montana MT						
28.	Nebraska NE						
29.	Nevada NV						
30.	New Hampshire NH						
31.	New Jersey NJ						
32.	New Mexico NM						
33.	New York NY						
34.	North Carolina NC						
35.	North Dakota ND						
36.	Ohio OH	B	Property & Casualty	1,929,311	1,870,426		
37.	Oklahoma OK						
38.	Oregon OR						
39.	Pennsylvania PA						
40.	Rhode Island RI						
41.	South Carolina SC						
42.	South Dakota SD						
43.	Tennessee TN						
44.	Texas TX						
45.	Utah UT						
46.	Vermont VT						
47.	Virginia VA						
48.	Washington WA						
49.	West Virginia WV						
50.	Wisconsin WI						
51.	Wyoming WY						
52.	American Samoa AS						
53.	Guam GU						
54.	Puerto Rico PR						
55.	US Virgin Islands VI						
56.	Northern Mariana Islands MP						
57.	Canada CAN						
58.	Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59.	Total	XXX	XXX	1,929,311	1,870,426	0	0

DETAILS OF WRITE-INS

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

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