

ANNUAL STATEMENT

OF THE

Volunteer State Health Plan, Inc.

of

Chattanooga

in the state of

Tennessee

TO THE

Insurance Department

OF THE STATE OF

Tennessee

For the Year Ending
DECEMBER 31, 2018

2018



ANNUAL STATEMENT

For the Year Ending DECEMBER 31, 2018

OF THE CONDITION AND AFFAIRS OF THE

Volunteer State Health Plan, Inc.

NAIC Group Code	3498 <small>(Current Period)</small>	3498 <small>(Prior Period)</small>	NAIC Company Code	14046	Employer's ID Number	62-1656610
Organized under the Laws of	Tennessee		State of Domicile or Port of Entry	TN		
Country of Domicile	United States					
Licensed as business type:	Life, Accident & Health[] Dental Service Corporation[] Other[]	Property/Casualty[] Vision Service Corporation[] Is HMO Federally Qualified? Yes[] No[X] N/A[]	Hospital, Medical & Dental Service or Indemnity[] Health Maintenance Organization[X]			
Incorporated/Organized	07/11/1996		Commenced Business	11/01/1996		
Statutory Home Office	1 Cameron Hill Circle <small>(Street and Number)</small>		Chattanooga, TN, US 37402-0001 <small>(City or Town, State, Country and Zip Code)</small>			
Main Administrative Office	Chattanooga, TN, US 37402-0001 <small>(City or Town, State, Country and Zip Code)</small>		1 Cameron Hill Circle <small>(Street and Number)</small>	(423)535-5600 <small>(Area Code) (Telephone Number)</small>		
Mail Address	1 Cameron Hill Circle <small>(Street and Number or P.O. Box)</small>		Chattanooga, TN, US 37402-0001 <small>(City or Town, State, Country and Zip Code)</small>			
Primary Location of Books and Records	Chattanooga, TN, US 37402-0001 <small>(City or Town, State, Country and Zip Code)</small>		1 Cameron Hill Circle <small>(Street and Number)</small>	(423)535-5600 <small>(Area Code) (Telephone Number)</small>		
Internet Website Address	www.bluecare.bcbst.com					
Statutory Statement Contact	Joseph DeWayne Moser <small>(Name)</small>		(423)535-6894 <small>(Area Code)(Telephone Number)(Extension)</small>			
	Joseph_Moser@bcbst.com <small>(E-Mail Address)</small>		(423)535-8331 <small>(Fax Number)</small>			

CORPORATE OFFICERS

Name	Title
Amber Jeanine Cambron	President & CEO
Erbon Dennis Culver	Treasurer
Jill Anne Langston	Secretary #
James Kertz Rochat	Assistant Treasurer
Kristy Leanne White	Assistant Secretary

ADMINISTRATIVE OFFICERS

Jeanne James MD, VP, Chief Medical Officer	VACANT, VP, Chief Financial Officer
Jeffrey Aaron Hocking, Chief Actuary #	Patrick Timothy Sullivan, VP, Chief Operating Officer
Joshua Trey White, Controller & Chief Accounting Officer	

DIRECTORS OR TRUSTEES

Jason David Hickey, Chairperson	John Francis Giblin
Scott Christian Pierce	

State of Tennessee
County of Hamilton ss

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



(Signature)
Amber Jeanine Cambron

(Printed Name)
1.
President & Chief Executive Officer

(Title)

(Signature)
VACANT

(Printed Name)
2.
VP & Chief Financial Officer

(Title)



(Signature)
Jill Anne Langston

(Printed Name)
3.
Secretary

(Title)

Subscribed and sworn to before me this
26th day of Feb., 2019


(Notary Public Signature)

- a. Is this an original filing?
b. If no, 1. State the amendment number
2. Date filed
3. Number of pages attached

Yes[X] No []

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Statement of Actuarial Opinion

ACTUARIAL OPINION

TABLE of KEY INDICATORS

This Opinion is: Unqualified Qualified Adverse Inconclusive

IDENTIFICATION SECTION

Prescribed Wording Only Prescribed Wording with Additional Wording Revised Wording

SCOPE SECTION

Prescribed Wording Only Prescribed Wording with Additional Wording Revised Wording

RELIANCE SECTION

Prescribed Wording Only Prescribed Wording with Additional Wording Revised Wording

OPINION SECTION

Prescribed Wording Only Prescribed Wording with Additional Wording Revised Wording

RELEVANT COMMENTS

Revised Wording

The Actuarial Memorandum includes "Deviation from Standard" wording regarding conformity with an Actuarial Standard of Practice

IDENTIFICATION

I, Jeffery Hocking, ASA, MAAA, am an employee of Blue Cross and Blue Shield of Tennessee (BCBST), holding company for Volunteer State Health Plan, and a member of the American Academy of Actuaries. I was appointed on January 1, 2018 in accordance with the requirements of the annual statement instructions. I meet the Academy qualification standards for rendering the opinion.

SCOPE

I have examined the assumptions and methods used in determining loss reserves, actuarial liabilities and related items listed below, as shown in the annual statement of Volunteer State Health Plan as prepared for filing with state regulatory officials, as of December 31, 2018.

A. Claims unpaid (Page 3, Line 1);	\$213,682,572
B. Accrued medical incentive pool and bonus payments (Page 3, Line 2);	\$2,762,982
C. Unpaid claims adjustment expenses (Page 3, Line 3);	\$7,999,232
D. Aggregate health policy reserves (Page 3, Line 4) including unearned premium reserves and additional policy reserves from the Underwriting and Investment Exhibit – Part 2D;	\$19,300,000
E. Aggregate life policy reserves (Page 3, Line 5);	\$0
F. Property/casualty unearned premium reserves (Page 3, Line 6);	\$0
G. Aggregate health claim reserves (Page 3, Line 7); and	\$0
H. Any actuarial reserves or liabilities not included in the items above.	\$0
I. Specified actuarial items presented as assets in the annual statement	
1. Accrued retrospective premiums (included in page 2, line 15.3)	\$1,300,000
2. Title XVIII – Medicare; RAPS (included in page 2, line 15.3)	\$6,202,344
3. Pharmacy Rebate Receivables (included in page 2, line 24)	\$4,254,332

RELIANCE

In forming my opinion on loss reserves, I relied upon data prepared by Jeffrey Stuart Kay, FSA, MAAA, Valuation Actuary, by Joseph Dewayne Moser, Director of Financial Reporting, and by Sherri Zink, Senior Vice President and Chief Data and Engagement Officer, as certified in the attached statements. I evaluated that data for reasonableness and consistency. I also reconciled that data to the Underwriting and

SAO

Statement of Actuarial Opinion

Investment Exhibit - Part 2B of the company's current annual statement. In other respects, my examination included review of the actuarial assumptions and actuarial methods used and tests of the calculations I considered necessary.

OPINION

In my opinion, the amounts carried in the balance sheet on account of the items identified above:

- A. Are in accordance with accepted actuarial standards consistently applied and are fairly stated in accordance with sound actuarial principles,
- B. Are based on actuarial assumptions relevant to contract provisions and appropriate to the purpose for which the statement was prepared,
- C. Meet the requirements of the Insurance Laws and regulations of the State of Tennessee and are at least as great as the minimum aggregate amounts required by the state in which this statement is filed,
- D. Make good and sufficient provision for all unpaid claims and other actuarial liabilities of the organization under the terms of its contracts and agreements,
- E. Are computed on the basis of assumptions and methods consistent with those used in computing the corresponding items in the annual statement of the preceding year-end,
- F. Include appropriate provision for all actuarial items that ought to be established.

The Underwriting and Investment Exhibit – Part 2B was reviewed for reasonableness and consistency with the applicable Actuarial Standards of Practice.

Actuarial methods, considerations, and analyses used in forming my opinion conform to the relevant Standards of Practice as promulgated from time to time by the Actuarial Standards Board, which standards form the basis of this statement of opinion.

RELEVANT COMMENTS

Page 3, Line 4 includes a provision of \$16.3 million as a premium deficiency reserve. During 2017 and 2018, the state of Tennessee undertook multiple rounds of "reverification", where members were required to re-verify their eligibility for Medicaid. If the member failed to respond to the state's request for information, they were subsequently removed from the program. Accurate segmentation is difficult, but our internal analysis suggests that between 5-10% of members were removed from the program during the 2018 efforts, and members dis-enrolled were approximately 40 points lower (or 50% lower) on an MLR basis vs. members that remained in the program. This represents a material deterioration of the risk pool for the line of business, for which rates are likely to be adjusted. To compensate for the deterioration of the risks covered, the state provided premium adjustments in addition to base rates in each of the last two years. Adjustments totaled \$55 million and \$23 million for 2017 and 2018 respectively. At this time, we do not believe that the 2018 adjustment adequately compensates for the changes in the overall risks covered, and we will continue to work with the state in an effort to address this issue. Given our experience over the last year of the program, we believe that establishing a PDR for 2019 expected results is the appropriate course of action.

This opinion has been prepared solely for the Board and the management of the Company, for filing with insurance regulatory agencies of states in which the Company is licensed, and for the Blue Cross and Blue Shield Association and is not intended for any other purpose.



Signature of Actuary

Jeffrey Hocking, ASA, MAAA
Printed Name of Actuary

1 Cameron Hill Circle CH 1.5
Chattanooga, Tennessee 37402
Address of Actuary

423-535-6494
Telephone Number of Actuary

2/26/2019

Date Opinion was Rendered

Volunteer State Health Plan
2018 Reliance Statement

I, Jeffrey Stuart Kay, FSA, MAAA, Valuation Actuary, meet the American Academy of Actuaries qualification standards for issuing an opinion on the unpaid claims liability of health insurers. I hereby affirm that all actuarial information submitted by me and under my direction to Jeffrey Aaron Hocking, ASA, MAAA, is to the best of my knowledge and belief, accurate and complete. My examination included such review of the assumptions and methods used and of the underlying basic records and/or summaries and such tests and calculations, as I considered necessary.

In my opinion, the amounts carried in the balance sheet as covered in the actuarial opinion:

- A. Are in accordance with accepted actuarial standards consistently applied and are fairly stated in accordance with sound actuarial principles,
- B. Are based on actuarial assumptions relevant to contract provisions and appropriate to the purpose for which the statement was prepared,
- C. Meet the requirements of the laws of Tennessee, and are at least as great as the minimum aggregate amounts required by the state in which this statement is filed,
- D. Make good and sufficient provision for all unpaid claims and other actuarial liabilities of the organization under the terms of its contracts and agreements,
- E. Are computed on the basis of assumptions and methods consistent with those used in computing the corresponding items in the annual statement of the preceding year-end.
- F. Include appropriate provision for all actuarial items that ought to be established.



Signature

Jeffrey Stuart Kay
Printed Name

1 Cameron Hill Circle – CH1.3
Chattanooga, TN 37402
Address

423-535-8413
Telephone Number

2/21/19
Date

Volunteer State Health Plan
2018 Reliance Statement

I, Joseph Dewayne Moser, Director of Financial Reporting, hereby affirm the calculation of the unpaid expense reserve and the supporting detail listings as well as accounting information utilized in the amounts reported in the Underwriting and Investment Exhibit – Part 2B of the annual statement (NAIC format) provided to Jeffrey Aaron Hocking, ASA, MAAA, are to the best of my knowledge and belief, accurate and complete.



Signature

Joseph Dewayne Moser
Printed Name

1 Cameron Hill Circle – CH1.3
Chattanooga, TN 37402
Address

423-535-6894
Telephone Number

2/21/19
Date

Volunteer State Health Plan
2018 Reliance Statement

I, Sherri Zink, Senior Vice President and Chief Data and Engagement Officer, hereby affirm that the data extracts from the electronic data warehouse and subsequent database structures provided to Jeffrey Aaron Hocking, ASA, MAAA, as the basis of the reserve analysis were prepared under my direction and, to the best of my knowledge and belief, are substantially accurate and complete.



Signature

Sherri Zink
Printed Name

1 Cameron Hill Circle – CH 1.5
Chattanooga, TN 37402
Address

423-535-3324
Telephone Number

2/21/19
Date

ASSETS

	Current Year			Prior Year
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1-2)	4 Net Admitted Assets
1. Bonds (Schedule D)	380,674,032	0	380,674,032	352,306,549
2. Stocks (Schedule D):				
2.1 Preferred stocks	18,081,282	0	18,081,282	15,639,507
2.2 Common Stocks	100,176,451	0	100,176,451	98,980,877
3. Mortgage loans on real estate (Schedule B):				
3.1 First liens	0	0	0	0
3.2 Other than first liens	0	0	0	0
4. Real estate (Schedule A):				
4.1 Properties occupied by the company (less \$.....0 encumbrances)	0	0	0	0
4.2 Properties held for the production of income (less \$.....0 encumbrances)	0	0	0	0
4.3 Properties held for sale (less \$.....0 encumbrances)	0	0	0	0
5. Cash (\$.....8,194,304, Schedule E Part 1), cash equivalents (\$.....102,244,175, Schedule E Part 2) and short-term investments (\$.....60,104, Schedule DA)	110,498,583	0	110,498,583	161,115,697
6. Contract loans (including \$.....0 premium notes)	0	0	0	0
7. Derivatives (Schedule DB)	0	0	0	0
8. Other invested assets (Schedule BA)	241,271	0	241,271	0
9. Receivables for securities	2,355,381	0	2,355,381	98,261
10. Securities Lending Reinvested Collateral Assets (Schedule DL)	0	0	0	0
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	612,026,998	0	612,026,998	628,140,891
13. Title plants less \$.....0 charged off (for Title insurers only)	0	0	0	0
14. Investment income due and accrued	2,989,673	0	2,989,673	2,768,365
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	95,849,449	0	95,849,449	142,507,379
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (Including \$.....0 earned but unbilled premiums)	0	0	0	0
15.3 Accrued retrospective premiums (\$.....7,502,344) and contracts subject to redetermination (\$.....0)	7,502,344	0	7,502,344	8,330,175
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	0	0	0	0
16.2 Funds held by or deposited with reinsured companies	0	0	0	0
16.3 Other amounts receivable under reinsurance contracts	0	0	0	0
17. Amounts receivable relating to uninsured plans	135,324,866	1,151,505	134,173,361	19,366,184
18.1 Current federal and foreign income tax recoverable and interest thereon	0	0	0	0
18.2 Net deferred tax asset	6,172,651	0	6,172,651	987,161
19. Guaranty funds receivable or on deposit	0	0	0	0
20. Electronic data processing equipment and software	0	0	0	0
21. Furniture and equipment, including health care delivery assets (\$.....0)	0	0	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0	0
23. Receivables from parent, subsidiaries and affiliates	0	0	0	0
24. Health care (\$.....1,264,731) and other amounts receivable	5,813,810	4,549,079	1,264,731	1,414,130
25. Aggregate write-ins for other than invested assets	450	450	0	0
26. TOTAL assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	865,680,241	5,701,034	859,979,207	803,514,285
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
28. TOTAL (Lines 26 and 27)	865,680,241	5,701,034	859,979,207	803,514,285
DETAILS OF WRITE-INS				
1101.	0	0	0	0
1102.	0	0	0	0
1103.	0	0	0	0
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. TOTALS (Lines 1101 through 1103 plus 1198) (Line 11 above)	0	0	0	0
2501. Prepays and Other Miscellaneous	450	450	0	0
2502.	0	0	0	0
2503.	0	0	0	0
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
2599. TOTALS (Lines 2501 through 2503 plus 2598) (Line 25 above)	450	450	0	0

LIABILITIES, CAPITAL AND SURPLUS

	Current Year			Prior Year
	1 Covered	2 Uncovered	3 Total	4 Total
1. Claims unpaid (less \$.....0 reinsurance ceded)	213,682,572	0	213,682,572	219,239,452
2. Accrued medical incentive pool and bonus amounts	2,762,982	0	2,762,982	226,650
3. Unpaid claims adjustment expenses	7,999,232	0	7,999,232	8,555,507
4. Aggregate health policy reserves, including the liability of \$.....0 for medical loss ratio rebate per the Public Health Service Act	19,300,000	0	19,300,000	2,200,000
5. Aggregate life policy reserves	0	0	0	0
6. Property/casualty unearned premium reserves	0	0	0	0
7. Aggregate health claim reserves	0	0	0	0
8. Premiums received in advance	0	0	0	0
9. General expenses due or accrued	15,511,435	0	15,511,435	27,493,787
10.1 Current federal and foreign income tax payable and interest thereon (including \$.....0 on realized capital gains (losses))	0	0	0	0
10.2 Net deferred tax liability	0	0	0	0
11. Ceded reinsurance premiums payable	0	0	0	0
12. Amounts withheld or retained for the account of others	14,076	0	14,076	16,994
13. Remittances and items not allocated	373	0	373	2,977,766
14. Borrowed money (including \$.....0 current) and interest thereon \$.....0 (including \$.....0 current)	0	0	0	0
15. Amounts due to parent, subsidiaries and affiliates	14,037,814	0	14,037,814	14,886,474
16. Derivatives	0	0	0	0
17. Payable for securities	7,718,786	0	7,718,786	5,515,838
18. Payable for securities lending	0	0	0	0
19. Funds held under reinsurance treaties (with \$.....0 authorized reinsurers, \$.....0 unauthorized reinsurers and \$.....0 certified reinsurers)	0	0	0	0
20. Reinsurance in unauthorized and certified (\$.....0) companies	0	0	0	0
21. Net adjustments in assets and liabilities due to foreign exchange rates	0	0	0	0
22. Liability for amounts held under uninsured plans	125,664,596	0	125,664,596	56,142
23. Aggregate write-ins for other liabilities (including \$.....0 current)	42,368,901	0	42,368,901	42,496,415
24. TOTAL Liabilities (Lines 1 to 23)	449,060,767	0	449,060,767	323,665,025
25. Aggregate write-ins for special surplus funds	X X X	X X X	0	41,895,790
26. Common capital stock	X X X	X X X	10	10
27. Preferred capital stock	X X X	X X X	0	0
28. Gross paid in and contributed surplus	X X X	X X X	155,299,990	155,299,990
29. Surplus notes	X X X	X X X	0	0
30. Aggregate write-ins for other than special surplus funds	X X X	X X X	0	0
31. Unassigned funds (surplus)	X X X	X X X	255,618,440	282,653,470
32. Less treasury stock, at cost:				
32.1 .....0 shares common (value included in Line 26 \$.....0)	X X X	X X X	0	0
32.2 .....0 shares preferred (value included in Line 27 \$.....0)	X X X	X X X	0	0
33. TOTAL Capital and Surplus (Lines 25 to 31 minus Line 32)	X X X	X X X	410,918,440	479,849,260
34. TOTAL Liabilities, Capital and Surplus (Lines 24 and 33)	X X X	X X X	859,979,207	803,514,285
DETAILS OF WRITE-INS				
2301. Insured Premium Tax Payable	41,963,665	0	41,963,665	42,120,466
2302. Pending Escheatment to State	405,236	0	405,236	375,949
2303.	0	0	0	0
2398. Summary of remaining write-ins for Line 23 from overflow page	0	0	0	0
2399. TOTALS (Lines 2301 through 2303 plus 2398) (Line 23 above)	42,368,901	0	42,368,901	42,496,415
2501. ACA 2018 Annual Assessment Fee	X X X	X X X	0	41,895,790
2502.	X X X	X X X	0	0
2503.	X X X	X X X	0	0
2598. Summary of remaining write-ins for Line 25 from overflow page	X X X	X X X	0	0
2599. TOTALS (Lines 2501 through 2503 plus 2598) (Line 25 above)	X X X	X X X	0	41,895,790
3001.	X X X	X X X	0	0
3002.	X X X	X X X	0	0
3003.	X X X	X X X	0	0
3098. Summary of remaining write-ins for Line 30 from overflow page	X X X	X X X	0	0
3099. TOTALS (Lines 3001 through 3003 plus 3098) (Line 30 above)	X X X	X X X	0	0

STATEMENT OF REVENUE AND EXPENSES

	Current Year		Prior Year
	1 Uncovered	2 Total	3 Total
1. Member Months	X X X	6,286,832	6,390,941
2. Net premium income (including \$.....0 non-health premium income)	X X X	2,576,762,067	2,486,301,308
3. Change in unearned premium reserves and reserve for rate credits	X X X	(800,000)	(2,200,000)
4. Fee-for-service (net of \$.....0 medical expenses)	X X X	0	0
5. Risk revenue	X X X	0	0
6. Aggregate write-ins for other health care related revenues	X X X	0	0
7. Aggregate write-ins for other non-health revenues	X X X	0	0
8. TOTAL Revenues (Lines 2 to 7)	X X X	2,575,962,067	2,484,101,308
Hospital and Medical:			
9. Hospital/medical benefits	0	1,620,925,307	1,559,743,754
10. Other professional services	0	431,903,772	410,093,698
11. Outside referrals	0	0	0
12. Emergency room and out-of-area	0	99,824,961	96,883,491
13. Prescription drugs	0	19,264,815	16,003,726
14. Aggregate write-ins for other hospital and medical	0	0	0
15. Incentive pool, withhold adjustments and bonus amounts	0	5,483,558	1,222,882
16. Subtotal (Lines 9 to 15)	0	2,177,402,413	2,083,947,551
Less:			
17. Net reinsurance recoveries	0	0	0
18. TOTAL Hospital and Medical (Lines 16 minus 17)	0	2,177,402,413	2,083,947,551
19. Non-health claims (net)	0	0	0
20. Claims adjustment expenses, including \$.....97,102,203 cost containment expenses	0	154,332,047	147,683,898
21. General administrative expenses	0	249,465,641	190,853,071
22. Increase in reserves for life and accident and health contracts (including \$.....0 increase in reserves for life only)	0	16,300,000	0
23. TOTAL Underwriting Deductions (Lines 18 through 22)	0	2,597,500,101	2,422,484,520
24. Net underwriting gain or (loss) (Lines 8 minus 23)	X X X	(21,538,034)	61,616,788
25. Net investment income earned (Exhibit of Net Investment Income, Line 17)	0	20,378,092	13,433,675
26. Net realized capital gains (losses) less capital gains tax of \$.....0	0	(1,697,893)	(1,437,157)
27. Net investment gains (losses) (Lines 25 plus 26)	0	18,680,199	11,996,518
28. Net gain or (loss) from agents' or premium balances charged off [(amount recovered \$.....0) (amount charged off \$.....0)]	0	0	0
29. Aggregate write-ins for other income or expenses	0	0	0
30. Net income or (loss) after capital gains tax and before all other federal income taxes (Lines 24 plus 27 plus 28 plus 29)	X X X	(2,857,835)	73,613,306
31. Federal and foreign income taxes incurred	X X X	9,347,346	25,314,403
32. Net income (loss) (Lines 30 minus 31)	X X X	(12,205,181)	48,298,903
DETAILS OF WRITE-INS			
0601.	X X X	0	0
0602.	X X X	0	0
0603.	X X X	0	0
0698. Summary of remaining write-ins for Line 6 from overflow page	X X X	0	0
0699. TOTALS (Lines 0601 through 0603 plus 0698) (Line 6 above)	X X X	0	0
0701.	X X X	0	0
0702.	X X X	0	0
0703.	X X X	0	0
0798. Summary of remaining write-ins for Line 7 from overflow page	X X X	0	0
0799. TOTALS (Line 0701 through 0703 plus 0798) (Line 7 above)	X X X	0	0
1401.	0	0	0
1402.	0	0	0
1403.	0	0	0
1498. Summary of remaining write-ins for Line 14 from overflow page	0	0	0
1499. TOTALS (Lines 1401 through 1403 plus 1498) (Line 14 above)	0	0	0
2901.	0	0	0
2902.	0	0	0
2903.	0	0	0
2998. Summary of remaining write-ins for Line 29 from overflow page	0	0	0
2999. TOTALS (Line 2901 through 2903 plus 2998) (Line 29 above)	0	0	0

STATEMENT OF REVENUE AND EXPENSES (Continued)

	1 Current Year	2 Prior Year
CAPITAL & SURPLUS ACCOUNT		
33. Capital and surplus prior reporting year	479,849,260	420,834,784
34. Net income or (loss) from Line 32	(12,205,181)	48,298,903
35. Change in valuation basis of aggregate policy and claim reserves	0	0
36. Change in net unrealized capital gains (losses) less capital gains tax of \$.....(3,009,293) ..	(11,320,672)	15,656,219
37. Change in net unrealized foreign exchange capital gain or (loss)	0	0
38. Change in net deferred income tax	2,992,063	(3,947,197)
39. Change in nonadmitted assets	(413,030)	(993,449)
40. Change in unauthorized and certified reinsurance	0	0
41. Change in treasury stock	0	0
42. Change in surplus notes	0	0
43. Cumulative effect of changes in accounting principles	0	0
44. Capital Changes:		
44.1 Paid in	0	0
44.2 Transferred from surplus (Stock Dividend)	0	0
44.3 Transferred to surplus	0	0
45. Surplus adjustments:		
45.1 Paid in	0	0
45.2 Transferred to capital (Stock Dividend)	0	0
45.3 Transferred from capital	0	0
46. Dividends to stockholders	(47,984,000)	0
47. Aggregate write-ins for gains or (losses) in surplus	0	0
48. Net change in capital and surplus (Lines 34 to 47)	(68,930,820)	59,014,476
49. Capital and surplus end of reporting year (Line 33 plus 48)	410,918,440	479,849,260
DETAILS OF WRITE-INS		
4701.	0	0
4702.	0	0
4703.	0	0
4798. Summary of remaining write-ins for Line 47 from overflow page	0	0
4799. TOTALS (Lines 4701 through 4703 plus 4798) (Line 47 above)	0	0

Report #2A: TennCare Select Only

Member Months	Current Year		Previous Year
	Current Period	Year-to-Date Total	Total
	173,903	762,705	796,309
Estimated Revenues:			
1. TennCare Capitation	116,612,197	452,642,898	428,548,939
2. Investment	-	-	-
3. Other Revenues	-	-	-
4. Total Estimated Revenues (Lines 1 to 3)	116,612,197	452,642,898	428,548,939
Estimated Expenses:			
Hospital and Medical (w/o Mental Health)			
5. Capitated Physician Services	223,799	937,367	984,033
6. Fee-for Service Physician Services	13,289,948	53,086,644	50,375,837
7. Inpatient Hospital Services	16,596,542	66,768,236	55,534,548
8. Outpatient Hospital Services	7,765,988	31,952,939	27,441,814
9. Emergency Room Services	1,819,011	7,287,345	6,798,115
10. Dental Services	147	147	322
11. Vision Services	148,749	532,040	439,914
12. Pharmacy Services	-	-	-
13. Home Health Services	31,727,653	121,577,528	125,584,947
14. Chiropractic Services	-	-	-
15. Radiology Services	249,584	1,035,344	1,174,855
16. Laboratory Services	202,638	821,653	843,277
17. Durable Medical Equipment Services	7,280,910	28,973,409	28,241,149
18. Transportation Services	1,189,941	4,644,841	4,425,503
19. Outside Referrals	-	-	-
20. Occupancy, Depreciation and Amortization	-	-	-
21. Other Medical and Hospital Services - Write-Ins	3,157,977	8,394,150	4,830,975
22. Subtotal Medical and Hospital (Lines 5 to 24)	83,652,887	326,011,643	306,675,289
Mental Health and Substance Abuse Services			
23. Inpatient Psychiatric Facility Services	2,841,375	10,861,088	9,490,198
24. Inpatient Substance Abuse Treatment and Detox	803	40,930	29,043
25. Outpatient Mental Health Services	3,985,195	14,901,317	26,561,242
26. Outpatient Substance Abuse Treatment and Detox	-	-	-
27. Housing/Residential Treatment	2,634,030	11,932,720	12,142,302
28. Specialized Crisis Services	283,329	1,172,890	1,121,897
29. Psychiatric Rehab and Support Services	39,378	121,108	364,796
30. Case Management	675,690	3,130,915	552,856
31. Forensics	-	-	-
32. Other Judicial	-	-	-
33. Pharmacy	-	-	-
34. Lab Services	22,941	88,032	79,243
35. Transportation	-	-	-
36. Occupancy, Depreciation and Amortization	-	-	-
37. Other Mental Health and Substance Abuse Services	2,667,029	8,742,964	10,081,233
38. PCP and Specialist Services	-	-	-
39. Tennessee Health Link	3,473,578	13,207,391	-
40. Other Mental Health Services - Write-Ins	-	-	-
41. Subtotal MH & SAS (Lines 26 to 43)	16,623,348	64,199,355	60,422,810
CHOICES			
42. Nursing Facility Care	298,955	565,489	237,172
43. HCBS Services	-	138	368
44. Subtotal CHOICES	298,955	565,627	237,540
45. Value Based Payouts	73,942	73,942	603,878
46. Value Based Recoveries	-	-	-
47. Other Medical Incentive Pool and Withhold Adjustments	(96,150)	502,112	78,115
48. Subtotal Hospital, Medical, MH&SAS, CHOICES (Lines 25, 44, 45 and 46)	100,552,982	391,352,680	368,017,632
LESS:			
49. Net Reinsurance Recoveries Incurred	-	-	-
50. Copayments	145	1,204	1,708
51. Subrogation and Coordination of Benefits	-	-	-
52. Subtotal Reinsurance, Copay, Subrogation (Lines 48 to 50)	145	1,204	1,708
53. Total Hospital, Medical, MH&SAS (Lines 47 and 51)	100,552,837	391,351,476	368,015,924
Administration:			
54. Compensation	4,218,789	20,760,062	20,275,659
55. Direct and Allocated Admin expenses	-	-	-
56. Marketing	74,533	389,867	387,135
57. Interest Expense	1,561	3,846	-
58. Premium Tax Expense	6,996,590	27,158,432	25,744,224
59. Occupancy, Depreciation, and Amortization	347,212	1,319,175	1,181,105
60. Other Administration - Write-Ins	2,738,393	6,535,172	7,775,057
61. Total Administration Expenses (Lines 53 to 58)	14,377,078	56,166,554	55,363,180
62. Total Expenses (Lines 52 and 59)	114,929,915	447,518,029	423,379,104
63. Extraordinary Item	-	-	-
64. Provision for Income Tax	(339,774)	1,020,896	1,777,821
65. Net Income (Loss) (Line 4 Less Lines 60, 61 and 62)	2,022,056	4,103,973	3,392,014
Write-Ins for Other Expense			
Detail of Other Revenues			
0301. Directed Premiums	15,032,480	41,272,646	258,055
0302. Directed Payments	(14,130,531)	(38,796,287)	(242,572)
0303. Directed Premium Tax	(901,949)	(2,476,359)	(15,483)
0399. Total Other Revenues	-	-	-
Detail of Other Medical and Hospital:			
2401. PT/OT/ST, Supplies, Prosthetics, etc.	2,557,279	8,180,266	5,915,039
2402. Bad Debt Expense	600,698	213,884	(1,084,064)
2403. Out of Area Claims Expense	-	-	-
2404. ECF	-	-	-
2499. Total Other Medical and Hospital	3,157,977	8,394,150	4,830,975
Detail of Other MH & SAS:			
4101.	-	-	-
4199. Total Other MH & SAS	-	-	-
Detail of Other Administration:			
5801. Equipment Rental	941,144	3,796,168	3,477,509
5802. Legal Fees, Books, Board and Assoc. fees, Collection fees, etc.	205,605	(1,424,604)	1,241,880
5803. Auditing, Actuarial, and Other Consulting	1,138,567	2,201,429	1,212,934
5804. Outsourced Services	278,304	1,084,649	980,860
5805. Postage/Telephone	123,114	598,827	582,926
5806. Printing and Stationary	51,659	278,703	278,948
5899. Total Other Administration	2,738,393	6,535,172	7,775,057

Report #2A: BlueCare West Only

Member Months	Current Year		Previous Year
	Current Period	Year-to-Date Total	Total
	432,766	1,732,165	1,759,237
Estimated Revenues:			
1. TennCare Capitation	160,615,380	647,352,697	637,640,991
2. Investment	1,449,829	6,319,654	3,381,649
3. Other Revenues	210,743	13,401,703	-
4. Total Estimated Revenues (Lines 1 to 3)	162,275,952	667,074,054	641,022,640
Estimated Expenses:			
Hospital and Medical (w/o Mental Health)			
5. Capitated Physician Services	-	-	-
6. Fee-for Service Physician Services	26,740,981	99,220,686	98,388,345
7. Inpatient Hospital Services	24,872,641	98,391,770	97,830,982
8. Outpatient Hospital Services	18,044,942	65,029,435	54,586,961
9. Emergency Room Services	7,971,777	30,745,023	30,360,761
10. Dental Services	-	-	374
11. Vision Services	154,922	551,957	442,678
12. Pharmacy Services	-	-	-
13. Home Health Services	6,853,057	23,326,961	24,483,979
14. Chiropractic Services	-	-	-
15. Radiology Services	1,077,453	3,967,280	4,447,969
16. Laboratory Services	1,010,102	3,649,456	3,602,258
17. Durable Medical Equipment Services	1,957,770	8,778,215	7,987,866
18. Transportation Services	3,320,086	12,652,185	11,157,681
19. Outside Referrals	-	-	-
20. Occupancy, Depreciation and Amortization	-	-	-
21. ECF	1,159,543	3,848,862	2,332,582
21. Other Medical and Hospital Services - Write-Ins	6,066,089	21,016,799	17,986,896
22. Subtotal Medical and Hospital (Lines 5 to 25)	98,069,820	367,329,767	351,276,750
Mental Health and Substance Abuse Services			
23. Inpatient Psychiatric Facility Services	4,258,026	14,155,517	11,847,193
24. Inpatient Substance Abuse Treatment and Detox	217,088	684,565	755,564
25. Outpatient Mental Health Services	(807,426)	1,940,670	9,560,003
26. Outpatient Substance Abuse Treatment and Detox	-	-	-
27. Housing/Residential Treatment	4,187,780	15,579,684	14,552,506
28. Specialized Crisis Services	414,946	1,663,275	1,658,639
29. Psychiatric Rehab and Support Services	261,124	896,745	1,023,370
30. Case Management	510,505	1,039,193	111,734
31. Forensics	-	-	-
32. Other Judicial	-	-	-
33. Pharmacy	-	-	-
34. Lab Services	40,659	140,853	139,109
35. Transportation	-	-	-
36. Occupancy, Depreciation and Amortization	-	-	-
37. Other Mental Health and Substance Abuse Services	1,490,789	6,331,698	6,182,075
38. PCP and Specialist Services	-	-	-
39. Tennessee Health Link	4,039,896	8,636,045	-
40. Other Mental Health Services - Write-Ins	-	-	-
41. Subtotal MH & SAS (Lines 27 to 44)	14,613,387	51,068,245	45,830,193
CHOICES			
42. Nursing Facility Care	25,983,493	95,361,384	87,927,914
43. HCBS Services	12,592,475	50,971,626	48,785,383
44. Subtotal CHOICES	38,575,968	146,333,010	136,713,297
45. Value Based Payouts	(1,883,397)	-	1,268,536
46. Value Based Recoveries	(51,114)	(51,114)	-
47. Other Medical Incentive Pool and Withhold Adjustments	337,632	976,699	261,595
48. Subtotal Hospital, Medical, MH&SAS, CHOICES (Lines 26, 45, 46 and 47)	149,662,296	565,656,607	535,350,371
LESS:			
49. Net Reinsurance Recoveries Incurred	-	-	-
50. Copayments	4,344	9,703	10,581
51. Subrogation and Coordination of Benefits	-	-	-
52. Subtotal Reinsurance, Copay, Subrogation (Lines 49 to 51)	4,344	9,703	10,581
53. Total Hospital, Medical, MH&SAS (Lines 48 and 52)	149,657,952	565,646,904	535,339,790
Administration:			
54. Compensation	9,043,956	38,752,319	37,074,273
55. Direct and Allocated Admin Expenses	-	-	-
56. Marketing	160,517	727,756	707,881
57. Health Insurer Fee	(13,315)	9,782,292	-
58. Premium Tax Expense	9,636,430	39,634,350	38,264,865
59. Occupancy, Depreciation, and Amortization	731,890	2,462,472	2,159,663
60. Other Administration - Write-Ins	5,732,994	17,125,193	14,216,793
61. Total Administration Expenses (Lines 54 to 59)	25,292,472	108,484,382	92,423,475
62. Total Expenses (Lines 53 and 60)	174,950,424	674,131,286	627,763,265
63. Extraordinary Item	-	-	-
64. Provision for Income Tax	(549,743)	856,728	4,559,681
65. Net Income (Loss) (Line 4 Less Lines 61, 62 and 63)	(12,124,729)	(7,913,960)	8,699,694
Write-Ins for Other Expense			
Detail of Other Revenues			
0301. Insurer Provider Revenue	(17,930)	13,173,030	-
0302. Directed Premiums	28,727,722	77,611,571	789,388
0303. Directed Payments	(26,775,385)	(72,726,204)	(742,025)
0304. Directed Premium Tax	(1,723,663)	(4,656,694)	(47,363)
0399. Total Other Revenues	210,743	13,401,703	-
Detail of Other Medical and Hospital:			
2501. PT/OT/ST, Supplies, Prosthetics, etc.	4,746,943	17,146,817	15,122,284
2502. Bad Debt Expense	159,603	21,120	532,030
2503. Out of Area Claims Expense	-	-	-
2504. ECF	1,159,543	3,848,862	2,332,582
2599. Total Other Medical and Hospital	6,066,089	21,016,799	17,986,896
Detail of Other MH & SAS:			
4101.	-	-	-
4199. Total Other MH & SAS	-	-	-
Detail of Other Administration:			
5901. Equipment Rental	1,990,887	7,086,222	6,358,679
5902. Legal Fees, Books, Board and Assoc. fees, Collection fees, etc.	447,232	2,266,864	2,270,792
5903. Auditing, Actuarial, and Other Consulting	2,332,137	4,109,354	2,217,862
5904. Outsourced Services	587,511	2,024,688	1,793,512
5905. Postage/Telephone	263,700	1,117,817	1,065,888
5906. Printing and Stationary	111,527	520,248	510,060
5999. Total Other Administration	5,732,994	17,125,193	14,216,793

Report #2A: BlueCare East Only

Member Months	Current Year		Previous Year
	Current Period	Year-to-Date Total	Total
	617,370	2,487,430	2,482,211
Estimated Revenues:			
1. TennCare Capitation	234,472,423	943,305,005	928,416,552
2. Investment	1,292,566	8,295,414	4,830,777
3. Other Revenues	299,244	20,290,824	-
4. Total Estimated Revenues (Lines 1 to 3)	236,064,233	971,891,243	933,247,329
Estimated Expenses:			
Hospital and Medical (w/o Mental Health)			
5. Capitated Physician Services	-	-	-
6. Fee-for Service Physician Services	50,559,428	171,108,662	168,992,948
7. Inpatient Hospital Services	48,908,855	177,839,905	162,228,764
8. Outpatient Hospital Services	22,323,107	86,867,496	75,056,789
9. Emergency Room Services	8,518,176	34,484,186	30,228,683
10. Dental Services	787	2,247	3,827
11. Vision Services	229,296	793,145	683,568
12. Pharmacy Services	-	-	-
13. Home Health Services	7,900,404	28,592,361	28,221,113
14. Chiropractic Services	-	-	-
15. Radiology Services	1,693,449	5,862,467	6,542,035
16. Laboratory Services	1,313,571	4,814,811	5,262,770
17. Durable Medical Equipment Services	4,550,945	16,904,747	15,255,463
18. Transportation Services	4,476,150	17,295,597	15,537,159
19. Outside Referrals	-	-	-
20. Occupancy, Depreciation and Amortization	-	-	-
24. ECF	1,871,780	7,290,768	3,893,891
21. Other Medical and Hospital Services - Write-Ins	8,982,737	33,192,690	24,535,362
22. Subtotal Medical and Hospital (Lines 5 to 25)	159,456,905	577,758,314	532,548,481
Mental Health and Substance Abuse Services			
23. Inpatient Psychiatric Facility Services	2,337,269	8,281,754	8,169,058
24. Inpatient Substance Abuse Treatment and Detox	101,436	577,924	662,069
25. Outpatient Mental Health Services	2,763,063	7,164,065	18,875,793
26. Outpatient Substance Abuse Treatment and Detox	-	-	10,328
27. Housing/Residential Treatment	3,525,130	15,075,373	12,416,976
28. Specialized Crisis Services	739,219	3,099,929	2,926,515
29. Psychiatric Rehab and Support Services	645,387	2,527,283	2,777,762
30. Case Management	488,063	2,225,641	954,486
31. Forensics	-	-	-
32. Other Judicial	-	-	-
33. Pharmacy	-	-	-
34. Lab Services	58,874	214,149	215,751
35. Transportation	-	-	-
36. Occupancy, Depreciation and Amortization	-	-	-
37. Other Mental Health and Substance Abuse Services	4,140,389	16,276,522	16,692,760
38. PCP and Specialist Services	-	-	-
39. Tennessee Health Link	3,435,420	14,393,863	-
40. Other Mental Health Services - Write-Ins	-	-	-
41. Subtotal MH & SAS (Lines 27 to 44)	18,234,250	69,836,503	63,701,498
CHOICES			
42. Nursing Facility Care	35,574,794	133,977,054	128,054,426
43. HCBS Services	11,260,345	46,337,842	44,074,244
44. Subtotal CHOICES	46,835,139	180,314,896	172,128,670
45. Value Based Payouts	(2,227,951)	614,237	2,439,577
46. Value Based Recoveries	-	-	-
47. Other Medical Incentive Pool and Withhold Adjustments	998,914	2,425,090	809,369
48. Subtotal Hospital, Medical, MH&SAS, CHOICES (Lines 26, 45, 46 and 47)	223,297,257	830,949,040	771,627,595
LESS:			
49. Net Reinsurance Recoveries Incurred	-	-	-
50. Copayments	10,098	24,256	21,345
51. Subrogation and Coordination of Benefits	-	27	-
52. Subtotal Reinsurance, Copay, Subrogation (Lines 49 to 51)	10,098	24,283	21,345
53. Total Hospital, Medical, MH&SAS (Lines 48 and 52)	223,287,159	830,924,757	771,606,250
Administration:			
54. Compensation	12,678,542	54,006,043	50,660,688
55. Direct and Allocated Admin Expense	-	-	-
56. Marketing	225,125	1,014,216	967,295
57. Health Insurer Fee	(20,179)	14,825,568	-
58. Premium Tax Expense	14,060,334	57,793,384	55,713,220
59. Occupancy, Depreciation, and Amortization	1,024,329	3,431,753	2,951,104
60. Other Administration - Write-Ins	8,018,265	23,866,027	19,426,744
61. Total Administration Expenses (Lines 54 to 59)	35,986,416	154,936,991	129,719,051
62. Total Expenses (Lines 53 and 60)	259,273,575	985,861,748	901,325,301
63. Extraordinary Item	-	-	-
64. Provision for Income Tax	(104,628)	1,024,093	10,977,459
65. Net Income (Loss) (Line 4 Less Lines 61, 62 and 63)	(23,104,714)	(14,994,598)	20,944,569
Write-Ins for Other Expense			
Detail of Other Revenues			
0301. Insurer Provider Revenue	(27,174)	19,964,406	-
0302. Directed Premiums	40,342,118	107,668,930	899,687
0303. Directed Payments	(37,595,173)	(100,882,376)	(845,706)
0304. Directed Premium Tax	(2,420,527)	(6,460,136)	(53,981)
0399. Total Other Revenues	299,244	20,290,824	-
Detail of Other Medical and Hospital:			
2501. PT/OT/ST, Supplies, Prosthetics, etc.	6,908,243	25,373,367	19,947,538
2502. Bad Debt Expense	202,714	528,555	693,933
2503. Out of Area Claims Expense	-	-	-
2504. ECF	1,871,780	7,290,768	3,893,891
2599. Total Other Medical and Hospital	8,982,737	33,192,690	24,535,362
Detail of Other MH & SAS:			
4101.	-	-	-
4199. Total Other MH & SAS	-	-	-
Detail of Other Administration:			
5901. Equipment Rental	2,787,352	9,875,503	8,688,907
5902. Legal Fees, Books, Board and Assoc. fees, Collection fees, etc.	627,849	3,159,149	3,102,957
5903. Auditing, Actuarial, and Other Consulting	3,254,584	5,726,884	3,030,631
5904. Outsourced Services	822,381	2,821,649	2,450,772
5905. Postage/Telephone	369,646	1,557,814	1,456,498
5906. Printing and Stationary	156,453	725,028	696,979
5999. Total Other Administration	8,018,265	23,866,027	19,426,744

Report #2A: BlueCare Middle Only			
Member Months	Current Year		Previous Year
	Current Period	Year-to-Date Total	Total
	456,069	1,884,137	1,973,164
Estimated Revenues:			
1. TennCare Capitation	177,387,146	729,394,552	725,429,342
2. Investment	409,751	5,757,464	3,765,496
3. Other Revenues	226,886	14,736,865	-
4. Total Estimated Revenues (Lines 1 to 3)	178,023,783	749,888,881	729,194,838
Estimated Expenses:			
Hospital and Medical (w/o Mental Health)			
5. Capitated Physician Services	-	-	-
6. Fee-for Service Physician Services	32,974,422	108,656,213	118,969,138
7. Inpatient Hospital Services	41,831,057	139,829,249	131,816,987
8. Outpatient Hospital Services	12,572,566	51,536,443	44,889,013
9. Emergency Room Services	6,375,728	27,830,391	28,319,590
10. Dental Services	2,249	245	9,331
11. Vision Services	190,590	628,099	519,623
12. Pharmacy Services	-	-	-
13. Home Health Services	4,179,111	13,630,378	12,744,075
14. Chiropractic Services	-	-	-
15. Radiology Services	1,485,082	5,071,456	6,290,286
16. Laboratory Services	631,130	2,216,900	2,691,820
17. Durable Medical Equipment Services	2,496,283	8,746,859	8,384,081
18. Transportation Services	3,290,345	12,789,287	12,252,042
19. Outside Referrals	-	-	-
20. Occupancy, Depreciation and Amortization	-	-	-
24. ECF	1,242,924	6,191,188	3,999,073
21. Other Medical and Hospital Services - Write-Ins	6,409,007	23,416,103	21,048,956
22. Subtotal Medical and Hospital (Lines 5 to 25)	112,437,570	394,351,623	387,934,942
Mental Health and Substance Abuse Services			
23. Inpatient Psychiatric Facility Services	2,551,429	9,859,113	11,313,816
24. Inpatient Substance Abuse Treatment and Detox	185,880	1,105,111	1,408,124
25. Outpatient Mental Health Services	6,415,244	8,302,225	17,009,777
26. Outpatient Substance Abuse Treatment and Detox	-	-	-
27. Housing/Residential Treatment	2,482,888	10,203,192	8,770,043
28. Specialized Crisis Services	803,262	3,506,388	3,597,810
29. Psychiatric Rehab and Support Services	528,920	1,989,101	2,064,119
30. Case Management	1,565,442	9,717,555	403,629
31. Forensics	-	-	-
32. Other Judicial	-	-	-
33. Pharmacy	-	-	-
34. Lab Services	25,519	93,022	111,979
35. Transportation	-	-	-
36. Occupancy, Depreciation and Amortization	-	-	-
37. Other Mental Health and Substance Abuse Services	3,724,492	12,693,615	14,587,572
38. PCP and Specialist Services	-	-	-
39. Tennessee Health Link	(1,442,945)	7,728,635	-
40. Other Mental Health Services - Write-Ins	-	-	-
41. Subtotal MH & SAS (Lines 27 to 44)	16,840,131	65,197,957	59,266,869
CHOICES			
42. Nursing Facility Care	34,889,687	133,094,958	140,660,627
43. HCBS Services	8,660,847	34,229,344	32,162,081
44. Subtotal CHOICES	43,550,534	167,324,302	172,822,708
45. Value Based Payouts	(2,076,131)	-	1,371,337
46. Value Based Recoveries	(57,693)	(57,693)	-
47. Other Medical Incentive Pool and Withhold Adjustments	535,165	2,167,520	57,870
48. Subtotal Hospital, Medical, MH&SAS (Lines 26, 45, 46 and 47)	171,229,576	628,983,709	621,453,726
LESS:			
49. Net Reinsurance Recoveries Incurred	-	-	-
50. Copayments	5,563	10,616	7,302
51. Subrogation and Coordination of Benefits	-	-	-
52. Subtotal Reinsurance, Copay, Subrogation (Lines 49 to 51)	5,563	10,616	7,302
53. Total Hospital, Medical, MH&SAS (Lines 48 and 52)	171,224,013	628,973,093	621,446,424
Administration:			
54. Compensation	9,793,833	42,754,497	42,483,386
55. Direct and Allocated Admin Expenses	-	-	-
56. Marketing	173,578	802,915	811,160
57. Health Insurer Fee	(14,646)	10,760,464	-
58. Premium Tax Expense	10,638,799	44,635,749	43,532,709
59. Occupancy, Depreciation, and Amortization	796,750	2,716,786	2,474,757
60. Other Administration - Write-Ins	6,254,458	18,893,814	16,291,015
61. Total Administration Expenses (Lines 54 to 59)	27,642,772	120,564,225	105,593,027
62. Total Expenses (Lines 53 and 60)	198,866,785	749,537,318	727,039,451
63. Extraordinary Item	-	-	-
64. Provision for Income Tax	(2,978,875)	2,858,076	741,202
65. Net Income (Loss) (Line 4 Less Lines 61, 62 and 63)	(17,864,127)	(2,506,513)	1,414,185
Write-Ins for Other Expense			
Detail of Other Revenues:			
0301. Insurer Provider Revenue	(19,723)	14,490,256	-
0302. Directed Premiums	40,986,632	112,771,673	781,777
0303. Directed Payments	(38,280,825)	(105,758,763)	(734,870)
0304. Directed Premium Tax	(2,459,198)	(6,766,300)	(46,907)
0399. Total Other Revenues	226,886	14,736,865	-
Detail of Other Medical and Hospital:			
2501. PT/OT/ST, Supplies, Prosthetics, etc.	5,141,461	17,351,370	16,357,278
2502. Bad Debt Expense	24,622	(126,455)	692,605
2503. Out of Area Claims Expense	-	-	-
2504. ECF	1,242,924	6,191,188	3,999,073
2599. Total Other Medical and Hospital	6,409,007	23,416,103	21,048,956
Detail of Other MH & SAS:			
4101.	-	-	-
4199. Total Other MH & SAS	-	-	-
Detail of Other Administration:			
5901. Equipment Rental	2,164,914	7,818,059	7,286,406
5902. Legal Fees, Books, Board and Assoc. fees, Collection fees, etc.	482,141	2,500,975	2,602,099
5903. Auditing, Actuarial, and Other Consulting	2,561,974	4,533,752	2,541,448
5904. Outsourced Services	639,278	2,233,790	2,055,185
5905. Postage/Telephone	285,640	1,233,261	1,221,400
5906. Printing and Stationary	120,511	573,977	584,477
5999. Total Other Administration	6,254,458	18,893,814	16,291,015

Report #2A: CoverKids Plan Only			
Member Months	Current Year		Previous Year
	Current Period	Year-to-Date Total	Total
	130,901	705,149	877,329
Estimated Revenues:			
1. CoverKids Revenue	30,119,444	144,086,094	161,248,834
2. Investment	-	(3,942)	-
3. Other Revenues	-	-	-
4. Total Estimated Revenues (Lines 1 to 3)	30,119,444	144,082,152	161,248,834
Estimated Expenses:			
Hospital and Medical (w/o Mental Health)			
5. Capitated Physician Services	-	-	-
6. Fee-for Service Physician Services	9,949,985	43,281,930	48,209,813
7. Inpatient Hospital Services	6,904,861	29,514,182	29,628,983
8. Outpatient Hospital Services	1,714,468	9,374,733	10,425,487
9. Emergency Room Services	693,851	3,709,619	5,185,060
10. Dental Services	32,010	266,525	341,860
11. Vision Services	136,879	783,434	765,865
12. Pharmacy Services	4,582,542	22,643,501	26,379,500
13. Home Health Services	132,485	816,386	348,467
14. Chiropractic Services	-	-	-
15. Radiology Services	154,022	760,547	996,803
16. Laboratory Services	221,808	951,687	993,093
17. Durable Medical Equipment Services	379,787	1,446,009	1,541,365
18. Transportation Services	51,483	220,131	347,672
19. Outside Referrals	-	-	-
20. Occupancy, Depreciation and Amortization	-	-	-
21. Other Medical and Hospital Services - Write-Ins	770,913	3,969,978	3,951,810
22. Subtotal Medical and Hospital (Lines 5 to 24)	25,725,094	117,738,662	129,115,778
Mental Health and Substance Abuse Services			
23. Inpatient Psychiatric Facility Services	-	-	-
24. Inpatient Substance Abuse Treatment and Detox	-	-	-
25. Outpatient Mental Health Services	-	-	-
26. Outpatient Substance Abuse Treatment and Detox	-	-	-
27. Housing/Residential Treatment	-	-	-
28. Specialized Crisis Services	-	-	-
29. Psychiatric Rehab and Support Services	-	-	-
30. Case Management	-	-	-
31. Forensics	-	-	-
32. Other Judicial	-	-	-
33. Pharmacy	-	-	-
34. Lab Services	-	-	-
35. Transportation	-	-	-
36. Occupancy, Depreciation and Amortization	-	-	-
37. Other Mental Health and Substance Abuse Services	-	-	-
38. PCP and Specialist Services	-	-	-
39. Tennessee Health Link	-	-	-
40. Other Mental Health Services - Write-Ins	-	-	-
41. Subtotal MH & SAS (Lines 26 to 43)	-	-	-
CHOICES			
42. Nursing Facility Care	-	-	-
43. HCBS Services	-	-	-
44. Subtotal CHOICES	-	-	-
45. Value Based Payouts	-	-	-
46. Value Based Recoveries	-	-	-
47. Other Medical Incentive Pool and Withhold Adjustments	(2,334)	(1,784)	-
48. Subtotal Hospital, Medical, MH&SAS (Lines 25, 44, 45 and 46)	25,722,760	117,736,878	129,115,778
LESS:			
49. Net Reinsurance Recoveries Incurred	-	-	-
50. Copayments	814,022	1,593,621	1,804,051
51. Subrogation and Coordination of Benefits	-	-	-
52. Subtotal Reinsurance, Copay, Subrogation (Lines 48 to 50)	814,022	1,593,621	1,804,051
53. Total Hospital, Medical, MH&SAS (Lines 47 and 51)	24,908,738	116,143,257	127,311,727
Administration:			
54. Compensation	1,600,245	9,956,925	11,551,511
55. Direct and Allocated Admin Expense	-	-	-
56. Marketing	27,429	186,988	220,560
57. Interest Expense	1,611	6,156	4,231
58. Premium Tax Expense	1,809,640	8,717,830	9,673,543
59. Occupancy, Depreciation, and Amortization	145,906	632,702	672,903
60. Other Administration - Write-Ins	1,195,588	4,400,103	4,429,632
61. Total Administration Expenses (Lines 53 to 58)	4,780,419	23,900,704	26,552,380
62. Total Expenses (Lines 52 and 59)	29,689,157	140,043,961	153,864,107
62. Extraordinary Item	-	-	-
64. Provision for Income Tax	(466,290)	804,306	2,539,486
65. Net Income (Loss) (Line 4 Less Lines 60, 61 and 62)	896,577	3,233,885	4,845,241
Write-Ins for Other Expense			
Detail of Other Revenues			
0301.	-	-	-
0399. Total Other Revenues	-	-	-
Detail of Other Medical and Hospital:			
2401. PT/OT/ST, Supplies, Prosthetics, etc.	760,443	3,931,274	3,832,686
2402. Bad Debt Expense	10,470	38,704	119,124
2403. Out of Area Claims Expense	-	-	-
2404. ECF	-	-	-
2499. Total Other Medical and Hospital	770,913	3,969,978	3,951,810
Detail of Other MH & SAS:			
4101.	-	-	-
4102.	-	-	-
4103.	-	-	-
4199. Total Other MH & SAS	-	-	-
Detail of Other Administration:			
5801. Equipment Rental	387,447	1,820,714	1,981,221
5802. Legal Fees, Books, Board and Assoc. fees, Collection fees, etc.	70,598	582,443	707,528
5803. Auditing, Actuarial, and Other Consulting	555,933	1,055,848	691,036
5804. Outsourced Services	115,954	520,218	558,817
5805. Postage/Telephone	46,954	287,209	332,107
5806. Printing and Stationary	18,702	133,671	158,923
5899. Total Other Administration	1,195,588	4,400,103	4,429,632

CASH FLOW

	1 Current Year	2 Prior Year
Cash from Operations		
1. Premiums collected net of reinsurance	2,640,547,828	2,435,283,897
2. Net investment income	22,191,523	16,425,562
3. Miscellaneous income	0	0
4. TOTAL (Lines 1 through 3)	2,662,739,351	2,451,709,459
5. Benefit and loss related payments	2,195,837,224	2,058,879,596
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0
7. Commissions, expenses paid and aggregate write-ins for deductions	406,686,543	325,308,933
8. Dividends paid to policyholders	0	0
9. Federal and foreign income taxes paid (recovered) net of \$.....0 tax on capital gains (losses)	11,540,773	25,314,403
10. TOTAL (Lines 5 through 9)	2,614,064,540	2,409,502,932
11. Net cash from operations (Line 4 minus Line 10)	48,674,811	42,206,527
Cash from Investments		
12. Proceeds from investments sold, matured or repaid:		
12.1 Bonds	366,007,064	269,473,541
12.2 Stocks	89,945,262	53,820,618
12.3 Mortgage loans	0	0
12.4 Real estate	0	0
12.5 Other invested assets	0	0
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	78,244	(11,502)
12.7 Miscellaneous proceeds	4,841,579	7,460,549
12.8 TOTAL Investment proceeds (Lines 12.1 to 12.7)	460,872,149	330,743,206
13. Cost of investments acquired (long-term only):		
13.1 Bonds	401,310,794	252,995,912
13.2 Stocks	104,742,660	89,523,409
13.3 Mortgage loans	0	0
13.4 Real estate	0	0
13.5 Other invested assets	241,932	0
13.6 Miscellaneous applications	1,930,340	2,090,761
13.7 TOTAL Investments acquired (Lines 13.1 to 13.6)	508,225,726	344,610,082
14. Net increase (decrease) in contract loans and premium notes	0	0
15. Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)	(47,353,577)	(13,866,876)
Cash from Financing and Miscellaneous Sources		
16. Cash provided (applied):		
16.1 Surplus notes, capital notes	0	0
16.2 Capital and paid in surplus, less treasury stock	0	0
16.3 Borrowed funds	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities	0	0
16.5 Dividends to stockholders	47,984,000	0
16.6 Other cash provided (applied)	(3,954,348)	(29,836,778)
17. Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	(51,938,348)	(29,836,778)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS		
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	(50,617,114)	(1,497,127)
19. Cash, cash equivalents and short-term investments:		
19.1 Beginning of year	161,115,697	162,612,824
19.2 End of year (Line 18 plus Line 19.1)	110,498,583	161,115,697

Note: Supplemental Disclosures of Cash Flow Information for Non-Cash Transactions:

20.0001	0	0
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ANALYSIS OF OPERATIONS BY LINES OF BUSINESS

	1	2	3	4	5	6	7	8	9	10
	Total	Comprehensive (Hospital & Medical)	Medicare Supplement	Dental Only	Vision Only	Federal Employees Health Benefits Plan	Title XVIII Medicare	Title XIX Medicaid	Other Health	Other Non-Health
1. Net premium income	2,576,762,067	0	0	0	0	0	240,404,643	2,336,357,424	0	0
2. Change in unearned premium reserves and reserve for rate credit	(800,000)	0	0	0	0	0	0	(800,000)	0	0
3. Fee-for-service (net of \$.....0 medical expenses)	0	0	0	0	0	0	0	0	0	XXX
4. Risk revenue	0	0	0	0	0	0	0	0	0	XXX
5. Aggregate write-ins for other health care related revenues	0	0	0	0	0	0	0	0	0	XXX
6. Aggregate write-ins for other non-health care related revenues	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0
7. TOTAL Revenues (Lines 1 to 6)	2,575,962,067	0	0	0	0	0	240,404,643	2,335,557,424	0	0
8. Hospital/medical benefits	1,620,925,307	0	0	0	0	0	136,591,044	1,484,334,263	0	XXX
9. Other professional services	431,903,772	0	0	0	0	0	24,160,554	407,743,218	0	XXX
10. Outside referrals	0	0	0	0	0	0	0	0	0	XXX
11. Emergency room and out-of-area	99,824,961	0	0	0	0	0	8,824,610	91,000,351	0	XXX
12. Prescription drugs	19,264,815	0	0	0	0	0	19,264,815	0	0	XXX
13. Aggregate write-ins for other hospital and medical	0	0	0	0	0	0	0	0	0	XXX
14. Incentive pool, withhold adjustments and bonus amounts	5,483,558	0	0	0	0	0	3,702	5,479,856	0	XXX
15. Subtotal (Lines 8 to 14)	2,177,402,413	0	0	0	0	0	188,844,725	1,988,557,688	0	XXX
16. Net reinsurance recoveries	0	0	0	0	0	0	0	0	0	XXX
17. TOTAL Hospital and Medical (Lines 15 minus 16)	2,177,402,413	0	0	0	0	0	188,844,725	1,988,557,688	0	XXX
18. Non-health claims (net)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0
19. Claims adjustment expenses including \$.....97,102,203 cost containment expenses	154,332,047	0	0	0	0	0	23,555,513	134,100,844	(3,324,310)	0
20. General administrative expenses	249,465,641	0	0	0	0	0	18,176,074	237,168,897	(5,879,330)	0
21. Increase in reserves for accident and health contracts	16,300,000	0	0	0	0	0	0	16,300,000	0	XXX
22. Increase in reserves for life contracts	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0
23. TOTAL Underwriting Deductions (Lines 17 to 22)	2,597,500,101	0	0	0	0	0	230,576,312	2,376,127,429	(9,203,640)	0
24. Net underwriting gain or (loss) (Line 7 minus Line 23)	(21,538,034)	0	0	0	0	0	9,828,331	(40,570,005)	9,203,640	0
DETAILS OF WRITE-INS										
0501.	0	0	0	0	0	0	0	0	0	XXX
0502.	0	0	0	0	0	0	0	0	0	XXX
0503.	0	0	0	0	0	0	0	0	0	XXX
0598. Summary of remaining write-ins for Line 5 from overflow page	0	0	0	0	0	0	0	0	0	XXX
0599. TOTALS (Lines 0501 through 0503 plus 0598) (Line 5 above)	0	0	0	0	0	0	0	0	0	XXX
0601.	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0
0602.	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0
0603.	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0
0698. Summary of remaining write-ins for Line 6 from overflow page	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0
0699. TOTALS (Lines 0601 through 0603 plus 0698) (Line 6 above)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0
1301.	0	0	0	0	0	0	0	0	0	XXX
1302.	0	0	0	0	0	0	0	0	0	XXX
1303.	0	0	0	0	0	0	0	0	0	XXX
1398. Summary of remaining write-ins for Line 13 from overflow page	0	0	0	0	0	0	0	0	0	XXX
1399. TOTALS (Lines 1301 through 1303 plus 1398) (Line 13 above)	0	0	0	0	0	0	0	0	0	XXX

UNDERWRITING AND INVESTMENT EXHIBIT

PART 1 - PREMIUMS

Line of Business	1 Direct Business	2 Reinsurance Assumed	3 Reinsurance Ceded	4 Net Premium Income (Columns 1 + 2 - 3)
1. Comprehensive (hospital and medical)	0	0	0	0
2. Medicare Supplement	0	0	0	0
3. Dental only	0	0	0	0
4. Vision only	0	0	0	0
5. Federal Employees Health Benefits Plan	0	0	0	0
6. Title XVIII - Medicare	240,404,643	0	0	240,404,643
7. Title XIX - Medicaid	2,336,357,424	0	0	2,336,357,424
8. Other health	0	0	0	0
9. Health subtotal (Lines 1 through 8)	2,576,762,067	0	0	2,576,762,067
10. Life	0	0	0	0
11. Property/casualty	0	0	0	0
12. TOTALS (Lines 9 to 11)	2,576,762,067	0	0	2,576,762,067

UNDERWRITING AND INVESTMENT EXHIBIT

PART 2 - CLAIMS INCURRED DURING THE YEAR

	1	2	3	4	5	6	7	8	9	10
	Total	Comprehensive (Hospital & Medical)	Medicare Supplement	Dental Only	Vision Only	Federal Employees Health Benefits Plan	Title XVIII Medicare	Title XIX Medicaid	Other Health	Other Non-Health
1. Payments during the year:										
1.1 Direct	2,176,589,998	0	0	0	0	0	189,531,504	1,987,058,494	0	0
1.2 Reinsurance assumed	0	0	0	0	0	0	0	0	0	0
1.3 Reinsurance ceded	0	0	0	0	0	0	0	0	0	0
1.4 Net	2,176,589,998	0	0	0	0	0	189,531,504	1,987,058,494	0	0
2. Paid medical incentive pools and bonuses	2,947,226	0	0	0	0	0	3,702	2,943,524	0	0
3. Claim liability December 31, current year from Part 2A:										
3.1 Direct	213,682,572	0	0	0	0	0	22,722,149	190,960,423	0	0
3.2 Reinsurance assumed	0	0	0	0	0	0	0	0	0	0
3.3 Reinsurance ceded	0	0	0	0	0	0	0	0	0	0
3.4 Net	213,682,572	0	0	0	0	0	22,722,149	190,960,423	0	0
4. Claim reserve December 31, current year from Part 2D:										
4.1 Direct	0	0	0	0	0	0	0	0	0	0
4.2 Reinsurance assumed	0	0	0	0	0	0	0	0	0	0
4.3 Reinsurance ceded	0	0	0	0	0	0	0	0	0	0
4.4 Net	0	0	0	0	0	0	0	0	0	0
5. Accrued medical incentive pools and bonuses, current year	2,762,982	0	0	0	0	0	0	2,762,982	0	0
6. Net healthcare receivables (a)	(885,737)	0	0	0	0	0	484,270	(1,370,007)	0	0
7. Amounts recoverable from reinsurers December 31, current year	0	0	0	0	0	0	0	0	0	0
8. Claim liability December 31, prior year from Part 2A:										
8.1 Direct	219,239,452	0	0	0	0	0	22,928,360	196,311,092	0	0
8.2 Reinsurance assumed	0	0	0	0	0	0	0	0	0	0
8.3 Reinsurance ceded	0	0	0	0	0	0	0	0	0	0
8.4 Net	219,239,452	0	0	0	0	0	22,928,360	196,311,092	0	0
9. Claim reserve December 31, prior year from Part 2D:										
9.1 Direct	0	0	0	0	0	0	0	0	0	0
9.2 Reinsurance assumed	0	0	0	0	0	0	0	0	0	0
9.3 Reinsurance ceded	0	0	0	0	0	0	0	0	0	0
9.4 Net	0	0	0	0	0	0	0	0	0	0
10. Accrued medical incentive pools and bonuses, prior year	226,650	0	0	0	0	0	0	226,650	0	0
11. Amounts recoverable from reinsurers December 31, prior year	0	0	0	0	0	0	0	0	0	0
12. Incurred benefits:										
12.1 Direct	2,171,918,855	0	0	0	0	0	188,841,023	1,983,077,832	0	0
12.2 Reinsurance assumed	0	0	0	0	0	0	0	0	0	0
12.3 Reinsurance ceded	0	0	0	0	0	0	0	0	0	0
12.4 Net	2,171,918,855	0	0	0	0	0	188,841,023	1,983,077,832	0	0
13. Incurred medical incentive pools and bonuses	5,483,558	0	0	0	0	0	3,702	5,479,856	0	0

(a) Excludes \$.00 loans or advances to providers not yet expensed.

UNDERWRITING AND INVESTMENT EXHIBIT

PART 2A - CLAIMS LIABILITY END OF CURRENT YEAR

	1	2	3	4	5	6	7	8	9	10
	Total	Compre- hensive (Hospital & Medical)	Medicare Supplement	Dental Only	Vision Only	Federal Employees Health Benefits Plan	Title XVIII Medicare	Title XIX Medicaid	Other Health	Other Non-Health
1. Reported in Process of Adjustment:										
1.1 Direct	23,315,742	0	0	0	0	0	2,479,302	20,836,440	0	0
1.2 Reinsurance assumed	0	0	0	0	0	0	0	0	0	0
1.3 Reinsurance ceded	0	0	0	0	0	0	0	0	0	0
1.4 Net	23,315,742	0	0	0	0	0	2,479,302	20,836,440	0	0
2. Incurred but Unreported:										
2.1 Direct	190,366,830	0	0	0	0	0	20,242,847	170,123,983	0	0
2.2 Reinsurance assumed	0	0	0	0	0	0	0	0	0	0
2.3 Reinsurance ceded	0	0	0	0	0	0	0	0	0	0
2.4 Net	190,366,830	0	0	0	0	0	20,242,847	170,123,983	0	0
3. Amounts Withheld from Paid Claims and Capitations:										
3.1 Direct	0	0	0	0	0	0	0	0	0	0
3.2 Reinsurance assumed	0	0	0	0	0	0	0	0	0	0
3.3 Reinsurance ceded	0	0	0	0	0	0	0	0	0	0
3.4 Net	0	0	0	0	0	0	0	0	0	0
4. TOTALS										
4.1 Direct	213,682,572	0	0	0	0	0	22,722,149	190,960,423	0	0
4.2 Reinsurance assumed	0	0	0	0	0	0	0	0	0	0
4.3 Reinsurance ceded	0	0	0	0	0	0	0	0	0	0
4.4 Net	213,682,572	0	0	0	0	0	22,722,149	190,960,423	0	0

UNDERWRITING AND INVESTMENT EXHIBIT

PART 2B - ANALYSIS OF CLAIMS UNPAID-PRIOR YEAR-NET OF REINSURANCE

Line of Business	Claims Paid During the Year		Claim Reserve and Claim Liability December 31 of Current Year		5	6
	1 On Claims Incurred Prior to January 1 of Current Year	2 On Claims Incurred During the Year	3 On Claims Unpaid December 31 of Prior Year	4 On Claims Incurred During the Year	Claims Incurred in Prior Years (Columns 1 + 3)	Estimated Claim Reserve and Claim Liability December 31 of Prior Year
1. Comprehensive (hospital and medical)	0	0	0	0	0	0
2. Medicare Supplement	0	0	0	0	0	0
3. Dental only	0	0	0	0	0	0
4. Vision only	0	0	0	0	0	0
5. Federal Employees Health Benefits Plan	0	0	0	0	0	0
6. Title XVIII - Medicare	14,919,339	174,612,165	659,153	22,062,996	15,578,492	22,928,360
7. Title XIX - Medicaid	195,282,668	1,791,775,826	(3,730,984)	194,691,407	191,551,684	196,311,092
8. Other health	0	0	0	0	0	0
9. Health subtotal (Lines 1 to 8)	210,202,007	1,966,387,991	(3,071,831)	216,754,403	207,130,176	219,239,452
10. Healthcare receivables (a)	135,577	5,143,989	0	534,244	135,577	6,699,547
11. Other non-health	0	0	0	0	0	0
12. Medical incentive pool and bonus amounts	284,466	2,662,760	0	2,762,982	284,466	226,650
13. TOTALS (Lines 9 - 10 + 11 + 12)	210,350,896	1,963,906,762	(3,071,831)	218,983,141	207,279,065	212,766,555

(a) Excludes \$.....0 loans or advances to providers not yet expensed.

UNDERWRITING AND INVESTMENT EXHIBIT
PART 2C - DEVELOPMENT OF PAID AND INCURRED HEALTH CLAIMS (\$000 Omitted)

Grand Total

Section A - Paid Health Claims

Year in Which Losses Were Incurred		Cumulative Net Amounts Paid				
		1 2014	2 2015	3 2016	4 2017	5 2018
1.	Prior	1,375,407	1,375,879	1,374,409	1,374,409	1,374,409
2.	2014	1,273,371	1,421,871	1,421,137	1,420,212	1,420,212
3.	2015	X X X	1,559,780	1,740,176	1,742,426	1,741,211
4.	2016	X X X	X X X	1,743,115	1,929,234	1,926,110
5.	2017	X X X	X X X	X X X	1,869,760	2,084,301
6.	2018	X X X	X X X	X X X	X X X	1,966,388

Section B - Incurred Health Claims

Year in Which Losses Were Incurred		Sum of Cumulative Net Amount Paid and Claim Liability, Claim Reserve and Medical Incentive Pool and Bonuses Outstanding at End of Year				
		1 2014	2 2015	3 2016	4 2017	5 2018
1.	Prior	1,373,046	1,375,182	1,374,323	1,374,409	1,374,409
2.	2014	1,435,122	1,420,620	1,420,477	1,420,141	1,420,212
3.	2015	X X X	1,752,964	1,739,735	1,742,078	1,741,008
4.	2016	X X X	X X X	1,938,117	1,929,791	1,925,450
5.	2017	X X X	X X X	X X X	2,089,089	2,082,092
6.	2018	X X X	X X X	X X X	X X X	2,185,906

Section C - Incurred Year Health Claims and Claims Adjustment Expense Ratio

Years in Which Premiums were Earned and Claims were Incurred	1	2	3	4	5	6	7	8	9	10
	Premiums Earned	Claims Payments	Claim Adjustment Expense Payments	(Col. 3/2) Percent	Claim and Claim Adjustment Expense Payments (Col. 2 + 3)	(Col. 5/1) Percent	Claims Unpaid	Unpaid Claims Adjustment Expenses	Total Claims and Claims Adjustment Expense Incurred (Col. 5 + 7 + 8)	(Col. 9/1) Percent
1. 2014	1,815,761	1,420,212	99,951	7.038	1,520,163	83.720	0	0	1,520,163	83.720
2. 2015	2,196,739	1,741,211	112,817	6.479	1,854,028	84.399	(203)	(2)	1,853,823	84.390
3. 2016	2,440,824	1,926,110	138,307	7.181	2,064,417	84.579	(660)	(4)	2,063,753	84.551
4. 2017	2,486,301	2,084,301	166,810	8.003	2,251,111	90.541	(2,209)	1,054	2,249,956	90.494
5. 2018	2,575,962	1,966,388	134,755	6.853	2,101,143	81.567	219,518	6,951	2,327,612	90.359

12 Grand Total

UNDERWRITING AND INVESTMENT EXHIBIT

PART 2C - DEVELOPMENT OF PAID AND INCURRED HEALTH CLAIMS (\$000 Omitted)

Hospital and Medical Section A - Paid Health Claims

Year in Which Losses Were Incurred		Cumulative Net Amounts Paid				
		1 2014	2 2015	3 2016	4 2017	5 2018
1. Prior	.....	0	0	0	0	0
2. 2014	.....	0	0	0	0	0
3. 2015	.....	0	0	0	0	0
4. 2016	.....	0	0	0	0	0
5. 2017	.....	0	0	0	0	0
6. 2018	.....	0	0	0	0	0

Section B - Incurred Health Claims

Year in Which Losses Were Incurred		Sum of Cumulative Net Amount Paid and Claim Liability, Claim Reserve and Medical Incentive Pool and Bonuses Outstanding at End of Year				
		1 2014	2 2015	3 2016	4 2017	5 2018
1. Prior	.....	0	0	0	0	0
2. 2014	.....	0	0	0	0	0
3. 2015	.....	0	0	0	0	0
4. 2016	.....	0	0	0	0	0
5. 2017	.....	0	0	0	0	0
6. 2018	.....	0	0	0	0	0

Section C - Incurred Year Health Claims and Claims Adjustment Expense Ratio

Years in Which Premiums were Earned and Claims were Incurred	1 Premiums Earned	2 Claims Payments	3 Claim Adjustment Expense Payments	4 (Col. 3/2) Percent	5 Claim and Claim Adjustment Expense Payments (Col. 2 + 3)	6 (Col. 5/1) Percent	7 Claims Unpaid	8 Unpaid Claims Adjustment Expenses	9 Total Claims and Claims Adjustment Expense Incurred (Col. 5 + 7 + 8)	10 (Col. 9/1) Percent
1. 2014	0	0	0	0.000	0	0.000	0	0	0	0.000
2. 2015	0	0	0	0.000	0	0.000	0	0	0	0.000
3. 2016	0	0	0	0.000	0	0.000	0	0	0	0.000
4. 2017	0	0	0	0.000	0	0.000	0	0	0	0.000
5. 2018	0	0	0	0.000	0	0.000	0	0	0	0.000

12 Hospital and Medical

UNDERWRITING AND INVESTMENT EXHIBIT

PART 2C - DEVELOPMENT OF PAID AND INCURRED HEALTH CLAIMS (\$000 Omitted)

Medicare Supplement Section A - Paid Health Claims

Year in Which Losses Were Incurred		Cumulative Net Amounts Paid				
		1 2014	2 2015	3 2016	4 2017	5 2018
1. Prior	.....	0	0	0	0	0
2. 2014	.....	0	0	0	0	0
3. 2015	.....	0	0	0	0	0
4. 2016	.....	0	0	0	0	0
5. 2017	.....	0	0	0	0	0
6. 2018	.....	X X X	X X X	X X X	X X X	0

Section B - Incurred Health Claims

Year in Which Losses Were Incurred		Sum of Cumulative Net Amount Paid and Claim Liability, Claim Reserve and Medical Incentive Pool and Bonuses Outstanding at End of Year				
		1 2014	2 2015	3 2016	4 2017	5 2018
1. Prior	.....	0	0	0	0	0
2. 2014	.....	0	0	0	0	0
3. 2015	.....	0	0	0	0	0
4. 2016	.....	0	0	0	0	0
5. 2017	.....	0	0	0	0	0
6. 2018	.....	X X X	X X X	X X X	X X X	0

Section C - Incurred Year Health Claims and Claims Adjustment Expense Ratio

Years in Which Premiums were Earned and Claims were Incurred	1 Premiums Earned	2 Claims Payments	3 Claim Adjustment Expense Payments	4 (Col. 3/2) Percent	5 Claim and Claim Adjustment Expense Payments (Col. 2 + 3)	6 (Col. 5/1) Percent	7 Claims Unpaid	8 Unpaid Claims Adjustment Expenses	9 Total Claims and Claims Adjustment Expense Incurred (Col. 5 + 7 + 8)	10 (Col. 9/1) Percent
1. 2014	0	0	0	0.000	0	0.000	0	0	0	0.000
2. 2015	0	0	0	0.000	0	0.000	0	0	0	0.000
3. 2016	0	0	0	0.000	0	0.000	0	0	0	0.000
4. 2017	0	0	0	0.000	0	0.000	0	0	0	0.000
5. 2018	0	0	0	0.000	0	0.000	0	0	0	0.000

UNDERWRITING AND INVESTMENT EXHIBIT
PART 2C - DEVELOPMENT OF PAID AND INCURRED HEALTH CLAIMS (\$000 Omitted)

Dental Only

Section A - Paid Health Claims

Year in Which Losses Were Incurred	Cumulative Net Amounts Paid				
	1 2014	2 2015	3 2016	4 2017	5 2018
1. Prior	0	0	0	0	0
2. 2014	0	0	0	0	0
3. 2015	0	0	0	0	0
4. 2016	0	0	0	0	0
5. 2017	0	0	0	0	0
6. 2018	XXX	XXX	XXX	XXX	0

Section B - Incurred Health Claims

Year in Which Losses Were Incurred	Sum of Cumulative Net Amount Paid and Claim Liability, Claim Reserve and Medical Incentive Pool and Bonuses Outstanding at End of Year				
	1 2014	2 2015	3 2016	4 2017	5 2018
1. Prior	0	0	0	0	0
2. 2014	0	0	0	0	0
3. 2015	0	0	0	0	0
4. 2016	0	0	0	0	0
5. 2017	0	0	0	0	0
6. 2018	XXX	XXX	XXX	XXX	0

Section C - Incurred Year Health Claims and Claims Adjustment Expense Ratio

Years in Which Premiums were Earned and Claims were Incurred	1 Premiums Earned	2 Claims Payments	3 Claim Adjustment Expense Payments	4 (Col. 3/2) Percent	5 Claim and Claim Adjustment Expense Payments (Col. 2 + 3)	6 (Col. 5/1) Percent	7 Claims Unpaid	8 Unpaid Claims Adjustment Expenses	9 Total Claims and Claims Adjustment Expense Incurred (Col. 5 + 7 + 8)	10 (Col. 9/1) Percent
1. 2014	0	0	0	0.000	0	0.000	0	0	0	0.000
2. 2015	0	0	0	0.000	0	0.000	0	0	0	0.000
3. 2016	0	0	0	0.000	0	0.000	0	0	0	0.000
4. 2017	0	0	0	0.000	0	0.000	0	0	0	0.000
5. 2018	0	0	0	0.000	0	0.000	0	0	0	0.000

12 Dental Only

UNDERWRITING AND INVESTMENT EXHIBIT

PART 2C - DEVELOPMENT OF PAID AND INCURRED HEALTH CLAIMS (\$000 Omitted)

Vision Only

Section A - Paid Health Claims

Year in Which Losses Were Incurred		Cumulative Net Amounts Paid				
		1 2014	2 2015	3 2016	4 2017	5 2018
1.	Prior	0	0	0	0	0
2.	2014	0	0	0	0	0
3.	2015	0	0	0	0	0
4.	2016	0	0	0	0	0
5.	2017	0	0	0	0	0
6.	2018	0	0	0	0	0

Section B - Incurred Health Claims

Year in Which Losses Were Incurred		Sum of Cumulative Net Amount Paid and Claim Liability, Claim Reserve and Medical Incentive Pool and Bonuses Outstanding at End of Year				
		1 2014	2 2015	3 2016	4 2017	5 2018
1.	Prior	0	0	0	0	0
2.	2014	0	0	0	0	0
3.	2015	0	0	0	0	0
4.	2016	0	0	0	0	0
5.	2017	0	0	0	0	0
6.	2018	0	0	0	0	0

Section C - Incurred Year Health Claims and Claims Adjustment Expense Ratio

Years in Which Premiums were Earned and Claims were Incurred	1 Premiums Earned	2 Claims Payments	3 Claim Adjustment Expense Payments	4 (Col. 3/2) Percent	5 Claim and Claim Adjustment Expense Payments (Col. 2 + 3)	6 (Col. 5/1) Percent	7 Claims Unpaid	8 Unpaid Claims Adjustment Expenses	9 Total Claims and Claims Adjustment Expense Incurred (Col. 5 + 7 + 8)	10 (Col. 9/1) Percent
1. 2014	0	0	0	0.000	0	0.000	0	0	0	0.000
2. 2015	0	0	0	0.000	0	0.000	0	0	0	0.000
3. 2016	0	0	0	0.000	0	0.000	0	0	0	0.000
4. 2017	0	0	0	0.000	0	0.000	0	0	0	0.000
5. 2018	0	0	0	0.000	0	0.000	0	0	0	0.000

12 Vision Only

UNDERWRITING AND INVESTMENT EXHIBIT
PART 2C - DEVELOPMENT OF PAID AND INCURRED HEALTH CLAIMS (\$000 Omitted)
Federal Employees Health Benefits Plan Premiums

Section A - Paid Health Claims

Year in Which Losses Were Incurred	Cumulative Net Amounts Paid				
	1 2014	2 2015	3 2016	4 2017	5 2018
1. Prior	0	0	0	0	0
2. 2014	0	0	0	0	0
3. 2015	0	0	0	0	0
4. 2016	0	0	0	0	0
5. 2017	0	0	0	0	0
6. 2018	XXX	XXX	XXX	XXX	0

Section B - Incurred Health Claims

Year in Which Losses Were Incurred	Sum of Cumulative Net Amount Paid and Claim Liability, Claim Reserve and Medical Incentive Pool and Bonuses Outstanding at End of Year				
	1 2014	2 2015	3 2016	4 2017	5 2018
1. Prior	0	0	0	0	0
2. 2014	0	0	0	0	0
3. 2015	0	0	0	0	0
4. 2016	0	0	0	0	0
5. 2017	0	0	0	0	0
6. 2018	XXX	XXX	XXX	XXX	0

Section C - Incurred Year Health Claims and Claims Adjustment Expense Ratio

Years in Which Premiums were Earned and Claims were Incurred	1 Premiums Earned	2 Claims Payments	3 Claim Adjustment Expense Payments	4 (Col. 3/2) Percent	5 Claim and Claim Adjustment Expense Payments (Col. 2 + 3)	6 (Col. 5/1) Percent	7 Claims Unpaid	8 Unpaid Claims Adjustment Expenses	9 Total Claims and Claims Adjustment Expense Incurred (Col. 5 + 7 + 8)	10 (Col. 9/1) Percent
1. 2014	0	0	0	0.000	0	0.000	0	0	0	0.000
2. 2015	0	0	0	0.000	0	0.000	0	0	0	0.000
3. 2016	0	0	0	0.000	0	0.000	0	0	0	0.000
4. 2017	0	0	0	0.000	0	0.000	0	0	0	0.000
5. 2018	0	0	0	0.000	0	0.000	0	0	0	0.000

12 Fed Emp HBPP

UNDERWRITING AND INVESTMENT EXHIBIT
PART 2C - DEVELOPMENT OF PAID AND INCURRED HEALTH CLAIMS (\$000 Omitted)

Title XVIII - Medicare

Section A - Paid Health Claims

Year in Which Losses Were Incurred	Cumulative Net Amounts Paid				
	1 2014	2 2015	3 2016	4 2017	5 2018
1. Prior	0	0	0	0	0
2. 2014	9,820	13,616	13,679	13,669	13,669
3. 2015	X X X	57,278	66,935	66,948	66,968
4. 2016	X X X	X X X	116,574	129,821	129,655
5. 2017	X X X	X X X	X X X	152,703	167,768
6. 2018	X X X	X X X	X X X	X X X	174,612

Section B - Incurred Health Claims

Year in Which Losses Were Incurred	Sum of Cumulative Net Amount Paid and Claim Liability, Claim Reserve and Medical Incentive Pool and Bonuses Outstanding at End of Year				
	1 2014	2 2015	3 2016	4 2017	5 2018
1. Prior	0	0	0	0	0
2. 2014	12,349	13,614	13,678	13,669	13,669
3. 2015	X X X	67,114	66,754	66,997	66,976
4. 2016	X X X	X X X	135,599	130,185	129,753
5. 2017	X X X	X X X	X X X	175,219	168,321
6. 2018	X X X	X X X	X X X	X X X	196,675

Section C - Incurred Year Health Claims and Claims Adjustment Expense Ratio

Years in Which Premiums were Earned and Claims were Incurred	1 Premiums Earned	2 Claims Payments	3 Claim Adjustment Expense Payments	4 (Col. 3/2) Percent	5 Claim and Claim Adjustment Expense Payments (Col. 2 + 3)	6 (Col. 5/1) Percent	7 Claims Unpaid	8 Unpaid Claims Adjustment Expenses	9 Total Claims and Claims Adjustment Expense Incurred (Col. 5 + 7 + 8)	10 (Col. 9/1) Percent
1. 2014	15,417	13,669	5,101	37.320	18,770	121.750	0	0	18,770	121.750
2. 2015	75,769	66,968	11,770	17.575	78,738	103.918	8	0	78,746	103.929
3. 2016	154,594	129,655	18,080	13.945	147,735	95.563	98	0	147,833	95.627
4. 2017	217,568	167,768	19,543	11.649	187,311	86.093	553	93	187,957	86.390
5. 2018	240,405	174,612	20,595	11.795	195,207	81.199	22,063	1,048	218,318	90.813

12 Title XVIII-Medicare

UNDERWRITING AND INVESTMENT EXHIBIT
PART 2C - DEVELOPMENT OF PAID AND INCURRED HEALTH CLAIMS (\$000 Omitted)

Title XIX - Medicaid

Section A - Paid Health Claims

Year in Which Losses Were Incurred		Cumulative Net Amounts Paid				
		1 2014	2 2015	3 2016	4 2017	5 2018
1.	Prior	1,375,407	1,375,879	1,374,409	1,374,409	1,374,409
2.	2014	1,263,551	1,408,255	1,407,458	1,406,543	1,406,543
3.	2015	X X X	1,502,502	1,673,241	1,675,478	1,674,243
4.	2016	X X X	X X X	1,626,541	1,799,413	1,796,455
5.	2017	X X X	X X X	X X X	1,717,057	1,916,533
6.	2018	X X X	X X X	X X X	X X X	1,791,776

Section B - Incurred Health Claims

Year in Which Losses Were Incurred		Sum of Cumulative Net Amount Paid and Claim Liability, Claim Reserve and Medical Incentive Pool and Bonuses Outstanding at End of Year				
		1 2014	2 2015	3 2016	4 2017	5 2018
1.	Prior	1,373,046	1,375,182	1,374,323	1,374,409	1,374,409
2.	2014	1,422,773	1,407,006	1,406,799	1,406,472	1,406,543
3.	2015	X X X	1,685,850	1,672,981	1,675,081	1,674,032
4.	2016	X X X	X X X	1,802,518	1,799,606	1,795,697
5.	2017	X X X	X X X	X X X	1,913,870	1,913,771
6.	2018	X X X	X X X	X X X	X X X	1,989,231

Section C - Incurred Year Health Claims and Claims Adjustment Expense Ratio

Years in Which Premiums were Earned and Claims were Incurred	1 Premiums Earned	2 Claims Payments	3 Claim Adjustment Expense Payments	4 (Col. 3/2) Percent	5 Claim and Claim Adjustment Expense Payments (Col. 2 + 3)	6 (Col. 5/1) Percent	7 Claims Unpaid	8 Unpaid Claims Adjustment Expenses	9 Total Claims and Claims Adjustment Expense Incurred (Col. 5 + 7 + 8)	10 (Col. 9/1) Percent
1. 2014	1,800,344	1,406,543	95,878	6.817	1,502,421	83.452	0	0	1,502,421	83.452
2. 2015	2,120,970	1,674,243	100,502	6.003	1,774,745	83.676	(211)	(2)	1,774,532	83.666
3. 2016	2,286,230	1,796,455	125,057	6.961	1,921,512	84.047	(758)	(4)	1,920,750	84.014
4. 2017	2,268,733	1,916,533	151,866	7.924	2,068,399	91.170	(2,762)	961	2,066,598	91.090
5. 2018	2,335,557	1,791,776	115,822	6.464	1,907,598	81.676	197,455	5,903	2,110,956	90.383

12 Title XIX-Medicaid

UNDERWRITING AND INVESTMENT EXHIBIT

PART 2C - DEVELOPMENT OF PAID AND INCURRED HEALTH CLAIMS (\$000 Omitted)

Other

Section A - Paid Health Claims

Year in Which Losses Were Incurred		Cumulative Net Amounts Paid				
		1 2014	2 2015	3 2016	4 2017	5 2018
1. Prior	0	0	0	0	0	0
2. 2014	0	0	0	0	0	0
3. 2015	0	0	0	0	0	0
4. 2016	0	0	0	0	0	0
5. 2017	0	0	0	0	0	0
6. 2018	0	0	0	0	0	0

Section B - Incurred Health Claims

Year in Which Losses Were Incurred		Sum of Cumulative Net Amount Paid and Claim Liability, Claim Reserve and Medical Incentive Pool and Bonuses Outstanding at End of Year				
		1 2014	2 2015	3 2016	4 2017	5 2018
1. Prior	0	0	0	0	0	0
2. 2014	0	0	0	0	0	0
3. 2015	0	0	0	0	0	0
4. 2016	0	0	0	0	0	0
5. 2017	0	0	0	0	0	0
6. 2018	0	0	0	0	0	0

Section C - Incurred Year Health Claims and Claims Adjustment Expense Ratio

Years in Which Premiums were Earned and Claims were Incurred	1 Premiums Earned	2 Claims Payments	3 Claim Adjustment Expense Payments	4 (Col. 3/2) Percent	5 Claim and Claim Adjustment Expense Payments (Col. 2 + 3)	6 (Col. 5/1) Percent	7 Claims Unpaid	8 Unpaid Claims Adjustment Expenses	9 Total Claims and Claims Adjustment Expense Incurred (Col. 5 + 7 + 8)	10 (Col. 9/1) Percent
1. 2014	0	0	(1,028)	0.000	(1,028)	0.000	0	0	(1,028)	0.000
2. 2015	0	0	546	0.000	546	0.000	0	0	546	0.000
3. 2016	0	0	(4,830)	0.000	(4,830)	0.000	0	0	(4,830)	0.000
4. 2017	0	0	(4,598)	0.000	(4,598)	0.000	0	0	(4,598)	0.000
5. 2018	0	0	(1,662)	0.000	(1,662)	0.000	0	0	(1,662)	0.000

12 Other

UNDERWRITING AND INVESTMENT EXHIBIT

PART 2D - AGGREGATE RESERVE FOR ACCIDENT AND HEALTH CONTRACTS ONLY

	1	2	3	4	5	6	7	8	9
	Total	Compre- hensive (Hospital & Medical)	Medicare Supplement	Dental Only	Vision Only	Federal Employees Health Benefits Plan	Title XVIII Medicare	Title XIX Medicaid	Other
1. Unearned premium reserves	0	0	0	0	0	0	0	0	0
2. Additional policy reserves (a)	16,300,000	0	0	0	0	0	0	16,300,000	0
3. Reserve for future contingent benefits	0	0	0	0	0	0	0	0	0
4. Reserve for rate credits or experience rating refunds (including \$.....16,300,000 for investment income)	3,000,000	0	0	0	0	0	0	3,000,000	0
5. Aggregate write-ins for other policy reserves	0	0	0	0	0	0	0	0	0
6. TOTALS (Gross)	19,300,000	0	0	0	0	0	0	19,300,000	0
7. Reinsurance ceded	0	0	0	0	0	0	0	0	0
8. TOTALS (Net) (Page 3, Line 4)	19,300,000	0	0	0	0	0	0	19,300,000	0
9. Present value of amounts not yet due on claims	0	0	0	0	0	0	0	0	0
10. Reserve for future contingent benefits	0	0	0	0	0	0	0	0	0
11. Aggregate write-ins for other claim reserves	0	0	0	0	0	0	0	0	0
12. TOTALS (Gross)	0	0	0	0	0	0	0	0	0
13. Reinsurance ceded	0	0	0	0	0	0	0	0	0
14. TOTALS (Net) (Page 3, Line 7)	0	0	0	0	0	0	0	0	0
DETAILS OF WRITE-INS									
0501.	0	0	0	0	0	0	0	0	0
0502.	0	0	0	0	0	0	0	0	0
0503.	0	0	0	0	0	0	0	0	0
0598. Summary of remaining write-ins for Line 5 from overflow page	0	0	0	0	0	0	0	0	0
0599. TOTALS (Lines 0501 through 0503 plus 0598) (Line 5 above)	0	0	0	0	0	0	0	0	0
1101.	0	0	0	0	0	0	0	0	0
1102.	0	0	0	0	0	0	0	0	0
1103.	0	0	0	0	0	0	0	0	0
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0	0	0	0	0	0
1199. TOTALS (Lines 1101 through 1103 plus 1198) (Line 11 above)	0	0	0	0	0	0	0	0	0

(a) Includes \$.....0 premium deficiency reserve.

UNDERWRITING AND INVESTMENT EXHIBIT

PART 3 - ANALYSIS OF EXPENSES

	Claim Adjustment Expenses		3 General Administrative Expenses	4 Investment Expenses	5 Total
	1 Cost Containment Expenses	2 Other Claim Adjustment Expenses			
1. Rent (\$.....0 for occupancy of own building)	4,942,763	2,674,448	3,266,401	0	10,883,612
2. Salaries, wages and other benefits	81,756,120	44,236,899	54,028,135	0	180,021,154
3. Commissions (less \$.....0 ceded plus \$.....0 assumed)	0	0	2,029,457	0	2,029,457
4. Legal fees and expenses	911,837	493,380	602,583	0	2,007,800
5. Certifications and accreditation fees	0	0	0	0	0
6. Auditing, actuarial and other consulting services	8,646,176	4,678,305	5,713,783	0	19,038,264
7. Traveling expenses	2,039,993	1,103,807	1,348,119	0	4,491,919
8. Marketing and advertising	874,400	473,124	577,843	0	1,925,367
9. Postage, express and telephone	2,351,611	1,272,418	1,554,051	0	5,178,080
10. Printing and office supplies	1,094,771	592,362	723,474	0	2,410,607
11. Occupancy, depreciation and amortization	131,718	71,271	87,045	0	290,034
12. Equipment	106,603	57,681	70,448	0	234,732
13. Cost or depreciation of EDP equipment and software	14,815,144	8,016,232	9,790,516	0	32,621,892
14. Outsourced services including EDP, claims, and other services	4,941,919	2,673,991	3,265,843	0	10,881,753
15. Boards, bureaus and association fees	650,118	351,768	429,628	0	1,431,514
16. Insurance, except on real estate	447,704	242,245	295,863	0	985,812
17. Collection and bank service charges	271	146	179	0	596
18. Group service and administration fees	(9,022)	(4,882)	(5,962)	0	(19,866)
19. Reimbursements by uninsured plans	(33,035,328)	(12,629,168)	(77,259,535)	0	(122,924,031)
20. Reimbursements from fiscal intermediaries	0	0	0	0	0
21. Real estate expenses	31,823	17,219	21,030	0	70,072
22. Real estate taxes	0	0	0	0	0
23. Taxes, licenses and fees:					
23.1 State and local insurance taxes	0	0	0	0	0
23.2 State premium taxes	0	0	198,889,314	0	198,889,314
23.3 Regulatory authority licenses and fees	0	0	39,805,650	0	39,805,650
23.4 Payroll taxes	4,795,017	2,594,505	3,168,763	0	10,558,285
23.5 Other (excluding federal income and real estate taxes)	0	0	0	0	0
24. Investment expenses not included elsewhere	0	0	0	1,129,585	1,129,585
25. Aggregate write-ins for expenses	1,608,565	314,093	1,063,013	0	2,985,671
26. TOTAL Expenses Incurred (Lines 1 to 25)	97,102,203	57,229,844	249,465,641	1,129,585	(a) 404,927,273
27. Less expenses unpaid December 31, current year	0	7,999,232	15,511,435	0	23,510,667
28. Add expenses unpaid December 31, prior year	0	8,555,507	27,493,787	0	36,049,294
29. Amounts receivable relating to uninsured plans, prior year	4,611,845	3,836,489	10,917,850	0	19,366,184
30. Amounts receivable relating to uninsured plans, current year	32,226,137	26,808,191	76,290,538	0	135,324,866
31. TOTAL Expenses Paid (Lines 26 minus 27 plus 28 minus 29 plus 30)	124,716,495	80,757,821	326,820,681	1,129,585	533,424,582
DETAILS OF WRITE-INS					
2501. Other Miscellaneous Expense	1,561,300	844,794	1,031,778	0	3,437,872
2502. Claims Adjustment Expense Adjustment	0	(556,275)	0	0	(556,275)
2503. Charitable Expense	47,265	25,574	31,235	0	104,074
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0	0
2599. TOTALS (Lines 2501 through 2503 plus 2598) (Line 25 above)	1,608,565	314,093	1,063,013	0	2,985,671

(a) Includes management fees of \$.....0 to affiliates and \$.....0 to non-affiliates.

EXHIBIT OF NET INVESTMENT INCOME

	1 Collected During Year	2 Earned During Year
1. U.S. Government bonds	(a) 1,048,227	984,364
1.1 Bonds exempt from U.S. tax	(a) 0	0
1.2 Other bonds (unaffiliated)	(a) 12,108,480	12,424,761
1.3 Bonds of affiliates	(a) 0	0
2.1 Preferred stocks (unaffiliated)	(b) 1,358,792	1,354,727
2.11 Preferred stocks of affiliates	(b) 0	0
2.2 Common stocks (unaffiliated)	2,941,194	2,906,976
2.21 Common stocks of affiliates	0	0
3. Mortgage loans	(c) 0	0
4. Real estate	(d) 0	0
5. Contract loans	0	0
6. Cash, cash equivalents and short-term investments	(e) 3,830,339	3,832,198
7. Derivative instruments	(f) 0	0
8. Other invested assets	(661)	4,651
9. Aggregate write-ins for investment income	0	0
10. TOTAL gross investment income	21,286,371	21,507,677
11. Investment expenses		(g) 1,129,585
12. Investment taxes, licenses and fees, excluding federal income taxes		(g) 0
13. Interest expense		(h) 0
14. Depreciation on real estate and other invested assets		(i) 0
15. Aggregate write-ins for deductions from investment income		0
16. TOTAL Deductions (Lines 11 through 15)		1,129,585
17. Net Investment income (Line 10 minus Line 16)		20,378,092

DETAILS OF WRITE-INS

0901.	0	0
0902.	0	0
0903.	0	0
0998. Summary of remaining write-ins for Line 9 from overflow page	0	0
0999. TOTALS (Lines 0901 through 0903 plus 0998) (Line 9 above)	0	0
1501.		0
1502.		0
1503.		0
1598. Summary of remaining write-ins for Line 15 from overflow page		0
1599. TOTALS (Lines 1501 through 1503 plus 1598) (Line 15 above)		0

- (a) Includes \$ 436,719 accrual of discount less \$ (2,469,074) amortization of premium and less \$ 1,000,754 paid for accrued interest on purchases.
- (b) Includes \$ (350) accrual of discount less \$ (1,374) amortization of premium and less \$ 72,844 paid for accrued dividends on purchases.
- (c) Includes \$ 0 accrual of discount less \$ 0 amortization of premium and less \$ 0 paid for accrued interest on purchases.
- (d) Includes \$ 0 for company's occupancy of its own buildings; and excludes \$ 0 interest on encumbrances.
- (e) Includes \$ 0 accrual of discount less \$ (19,743) amortization of premium and less \$ 2,120 paid for accrued interest on purchases.
- (f) Includes \$ 0 accrual of discount less \$ 0 amortization of premium.
- (g) Includes \$ 0 investment expenses and \$ 0 investment taxes, licenses and fees, excluding federal income taxes, attributable to segregated and Separate Accounts.
- (h) Includes \$ 0 interest on surplus notes and \$ 0 interest on capital notes.
- (i) Includes \$ 0 depreciation on real estate and \$ 0 depreciation on other invested assets.

EXHIBIT OF CAPITAL GAINS (LOSSES)

	1	2	3	4	5
	Realized Gain (Loss) on Sales or Maturity	Other Realized Adjustments	Total Realized Capital Gain (Loss) (Columns 1 + 2)	Change in Unrealized Capital Gain (Loss)	Change in Unrealized Foreign Exchange Capital Gain (Loss)
1. U.S. Government bonds	(1,024,773)	0	(1,024,773)	0	0
1.1 Bonds exempt from U.S. tax	0	0	0	0	0
1.2 Other bonds (unaffiliated)	(530,232)	(1,189,366)	(1,719,598)	(2,159,521)	0
1.3 Bonds of affiliates	0	0	0	0	0
2.1 Preferred stocks (unaffiliated)	(193,398)	(570,073)	(763,471)	(957,955)	0
2.11 Preferred stocks of affiliates	0	0	0	0	0
2.2 Common stocks (unaffiliated)	1,887,556	(96,595)	1,790,961	(11,227,862)	0
2.21 Common stocks of affiliates	0	0	0	0	0
3. Mortgage loans	0	0	0	0	0
4. Real estate	0	0	0	0	0
5. Contract loans	0	0	0	0	0
6. Cash, cash equivalents and short-term investments	39,122	(20,134)	18,988	15,373	0
7. Derivative instruments	0	0	0	0	0
8. Other invested assets	0	0	0	0	0
9. Aggregate write-ins for capital gains (losses)	0	0	0	0	0
10. TOTAL Capital gains (losses)	178,275	(1,876,168)	(1,697,893)	(14,329,965)	0

DETAILS OF WRITE-INS

0901.	0	0	0	0	0
0902.	0	0	0	0	0
0903.	0	0	0	0	0
0998. Summary of remaining write-ins for Line 9 from overflow page	0	0	0	0	0
0999. TOTALS (Lines 0901 through 0903 plus 0998) (Line 9 above)	0	0	0	0	0

EXHIBIT OF NONADMITTED ASSETS

	1	2	3
	Current Year Total Nonadmitted Assets	Prior Year Total Nonadmitted Assets	Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
1. Bonds (Schedule D)	0	0	0
2. Stocks (Schedule D):			
2.1 Preferred stocks	0	0	0
2.2 Common stocks	0	0	0
3. Mortgage loans on real estate (Schedule B):			
3.1 First liens	0	0	0
3.2 Other than first liens	0	0	0
4. Real estate (Schedule A):			
4.1 Properties occupied by the company	0	0	0
4.2 Properties held for the production of income	0	0	0
4.3 Properties held for sale	0	0	0
5. Cash (Schedule E-Part 1), cash equivalents (Schedule E-Part 2) and short-term investments (Schedule DA)	0	0	0
6. Contract loans	0	0	0
7. Derivatives (Schedule DB)	0	0	0
8. Other invested assets (Schedule BA)	0	0	0
9. Receivables for securities	0	0	0
10. Securities lending reinvested collateral assets (Schedule DL)	0	0	0
11. Aggregate write-ins for invested assets	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	0	0	0
13. Title plants (for Title insurers only)	0	0	0
14. Invested income due and accrued	0	0	0
15. Premium and considerations:			
15.1 Uncollected premiums and agents' balances in the course of collection	0	0	0
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due	0	0	0
15.3 Accrued retrospective premiums and contracts subject to redetermination	0	0	0
16. Reinsurance:			
16.1 Amounts recoverable from reinsurers	0	0	0
16.2 Funds held by or deposited with reinsured companies	0	0	0
16.3 Other amounts receivable under reinsurance contracts	0	0	0
17. Amounts receivable relating to uninsured plans	1,151,505	0	(1,151,505)
18.1 Current federal and foreign income tax recoverable and interest thereon	0	0	0
18.2 Net deferred tax asset	0	0	0
19. Guaranty funds receivable or on deposit	0	0	0
20. Electronic data processing equipment and software	0	0	0
21. Furniture and equipment, including health care delivery assets	0	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0
23. Receivables from parent, subsidiaries and affiliates	0	0	0
24. Health care and other amounts receivable	4,549,079	5,285,417	736,338
25. Aggregate write-ins for other than invested assets	450	2,587	2,137
26. TOTAL Assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	5,701,034	5,288,004	(413,030)
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0
28. TOTAL (Lines 26 and 27)	5,701,034	5,288,004	(413,030)
DETAILS OF WRITE-INS			
1101.	0	0	0
1102.	0	0	0
1103.	0	0	0
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0
1199. TOTALS (Lines 1101 through 1103 plus 1198) (Line 11 above)	0	0	0
2501. Prepaid and Other Miscellaneous Receivables	450	2,587	2,137
2502.	0	0	0
2503.	0	0	0
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0	0
2599. TOTALS (Lines 2501 through 2503 plus 2598) (Line 25 above)	450	2,587	2,137

EXHIBIT 1 - ENROLLMENT BY PRODUCT TYPE FOR HEALTH BUSINESS ONLY

Source of Enrollment	Total Members at End of					6 Current Year Member Months
	1 Prior Year	2 First Quarter	3 Second Quarter	4 Third Quarter	5 Current Year	
1. Health Maintenance Organizations	544,103	534,137	529,655	512,999	520,290	6,286,832
2. Provider Service Organizations	0	0	0	0	0	0
3. Preferred Provider Organizations	0	0	0	0	0	0
4. Point of Service	0	0	0	0	0	0
5. Indemnity Only	0	0	0	0	0	0
6. Aggregate write-ins for other lines of business	0	0	0	0	0	0
7. TOTAL	544,103	534,137	529,655	512,999	520,290	6,286,832
DETAILS OF WRITE-INS						
0601.	0	0	0	0	0	0
0602.	0	0	0	0	0	0
0603.	0	0	0	0	0	0
0698. Summary of remaining write-ins for Line 6 from overflow page	0	0	0	0	0	0
0699. TOTALS (Lines 0601 through 0603 plus 0698) (Line 6 above)	0	0	0	0	0	0

EXHIBIT 2 - ACCIDENT AND HEALTH PREMIUMS DUE AND UNPAID

1 Name of Debtor	2 1 - 30 Days	3 31 - 60 Days	4 61 - 90 Days	5 Over 90 Days	6 Nonadmitted	7 Admitted
0199999 TOTAL Individuals	0	0	0	0	0	0
0299998 Premiums due and unpaid not individually listed	0	0	0	0	0	0
0299999 TOTAL Group	0	0	0	0	0	0
0399999 Premiums due and unpaid from Medicare entities	0	0	0	0	0	0
0499999 Premiums due and unpaid from Medicaid entities	95,849,449	0	0	0	0	95,849,449
0599999 Accident and health premiums due and unpaid (Page 2, Line 15) ..	95,849,449	0	0	0	0	95,849,449

EXHIBIT 3 - HEALTH CARE RECEIVABLES

1 Name of Debtor	2 1 - 30 Days	3 31 - 60 Days	4 61 - 90 Days	5 Over 90 Days	6 Nonadmitted	7 Admitted
0199998 Pharmaceutical Rebate Receivables - Not Individually Listed	422,948	421,849	419,934	2,989,601	2,989,601	1,264,731
0199999 Subtotal - Pharmaceutical Rebate Receivables	422,948	421,849	419,934	2,989,601	2,989,601	1,264,731
0299998 Claim Overpayment Receivables - Not Individually Listed	0	0	0	1,559,478	1,559,478	0
0299999 Subtotal - Claim Overpayment Receivables	0	0	0	1,559,478	1,559,478	0
0399998 Loans and Advances to Providers - Not Individually Listed	0	0	0	0	0	0
0399999 Subtotal - Loans and Advances to Providers	0	0	0	0	0	0
0499998 Capitation Arrangement Receivables - Not Individually Listed	0	0	0	0	0	0
0499999 Subtotal - Capitation Arrangement Receivables	0	0	0	0	0	0
0599998 Risk Sharing Receivables - Not Individually Listed	0	0	0	0	0	0
0599999 Subtotal - Risk Sharing Receivables	0	0	0	0	0	0
0699998 Other Receivables - Not Individually Listed	0	0	0	0	0	0
0699999 Subtotal - Other Receivables	0	0	0	0	0	0
0799999 Gross health care receivables	422,948	421,849	419,934	4,549,079	4,549,079	1,264,731

EXHIBIT 3A - ANALYSIS OF HEALTH CARE RECEIVABLES COLLECTED AND ACCRUED

Type of Health Care Receivable	Health Care Receivables Collected During the Year		Health Care Receivables Accrued as of December 31 of Current Year		5	6
	1 On Amounts Accrued Prior to January 1 of Current Year	2 On Amounts Accrued During the Year	3 On Amounts Accrued December 31 of Prior Year	4 On Amounts Accrued During the Year	Health Care Receivables in Prior Years (Columns 1 + 3)	Estimated Health Care Receivables Accrued as of December 31 of Prior Year
1. Pharmaceutical rebate receivables	4,520,887	9,029,317	0	4,254,332	4,520,887	4,428,936
2. Claim overpayment receivables	4,599,727	3,689,637	0	1,559,478	4,599,727	2,270,611
3. Loans and advances to providers	0	0	0	0	0	0
4. Capitation arrangement receivables	0	0	0	0	0	0
5. Risk sharing receivables	0	0	0	0	0	0
6. Other health care receivables	0	0	0	0	0	0
7. TOTALS (Lines 1 through 6)	9,120,614	12,718,954	0	5,813,810	9,120,614	6,699,547

Note that the accrued amounts in Columns 3, 4, and 6 are the total health care receivables, not just the admitted portion.

EXHIBIT 4 - CLAIMS UNPAID AND INCENTIVE POOL, WITHHOLD AND BONUS (Reported and Unreported)

Aging Analysis of Unpaid Claims

1 Account	2 1 - 30 Days	3 31 - 60 Days	4 61 - 90 Days	5 91 - 120 Days	6 Over 120 Days	7 Total
0299999 Aggregate Accounts Not Individually Listed - Uncovered	0	0	0	0	0	0
0399999 Aggregate Accounts Not Individually Listed - Covered	7,349,192	8,177,153	3,579,462	2,300,669	2,210,746	23,617,222
0499999 Subtotals	7,349,192	8,177,153	3,579,462	2,300,669	2,210,746	23,617,222
0599999 Unreported claims and other claim reserves						190,065,350
0699999 TOTAL Amounts Withheld						0
0799999 TOTAL Claims Unpaid						213,682,572
0899999 Accrued Medical Incentive Pool and Bonus Amounts						2,762,982

EXHIBIT 5 - AMOUNTS DUE FROM PARENT, SUBSIDIARIES AND AFFILIATES

1 Name of Affiliate	2 1 - 30 Days	3 31 - 60 Days	4 61 - 90 Days	5 Over 90 Days	6 Nonadmitted	Admitted		
						7 Current	8 Non-Current	
	N O N E							
0399999 TOTAL Gross Amounts Receivable	0	0	0	0	0	0	0	

EXHIBIT 6 - AMOUNTS DUE TO PARENT, SUBSIDIARIES AND AFFILIATES

1 Affiliate	2 Description	3 Amount	4 Current	5 Non-Current
Individually Listed Payables				
BlueCross BlueShield of Tennessee, Inc.	Administrative Services Agreement	14,037,814	14,037,814	0
0199999 Total - Individually Listed Payables	X X X	14,037,814	14,037,814	0
0299999 Payables not Individually Listed	X X X	0	0	0
0399999 TOTAL Gross Payables	X X X	14,037,814	14,037,814	0

EXHIBIT 7 - PART 1 - SUMMARY OF TRANSACTIONS WITH PROVIDERS

	1	2	3	4	5	6
Payment Method	Direct Medical Expense Payment	Column 1 as a % of Total Payments	Total Members Covered	Column 3 as a % of Total Members	Column 1 Expenses Paid to Affiliated Providers	Column 1 Expenses Paid to Non-Affiliated Providers
Capitation Payments:						
1. Medical groups	0	0.000	0	0.000	0	0
2. Intermediaries	35,613,764	1.636	0	0.000	0	35,613,764
3. All other providers	7,659,409	0.352	0	0.000	0	7,659,409
4. TOTAL Capitation Payments	43,273,173	1.988	0	0.000	0	43,273,173
Other Payments:						
5. Fee-for-service	0	0.000	X X X	X X X	0	0
6. Contractual fee payments	2,130,369,599	97.876	X X X	X X X	0	2,130,369,599
7. Bonus/withhold arrangements - fee-for-service	0	0.000	X X X	X X X	0	0
8. Bonus/withhold arrangements - contractual fee payments	2,947,226	0.135	X X X	X X X	0	2,947,226
9. Non-contingent salaries	0	0.000	X X X	X X X	0	0
10. Aggregate cost arrangements	0	0.000	X X X	X X X	0	0
11. All other payments	0	0.000	X X X	X X X	0	0
12. TOTAL Other Payments	2,133,316,825	98.012	X X X	X X X	0	2,133,316,825
13. TOTAL (Line 4 plus Line 12)	2,176,589,998	100.000	X X X	X X X	0	2,176,589,998

EXHIBIT 7 - PART 2 - SUMMARY OF TRANSACTIONS WITH INTERMEDIARIES

1	2	3	4	5	6
NAIC Code	Name of Intermediary	Capitation Paid	Average Monthly Capitation	Intermediary's Total Adjusted Capital	Intermediary's Authorized Control Level RBC
00000	SouthEast Transportation	35,613,764	2,967,814	0	0
9999999 TOTALS		35,613,764	X X X	X X X	X X X

EXHIBIT 8 - FURNITURE, EQUIPMENT AND SUPPLIES OWNED

	1	2	3	4	5	6
Description	Cost	Improvements	Accumulated Depreciation	Book Value Less Encumbrances	Assets Not Admitted	Net Admitted Assets
1. Administrative furniture and equipment	0	0	0	0	0	0
2. Medical furniture, equipment and fixtures	NONE		0	0	0	0
3. Pharmaceuticals and surgical supplies			0	0	0	0
4. Durable medical equipment			0	0	0	0
5. Other property and equipment			0	0	0	0
6. TOTAL			0	0	0	0	0

Notes to Financial Statements

1. Summary of Significant Accounting Policies and Going Concern

- A. The accompanying financial statements of Volunteer State Health Plan, Inc. (VSHP or the Company), doing business as BlueCare Tennessee, have been prepared in conformity with statutory accounting principles (SAP) prescribed or permitted by the Tennessee Department of Commerce and Insurance (TDCI).

The TDCI recognizes only statutory accounting practices prescribed or permitted by the State of Tennessee (the State) for determining and reporting the financial condition and results of operations of an insurance company. Prescribed accounting practices are those practices which are incorporated directly or by reference to state laws, regulations and general administrative rules applicable to all insurance enterprises domiciled in Tennessee. The National Association of Insurance Commissioners' (NAIC) *Accounting Practices and Procedures Manual* has been adopted as a component of prescribed practices by the TDCI. All accounting practices that are not prescribed are considered to be permitted accounting practices and require approval of the TDCI.

Tennessee Code Annotated (T.C.A.) § 56-3-303, *Authorized Investments*, prescribes limits on the admission of equity investments according to criteria measuring both the concentration and earnings quality of such assets. As of December 31, 2018 and 2017, no equity investments were excluded from admitted assets under the concentration test formula developed in accordance with T.C.A. § 56-3-303 and the TDCI.

T.C.A. § 56-3-303 prescribes that bonds with an NAIC Securities Valuation Office (SVO) rating, or designation, of 4, 5 or 6 shall not be reported as admitted assets. At the request of the Company, the TDCI has permitted an exception to this prescribed practice whereby the Company can admit bonds with a designation of 4 to the extent the par value of those bonds do not exceed 3% of admitted assets. As of December 31, 2018 and 2017, bonds with a carrying value of \$10,359,761 and \$1,011,633, respectively, with a designation of 4 were admitted as a result of this permitted practice. No bonds with a designation of 4, 5 or 6 were nonadmitted due to the prescribed practice as of December 31, 2018 or 2017.

The Company has accepted the risk for uninsured claims overpayments for which the Company determined the State was not responsible. At the direction of the TDCI, the Company records the uninsured claims overpayments as claims expense rather than reporting the net gain or loss on the general administrative expense line as required by SAP.

At the direction of the TDCI, the Company does not report the receivables and associated payables related to premium taxes for Administrative Services Only (ASO) and Administrative Services Contract (ASC) plans. This treatment has no impact on net income or surplus.

At the direction of the TDCI, the Company discloses gross transactions with the affiliates listed on Schedule Y of the Annual Statement. This treatment has no impact on net income or surplus.

A reconciliation of the Company's net income and surplus between NAIC SAP and practices prescribed and permitted by the State is as follows:

	SSAP #	F/S Page	F/S Line #	December 31, 2018	December 31, 2017
<u>NET INCOME</u>					
(1) VSHP state basis				\$ (12,205,181)	\$ 48,298,903
(2) State prescribed practices that are an increase/(decrease) from NAIC SAP:				0	0
(3) State permitted practices that are an increase/(decrease) from NAIC SAP:				0	0
(4) NAIC SAP (1-2-3=4)				<u>\$ (12,205,181)</u>	<u>\$ 48,298,903</u>
<u>SURPLUS</u>					
(5) VSHP state basis				\$ 410,918,440	\$ 479,849,260
(6) State prescribed practices that are an increase/(decrease) from NAIC SAP:				0	0
(7) State permitted practices that are an increase/(decrease) from NAIC SAP:				0	0
(8) NAIC SAP (5-6-7=8)				<u>\$ 410,918,440</u>	<u>\$ 479,849,260</u>

- B. The preparation of financial statements in conformity with the Annual Statement Instructions and NAIC *Accounting Practices and Procedures Manual* requires management to make estimates and assumptions that affect the reported amounts. Such estimates and assumptions could change in the future as more information becomes known, which could impact amounts reported and disclosed herein.
- C. Health premiums are recognized at contractual rates and are earned during the month subscriber coverage is provided. Expenses are charged to operations as they are incurred.

The Company uses the following accounting policies:

- (1) Short-term investments are stated at amortized cost.
- (2) Bonds not backed by other loans are stated at amortized cost using the scientific amortization method. Bonds with a designation of 3, 4, 5 or 6 are reported at lower of amortized cost or fair value.
- (3) Common stocks are reported at fair value. See Note 20 for a description of the inputs and methods used to determine fair value.
- (4) Preferred stocks are reported at fair value. See Note 20 for a description of the inputs and methods used to determine fair value.
- (5) The Company had no mortgage loans in 2018 or 2017.

Notes to Financial Statements

- (6) Loan-backed securities with a designation of 1 or 2 are stated at amortized cost net of principal pay-downs. Loan-backed securities with a designation of 3, 4, 5 or 6 are reported at the lower of amortized cost or fair value. The adjustment methodology for loan-backed securities is prospective.
- (7) The Company had no investments in subsidiaries, controlled or affiliated (SCA) entities in 2018 or 2017.
- (8) The Company had no investments in joint ventures, partnerships or limited liability companies in 2018 or 2017.
- (9) The Company had no derivative instruments in 2018 or 2017.
- (10) The Company includes investment income as a factor when determining whether a premium deficiency reserve is needed in accordance with *Statement of Statutory Accounting Principles (SSAP) No. 54R — Individual and Group Accident and Health Contracts*.
- (11) Unpaid losses and loss adjustment expenses include amounts determined from estimates, loss reports and past experience for losses incurred but not reported. Such liabilities are based on assumptions and estimates. The methods for making such estimates and for establishing the resulting liability are continually reviewed and adjustments are reflected in the current period. Such estimates and assumptions could change in the future as more information becomes known, which could impact amounts reported and disclosed herein.
- (12) The Company does not have a capitalization policy for fixed assets because fixed assets are held by BlueCross BlueShield of Tennessee, Inc. (BCBST or parent).
- (13) The Company compared projected and actual pharmaceutical receipts to estimate pharmaceutical rebate receivables.

D. Management has assessed the Company's ability to continue as a going concern and noted no issues.

2. Accounting Changes and Corrections of Errors

The Company had no changes in accounting principles or corrections of errors in 2018.

3. Business Combinations and Goodwill

- A. No business combinations accounted for under the statutory purchase method occurred in 2018 or 2017.
- B. No business combinations taking the form of a statutory merger occurred in 2018 or 2017.
- C. The Company had no goodwill resulting from assumption reinsurance in 2018 or 2017.
- D. The Company did not record an impairment loss relating to the above transaction types in 2018 or 2017.

4. Discontinued Operations

- A. The Company had no discontinued operations disposed of or classified as held for sale in 2018 or 2017.
- B. The Company had no changes in plans to sell a discontinued operation in 2018 or 2017.
- C. The Company had no significant continuing involvement with a discontinued operation in 2018 or 2017.
- D. The Company had no equity interest retained in a discontinued operation in 2018 or 2017.

5. Investments

- A. The Company had no mortgage loans in 2018 or 2017.
- B. The Company had no debt restructuring in 2018 or 2017.
- C. The Company had no reverse mortgages in 2018 or 2017.
- D. The Company had loan-backed securities in 2018 and 2017.

(1) Prepayment assumptions for loan-backed securities are obtained from Bloomberg, bond portfolio managers, pricing services and custodians. The assumptions are consistent with current interest rates and the current economic environment. Fair values are obtained from custodians using actual market quotes, if available, or matrix pricing of securities with similar terms.

(2)&(3) During 2018, the Company did not recognize any other-than-temporary-impairments (OTTI) on loan-backed securities.

(4) Aggregate unrealized losses and related fair value of loan-backed securities where fair value was less than amortized cost at December 31, 2018 and for which OTTI has not been recognized is as follows:

a. The aggregate amount of unrealized losses:	1. Less than 12 months	\$	418,696
	2. 12 months or longer	\$	256,994
b. The aggregate related fair value of securities with unrealized losses:	1. Less than 12 months	\$	44,946,398
	2. 12 months or longer	\$	17,713,620

(5) On a quarterly basis, management uses a variety of methods and procedures, both quantitative and qualitative, to review and analyze the Company's investment portfolio to identify securities that management believes to be other-than-temporarily impaired.

- E. The Company had no dollar repurchase agreements or securities lending transactions in 2018 or 2017.
- F. The Company had no repurchase agreements transactions accounted for as secured borrowing in 2018 or 2017.
- G. The Company had no reverse repurchase agreements transactions accounted for as secured borrowing in 2018 or 2017.

Notes to Financial Statements

- H. The Company had no repurchase agreements transactions accounted for as a sale in 2018 or 2017.
- I. The Company had no reverse repurchase agreements transactions accounted for as a sale in 2018 or 2017.
- J. The Company had no investments in real estate in 2018 or 2017.
- K. The Company had no investments in low-income housing tax credits in 2018 or 2017.
- L. The Company had the following restricted assets as of December 31, 2018 and 2017:

(1) Restricted Assets (Including Pledged)

Restricted Asset Category	1 Total Gross (Admitted & Nonadmitted) Restricted from Current Year	2 Total Gross (Admitted & Nonadmitted) Restricted from Prior Year	3 Increase/ (Decrease) (1 minus 2)	4 Total Current Year Nonadmitted Restricted	5 Total Current Year Admitted Restricted (1 minus 4)	6 Percentage Gross (Admitted & Nonadmitted) Restricted to Total Assets (a)	7 Percentage Admitted Restricted to Total Admitted Assets (b)
a. Subject to contractual obligation for which liability is not known	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	0%	0%
b. Collateral held under security lending agreements	0	0	0	0	0	0%	0%
c. Subject to repurchase agreements	0	0	0	0	0	0%	0%
d. Subject to reverse repurchase agreements	0	0	0	0	0	0%	0%
e. Subject to dollar repurchase agreements	0	0	0	0	0	0%	0%
f. Subject to dollar reverse repurchase agreements	0	0	0	0	0	0%	0%
g. Placed under option contracts	0	0	0	0	0	0%	0%
h. Letter stock or securities restricted as to sale (excluding FHLB capital stock)	0	0	0	0	0	0%	0%
i. FHLB capital stock	0	0	0	0	0	0%	0%
j. On deposit with states	15,917,316	14,909,369	1,007,947	0	15,917,316	1.84%	1.85%
k. On deposit with other regulatory bodies	0	0	0	0	0	0%	0%
l. Pledged collateral to FHLB (including assets backing funding agreements)	0	0	0	0	0	0%	0%
m. Pledged as collateral not captured in other categories	0	0	0	0	0	0%	0%
n. Other restricted assets	0	0	0	0	0	0%	0%
o. Total Restricted Assets	\$ 15,917,316	\$ 14,909,369	\$ 1,007,947	\$ 0	\$ 15,917,316	1.84%	1.85%

(a) Column 1 divided by Asset Page, Column 1, Line 28

(b) Column 5 divided by Asset Page, Column 3, Line 28

- (2) The Company had no assets pledged as collateral not captured in other categories in the table above in 2018 or 2017.
- (3) The Company had no other restricted assets reported in aggregate in the table above in 2018 or 2017.
- (4) The Company had no collateral received in 2018 or 2017.

- M. The Company had no working capital finance investments in 2018 or 2017.
- N. The Company did not offset any derivative, repurchase, reverse repurchase, securities borrowing or securities lending assets and liabilities in 2018 or 2017.
- O. The Company had no structured notes in 2018 or 2017.
- P. The Company had no 5GI securities in 2018 or 2017.
- Q. The Company had no short sales in 2018 or 2017.
- R. The following table summarizes the number of CUSIPs sold, disposed or otherwise redeemed in 2018 as a result of a callable feature and the aggregate amount of investment income generated as a result of a prepayment penalty and/or acceleration fee:

General Account

(1) Number of CUSIPs	18
(2) Aggregate amount of investment income	\$ 9,503

6. Joint Ventures, Partnerships and Limited Liability Companies

- A. The Company had no investments in joint ventures, partnerships or limited liability companies in 2018 or 2017.
- B. The Company recognized no impairments in 2018 or 2017 related to joint ventures, partnerships or limited liability companies.

7. Investment Income

- A. No investment income due and accrued was excluded from surplus in 2018 or 2017.
- B. The total amount excluded was \$0.

8. Derivative Instruments

- A-C. The Company had no derivative instruments in 2018 or 2017.
- D. The Company had no derivative contracts with financing premiums in 2018 or 2017.

Notes to Financial Statements

- E. The Company had no gain or loss on derivative instruments in 2018 or 2017.
- F. The Company had no gain or loss resulting from derivatives that no longer qualify for hedge accounting in 2018 or 2017.
- G. The Company had no derivative instruments accounted for as cash flow hedges in 2018 or 2017.
- H. The Company had no premium costs associated with derivative contracts in 2018 or 2017.

9. Income Taxes

The application of *SSAP No. 101 — Income Taxes*, requires a company to evaluate the recoverability of its deferred tax asset (DTA) and to establish a valuation allowance, if necessary, to reduce the DTA to an amount which is more likely than not to be realized. Considerable judgment is required in determining whether a valuation allowance is necessary, and if so, the amount of such valuation allowance. In evaluating the need for a valuation allowance the Company considers many factors, including: (1) the nature of DTAs and deferred tax liabilities (DTLs); (2) whether they are ordinary or capital; (3) the timing of their reversal; (4) taxable income in prior carryback years as well as projected taxable earnings exclusive of reversing temporary differences and carryforwards; (5) the length of time that carryovers can be utilized; (6) unique tax rules that would impact the utilization of the DTAs; and (7) tax planning strategies that the Company would employ to avoid a tax benefit from expiring unused. Management believes it is more likely than not that the DTA will be realized. Accordingly, the Company has not recorded a valuation allowance as of December 31, 2018.

A. The components of the net DTA recognized in the Company's balance sheet at December 31 are as follows:

	12/31/2018			12/31/2017			Change		
	1 Ordinary	2 Capital	3 (Col 1+2) Total	4 Ordinary	5 Capital	6 (Col 4 + 5) Total	7 (Col 1 - 4) Ordinary	8 (Col 2 - 5) Capital	9 (Col 7 + 8) Total
(a) Gross DTA	\$ 8,492,729	\$ 444,426	\$ 8,937,155	\$ 5,837,505	\$ 342,828	\$ 6,180,333	\$ 2,655,224	\$ 101,598	\$ 2,756,822
(b) Statutory valuation allowance adjustments	0	0	0	0	0	0	0	0	0
(c) Adjusted gross DTA (1a - 1b)	8,492,729	444,426	8,937,155	5,837,505	342,828	6,180,333	2,655,224	101,598	2,756,822
(d) DTA nonadmitted	0	0	0	0	0	0	0	0	0
(e) Subtotal net admitted DTA (1c - 1d)	8,492,729	444,426	8,937,155	5,837,505	342,828	6,180,333	2,655,224	101,598	2,756,822
(f) DTL	338,687	2,425,817	2,764,504	227,685	4,965,487	5,193,172	111,002	(2,539,670)	(2,428,668)
(g) Net admitted DTA/(Net DTL) (1e - 1f)	\$ 8,154,042	\$ (1,981,391)	\$ 6,172,651	\$ 5,609,820	\$ (4,622,659)	\$ 987,161	\$ 2,544,222	\$ 2,641,268	\$ 5,185,490

	12/31/2018			12/31/2017			Change		
	1 Ordinary	2 Capital	3 (Col 1+2) Total	4 Ordinary	5 Capital	6 (Col 4 + 5) Total	7 (Col 1 - 4) Ordinary	8 (Col 2 - 5) Capital	9 (Col 7 + 8) Total
2. Admission calculation components (SSAP No. 101)									
(a) Federal income taxes paid in prior years recoverable through loss carrybacks	\$ 8,153,721	\$ 0	\$ 8,153,721	\$ 5,331,184	\$ 342,828	\$ 5,674,012	\$ 2,822,537	\$ (342,828)	\$ 2,479,709
(b) Adjusted gross DTA expected to be realized (excluding the amount of DTA from 2(a) above) after application of the threshold limitation (the lesser of 2(b)1 and 2(b)2 below)	339,008	0	339,008	506,321	0	506,321	(167,313)	0	(167,313)
1. Adjusted gross DTA expected to be realized following the balance sheet date	339,008	444,426	783,434	506,321	0	506,321	(167,313)	444,426	277,113
2. Adjusted gross DTA allowed per limitation threshold	xxx	xxx	60,711,868	xxx	xxx	71,829,315	xxx	xxx	(11,117,447)
(c) Adjusted gross DTA (excluding the amount of DTA from 2(a) and 2(b) above) offset by gross DTL	0	444,426	444,426	0	0	0	0	444,426	444,426
(d) DTA admitted as the result of application of SSAP No. 101 (Total 2(a) + 2(b) + 2(c))	\$ 8,492,729	\$ 444,426	\$ 8,937,155	\$ 5,837,505	\$ 342,828	\$ 6,180,333	\$ 2,655,224	\$ 101,598	\$ 2,756,822

	2018	2017
(a) Ratio percentage used to determine recovery period and threshold limitation amount	511%	597%
(b) Amount of adjusted capital and surplus used to determine recovery period and threshold limitation in 2(b)2 above	\$ 404,745,789	\$ 478,862,099

Notes to Financial Statements

4.	12/31/2018		12/31/2017		Change	
	1	2	3	4	5 (Col 1-3) Ordinary	6 (Col 2-4) Capital
Impact of Tax-Planning Strategies	Ordinary	Capital	Ordinary	Capital		

(a) Determination of adjusted gross DTA and net admitted DTA, by tax character, as a percentage

1. Adjusted gross DTAs amount from Note 9A1(c)	\$ 8,492,729	\$ 444,426	\$ 5,837,505	\$ 342,828	\$ 2,655,224	\$ 101,598
2. Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies	0%	0%	0%	0%	0%	0%
3. Net admitted adjusted gross DTAs amount from Note 9A1(e)	\$ 8,492,729	\$ 444,426	\$ 5,837,505	\$ 342,828	\$ 2,655,224	\$ 101,598
4. Percentage of net admitted adjusted gross DTAs by tax character admitted because of the impact of tax planning strategies	0%	0%	0%	0%	0%	0%

(b) Does the Company's tax-planning strategies include the use of reinsurance? Yes _____ No X

B. The Company had no unrecognized DTLs in 2018 or 2017.

C. The provisions for incurred income taxes for the years ended December 31, 2018 and 2017 are:

	1 12/31/2018	2 12/31/2017	3 (Col 1-2) Change
1. Current income tax:			
(a) Federal	\$ 9,347,346	\$ 25,314,403	\$ (15,967,057)
(b) Foreign	0	0	0
(c) Subtotal	9,347,346	25,314,403	(15,967,057)
(d) Federal income tax on net capital gains	0	0	0
(e) Utilization of capital loss carryforwards	0	0	0
(f) Other	0	0	0
(g) Federal and foreign income taxes incurred	\$ 9,347,346	\$ 25,314,403	\$ (15,967,057)

2. DTA:

(a) Ordinary			
(1) Discounting of unpaid losses	\$ 1,964,443	\$ 1,826,791	\$ 137,652
(2) Unearned premium reserve	0	0	0
(3) Policyholder reserves	3,423,000	0	3,423,000
(4) Investments	0	0	0
(5) Deferred acquisition costs	0	0	0
(6) Policyholder dividends accrual	0	0	0
(7) Fixed assets	0	0	0
(8) Compensation and benefits accrual	847,461	845,662	1,799
(9) Pension accrual	0	0	0
(10) Receivables – nonadmitted	2,254,685	3,164,509	(909,824)
(11) Net operating loss carryforward	0	0	0
(12) Tax credit carryforward	0	0	0
(13) Other (including items <5% of total ordinary tax assets)	3,140	543	2,597
(99) Subtotal	8,492,729	5,837,505	2,655,224
(b) Statutory valuation allowance adjustment	0	0	0
(c) Nonadmitted	0	0	0
(d) Admitted ordinary DTA (2a99 – 2b – 2c)	8,492,729	5,837,505	2,655,224
(e) Capital			
(1) Investments	444,426	342,828	101,598
(2) Net capital loss carryforward	0	0	0
(3) Real estate	0	0	0
(4) Other (including items <5% of total capital tax assets)	0	0	0
(99) Subtotal	444,426	342,828	101,598
(f) Statutory valuation allowance adjustment	0	0	0
(g) Nonadmitted	0	0	0
(h) Admitted capital DTA (2e99 – 2f – 2g)	444,426	342,828	101,598
(i) Admitted DTA (2d + 2h)	\$ 8,937,155	\$ 6,180,333	\$ 2,756,822

Notes to Financial Statements

	1	2	3
	12/31/2018	12/31/2017	(Col 1-2) Change
3. DTL:			
(a) Ordinary			
(1) Investments	\$ 0	\$ 0	\$ 0
(2) Fixed assets	0	0	0
(3) Deferred and uncollected premium	0	0	0
(4) Policyholder reserves	0	0	0
(5) Other (including items <5% of total ordinary tax liabilities)	338,687	227,685	111,002
(99) Subtotal	<u>338,687</u>	<u>227,685</u>	<u>111,002</u>
(b) Capital			
(1) Investments	2,425,817	4,965,487	(2,539,670)
(2) Real estate	0	0	0
(3) Other (including items <5% of total capital tax liabilities)	0	0	0
(99) Subtotal	<u>2,425,817</u>	<u>4,965,487</u>	<u>(2,539,670)</u>
(c) DTL (3a99 + 3b99)	<u>\$ 2,764,504</u>	<u>\$ 5,193,172</u>	<u>\$ (2,428,668)</u>
4. Net DTA/(DTL) (2i - 3c)	<u>\$ 6,172,651</u>	<u>\$ 987,161</u>	<u>\$ 5,185,490</u>

On December 22, 2017, the federal government enacted a tax bill, H.R.1, *An act to provide for reconciliation pursuant to titles II and V of the concurrent resolution on the budget for fiscal year 2018*, or the Tax Cuts and Jobs Act (TCJA). The TCJA contains significant changes to corporate taxation, including, but not limited to, reducing the U.S. federal corporate income tax rate from 35% to 21% and modifying or limiting many business deductions. At December 31, 2018, the Company has completed the accounting for all of the income tax effects of the TCJA, and no material adjustment was needed to the provisional amounts recorded at December 31, 2017 as a component of surplus.

D. The provision for federal income taxes incurred is different from that which would be obtained by applying the statutory federal income tax rate to income before taxes. The significant items causing this difference are as follows:

	<u>December 31, 2018</u>	<u>Effective Tax Rate</u>
Provision computed at statutory rate	\$ (600,145)	21.0%
ACA health insurer fee	8,338,449	(291.8)%
Change in net deferred income taxes	2,563,265	(89.6)%
True-up prior year tax return	185,912	(6.5)%
Other permanent differences	21,380	(0.7)%
Dividend received deduction	(327,418)	11.5%
Tax-exempt interest income	(834,097)	29.2%
Federal income taxes incurred	<u>\$ 9,347,346</u>	<u>(326.9)%</u>

E. (1) The Company had no net operating loss or tax credit carryforwards in 2018 and 2017.

(2) The Company incurred \$9,161,434 and \$25,493,746 in 2018 and 2017, respectively, in federal income taxes that are available for recoupment in the event of future net losses.

(3) The Company had no deposits admitted under Section 6603 of the Internal Revenue Code (IRC).

F. The Company's federal income tax return is consolidated with the following entities:

- (1) BeneVive, Inc.
BlueCross BlueShield of Tennessee, Inc.
Golden Security Insurance Company
Group Insurance Services, Inc.
Onlife Health, Inc.
Riverbend Government Benefits Administrator, Inc.
RiverTrust Solutions, Inc.
SecurityCare of Tennessee, Inc.
Shared Health, Inc.
Southern Diversified Business Services, Inc.
- (2) The method of tax allocation between the members of the affiliated group is subject to a written agreement approved by the Company's board of directors. Allocation is based on a percentage calculation. Intercompany tax balances are settled monthly based on the availability of funds.

G. The Company had no income tax loss contingencies in 2018 or 2017 for which it is reasonably possible that the total liability will significantly increase within 12 months of the reporting date.

Notes to Financial Statements

10. Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties

- A. BCBST owns 100% of Southern Diversified Business Services, Inc. (SDBS), which, in turn, owns 100% of the for-profit corporations VSHP, Golden Security Insurance Company (Golden Security), doing business as BlueRe of Tennessee, and SecurityCare of Tennessee, Inc. (SecurityCare), doing business as BlueChoice Tennessee. BCBST participates in TennCare, the State Medicaid program, through its Managed Care Organization, VSHP, which is contracted by the State to provide services for TennCare members. Golden Security offers a portfolio of policies for specific and aggregate medical stop-loss coverage. SecurityCare is a Health Maintenance Organization that offered Medicare Advantage products within the State through 2017. No policies were offered for the 2018 benefit year.

BCBST owns 100% of BeneVive, Inc. (BeneVive), which, in turn, owns 100% of the for-profit corporations Shared Health, Inc. (Shared Health), Group Insurance Services, Inc. (GIS), Riverbend Government Benefits Administrator, Inc. (Riverbend), and RiverTrust Solutions, Inc. (RiverTrust). Shared Health is a Medicaid and long-term care services support company. GIS is an insurance broker and was previously wholly owned by SDBS. Due to restructuring in 2018, GIS is currently wholly owned by BeneVive. Riverbend has performed Medicare administrative services, but does not currently have an active contract. RiverTrust is a Qualified Independent Contractor that has performed Medicare appeals workloads, but does not currently have an active contract. As of December 31, 2018, BeneVive owned 95% of Onlife Health, Inc. (Onlife), a for-profit population health management company. On February 19, 2019, BCBST sold its remaining interest in Onlife.

BCBST shares a common board of directors with the Tennessee Health Foundation, Inc. (THF). THF, doing business as BlueCross BlueShield of Tennessee Health Foundation, is a public benefit not-for-profit Tennessee corporation that promotes the philanthropic mission of BCBST. THF has been granted an IRC § 501(c)(3) tax exemption by the Internal Revenue Service (IRS).

BCBST appoints the board of directors of Southern Health Plan, Inc. (SHP). SHP, doing business as BlueCross BlueShield of Tennessee Community Trust, is a not-for-profit Tennessee corporation created for the purpose of improving the quality of health in Tennessee, primarily through contributions to other tax-exempt organizations. SHP has been granted an IRC § 501(c)(4) tax exemption by the IRS.

BCBST sponsors two voluntary, nonprofit political action committees (PACs) as separate segregated funds: the BlueCross BlueShield of Tennessee, Inc. PAC (Federal PAC) pursuant to the terms of the Federal Election Campaign Act of 1971 and the Blue Cross and Blue Shield of Tennessee PAC (TN TPAC) defined under T.C.A. § 2-10-102 et seq. BCBST appoints the officers and establishes the bylaws of both committees. Federal law prohibits corporations from contributing to federal candidates or committees, therefore BCBST may not contribute to the Federal PAC. BCBST may contribute funds to the TN TPAC within limits established by state law. BCBST solicits contributions from certain classes of internal employees for both committees and determines how those contributions are distributed from the two PACs. BCBST does not have any legal right to the funds of either committee upon dissolution or otherwise.

BCBST holds 76% ownership interest in HealthBox Nashville I, LLC, a venture capital company that provides early-stage capital and mentoring to high-potential health care technology startups in Tennessee.

As of December 31, 2018, BCBST directly or indirectly owned common and preferred stock of its subsidiaries and affiliates as follows:

Subsidiary and Affiliate Stock Owned		
	Shares Held	% of Outstanding Shares Held
Owned by BCBST:		
SDBS	4,000	100%
BeneVive	100	100%
Owned by SDBS:		
Golden Security	1,500,000	100%
VSHP	1,000	100%
SecurityCare	100	100%
Owned by BeneVive:		
Onlife	1,000	95%
Shared Health	1,000	100%
RiverTrust	800	100%
GIS	500	100%
Riverbend	100	100%

- B&C. In 2018, VSHP paid an ordinary dividend of \$47,984,000 to SDBS, which was passed through to BCBST. No dividends were transferred between BCBST, SDBS and VSHP during the year ended December 31, 2017. No capital contributions were transferred to VSHP during the years ended December 31, 2018 and 2017.

The Company paid BCBST \$178,278,037 and \$208,971,085 for services performed under administrative services and tax sharing agreements for the years ended December 31, 2018 and 2017, respectively, net of payments from BCBST.

- D. The Company reported \$14,037,814 and \$14,886,474 due to parent as of December 31, 2018 and 2017, respectively. Amounts due to or from parent are settled monthly as funds are available.
- E. As of December 31, 2018, the Company had no guarantees or undertakings, written or otherwise, for the benefit of an affiliate or related party that resulted in a material contingent exposure of the Company's or any related party's assets or liabilities.

Notes to Financial Statements

- F. BCBST is the contractor for a state sponsored agreement, separately administered, under the Cover Tennessee program, CoverKids, pursuant to T.C.A. § 71-3-1101 et seq.

VSHP provides certain services required under the Cover Tennessee contracts, including but not limited to medical management, outreach and education, and other related services. The provision of services and related expenses is documented in the form of intercompany administrative services agreements between BCBST and VSHP. Effective January 1, 2016, BCBST assigned all rights and obligations of CoverKids to VSHP. The Tennessee Department of Finance and Administration approved VSHP to act as a subcontractor under the CoverKids contracts pursuant to the intercompany agreements. The financial balances related to the CoverKids contract are recorded on the financial statements of VSHP. BCBST is compensated for costs incurred under the administrative services agreements through intercompany payables and receivables, which are cleared monthly.

The Company also provides certain services for BCBST's Medicare Advantage and other operations, including but not limited to medical director review of appeals and denials. The cost of services performed by the Company is fully reimbursed by BCBST.

Shared Health has an administrative services agreement with BCBST and VSHP whereby BCBST provides certain administrative functions and VSHP provides expertise with managed care operations to Shared Health. This agreement has been approved by the Division of TennCare.

- G. All outstanding shares of the Company are owned by SDBS, an insurance holding company 100% owned by BCBST and domiciled in the State.
- H. The Company deducted no amounts from the value of an upstream intermediate entity or parent-owned entity, either directly or indirectly, via a downstream SCA entity in 2018 or 2017.
- I. The Company had no investments in an SCA entity that exceeded 10% of admitted assets in 2018 or 2017.
- J. The Company had no investments in impaired SCA entities in 2018 or 2017.
- K. The Company had no investments in foreign insurance subsidiaries in 2018 or 2017.
- L. The Company did not use the look-through approach to admit any investment in an SCA entity, joint venture, partnership or limited liability company in 2018 or 2017.
- M. The Company had no investments in SCA entities in 2018 or 2017.
- N. The Company had no investments in insurance SCA entities in 2018 or 2017.
- O. The Company had no SCA entities in a loss position in 2018 or 2017.

11. Debt

- A. The Company had no debt in 2018 or 2017.
- B. The Company had no Federal Home Loan Bank agreements in 2018 or 2017.

12. Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans

- A-D. The Company participates in defined benefit plans sponsored by BCBST. The financial balances related to the defined benefit plans are recorded on the financial statements of BCBST, and all disclosures related to defined benefit plans are included in the annual statement of BCBST.
- E. BCBST administers a defined contribution employee retirement savings program (Program) pursuant to IRC § 401(k). The Program includes a contributory provision and a non-contributory provision, and covers substantially all of the employees of BCBST and its wholly-owned subsidiaries. The Company made total contributions of \$3,162,733 and \$2,879,818 under the contributory provision for 2018 and 2017, respectively, and total contributions under the non-contributory provision of the Program of \$3,191,734 and \$2,952,307 for 2018 and 2017, respectively.
- BCBST also administers a Restoration Supplemental Executive Retirement Plan (Restoration SERP). This plan covers certain employees who participate in the BCBST Program. The Company made contributions of \$90,292 and \$76,613 related to the Restoration SERP for 2018 and 2017, respectively.
- F. BCBST and the Company did not contribute to multiemployer plans.
- G. The Company participates in defined benefit plans sponsored by BCBST and has no legal obligation for benefits under the plans.
- H. All disclosures related to postemployment benefits and compensated absences are included in the annual statement of BCBST.
- I. All disclosures related to the impact of Medicare Modernization Act on Postretirement Benefits (INT 04-17) are included in the annual statement of BCBST.

13. Capital and Surplus, Shareholders' Dividend Restrictions and Quasi-Reorganizations

- (1) The Company had 1,000 shares of common stock authorized, issued and outstanding as of December 31, 2018 and 2017. Par value is \$.01 per share. SDBS holds all outstanding shares.
- (2) The Company had no preferred stock outstanding in 2018 or 2017.
- (3) In accordance with T.C.A. § 56-11-106(b), the maximum amount of dividends which can be paid by insurance companies regulated by the State to shareholders without prior approval of the Insurance Commissioner is subject to restrictions relating to the greater of 10% of net worth of the preceding December 31 or the net gain from operations for the preceding year. The Company may only pay dividends from excess Unassigned funds (surplus) without prior approval of the Insurance Commissioner.

Notes to Financial Statements

- (4) In 2018, VSHP paid an ordinary dividend of \$47,984,000 to SDBS, which was passed through to BCBST. The TDCI and the Division of TennCare were notified of the dividend payments. The Company paid no dividends in 2017.
- (5) Within the limitations of (3) above, there are no other restrictions placed on the portion of Company profits that may be paid as ordinary dividends to stockholders.
- (6) The Company's statutory deposit required by the State was \$15,900,000 at December 31, 2018. Assets in the amount of \$15,917,316 were on deposit with the State at December 31, 2018.
- (7) The Company had no advances to surplus in 2018 or 2017.
- (8) The Company had no stock, including stock of affiliated companies, held for special purposes in 2018 or 2017.
- (9) The Company had no special surplus funds in 2018 or 2017.
- (10) The portion of Unassigned funds (surplus) represented by unrealized net capital gains (losses) was \$552,124 and \$14,882,089 for the years ended December 31, 2018 and 2017, respectively, less the change in capital gains tax of \$3,009,293.
- (11) The Company had no surplus debentures or similar obligations in 2018 or 2017.
- (12) No quasi-reorganizations occurred in 2018 or 2017.
- (13) No quasi-reorganizations occurred in the past ten years.

14. Liabilities, Contingencies and Assessments

- A. The Company had no contingent commitments to SCA entities, joint ventures, partnerships or limited liability companies in 2018 or 2017.
- B. The Company had no known assessments which would have had a material financial effect in 2018 or 2017.
- C. The Company had no gain contingencies in 2018 or 2017.
- D. The Company had no claims related extra contractual obligation losses or bad faith losses stemming from lawsuits which would have had a material financial effect in 2018 or 2017.
- E. The Company had no joint and several liability arrangements in 2018 or 2017.
- F. Lawsuits and other claims occur in the normal course of business and are pending against the Company. Management, after consultation with legal counsel, is of the opinion that any lawsuits and other claims, when resolved, will not have a material effect on the accompanying financial statements. The Company has no other contingencies to be reported as required by *SSAP No. 5R — Liabilities, Contingencies and Impairments of Assets* in 2018 or 2017.

15. Leases

- A. The Company had no lessee leasing arrangements in 2018 or 2017.
- B. Leasing is not a part of the Company's business activities.

16. Information About Financial Instruments with Off-Balance-Sheet Risk and Financial Instruments with Concentrations of Credit Risk

The Company had no financial instruments with off-balance-sheet risk in 2018 or 2017.

17. Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities

- A. The Company had no transfers of receivables reported as sales in 2018 or 2017.
- B. The Company had no transfers, servicing or extinguishments of financial assets or liabilities in 2018 or 2017.
- C. (1) In the course of the Company's asset management, securities may be sold by one investment manager and reacquired within 30 days of the sale date by another investment manager, creating a wash sale for the Company's investment portfolio as a whole.
(2) The details of securities with an unrated NAIC designation or an NAIC designation of 3, 4, 5 or 6 sold during 2018 and reacquired within 30 days of the sale date are as follows:

Description	NAIC Designation	Number of Transactions	Book Value of Securities Sold	Cost of Securities Repurchased	Gain (Loss)
Bonds - Zillow Group Inc	4	4	\$ 961,081	\$ 75,000	\$ 37,195

The Company had no wash sales involving transactions for securities with an unrated NAIC designation or designation 3, 4, 5 or 6 during the year ended December 31, 2017.

18. Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans

TennCare Select is an ASO arrangement and CoverKids is an ASC arrangement, both with the State. The Dual Special Needs Program (DSNP) Medicare Advantage product is an insured arrangement with a partially uninsured reimbursement contracted with the Centers for Medicare and Medicaid Services (CMS). Cash and invested assets related to TennCare Select, CoverKids and DSNP are reported in the appropriate categories on the Assets page. At the request of the TDCI, premium tax receivable from the State is netted against premium tax payable to the State for premium taxes related to TennCare Select and CoverKids. Medicare Advantage products are federally exempted from premium tax. Other assets and liabilities related to TennCare Select, CoverKids and DSNP are

Notes to Financial Statements

netted and reported either on page 2, line 17, Amounts receivable relating to uninsured plans, or on page 3, line 22, Liability for amounts held under uninsured plans.

Effective in 2018, the Company recorded a receivable for directed payments to providers that will be recovered through capitation rates. This receivable is recorded within amounts receivable relating to uninsured plans with an offsetting payable in the liability for amounts held under uninsured plans.

Amounts receivable from ASO and ASC plans at December 31, 2018 as reflected on page 2, line 17, are as follows:

Directed Payments	\$ 106,703,624
Pharmacy benefit manager (timing differences)	12,779,311
CMS low income subsidy and reinsurance	5,181,602
Employment and Community First Choices	3,550,527
Patient Centered Medical Homes receivable	2,623,000
Unbilled expenses (timing differences)	1,558,906
Select Community premium accrual	1,061,174
Case management	408,000
ASO premium accrual	307,217
Total amounts receivable relating to ASO and ASC plans	<u>\$ 134,173,361</u>

- A. The net gain from operations from ASO uninsured plans and the uninsured portion of partially insured plans was as follows during the year ended December 31, 2018:

	ASO Uninsured Plans	Uninsured Portion of Partially Insured Plans	Total ASO
a. Net reimbursement for administrative expenses (including administrative fees) in excess of actual expenses	\$ 5,131,360	\$ 0	\$ 5,131,360
b. Total net other income or expenses (including interest paid to or received from plans)	0	0	0
c. Net gain from operations	\$ 5,131,360	\$ 0	\$ 5,131,360
d. Total claim payment volume	\$ 397,265,233	\$ 0	\$ 397,265,233

- B. The net gain from operations from ASC uninsured plans and the uninsured portion of partially insured plans was as follows during the year ended December 31, 2018:

	ASC Uninsured Plans	Uninsured Portion of Partially Insured Plans	Total ASC
a. Gross reimbursement for medical cost incurred	\$ 118,997,631	\$ 94,375,019	\$ 213,372,650
b. Gross administrative fees accrued	28,122,945	11,914,995	40,037,940
c. Other income or expenses (including interest paid to or received from plans)	0	0	0
d. Gross expenses incurred (claims and administrative)	143,074,744	106,290,014	249,364,758
e. Total net gain from operations	\$ 4,045,832	\$ 0	\$ 4,045,832

- C. Medicare or Other Similarly Structured Cost Based Reimbursement Contracts:

- (1) The Company began participating in DSNP effective January 1, 2014. Under this program, premiums for Medicare and Medicaid dual eligible members are received from CMS and the Division of TennCare. Revenue from DSNP consisted of \$240,404,643 and \$215,368,316 for insured medical, pharmacy and hospital related services in 2018 and 2017, respectively.
- (2) The Company had a receivable related to its DSNP contract with CMS for \$7,502,344 and \$8,330,175 as of December 31, 2018 and 2017, respectively.
- (3) The Company had no recorded allowances or reserves for the adjustment of recorded revenues in connection with the DSNP contract in 2018 or 2017.
- (4) The Company made no adjustments to revenue in 2018 or 2017 resulting from audit of receivables related to revenues recorded in the prior period.

19. Direct Premium Written/Produced by Managing General Agents/Third Party Administrators

The Company had no direct premiums written or produced by managing general agents or third party administrators in 2018 or 2017.

Notes to Financial Statements

20. Fair Value Measurement

A&B. (1) The following tables provide information about the Company's financial assets and liabilities measured and reported at fair value using the hierarchy defined by *SSAP No. 100R — Fair Value* for the years ended December 31, 2018 and 2017:

Description for each class of asset or liability	December 31, 2018			
	Level 1	Level 2	Level 3	Total
a. Assets at fair value				
Bonds below investment grade:				
States, municipalities and political subdivisions	\$ 0	\$ 597,563	\$ 0	\$ 597,563
Commercial mortgage-backed securities	0	149,661	0	149,661
High yield corporate bonds	140,043	1,327,697	0	1,467,740
Convertible bonds	2,476,345	10,538,328	0	13,014,673
Bank loans	0	25,396,215	0	25,396,215
Stocks:				
Exchange traded funds	25,852,059	0	0	25,852,059
Preferred stocks	13,492,655	4,588,627	0	18,081,282
Domestic large capitalization common stocks	74,302,929	21,463	0	74,324,392
Total assets at fair value	<u>\$ 116,264,031</u>	<u>\$ 42,619,554</u>	<u>\$ 0</u>	<u>\$ 158,883,585</u>
b. Liabilities at fair value				
Total liabilities at fair value	<u>\$ 0</u>	<u>\$ 0</u>	<u>\$ 0</u>	<u>\$ 0</u>

Description for each class of asset or liability	December 31, 2017			
	Level 1	Level 2	Level 3	Total
a. Assets at fair value				
Bonds below investment grade:				
High yield corporate bonds	\$ 110,505	\$ 389,690	\$ 0	\$ 500,195
Asset-backed securities	0	2,046,704	0	2,046,704
Bank loans	0	1,650,194	0	1,650,194
Stocks:				
Preferred stocks	11,264,954	4,374,553	0	15,639,507
Domestic large capitalization common stocks	98,980,877	0	0	98,980,877
Total assets at fair value	<u>\$ 110,356,336</u>	<u>\$ 8,461,141</u>	<u>\$ 0</u>	<u>\$ 118,817,477</u>
b. Liabilities at fair value				
Total liabilities at fair value	<u>\$ 0</u>	<u>\$ 0</u>	<u>\$ 0</u>	<u>\$ 0</u>

The following table provides information about the Level 1 and 2 transfers for financial assets measured and reported at fair value:

Type of Financial Instrument	Twelve Months Ended December 31, 2018	
	Transfers from	Transfers from
	Level 1 to Level 2	Level 2 to Level 1
Preferred stocks	\$ 91,908	\$ 0
Domestic large capitalization common stocks	21,463	0
Total transfers	<u>\$ 113,371</u>	<u>\$ 0</u>

Transfers between Level 1 and 2 are due to the availability of unadjusted quoted prices for the period ended December 31, 2018.

(2) The Company did not hold any investments classified as Level 3.

(3) Transfers between levels are reported as of the beginning of the reporting period of transfer.

(4) Valuation techniques for estimating fair value are generally categorized into three types. The market approach uses prices and other relevant information from market transactions involving identical or comparable assets. The income approach converts future amounts, such as cash flows or earnings, to a single present value. The cost approach is based on the amount that would be required to replace the asset or the service capacity of the asset. The Company uses valuation techniques that are appropriate in the circumstances and for which sufficient data is reasonably available. The Company applied valuation techniques on a consistent basis to similar assets at December 31, 2018 and 2017.

Fair values are based on quoted market prices when available. In instances where there is little or no market activity for the same or similar instruments, management estimates fair value using methods, models and assumptions a hypothetical market participant would use to determine a current transaction price. These valuation techniques involve estimation and judgment which could become significant with increasingly complex instruments or pricing models. The degree of judgment utilized in measuring fair value correlates to the level of pricing observability. Pricing observability is impacted by a number of factors including the type of financial instrument, whether the financial instrument is new to the market and not yet established, the characteristics specific to the transaction and overall market conditions. Where appropriate, adjustments are included to reflect the risk inherent in a particular methodology, model or input used.

Notes to Financial Statements

A description of the inputs and methods used to determine fair value for financial assets is as follows:

Level 1 assets – Fair values are determined using unadjusted quoted prices in active markets provided by independent pricing services.

Level 2 assets – Fair values are determined using prices provided by independent pricing services, which may use quoted market prices of similar or identical securities or models that incorporate inputs that are currently observable in the markets for similar securities. Inputs that are often used in the valuation methodologies include broker quotes, benchmark yields, credit spreads, default rates and prepayment speeds.

When determining fair value, the Company obtains an understanding of the methods, models and inputs used by independent pricing services and has controls in place to validate that amounts provided represent current exit prices. In addition, management periodically reviews securities in the portfolio with the Company's investment managers. If unusual fluctuations or significant variances in the pricing provided from different sources are noted, management may obtain additional information from other pricing services, or request an investigation into the valuation of the security by the pricing service to validate the quoted price. There were no adjustments to quoted market prices obtained from independent pricing services during the periods ended December 31, 2018 and 2017.

Quantitative information regarding commercial mortgage-backed securities that are measured and reported at fair value at December 31, 2018 is as follows:

Commercial and non-agency residential mortgage-backed securities

- The average credit rating was BB.
- The weighted average duration of the securities was approximately 4.1 years.
- No underlying assets were guaranteed or had other credit enhancements.

(5) The Company had no derivative assets or liabilities as of December 31, 2018 or 2017.

C. The following tables provide information about the fair value of the Company's financial assets as of December 31, 2018 and 2017:

Type of Financial Instrument	December 31, 2018					Not Practicable (Carrying Value)
	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	
Bonds:						
U.S. government and government agencies and authorities States, municipalities and political subdivisions	\$ 31,401,827	\$ 31,601,732	\$ 26,985,963	\$ 4,415,864	\$ 0	\$ 0
Foreign securities, including Canada	93,990,054	93,149,527	0	93,990,054	0	0
Agency mortgage-backed securities	7,686,324	7,803,609	0	7,686,324	0	0
Commercial mortgage-backed securities	30,922,271	31,449,159	0	30,922,271	0	0
High yield corporate bonds	34,121,146	34,437,781	0	34,121,146	0	0
Asset-backed securities	1,467,740	1,467,740	140,043	1,327,697	0	0
Investment grade corporate bonds	42,710,315	42,910,335	0	42,710,315	0	0
Convertible bonds	82,360,060	84,147,854	1,486,773	80,873,287	0	0
Bank loans	24,955,038	25,236,681	5,030,996	19,924,042	0	0
Total bonds	28,371,421	28,469,614	0	28,371,421	0	0
Stocks:						
Exchange traded funds	377,986,196	380,674,032	33,643,775	344,342,421	0	0
Preferred stocks	25,852,059	25,852,059	25,852,059	0	0	0
Domestic large capitalization common stocks	18,081,282	18,081,282	13,492,655	4,588,627	0	0
Total stocks	74,324,392	74,324,392	74,302,929	21,463	0	0
Short-term investments	60,071	60,104	0	60,071	0	0
Total investments	\$ 496,304,000	\$ 498,991,869	\$ 147,291,418	\$ 349,012,582	\$ 0	\$ 0

Notes to Financial Statements

Type of Financial Instrument	December 31, 2017					Not Practicable (Carrying Value)
	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	
Bonds:						
U.S. government and government agencies and authorities	\$ 59,713,220	\$ 60,217,664	\$ 49,477,985	\$ 10,235,235	\$ 0	\$ 0
States, municipalities and political subdivisions	93,887,900	91,267,348	0	93,887,900	0	0
Foreign securities, including Canada	14,777,230	14,655,074	0	14,777,230	0	0
Agency mortgage-backed securities	30,441,797	30,393,310	0	30,441,797	0	0
Commercial mortgage-backed securities	17,496,372	17,480,344	0	17,496,372	0	0
High yield corporate bonds	3,482,451	3,390,600	276,263	3,206,188	0	0
Asset-backed securities	29,447,546	29,500,293	0	29,447,546	0	0
Investment grade corporate bonds	90,315,566	89,677,082	956,437	89,359,129	0	0
Bank loans	15,790,173	15,724,834	0	15,790,173	0	0
Total bonds	355,352,255	352,306,549	50,710,685	304,641,570	0	0
Stocks:						
Preferred stocks	15,639,507	15,639,507	11,264,954	4,374,553	0	0
Domestic large capitalization common stocks	98,980,877	98,980,877	98,980,877	0	0	0
Total stocks	114,620,384	114,620,384	110,245,831	4,374,553	0	0
Total bonds and stocks	\$ 469,972,639	\$ 466,926,933	\$ 160,956,516	\$ 309,016,123	\$ 0	\$ 0

D. The Company held no financial assets for which it was not practicable to estimate the fair value at December 31, 2018 or 2017.

E. The Company held no investments measured using the net asset value practical expedient at December 31, 2018 and 2017.

21. Other Items

A. The Company had no unusual or infrequent events or transactions in 2018 or 2017.

B. The Company had no troubled debt restructuring in 2018 or 2017.

C. *Administrative Expense Analysis*

Expenses are shown on the Statement of Revenue and Expenses net of administrative fees from ASO and ASC contracts. The following provides a comparison of expenses adjusted for ASO and ASC administrative fees, the Affordable Care Act (ACA) annual fee assessment and premium tax for the years ended December 31, 2018 and 2017:

Line #	Administrative Expenses:	December 31, 2018	December 31, 2017	% Change
20	Claims adjustment expense	\$ 154,332,047	\$ 147,683,898	
21	General administrative expense	249,465,641	190,853,071	
	Total expense	403,797,688	338,536,969	
	ASO administrative fees	61,725,061	60,627,809	
	ASC administrative fees	40,037,940	43,404,825	
	ACA annual fee assessment	(39,706,902)	0	
	Premium tax	(198,889,314)	(172,845,118)	
	Expenses, net of adjustments	\$ 266,964,473	\$ 269,724,485	-1.0%

Enrollment Changes

For the period ended December 31, 2018, the Company experienced a membership reduction of approximately 5% from December 31, 2017 due to the Division of TennCare's member reverification program. This membership reduction has adversely impacted the risk mix of business in the Company's at-risk contracts with the State. This has in turn adversely impacted the Company's results through December 31, 2018 and will continue to do so through fiscal year 2019. As of December 31, 2018, the Company has recorded a Premium Deficiency Reserve (PDR) of \$16,300,000 for the 2019 benefit year. The Company's PDR calculation considers investment income, includes an estimate of retroactive premium adjustments in 2019 from the State of approximately \$55,000,000 which is consistent with the adjustment received for 2017, and assumes benefit coverage through the existing contract term. See also Note 30.

D. The Company had no business interruption insurance recoveries in 2018 or 2017.

E. The Company had no state transferable or non-transferable tax credits in 2018 or 2017.

F. The Company had no investments in subprime mortgages or bonds backed by subprime mortgages in 2018 or 2017.

G. The Company had no retained asset accounts for beneficiaries in 2018 or 2017.

H. The Company had no insurance-linked securities in 2018 or 2017.

22. Events Subsequent

Subsequent events have been considered through February 25, 2019 for the statutory statement issued on March 1, 2019.

Type I – Recognized Subsequent Events:

The Company had no required disclosures of Type I events.

Notes to Financial Statements

Type II – Non-recognized Subsequent Events:

The Company is subject to an annual fee on entities that issue health insurance. Pursuant to Section 9010 of the ACA, a reporting entity's portion of the fee is paid no later than September 30 of the applicable calendar year (the fee year) beginning in 2014 and is not deductible for federal income tax purposes. The amount of the fee for the reporting entity is based on the ratio of the amount of an entity's net health premiums subject to the fee written during the preceding calendar year (data year) to the amount of health insurance subject to the fee written by all U.S. health insurance providers during the preceding calendar year. A reporting entity's portion of the annual fee becomes payable to the U.S. Treasury once the entity provides health insurance for a U.S. health risk for each calendar year beginning on or after January 1, 2014.

The collection of the fee for the 2016 data year was suspended under the Consolidated Appropriations Act of 2016, Title II, § 201, therefore the Company was not required to pay the fee in 2017. As of February 25, 2019, the Company has written health insurance in the 2019 fee year and expects to be subject to the annual health insurance industry fee payable in 2020. The collection of the fee for the 2018 data year, payable in 2019, is suspended under H.R. 195, Division D – Suspension of Certain Health-Related Taxes, § 4003.

	<u>December 31, 2018</u>	<u>December 31, 2017</u>
A. Did the reporting entity write accident and health insurance premium that is subject to Section 9010 of the federal ACA?	Yes	Yes
B. ACA fee assessment payable for the upcoming year	\$ 0	\$ 41,895,790
C. ACA fee assessment paid	\$ 39,706,902	\$ 0
D. Premium written subject to ACA 9010 assessment	\$ 2,072,064,797	\$ 1,993,178,858
E. Total Adjusted Capital before surplus adjustment (Five-Year Historical Line 14)	\$ 410,918,440	
F. Total Adjusted Capital after surplus adjustment (Five-Year Historical Line 14 minus 22B above)	\$ 410,918,440	
G. Authorized Control Level (Five-Year Historical Line 15)	\$ 79,132,017	
H. Would reporting the ACA assessment as of December 31, 2018, have triggered an RBC action level?	No	

23. Reinsurance

- A. The Company had no ceded reinsurance in 2018 or 2017.
- B. The Company had no write-offs of uncollectible reinsurance in 2018 or 2017.
- C. The Company had no commutation of ceded reinsurance in 2018 or 2017.
- D. The Company had no reinsurance with rating downgrades or with status subject to revocation in 2018 or 2017.

24. Retrospectively Rated Contracts and Contracts Subject to Redetermination

- A. The Company estimates accrued retrospective premium adjustments as actual premiums less estimated incurred claims and contractual expenses.
- B. The Company records accrued retrospective premium as an adjustment to earned premium.
- C. The Company wrote \$27,645,611 in premiums subject to retrospective rating features in 2018, which represents 1.07% of total net premiums written. The Company wrote \$26,898,791 in premiums subject to retrospective rating features in 2017, which represents 1.08% of total net premiums written.
- D. The Company had no medical loss ratio rebates required pursuant to the Public Health Service Act in 2018 or 2017.
- E. The services offered by the Company are not subject to the risk sharing provisions of the ACA as of December 31, 2018.

25. Change in Incurred Claims and Claim Adjustment Expenses

As of December 31, 2017, the reserve for unpaid insured claims, accrued medical incentive pool and unpaid claim adjustment expenses, net of gross healthcare receivables, was \$221,322,062. Through December 31, 2018, \$218,809,267 was paid for expenses attributable to insured events of prior years. The re-estimation of reserves for unpaid insured claims, accrued medical incentive pool and unpaid claim adjustment expenses, net of gross healthcare receivables, for 2017 and prior based on the latest information known regarding individual claims, as well as the ongoing analysis of recent loss development trends, resulted in a favorable prior-year development of \$5,708,146. The reserve remaining for prior years is \$(3,195,351) as of December 31, 2018 due to the estimation that recoveries will exceed payouts.

26. Intercompany Pooling Arrangements

- A. The Company had no intercompany pooling agreements in 2018 or 2017.
- B. The Company had no lines of business subject to intercompany pooling agreements in 2018 or 2017.
- C. The Company had no cessions to non-affiliated reinsurers of business subject to intercompany pooling agreements in 2018 or 2017.
- D. The Company had no reinsurance agreements with non-affiliated reinsurers covering business subject to intercompany pooling agreements in 2018 or 2017.
- E. The Company had no assumed or ceded reinsurance on pooled business in 2018 or 2017.
- F. The Company had no intercompany sharing or write-offs of uncollectible reinsurance in 2018 or 2017.

Notes to Financial Statements

- G. The Company had no amounts due to/from participants in intercompany pooling agreements at December 31, 2018 or 2017.

27. Structured Settlements

Not applicable to health entities.

28. Health Care Receivables

- A. Pharmacy rebate receivables are based on pharmacy utilization during the quarter as well as past experience of rebates received. Confirmations are received on a six to nine month lag. The table below is prepared on an incurred basis and represents receivables for both insured and uninsured plans:

Quarter	Estimated Pharmacy Rebates as Reported on Financial Statements	Pharmacy Rebates as Billed or Otherwise Confirmed	Actual Rebates Received Within 90 Days of Billing	Actual Rebates Received Within 91 to 180 Days of Billing	Actual Rebates Received More Than 180 Days After Billing
12/31/2018	\$ 3,213,176				
9/30/2018	\$ 4,764,075	\$ 5,548,862	\$ 0		
6/30/2018	\$ 5,690,239	\$ 5,367,311	\$ 0	\$ 5,392,190	\$ 199,052
3/31/2018	\$ 4,775,949	\$ 5,220,124	\$ 0	\$ 5,182,016	\$ 64,679
12/31/2017	\$ 1,414,130	\$ 4,997,135	\$ 0	\$ 4,890,143	\$ 127,961
9/30/2017	\$ 2,866,040	\$ 4,651,447	\$ 0	\$ 4,617,299	\$ 87,730
6/30/2017	\$ 3,383,551	\$ 4,703,288	\$ 0	\$ 4,628,464	\$ 220,027
3/31/2017	\$ 3,694,448	\$ 4,246,777	\$ 0	\$ 4,092,099	\$ 26,216
12/31/2016	\$ 1,126,545	\$ 3,665,525	\$ 0	\$ 3,767,701	\$ 351,899
9/30/2016	\$ 1,901,308	\$ 3,300,362	\$ 0	\$ 3,272,100	\$ (50,136)
6/30/2016	\$ 2,091,918	\$ 2,926,197	\$ 0	\$ 2,865,200	\$ 214,396
3/31/2016	\$ 2,451,098	\$ 2,423,681	\$ 0	\$ 2,308,093	\$ 131,249

- B. The Company had no risk sharing receivables in 2018, 2017 or 2016.

29. Participating Policies

The Company had no participating contracts where the Company pays policyholder dividends in 2018 or 2017.

30. Premium Deficiency Reserves

- | | |
|---|---------------|
| 1. Liability carried for premium deficiency reserves | \$ 16,300,000 |
| 2. Date of the most recent evaluation of this liability | 12/31/2018 |
| 3. Was anticipated investment income utilized in the calculation? | Yes |

31. Anticipated Salvage and Subrogation

The Company considered anticipated salvage and subrogation in its determination of the liability for unpaid claims/losses and reduced such liability by \$449,678 and \$461,372 for the years ended December 31, 2018 and 2017, respectively.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

- 1.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer?
If yes, complete Schedule Y, Parts 1, 1A and 2. Yes[X] No[]
- 1.2 If yes, did the reporting entity register and file with its domiciliary State Insurance Commissioner, Director or Superintendent or with such regulatory official of the state of domicile of the principal insurer in the Holding Company System, a registration statement providing disclosure substantially similar to the standards adopted by the National Association of Insurance Commissioners (NAIC) in its Model Insurance Holding Company System Regulatory Act and model regulations pertaining thereto, or is the reporting entity subject to standards and disclosure requirements substantially similar to those required by such Act and regulations? Yes[X] No[] N/A[]
- 1.3 State Regulating? Tennessee
- 1.4 Is the reporting entity publicly traded or a member of a publicly traded group? Yes[] No[X]
- 1.5 If the response to 1.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group.
- 2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes[] No[X]
- 2.2 If yes, date of change:
- 3.1 State as of what date the latest financial examination of the reporting entity was made or is being made.12/31/2017.....
- 3.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released.12/31/2015.....
- 3.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date).01/19/2017.....
- 3.4 By what department or departments?
TENNESSEE DEPARTMENT OF COMMERCE AND INSURANCE
- 3.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with departments? Yes[] No[] N/A[X]
- 3.6 Have all of the recommendations within the latest financial examination report been complied with? Yes[] No[] N/A[X]
- 4.1 During the period covered by this statement, did any agent, broker, sales representative, non-affiliated sales/service organization or any combination thereof under common control (other than salaried employees of the reporting entity) receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:
- 4.11 sales of new business? Yes[] No[X]
- 4.12 renewals? Yes[] No[X]
- 4.2 During the period covered by this statement, did any sales/service organization owned in whole or in part by the reporting entity or an affiliate, receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:
- 4.21 sales of new business? Yes[] No[X]
- 4.22 renewals? Yes[] No[X]
- 5.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement?
If yes, complete and file the merger history data file with the NAIC. Yes[] No[X]
- 5.2 If yes, provide the name of the entity, NAIC company code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

1 Name of Entity	2 NAIC Company Code	3 State of Domicile
.....

- 6.1 Has the reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? Yes[] No[X]
- 6.2 If yes, give full information:
- 7.1 Does any foreign (non-United States) person or entity directly or indirectly control 10% or more of the reporting entity? Yes[] No[X]
- 7.2 If yes, 0.000%
- 7.21 State the percentage of foreign control
- 7.22 State the nationality(s) of the foreign person(s) or entity(s); or if the entity is a mutual or reciprocal, the nationality of its manager or attorney-in-fact and identify the type of entity(s) (e.g., individual, corporation, government, manager or attorney-in-fact).

1 Nationality	2 Type of Entity
.....

- 8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? Yes[] No[X]
- 8.2 If response to 8.1 is yes, please identify the name of the bank holding company.
- 8.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes[] No[X]
- 8.4 If response to 8.3 is yes, please provide the names and locations (city and state of the main office) of any affiliates regulated by a federal financial regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC) and identify the affiliate's primary federal regulator.

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
.....	No	No	No	No

9. What is the name and address of the independent certified public accountant or accounting firm retained to conduct the annual audit?
Ernst & Young, 1110 Market Street, Suite 216, Chattanooga, TN 37402
- 10.1 Has the insurer been granted any exemptions to the prohibited non-audit services provided by the certified independent public accountant requirements as allowed in Section 7H of the Annual Financial Reporting Model Regulation (Model Audit Rule), or substantially similar state law or regulation? Yes[] No[X]
- 10.2 If response to 10.1 is yes, provide information related to this exemption:
- 10.3 Has the insurer been granted any exemptions related to the other requirements of the Annual Financial Reporting Model Regulation as allowed for in Section 18A of the Model Regulation, or substantially similar state law or regulation? Yes[] No[X]
- 10.4 If response to 10.3 is yes, provide information related to this exemption:
- 10.5 Has the reporting entity established an Audit Committee in compliance with the domiciliary state insurance laws? Yes[] No[] N/A[X]
- 10.6 If the response to 10.5 is no or n/a please explain:
The VSHP bylaws state, "As part of the BCBST Enterprise, the BCBST Board and its standing Committees [including the Enterprise Audit Committee] shall have oversight of all wholly owned subsidiaries and affiliates, including the Corporation." This meets the legal requirement that permits an affiliated entity to not establish its own audit committee.

GENERAL INTERROGATORIES (Continued)

11. What is the name, address and affiliation (officer/employee of the reporting entity or actuary/consultant associated with an actuarial consulting firm) of the individual providing the statement of actuarial opinion/certification?
 Jeffrey Aaron Hocking, ASA, MAAA - 1 Cameron Hill Circle, Chattanooga, TN 37402 - Appointed Actuary, VSHP
- 12.1 Does the reporting entity own any securities of a real estate holding company or otherwise hold real estate indirectly? Yes No
 12.11 Name of real estate holding company
 12.12 Number of parcels involved
 12.13 Total book/adjusted carrying value \$ 0
 12.2 If yes, provide explanation
13. FOR UNITED STATES BRANCHES OF ALIEN REPORTING ENTITIES ONLY:
 13.1 What changes have been made during the year in the United States manager or the United States trustees of the reporting entity?
 13.2 Does this statement contain all business transacted for the reporting entity through its United States Branch on risks wherever located? Yes No N/A
 13.3 Have there been any changes made to any of the trust indentures during the year? Yes No N/A
 13.4 If answer to (13.3) is yes, has the domiciliary or entry state approved the changes? Yes No N/A
- 14.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes No
 a. Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
 b. Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
 c. Compliance with applicable governmental laws, rules and regulations;
 d. The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
 e. Accountability for adherence to the code.
 14.11 If the response to 14.1 is no, please explain:
 14.2 Has the code of ethics for senior managers been amended? Yes No
 14.21 If the response to 14.2 is yes, provide information related to amendment(s).
 The annual review of the Code of Conduct resulted in non-substantive situation and language modifications for consistency, clarity and readability. The updated Code was effective January 2018.
 14.3 Have any provisions of the code of ethics been waived for any of the specified officers? Yes No
 14.31 If the response to 14.3 is yes, provide the nature of any waiver(s).
- 15.1 Is the reporting entity the beneficiary of a Letter of Credit that is unrelated to reinsurance where the issuing or confirming bank is not on the SVO Bank List? Yes No
 15.2 If the response to 15.1 is yes, indicate the American Bankers Association (ABA) Routing Number and the name of the issuing or confirming bank of the Letter of Credit and describe the circumstances in which the Letter of Credit is triggered.

1 American Bankers Association (ABA) Routing Number	2 Issuing or Confirming Bank Name	3 Circumstances That Can Trigger the Letter of Credit	4 Amount
.....	0

BOARD OF DIRECTORS

16. Is the purchase or sale of all investments of the reporting entity passed upon either by the Board of Directors or a subordinate committee thereof? Yes No
17. Does the reporting entity keep a complete permanent record of the proceedings of its Board of Directors and all subordinate committees thereof? Yes No
18. Has the reporting entity an established procedure for disclosure to its board of directors or trustees of any material interest or affiliation on the part of any of its officers, directors, trustees or responsible employees that is in conflict or is likely to conflict with the official duties of such person? Yes No

FINANCIAL

19. Has this statement been prepared using a basis of accounting other than Statutory Accounting Principles (e.g., Generally Accepted Accounting Principles)? Yes No
- 20.1 Total amount loaned during the year (inclusive of Separate Accounts, exclusive of policy loans):
 20.11 To directors or other officers \$ 0
 20.12 To stockholders not officers \$ 0
 20.13 Trustees, supreme or grand (Fraternal only) \$ 0
- 20.2 Total amount of loans outstanding at end of year (inclusive of Separate Accounts, exclusive of policy loans):
 20.21 To directors or other officers \$ 0
 20.22 To stockholders not officers \$ 0
 20.23 Trustees, supreme or grand (Fraternal only) \$ 0
- 21.1 Were any assets reported in this statement subject to a contractual obligation to transfer to another party without the liability for such obligation being reported in the statement? Yes No
 21.2 If yes, state the amount thereof at December 31 of the current year:
 21.21 Rented from others \$ 0
 21.22 Borrowed from others \$ 0
 21.23 Leased from others \$ 0
 21.24 Other \$ 0
- 22.1 Does this statement include payments for assessments as described in the Annual Statement Instructions other than guaranty fund or guaranty association assessments? Yes No
 22.2 If answer is yes:
 22.21 Amount paid as losses or risk adjustment \$ 0
 22.22 Amount paid as expenses \$ 0
 22.23 Other amounts paid \$ 0
- 23.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes No
 23.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: \$ 0

INVESTMENT

- 24.01 Were all the stocks, bonds and other securities owned December 31 of current year, over which the reporting entity has exclusive control, in the actual possession of the reporting entity on said date? (other than securities lending programs addressed in 24.03) Yes No
- 24.02 If no, give full and complete information, relating thereto
- 24.03 For security lending programs, provide a description of the program including value for collateral and amount of loaned securities, and whether collateral is carried on or off-balance sheet. (an alternative is to reference Note 17 where this information is also provided)
- 24.04 Does the Company's security lending program meet the requirements for a conforming program as outlined in the Risk-Based Capital Instructions? Yes No N/A
- 24.05 If answer to 24.04 is yes, report amount of collateral for conforming programs. \$ 0
 24.06 If answer to 24.04 is no, report amount of collateral for other programs. \$ 0

GENERAL INTERROGATORIES (Continued)

- 24.07 Does your securities lending program require 102% (domestic securities) and 105% (foreign securities) from the counterparty at the outset of the contract? Yes[] No[] N/A[X]
- 24.08 Does the reporting entity non-admit when the collateral received from the counterparty falls below 100%? Yes[] No[] N/A[X]
- 24.09 Does the reporting entity or the reporting entity's securities lending agent utilize the Master Securities Lending Agreement (MSLA) to conduct securities lending? Yes[] No[] N/A[X]
- 24.10 For the reporting entity's security lending program, state the amount of the following as of December 31 of the current year:
- 24.101 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. \$ 0
- 24.102 Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. \$ 0
- 24.103 Total payable for securities lending reported on the liability page. \$ 0

- 25.1 Were any of the stocks, bonds or other assets of the reporting entity owned at December 31 of the current year not exclusively under the control of the reporting entity, or has the reporting entity sold or transferred any assets subject to a put option contract that is currently in force? (Exclude securities subject to Interrogatory 21.1 and 24.03). Yes[X] No[]
- 25.2 If yes, state the amount thereof at December 31 of the current year:
- 25.21 Subject to repurchase agreements \$ 0
- 25.22 Subject to reverse repurchase agreements \$ 0
- 25.23 Subject to dollar repurchase agreements \$ 0
- 25.24 Subject to reverse dollar repurchase agreements \$ 0
- 25.25 Placed under option agreements \$ 0
- 25.26 Letter stock or securities restricted as to sale - excluding FHLB Capital Stock \$ 0
- 25.27 FHLB Capital Stock \$ 0
- 25.28 On deposit with states \$ 15,917,316
- 25.29 On deposit with other regulatory bodies \$ 0
- 25.30 Pledged as collateral - excluding collateral pledged to an FHLB \$ 0
- 25.31 Pledged as collateral to FHLB - including assets backing funding agreements \$ 0
- 25.32 Other \$ 0

25.3 For category (25.26) provide the following:

1 Nature of Restriction	2 Description	3 Amount
		0

- 26.1 Does the reporting entity have any hedging transactions reported on Schedule DB? Yes[] No[X]
- 26.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes[] No[] N/A[X]
If no, attach a description with this statement.
- 27.1 Were any preferred stocks or bonds owned as of December 31 of the current year mandatorily convertible into equity, or, at the option of the issuer, convertible into equity? Yes[] No[X]
- 27.2 If yes, state the amount thereof at December 31 of the current year. \$ 0

28. Excluding items in Schedule E - Part 3 - Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section I, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC Financial Condition Examiners Handbook? Yes[X] No[]
- 28.01 For agreements that comply with the requirements of the NAIC Financial Condition Examiners Handbook, complete the following:

1 Name of Custodian(s)	2 Custodian's Address
Bank of New York Mellon	One Mellon Center, Pittsburgh, PA 15258

28.02 For all agreements that do not comply with the requirements of the NAIC Financial Condition Examiners Handbook, provide the name, location and a complete explanation:

1 Name(s)	2 Location(s)	3 Complete Explanation(s)

- 28.03 Have there been any changes, including name changes, in the custodian(s) identified in 28.01 during the current year? Yes[] No[X]
- 28.04 If yes, give full and complete information relating thereto:

1 Old Custodian	2 New Custodian	3 Date of Change	4 Reason

28.05 Investment management - Identify all investment advisors, investment managers, broker/dealers, including individuals that have the authority to make investment decisions on behalf of the reporting entity. For assets that are managed internally by employees of the reporting entity, note as such. [" that have access to the investment accounts"; " handle securities"]

1 Name of Firm or Individual	2 Affiliation
Camden Asset Management, LLP	U
Cohen & Steers, Inc.	U
Income Research + Management	U
MacKay Shields, LLC	U
Northern Trust Asset Management	U
Northern Trust Guaranteed Advisors	U
Raymond James	U
Vanguard Group	U
Waterfall Asset Management	U
Wellington Management Company, LLP	U

- 28.0597 For those firms/individuals listed in the table for Question 28.05, do any firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") manage more than 10% of the reporting entity's assets? Yes[X] No[]
- 28.0598 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 28.05, does the total assets under management aggregate to more than 50% of the reporting entity's assets? Yes[] No[X]

GENERAL INTERROGATORIES (Continued)

28.06 For those firms or individuals listed in the table for 28.05 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
00075	Raymond James	U4ONQX15J3R08XCCKE979	SEC	NO
007927	Northern Trust Guaranteed Advisors	3CHSO99JSPHD9HGNVJ46	SEC	NO
104863	Income Research + Management	254900RO33N8JBVSKJ39	SEC	NO
105780	Northern Trust Asset Management	BEL4B8X7EHJU845Y2N39	SEC	NO
106266	Cohen & Steers, Inc.	FW2FPJ6GDBIAYMEK6K90	SEC	NO
106596	Wellington Management Company	459300YHP12TEZNLX41	SEC	NO
107717	Mackay Shields, LLC	549300Y7LLCOFU7R8H16	SEC	NO
137746	Waterfall Asset Management	549300RACQVOIC68DB49	SEC	NO
Exempt	Camden Asset Management, LP	IUJOPS7WM0VTYSB3XY51	SEC	NO
Exempt	Vanguard Group	C1JB0QNLPT2SSWMJ5W92	SEC	NO

29.1 Does the reporting entity have any diversified mutual funds reported in Schedule D - Part 2 (diversified according to the Securities and Exchange Commission (SEC) in the Investment Company Act of 1940 [Section 5 (b)(1)])?

Yes [] No[X]

29.2 If yes, complete the following schedule:

1 CUSIP #	2 Name of Mutual Fund	3 Book/Adjusted Carrying Value
29.2999 Total		0

29.3 For each mutual fund listed in the table above, complete the following schedule:

1 Name of Mutual Fund (from above table)	2 Name of Significant Holding of the Mutual Fund	3 Amount of Mutual Fund's Book/Adjusted Carrying Value Attributable to the Holding	4 Date of Valuation
		0	

30. Provide the following information for all short-term and long-term bonds and all preferred stocks. Do not substitute amortized value or statement value for fair value.

	1 Statement (Admitted) Value	2 Fair Value	3 Excess of Statement over Fair Value (-), or Fair Value over Statement (+)
30.1 Bonds	380,734,136	378,046,266	(2,687,870)
30.2 Preferred stocks	18,081,282	18,081,282	0
30.3 Totals	398,815,418	396,127,548	(2,687,870)

30.4 Describe the sources or methods utilized in determining the fair values:
Fair values were obtained from the Investment Custodian or the SVO.

31.1 Was the rate used to calculate fair value determined by a broker or custodian for any of the securities in Schedule D?

Yes[X] No []

31.2 If the answer to 31.1 is yes, does the reporting entity have a copy of the broker's or custodian's pricing policy (hard copy or electronic copy) for all brokers or custodians used as a pricing source?

Yes[X] No [] N/A []

31.3 If the answer to 31.2 is no, describe the reporting entity's process for determining a reliable pricing source for purposes of disclosure of fair value for Schedule D:

32.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Investment Analysis Office been followed?

Yes[X] No []

32.2 If no, list exceptions:

33. By self-designation 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:

- a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
- b. Issuer or obligor is current on all contracted interest and principal payments.
- c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

Has the reporting entity self-designated 5GI securities?

Yes [] No[X]

34. By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:

- a. The security was purchased prior to January 1, 2018.
- b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security
- c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as an NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
- d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.

Has the reporting entity self-designated PLGI securities?

Yes [] No[X]

OTHER

35.1 Amount of payments to Trade Associations, Service Organizations and Statistical or Rating Bureaus, if any?

\$ 0

GENERAL INTERROGATORIES (Continued)

35.2 List the name of the organization and the amount paid if any such payment represented 25% or more of the total payments to Trade Associations, Service Organizations and Statistical or Rating Bureaus during the period covered by this statement.

1 Name	2 Amount Paid
None	0

36.1 Amount of payments for legal expenses, if any? \$ 0

36.2 List the name of the firm and the amount paid if any such payments represented 25% or more of the total payments for legal expenses during the period covered by this statement.

1 Name	2 Amount Paid
None	0

37.1 Amount of payments for expenditures in connection with matters before legislative bodies, officers or department of government, if any? \$ 0

37.2 List the name of firm and the amount paid if any such payment represented 25% or more of the total payment expenditures in connection with matters before legislative bodies, officers or departments of government during the period covered by this statement.

1 Name	2 Amount Paid
None	0

GENERAL INTERROGATORIES (Continued)

PART 2 - HEALTH INTERROGATORIES

- 1.1 Does the reporting entity have any direct Medicare Supplement Insurance in force? Yes No
- 1.2 If yes, indicate premium earned on U.S. business only: \$ 0
- 1.3 What portion of Item (1.2) is not reported on the Medicare Supplement Insurance Experience Exhibit? \$ 0
- 1.31 Reason for excluding:
- 1.4 Indicate amount of earned premium attributable to Canadian and/or Other Alien not included in Item (1.2) above. \$ 0
- 1.5 Indicate total incurred claims on all Medicare Supplement insurance. \$ 0
- 1.6 Individual policies - Most current three years:
- 1.61 TOTAL Premium earned \$ 0
- 1.62 TOTAL Incurred claims \$ 0
- 1.63 Number of covered lives 0
- All years prior to most current three years:
- 1.64 TOTAL Premium earned \$ 0
- 1.65 TOTAL Incurred claims \$ 0
- 1.66 Number of covered lives 0
- 1.7 Group policies - Most current three years:
- 1.71 TOTAL Premium earned \$ 0
- 1.72 TOTAL Incurred claims \$ 0
- 1.73 Number of covered lives 0
- All years prior to most current three years:
- 1.74 TOTAL Premium earned \$ 0
- 1.75 TOTAL Incurred claims \$ 0
- 1.76 Number of covered lives 0

2. Health Test

	1 Current Year	2 Prior Year
2.1 Premium Numerator	2,576,762,067	2,486,301,308
2.2 Premium Denominator	2,576,762,067	2,486,301,308
2.3 Premium Ratio (2.1 / 2.2)	1.000	1.000
2.4 Reserve Numerator	235,745,554	221,666,102
2.5 Reserve Denominator	235,745,554	221,666,102
2.6 Reserve Ratio (2.4 / 2.5)	1.000	1.000

- 3.1 Has the reporting entity received any endowment or gift from contracting hospitals, physicians, dentists, or others that is agreed will be returned when, as and if the earnings of the reporting entity permits? Yes No
- 3.2 If yes, give particulars:
- 4.1 Have copies of all agreements stating the period and nature of hospitals', physicians', and dentists' care offered to subscribers and dependents been filed with the appropriate regulatory agency? Yes No
- 4.2 If not previously filed, furnish herewith a copy(ies) of such agreement(s). Do these agreements include additional benefits offered? Yes No N/A
- 5.1 Does the reporting entity have stop-loss reinsurance? Yes No
- 5.2 If no, explain:
The Company, with guarantee from Parent to maintain 300% RBC level, is sufficient size to cover full-risk.
- 5.3 Maximum retained risk (see instructions):
- 5.31 Comprehensive Medical \$ 0
- 5.32 Medical Only \$ 0
- 5.33 Medicare Supplement \$ 0
- 5.34 Dental & Vision \$ 0
- 5.35 Other Limited Benefit Plan \$ 0
- 5.36 Other \$ 0
- 6. Describe arrangement which the reporting entity may have to protect subscribers and their dependents against the risk of insolvency including hold harmless provisions, conversion privileges with other carriers, agreements with providers to continue rendering services, and any other agreements:
If insolvency occurs, Parent satisfies claims for the covered period. BCBST provider contracts all contain a "hold harmless" provision. These provisions have some variations depending on the type of provider; however, all require the provider to hold the member harmless from the provider seeking payment from the member for "Covered Services". Covered Services are defined as services provided to a BCBST member for which benefits are available under the member's plan, therefore, if a service is a Covered Service the provider cannot bill the member for those services, except for co-payments and deductibles, regardless of BCBST's payment or solvency. BCBST provider agreements also vary in the actual language governing the continuation of care in the event a provider agreement terminates. All provider agreements require the provider to provide Covered Services to BCBST's members in the event the agreement terminates for any reason until the member can be properly and safely transferred to another BCBST participating provider, or can be safely discharged from the provider's care. In the event the provider agreement terminates and there are no other participating providers, the provider could not terminate until the member could be discharged from the provider's care or for a period of 120 days, whichever occurs first. Both of these provisions will survive termination of the provider agreement.
- 7.1 Does the reporting entity set up its claim liability for provider services on a service date basis? Yes No
- 7.2 If no, give details:
- 8. Provide the following information regarding participating providers:
- 8.1 Number of providers at start of reporting year 28,782
- 8.2 Number of providers at end of reporting year 28,338
- 9.1 Does the reporting entity have business subject to premium rate guarantees? Yes No
- 9.2 If yes, direct premium earned:
- 9.21 Business with rate guarantees between 15-36 months 0
- 9.22 Business with rate guarantees over 36 months 0
- 10.1 Does the reporting entity have Incentive Pool, Withhold or Bonus Arrangements in its provider contracts? Yes No
- 10.2 If yes:
- 10.21 Maximum amount payable bonuses \$ 2,947,226
- 10.22 Amount actually paid for year bonuses \$ 2,947,226
- 10.23 Maximum amount payable withholds \$ 0
- 10.24 Amount actually paid for year withholds \$ 0
- 11.1 Is the reporting entity organized as:
- 11.12 A Medical Group/Staff Model, Yes No
- 11.13 An Individual Practice Association (IPA), or, Yes No
- 11.14 A Mixed Model (combination of above)? Yes No
- 11.2 Is the reporting entity subject to Statutory Minimum Capital and Surplus Requirements? Yes No
- 11.3 If yes, show the name of the state requiring such minimum capital and surplus.
Tennessee
- 11.4 If yes, show the amount required. \$ 47,731,483
- 11.5 Is this amount included as part of a contingency reserve in stockholder's equity? Yes No
- 11.6 If the amount is calculated, show the calculation.
TCA 56-32-112 states a HMO must maintain a minimum net worth equal to the greater of \$1,500,000 or the amount totaling 4% times the first \$150,000,000 of annual premium revenue of the most recent annual statement filed plus 1.5% in excess of the first \$150,000,000.
- 12. List service areas in which the reporting entity is licensed to operate:

GENERAL INTERROGATORIES (Continued)

1 Name of Service Area
STATE OF TENNESSEE - Contracted with TennCare in the following Community Service Areas (CSA):
Southeast CSA, TN
Upper Cumberland CSA, TN
Hamilton County CSA, TN
Mid-Cumberland CSA, TN
South Central CSA, TN
Davidson County CSA, TN
Northwest CSA, TN
Southwest CSA, TN
Shelby County CSA, TN
East Tennessee CSA, TN
Knox County CSA, TN
First Tennessee CSA, TN

- 13.1 Do you act as a custodian for health savings accounts? Yes [] No[X]
 13.2 If yes, please provide the amount of custodial funds held as of the reporting date: \$ 0
 13.3 Do you act as an administrator for health savings accounts? Yes [] No[X]
 13.4 If yes, please provide the balance of the funds administered as of the reporting date: \$ 0
- 14.1 Are any of the captive affiliates reported on Schedule S, Part 3, as authorized reinsurers? Yes [] No [] N/A[X]
 14.2 If the answer to 14.1 is yes, please provide the following:

1 Company Name	2 NAIC Company Code	3 Domiciliary Jurisdiction	4 Reserve Credit	Assets Supporting Reserve Credit		
				5 Letters of Credit	6 Trust Agreements	7 Other
.....	0	0	0	0

15. Provide the following for individual ordinary life insurance* policies (U.S. business only) for the current year (prior to reinsurance assumed or ceded)
- 15.1 Direct Premium Written \$ 0
 15.2 Total incurred claims \$ 0
 15.2 Number of covered lives 0

*Ordinary Life Insurance Includes
Term (whether full underwriting, limited underwriting, jet issue, "short form app")
Whole Life (whether full underwriting, limited underwriting, jet issue, "short form app")
Variable Life (with or without Secondary Guarantee)
Universal Life (with or without Secondary Guarantee)
Variable Universal Life (with or without Secondary Guarantee)

16. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? Yes [] No[X]
 16.1 If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity? Yes [] No[X]

FIVE-YEAR HISTORICAL DATA

	1 2018	2 2017	3 2016	4 2015	5 2014
BALANCE SHEET (Pages 2 and 3)					
1. TOTAL Admitted Assets (Page 2, Line 28)	859,979,207	803,514,285	737,571,696	805,478,036	729,431,800
2. TOTAL Liabilities (Page 3, Line 24)	449,060,767	323,665,025	316,736,912	474,646,620	399,377,425
3. Statutory minimum capital and surplus requirement	47,731,483	48,977,745	43,251,806	36,799,721	34,942,038
4. TOTAL Capital and Surplus (Page 3, Line 33)	410,918,440	479,849,260	420,834,784	330,831,416	330,054,375
INCOME STATEMENT (Page 4)					
5. TOTAL Revenues (Line 8)	2,575,962,067	2,484,101,308	2,440,823,200	2,196,739,098	1,815,761,109
6. TOTAL Medical and Hospital Expenses (Line 18)	2,177,402,413	2,083,947,551	1,924,095,436	1,740,316,163	1,421,717,884
7. Claims adjustment expenses (Line 20)	154,332,047	147,683,898	133,997,335	109,775,251	99,559,004
8. TOTAL Administrative Expenses (Line 21)	249,465,641	190,853,071	221,632,999	219,795,154	179,528,094
9. Net underwriting gain (loss) (Line 24)	(21,538,034)	61,616,788	161,097,430	126,852,530	114,956,127
10. Net investment gain (loss) (Line 27)	18,680,199	11,996,518	6,081,435	5,395,315	4,248,953
11. TOTAL Other Income (Lines 28 plus 29)	0	0	0	0	0
12. Net income or (loss) (Line 32)	(12,205,181)	48,298,903	109,554,769	75,212,544	60,252,033
Cash Flow (Page 6)					
13. Net cash from operations (Line 11)	48,674,811	42,206,527	(152,030,289)	121,900,482	225,403,999
RISK-BASED CAPITAL ANALYSIS					
14. TOTAL Adjusted Capital	410,918,440	479,849,260	420,834,784	330,831,416	330,054,375
15. Authorized control level risk-based capital	79,132,017	80,170,451	74,029,708	66,761,541	54,773,306
ENROLLMENT (Exhibit 1)					
16. TOTAL Members at End of Period (Column 5, Line 7)	520,290	544,103	551,825	528,569	428,452
17. TOTAL Members Months (Column 6, Line 7)	6,286,832	6,390,941	6,558,189	5,967,655	4,882,963
OPERATING PERCENTAGE (Page 4)					
(Item divided by Page 4, sum of Lines 2, 3 and 5) x 100.0					
18. Premiums earned plus risk revenue (Line 2 plus Lines 3 and 5)	100.0	100.0	100.0	100.0	100.0
19. TOTAL Hospital and Medical plus other non-health (Lines 18 plus Line 19)	84.5	83.9	78.8	79.2	78.3
20. Cost containment expenses	3.8	3.2	3.0	2.9	3.3
21. Other claims adjustment expenses	2.2	2.7	2.5	2.1	2.2
22. TOTAL Underwriting Deductions (Line 23)	100.8	97.5	93.4	94.2	93.7
23. TOTAL Underwriting Gain (Loss) (Line 24)	(0.8)	2.5	6.6	5.8	6.3
UNPAID CLAIMS ANALYSIS					
(U&I Exhibit, Part 2B)					
24. TOTAL Claims Incurred for Prior Years (Line 13, Column 5)	207,279,065	187,314,681	176,975,599	146,626,682	126,949,177
25. Estimated liability of unpaid claims-[prior year (Line 13, Column 6)]	212,766,555	187,698,600	187,448,729	156,933,896	140,201,898
INVESTMENTS IN PARENT, SUBSIDIARIES AND AFFILIATES					
26. Affiliated bonds (Sch. D Summary, Line 12, Column 1)	0	0	0	0	0
27. Affiliated preferred stocks (Sch. D Summary, Line 18, Column 1)	0	0	0	0	0
28. Affiliated common stocks (Sch. D Summary, Line 24, Column 1)	0	0	0	0	0
29. Affiliated short-term investments (subtotal included in Sch. DA Verification, Col. 5, Line 10)	0	0	0	0	0
30. Affiliated mortgage loans on real estate	0	0	0	0	0
31. All other affiliated	0	0	0	0	0
32. TOTAL of Above Lines 26 to 31	0	0	0	0	0
33. TOTAL Investment in Parent Included in Lines 26 to 31 above	0	0	0	0	0

NOTE: If a party to a merger, have the two most recent years of this exhibit been restated due to a merger in compliance with the disclosure requirements of SSAP No. 3 - Accounting Changes and Correction of Errors? Yes[] No[] N/A[X]

If no, please explain:



EXHIBIT OF PREMIUMS, ENROLLMENT AND UTILIZATION (a)

REPORT FOR: 1. CORPORATION: Volunteer State Health Plan, Inc. 2. LOCATION:
BUSINESS IN THE STATE OF TENNESSEE DURING THE YEAR

NAIC Group Code 3498

NAIC Company Code 14046

	1 Total	Comprehensive (Hospital & Medical)		4 Medicare Supplement	5 Vision Only	6 Dental Only	7 Federal Employees Health Benefits Plan	8 Title XVIII Medicare	9 Title XIX Medicaid	10 Other
		2 Individual	3 Group							
TOTAL Members at end of:										
1. Prior Year	544,103	0	0	0	0	0	0	15,332	528,771	0
2. First Quarter	534,137	0	0	0	0	0	0	15,151	518,986	0
3. Second Quarter	529,655	0	0	0	0	0	0	15,119	514,536	0
4. Third Quarter	512,999	0	0	0	0	0	0	15,185	497,814	0
5. Current Year	520,290	0	0	0	0	0	0	15,798	504,492	0
6. Current Year Member Months	6,286,832	0	0	0	0	0	0	183,099	6,103,733	0
TOTAL Member Ambulatory Encounters for Year:										
7. Physician	5,578,558	0	0	0	0	0	0	397,258	5,181,300	0
8. Non-Physician	485,092	0	0	0	0	0	0	34,544	450,548	0
9. TOTAL	6,063,650	0	0	0	0	0	0	431,802	5,631,848	0
10. Hospital Patient Days Incurred	407,514	0	0	0	0	0	0	32,704	374,810	0
11. Number of Inpatient Admissions	54,633	0	0	0	0	0	0	3,520	51,113	0
12. Health Premiums Written (b)	2,576,762,067	0	0	0	0	0	0	240,404,643	2,336,357,424	0
13. Life Premiums Direct	0	0	0	0	0	0	0	0	0	0
14. Property/Casualty Premiums Written	0	0	0	0	0	0	0	0	0	0
15. Health Premiums Earned	2,575,962,067	0	0	0	0	0	0	240,404,643	2,335,557,424	0
16. Property/Casualty Premiums Earned	0	0	0	0	0	0	0	0	0	0
17. Amount Paid for Provision of Health Care Services	2,176,589,998	0	0	0	0	0	0	189,531,504	1,987,058,494	0
18. Amount Incurred for Provision of Health Care Services	2,177,402,413	0	0	0	0	0	0	188,844,725	1,988,557,688	0

(a) For health business: number of persons insured under PPO managed care products0 and number of persons insured under indemnity only products0.
 (b) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees \$.....240,404,643



EXHIBIT OF PREMIUMS, ENROLLMENT AND UTILIZATION (a)

REPORT FOR: 1. CORPORATION: 2. LOCATION:

NAIC Group Code 3498

BUSINESS IN THE STATE OF **GRAND TOTAL** DURING THE YEAR

NAIC Company Code 14046

	1 Total	Comprehensive (Hospital & Medical)		4 Medicare Supplement	5 Vision Only	6 Dental Only	7 Federal Employees Health Benefits Plan	8 Title XVIII Medicare	9 Title XIX Medicaid	10 Other
		2 Individual	3 Group							
TOTAL Members at end of:										
1. Prior Year	544,103	0	0	0	0	0	0	15,332	528,771	0
2. First Quarter	534,137	0	0	0	0	0	0	15,151	518,986	0
3. Second Quarter	529,655	0	0	0	0	0	0	15,119	514,536	0
4. Third Quarter	512,999	0	0	0	0	0	0	15,185	497,814	0
5. Current Year	520,290	0	0	0	0	0	0	15,798	504,492	0
6. Current Year Member Months	6,286,832	0	0	0	0	0	0	183,099	6,103,733	0
TOTAL Member Ambulatory Encounters for Year:										
7. Physician	5,578,558	0	0	0	0	0	0	397,258	5,181,300	0
8. Non-Physician	485,092	0	0	0	0	0	0	34,544	450,548	0
9. TOTAL	6,063,650	0	0	0	0	0	0	431,802	5,631,848	0
10. Hospital Patient Days Incurred	407,514	0	0	0	0	0	0	32,704	374,810	0
11. Number of Inpatient Admissions	54,633	0	0	0	0	0	0	3,520	51,113	0
12. Health Premiums Written (b)	2,576,762,067	0	0	0	0	0	0	240,404,643	2,336,357,424	0
13. Life Premiums Direct	0	0	0	0	0	0	0	0	0	0
14. Property/Casualty Premiums Written	0	0	0	0	0	0	0	0	0	0
15. Health Premiums Earned	2,575,962,067	0	0	0	0	0	0	240,404,643	2,335,557,424	0
16. Property/Casualty Premiums Earned	0	0	0	0	0	0	0	0	0	0
17. Amount Paid for Provision of Health Care Services	2,176,589,998	0	0	0	0	0	0	189,531,504	1,987,058,494	0
18. Amount Incurred for Provision of Health Care Services	2,177,402,413	0	0	0	0	0	0	188,844,725	1,988,557,688	0

(a) For health business: number of persons insured under PPO managed care products0 and number of persons insured under indemnity only products0.
 (b) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees \$.....240,404,643

30 Grand Total

SCHEDULE S - PART 1 - SECTION 2

Reinsurance Assumed Accident and Health Insurance Listed by Reinsured Company as of December 31, Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13
NAIC Company Code	ID Number	Effective Date	Name of Reinsured	Domiciliary Jurisdiction	Type of Reinsurance Assumed	Type of Business Assumed	Premiums	Unearned Premiums	Reserve Liability Other Than for Unearned Premiums	Reinsurance Payable on Paid and Unpaid Losses	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
<div style="border: 1px solid black; padding: 10px; display: inline-block;"> <h1 style="margin: 0;">N O N E</h1> </div>												
9999999 Total (Sum of 0799999 and 1099999)							0	0	0	0	0	0

SCHEDULE S - PART 2

Reinsurance Recoverable on Paid and Unpaid Losses Listed by Reinsuring Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Paid Losses	7 Unpaid Losses
<div style="border: 1px solid black; padding: 10px; display: inline-block;"> <h1 style="margin: 0;">N O N E</h1> </div>						
9999999 Total (Sum of 1199999 and 2299999)					0	0

SCHEDULE S - PART 3 - SECTION 2

Reinsurance Ceded Accident and Health Insurance Listed by Reinsuring Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Premiums	9 Unearned Premiums (Estimated)	10 Reserve Credit Taken Other than for Unearned Premiums	Outstanding Surplus Relief		13 Modified Coinsurance Reserve	14 Funds Withheld Under Coinsurance	
										11 Current Year	12 Prior Year			
NONE														
9999999 Total (Sum of 3499999 and 6899999)							0	0	0	0	0	0	0	0

SCHEDULE S - PART 4

Reinsurance Ceded To Unauthorized Companies

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
NAIC Company Code	ID Number	Effective Date	Name of Reinsurer	Reserve Credit Taken	Paid and Unpaid Losses Recoverable (Debit)	Other Debits	Totals (Cols. 5 + 6 + 7)	Letters of Credit	Issuing or Confirming Bank Reference Number (a)	Trust Agreements	Funds Deposited by and Withheld from Reinsurers	Other	Miscellaneous Balances (Credit)	Sum of Cols. 9+11+12 +13+14 But Not in Excess of Col. 8
9999999 Total (Sum of 2399999 and 3499999)				0	0	0	0	0	... X X X ...	0	0	0	0	0

(a)

Issuing or Confirming Bank Reference Number	Letters of Credit Code	American Bankers Association (ABA) Routing Number	Issuing or Confirming Bank Name	Letters of Credit Amount
<div style="border: 1px solid black; padding: 5px; display: inline-block; font-size: 2em; font-weight: bold;">N O N E</div>				
.....				0

SCHEDULE S - PART 5

Reinsurance Ceded to Certified Reinsurers as of December 31, Current Year (\$000 Omitted)

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Domi- ciliary Juris- diction	6 Certified Reinsurer Rating (1 through 6)	7 Effective Date of Certified Reinsurer Rating	8 Percent Collateral Required for Full Credit (0% - 100%)	9 Reserve Credit Taken	10 Paid and Unpaid Losses Recoverable (Debit)	11 Other Debits	12 Total Recoverable /Reserve Credit Taken (Col. 9 + 10 + 11)	13 Miscellaneous Balances (Credit)	14 Net Obligation Subject to Collateral (Col. 12 - 13)	15 Dollar Amount of Collateral Required for Full Credit (Col. 14 x Col. 8)	Collateral						23 Percent of Collateral Provided for Net Obligation Subject to Collateral (Col. 22 / Col. 14)	24 Percent Credit Allowed on Net Obligation Subject to Collateral (Col. 23 / Col. 8 not to Exceed 100%)	25 Amount of Credit Allowed for Net Obligation Subject to Collateral (Col. 14 x Col. 24)	26 Liability for Reinsurance With Certified Reinsurers Due to Collateral Deficiency Cols. 14 - 25)			
															16 Multiple Beneficiary Trust	17 Letters of Credit	18 Issuing or Confirming Bank Reference Number (a)	19 Trust Agreements		20 Funds Deposited by and Withheld from Reinsurers					21 Other	22 Total Collateral Provided (Col. 16 + 17 + 19 + 20 + 21)	
9999999 Total (Sum of 2399999 and 3499999)								0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0

(a)

Issuing or Confirming Bank Reference Number	Letters of Credit Code	American Bankers Association (ABA) Routing Number	<div style="border: 1px solid black; padding: 5px; font-size: 2em; font-weight: bold; display: inline-block;">N O N E</div> Issuing or Confirming Bank Name	Letters of Credit Amount
				0

SCHEDULE S - PART 6
Five-Year Exhibit of Reinsurance Ceded Business
(\$000 Omitted)

	1 2018	2 2017	3 2016	4 2015	5 2014
A. OPERATIONS ITEMS					
1. Premiums	0	0	0	0	0
2. Title XVIII-Medicare	0	0	0	0	0
3. Title XIX - Medicaid	0	0	0	0	0
4. Commissions and reinsurance expense allowance	0	0	0	0	0
5. TOTAL Hospital and Medical Expenses	0	0	0	0	0
B. BALANCE SHEET ITEMS					
6. Premiums receivable	0	0	0	0	0
7. Claims payable	0	0	0	0	0
8. Reinsurance recoverable on paid losses	0	0	0	0	0
9. Experience rating refunds due or unpaid	0	0	0	0	0
10. Commissions and reinsurance expense allowances due	0	0	0	0	0
11. Unauthorized reinsurance offset	NONE				
12. Offset for reinsurance with Certified Reinsurers					
C. UNAUTHORIZED REINSURANCE					
(DEPOSITS BY AND FUNDS WITHHELD FROM)					
13. Funds deposited by and withheld from (F)	0	0	0	0	0
14. Letters of credit (L)	0	0	0	0	0
15. Trust agreements (T)	0	0	0	0	0
16. Other (O)	0	0	0	0	0
D. REINSURANCE WITH CERTIFIED REINSURERS					
(DEPOSITS BY AND FUNDS WITHHELD FROM)					
17. Multiple Beneficiary Trust	0	0	0	0	0
18. Funds deposited by and withheld from (F)	0	0	0	0	0
19. Letters of credit (L)	0	0	0	0	0
20. Trust agreements (T)	0	0	0	0	0
21. Other (O)	0	0	0	0	0

SCHEDULE S - PART 7

Restatement of Balance Sheet to Identify Net Credit For Ceded Reinsurance

	1 As Reported (net of ceded)	2 Restatement Adjustments	3 Restated (gross of ceded)
ASSETS (Page 2, Col. 3)			
1. Cash and invested assets (Line 12)	612,026,998	0	612,026,998
2. Accident and health premiums due and unpaid (Line 15)	103,351,793	0	103,351,793
3. Amounts recoverable from reinsurers (Line 16.1)	0	0	0
4. Net credit for ceded reinsurance	X X X	0	0
5. All other admitted assets (Balance)	144,600,416	0	144,600,416
6. TOTAL Assets (Line 28)	859,979,207	0	859,979,207
LIABILITIES, CAPITAL AND SURPLUS (Page 3)			
7. Claims unpaid (Line 1)	213,682,572	0	213,682,572
8. Accrued medical incentive pool and bonus payments (Line 2)	2,762,982	0	2,762,982
9. Premiums received in advance (Line 8)	0	0	0
10. Funds held under reinsurance treaties with authorized and unauthorized reinsurers (Line 19, first inset amount plus second inset amount)	0	0	0
11. Reinsurance in unauthorized companies (Line 20 minus inset amount)	0	0	0
12. Reinsurance with Certified Reinsurers (Line 20 inset amount)	0	0	0
13. Funds held under reinsurance treaties with Certified Reinsurers (Line 19 third inset amount)	0	0	0
14. All other liabilities (Balance)	232,615,213	0	232,615,213
15. TOTAL Liabilities (Line 24)	449,060,767	0	449,060,767
16. TOTAL Capital and Surplus (Line 33)	410,918,440	X X X	410,918,440
17. TOTAL Liabilities, Capital and Surplus (Line 34)	859,979,207	0	859,979,207
NET CREDIT FOR CEDED REINSURANCE			
18. Claims unpaid	0		
19. Accrued medical incentive pool	0		
20. Premiums received in advance	0		
21. Reinsurance recoverable on paid losses	0		
22. Other ceded reinsurance recoverables	0		
23. TOTAL Ceded Reinsurance Recoverables	0		
24. Premiums receivable	0		
25. Funds held under reinsurance treaties with authorized and unauthorized reinsurers	0		
26. Unauthorized reinsurance	0		
27. Reinsurance with Certified Reinsurers	0		
28. Funds held under reinsurance treaties with Certified Reinsurers	0		
29. Other ceded reinsurance payables/offsets	0		
30. TOTAL Ceded Reinsurance Payables/Offsets	0		
31. TOTAL Net Credit for Ceded Reinsurance	0		

SCHEDULE T - PREMIUMS AND OTHER CONSIDERATIONS ALLOCATED BY STATES AND TERRITORIES

State, Etc.	1 Active Status (a)	Direct Business Only								
		2 Accident & Health Premiums	3 Medicare Title XVIII	4 Medicaid Title XIX	5 Federal Employees Health Benefits Plan Premiums	6 Life & Annuity Premiums & Other Considerations	7 Property/Casualty Premiums	8 Total Columns 2 Through 7	9 Deposit - Type Contracts	
1. Alabama (AL)	N	0	0	0	0	0	0	0	0	
2. Alaska (AK)	N	0	0	0	0	0	0	0	0	
3. Arizona (AZ)	N	0	0	0	0	0	0	0	0	
4. Arkansas (AR)	N	0	0	0	0	0	0	0	0	
5. California (CA)	N	0	0	0	0	0	0	0	0	
6. Colorado (CO)	N	0	0	0	0	0	0	0	0	
7. Connecticut (CT)	N	0	0	0	0	0	0	0	0	
8. Delaware (DE)	N	0	0	0	0	0	0	0	0	
9. District of Columbia (DC)	N	0	0	0	0	0	0	0	0	
10. Florida (FL)	N	0	0	0	0	0	0	0	0	
11. Georgia (GA)	N	0	0	0	0	0	0	0	0	
12. Hawaii (HI)	N	0	0	0	0	0	0	0	0	
13. Idaho (ID)	N	0	0	0	0	0	0	0	0	
14. Illinois (IL)	N	0	0	0	0	0	0	0	0	
15. Indiana (IN)	N	0	0	0	0	0	0	0	0	
16. Iowa (IA)	N	0	0	0	0	0	0	0	0	
17. Kansas (KS)	N	0	0	0	0	0	0	0	0	
18. Kentucky (KY)	N	0	0	0	0	0	0	0	0	
19. Louisiana (LA)	N	0	0	0	0	0	0	0	0	
20. Maine (ME)	N	0	0	0	0	0	0	0	0	
21. Maryland (MD)	N	0	0	0	0	0	0	0	0	
22. Massachusetts (MA)	N	0	0	0	0	0	0	0	0	
23. Michigan (MI)	N	0	0	0	0	0	0	0	0	
24. Minnesota (MN)	N	0	0	0	0	0	0	0	0	
25. Mississippi (MS)	N	0	0	0	0	0	0	0	0	
26. Missouri (MO)	N	0	0	0	0	0	0	0	0	
27. Montana (MT)	N	0	0	0	0	0	0	0	0	
28. Nebraska (NE)	N	0	0	0	0	0	0	0	0	
29. Nevada (NV)	N	0	0	0	0	0	0	0	0	
30. New Hampshire (NH)	N	0	0	0	0	0	0	0	0	
31. New Jersey (NJ)	N	0	0	0	0	0	0	0	0	
32. New Mexico (NM)	N	0	0	0	0	0	0	0	0	
33. New York (NY)	N	0	0	0	0	0	0	0	0	
34. North Carolina (NC)	N	0	0	0	0	0	0	0	0	
35. North Dakota (ND)	N	0	0	0	0	0	0	0	0	
36. Ohio (OH)	N	0	0	0	0	0	0	0	0	
37. Oklahoma (OK)	N	0	0	0	0	0	0	0	0	
38. Oregon (OR)	N	0	0	0	0	0	0	0	0	
39. Pennsylvania (PA)	N	0	0	0	0	0	0	0	0	
40. Rhode Island (RI)	N	0	0	0	0	0	0	0	0	
41. South Carolina (SC)	N	0	0	0	0	0	0	0	0	
42. South Dakota (SD)	N	0	0	0	0	0	0	0	0	
43. Tennessee (TN)	L	0	240,404,643	2,336,357,424	0	0	0	2,576,762,067	0	
44. Texas (TX)	N	0	0	0	0	0	0	0	0	
45. Utah (UT)	N	0	0	0	0	0	0	0	0	
46. Vermont (VT)	N	0	0	0	0	0	0	0	0	
47. Virginia (VA)	N	0	0	0	0	0	0	0	0	
48. Washington (WA)	N	0	0	0	0	0	0	0	0	
49. West Virginia (WV)	N	0	0	0	0	0	0	0	0	
50. Wisconsin (WI)	N	0	0	0	0	0	0	0	0	
51. Wyoming (WY)	N	0	0	0	0	0	0	0	0	
52. American Samoa (AS)	N	0	0	0	0	0	0	0	0	
53. Guam (GU)	N	0	0	0	0	0	0	0	0	
54. Puerto Rico (PR)	N	0	0	0	0	0	0	0	0	
55. U.S. Virgin Islands (VI)	N	0	0	0	0	0	0	0	0	
56. Northern Mariana Islands (MP)	N	0	0	0	0	0	0	0	0	
57. Canada (CAN)	N	0	0	0	0	0	0	0	0	
58. Aggregate other alien (OT)	X X X	0	0	0	0	0	0	0	0	
59. Subtotal	X X X	0	240,404,643	2,336,357,424	0	0	0	2,576,762,067	0	
60. Reporting entity contributions for Employee Benefit Plans	X X X	0	0	0	0	0	0	0	0	
61. TOTAL (Direct Business)	X X X	0	240,404,643	2,336,357,424	0	0	0	2,576,762,067	0	
DETAILS OF WRITE-INS										
58001	X X X	0	0	0	0	0	0	0	0	
58002	X X X	0	0	0	0	0	0	0	0	
58003	X X X	0	0	0	0	0	0	0	0	
58998. Summary of remaining write-ins for Line 58 from overflow page	X X X	0	0	0	0	0	0	0	0	
58999. TOTALS (Lines 58001 through 58003 plus 58998) (Line 58 above)	X X X	0	0	0	0	0	0	0	0	

(a) Active Status Counts:

L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG
 E - Eligible - Reporting entities eligible or approved to write surplus lines in the state
 N - None of the above - Not allowed to write business in the state

1	R - Registered - Non-domiciled RRGs	0
0	Q - Qualified - Qualified or accredited reinsurer	0
56		

Explanation of basis of allocation by state, premiums by state, etc.: The company only has business in State of Tennessee.

SCHEDULE T - PART 2
INTERSTATE COMPACT - EXHIBIT OF PREMIUMS WRITTEN
ALLOCATED BY STATES AND TERRITORIES

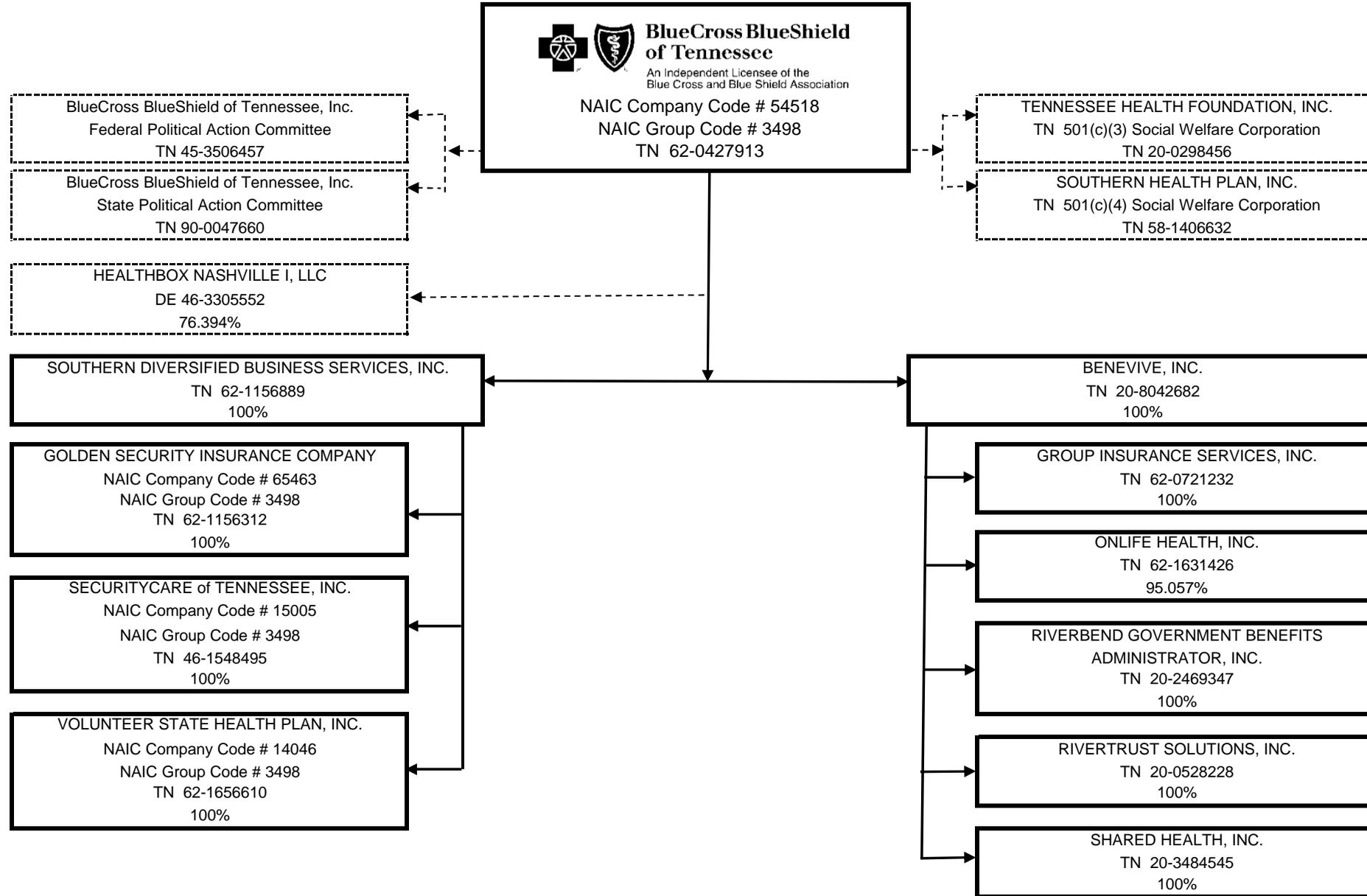
Direct Business only						
States, Etc.	1 Life (Group and Individual)	2 Annuities (Group and Individual)	3 Disability Income (Group and Individual)	4 Long-Term Care (Group and Individual)	5 Deposit-Type Contracts	6 Totals
1. Alabama (AL)	0	0	0	0	0	0
2. Alaska (AK)	0	0	0	0	0	0
3. Arizona (AZ)	0	0	0	0	0	0
4. Arkansas (AR)	0	0	0	0	0	0
5. California (CA)	0	0	0	0	0	0
6. Colorado (CO)	0	0	0	0	0	0
7. Connecticut (CT)	0	0	0	0	0	0
8. Delaware (DE)	0	0	0	0	0	0
9. District of Columbia (DC)	0	0	0	0	0	0
10. Florida (FL)	0	0	0	0	0	0
11. Georgia (GA)	0	0	0	0	0	0
12. Hawaii (HI)	0	0	0	0	0	0
13. Idaho (ID)	0	0	0	0	0	0
14. Illinois (IL)	0	0	0	0	0	0
15. Indiana (IN)	0	0	0	0	0	0
16. Iowa (IA)	0	0	0	0	0	0
17. Kansas (KS)	0	0	0	0	0	0
18. Kentucky (KY)	0	0	0	0	0	0
19. Louisiana (LA)	0	0	0	0	0	0
20. Maine (ME)	0	0	0	0	0	0
21. Maryland (MD)	0	0	0	0	0	0
22. Massachusetts (MA)	0	0	0	0	0	0
23. Michigan (MI)	0	0	0	0	0	0
24. Minnesota (MN)	0	0	0	0	0	0
25. Mississippi (MS)	0	0	0	0	0	0
26. Missouri (MO)	0	0	0	0	0	0
27. Montana (MT)	0	0	0	0	0	0
28. Nebraska (NE)	0	0	0	0	0	0
29. Nevada (NV)	0	0	0	0	0	0
30. New Hampshire (NH)	0	0	0	0	0	0
31. New Jersey (NJ)	0	0	0	0	0	0
32. New Mexico (NM)	0	0	0	0	0	0
33. New York (NY)	0	0	0	0	0	0
34. North Carolina (NC)	0	0	0	0	0	0
35. North Dakota (ND)	0	0	0	0	0	0
36. Ohio (OH)	0	0	0	0	0	0
37. Oklahoma (OK)	0	0	0	0	0	0
38. Oregon (OR)	0	0	0	0	0	0
39. Pennsylvania (PA)	0	0	0	0	0	0
40. Rhode Island (RI)	0	0	0	0	0	0
41. South Carolina (SC)	0	0	0	0	0	0
42. South Dakota (SD)	0	0	0	0	0	0
43. Tennessee (TN)	0	0	0	0	0	0
44. Texas (TX)	0	0	0	0	0	0
45. Utah (UT)	0	0	0	0	0	0
46. Vermont (VT)	0	0	0	0	0	0
47. Virginia (VA)	0	0	0	0	0	0
48. Washington (WA)	0	0	0	0	0	0
49. West Virginia (WV)	0	0	0	0	0	0
50. Wisconsin (WI)	0	0	0	0	0	0
51. Wyoming (WY)	0	0	0	0	0	0
52. American Samoa (AS)	0	0	0	0	0	0
53. Guam (GU)	0	0	0	0	0	0
54. Puerto Rico (PR)	0	0	0	0	0	0
55. U.S. Virgin Islands (VI)	0	0	0	0	0	0
56. Northern Mariana Islands (MP)	0	0	0	0	0	0
57. Canada (CAN)	0	0	0	0	0	0
58. Aggregate other alien (OT)	0	0	0	0	0	0
59. TOTALS	0	0	0	0	0	0

NONE

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER

MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART



SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	FEDERAL RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity / Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies) / Person(s)	Is an SCA Filing Required? (Y/N)	*
3498 0000	BlueCross BlueShield of Tennessee	54518 00000	62-0427913 62-1156889				BlueCross BlueShield of Tennessee, Inc. Southern Diversified Business Services, Inc.	TN TN	UIP UDP			0.0 100.0	BlueCross BlueShield of Tennessee, Inc. BlueCross BlueShield of Tennessee, Inc.	N N	
3498	BlueCross BlueShield of Tennessee	14046	62-1656610				Volunteer State Health Plan, Inc.	TN	RE	Southern Diversified Business Services, Inc.	Ownership	100.0	BlueCross BlueShield of Tennessee, Inc.	N	
3498	BlueCross BlueShield of Tennessee	65463	62-1156312				Golden Security Insurance Company	TN	IA	Southern Diversified Business Services, Inc.	Ownership	100.0	BlueCross BlueShield of Tennessee, Inc.	N	
3498	BlueCross BlueShield of Tennessee, Inc.	15005	46-1548495				SecurityCare of Tennessee, Inc.	TN	IA	Southern Diversified Business Services, Inc.	Ownership	100.0	BlueCross BlueShield of Tennessee, Inc.	N	
0000		00000	20-8042682				BeneVive, Inc.	TN	NIA	BlueCross BlueShield of Tennessee, Inc.	Ownership	100.0	BlueCross BlueShield of Tennessee, Inc.	N	
0000		00000	62-0721232				Group Insurance Services, Inc.	TN	NIA	BeneVive, Inc.	Ownership	100.0	BlueCross BlueShield of Tennessee, Inc.	N	
0000		00000	62-1631426				Onlife Health, Inc.	TN	NIA	BeneVive, Inc.	Ownership	95.1	BlueCross BlueShield of Tennessee, Inc.	N	
0000		00000	20-2469347				Riverbend Government Benefits Administrator, Inc.	TN	NIA	BeneVive, Inc.	Ownership	100.0	BlueCross BlueShield of Tennessee, Inc.	N	
0000		00000	20-0528228				RiverTrust Solutions, Inc.	TN	NIA	BeneVive, Inc.	Ownership	100.0	BlueCross BlueShield of Tennessee, Inc.	N	
0000		00000	20-3484545				Shared Health, Inc.	TN	NIA	BeneVive, Inc.	Ownership	100.0	BlueCross BlueShield of Tennessee, Inc.	N	
0000		00000	20-0298456				Tennessee Health Foundation, Inc.	TN	OTH	BlueCross BlueShield of Tennessee, Inc.	Board of Directors	0.0	BlueCross BlueShield of Tennessee, Inc.	N	0000001
0000		00000	58-1406632				Southern Health Plan, Inc.	TN	OTH	BlueCross BlueShield of Tennessee, Inc.	Board of Directors	0.0	BlueCross BlueShield of Tennessee, Inc.	N	
0000		00000	46-3305552				Healthbox Nashville I, Inc.	DE	NIA	BlueCross BlueShield of Tennessee, Inc.	Ownership, Influence	76.4	BlueCross BlueShield of Tennessee, Inc.	N	0000002
0000		00000	45-3506457				BlueCross BlueShield of Tennessee, Inc.						BlueCross BlueShield of Tennessee, Inc.	N	
0000		00000	90-0047660				Federal Political Action Committee	TN	OTH	BlueCross BlueShield of Tennessee, Inc.	Management, Influence	0.0	BlueCross BlueShield of Tennessee, Inc.	N	0000003
0000		00000					BlueCross BlueShield of Tennessee, Inc.	TN	OTH	BlueCross BlueShield of Tennessee, Inc.	Management, Influence	0.0	BlueCross BlueShield of Tennessee, Inc.	N	0000004

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Asterisk	Explanation
0000001	BlueCross BlueShield of Tennessee, Inc. and Tennessee Health Foundation, Inc. share the same Board
0000002	BlueCross BlueShield of Tennessee, Inc. appoints the Board of Southern Health Plan, Inc. doing business as BlueCross BlueShield of Tennessee Community Trust
0000003	BlueCross BlueShield of Tennessee, Inc. appoints the Federal PAC Director
0000004	BlueCross BlueShield of Tennessee, Inc. appoints the State PAC Director

SCHEDULE Y

PART 2 - SUMMARY OF INSURER'S TRANSACTIONS WITH ANY AFFILIATES

1	2	3	4	5	6	7	8	9	10	11	12	13
NAIC Company Code	ID Number	Names of Insurers and Parent, Subsidiaries or Affiliates	Shareholder Dividends	Capital Contributions	Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	Income/(Disburse- ments) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	Management Agreements and Service Contracts	Income/ (Disbursements) Incurred Under Reinsurance Agreements	*	Any Other Material Activity not in the Ordinary Course of the Insurer's Business	Totals	Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/ (Liability)
.. 14046 ..	.. 62-1656610 ..	VOLUNTEER STATE HLTH PLAN INC	(47,984,000)	0	0	0	(182,605,205)	0		0	(230,589,205)	0
.. 54518 ..	.. 62-0427913 ..	BCBS OF TN INC - COMMERCIAL BUSINESS	0	0	0	0	(3,898,998)	0		0	(3,898,998)	0
.. 54518 ..	.. 62-0427913 ..	BCBS OF TN INC	47,984,000	0	0	0	186,504,203	0		0	234,488,203	0
9999999 Control Totals			0	0	0	0	0	0	X X X	0	0	0

Schedule Y Part 2 Explanation:

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

Response

The following supplemental reports are required to be filed as part of your statement filing unless specifically waived by the domiciliary state. However, in the event that your domiciliary state waives the filing requirement, your response of WAIVED to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason, enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

MARCH FILING

- | | |
|---|-----|
| 1. Will the Supplemental Compensation Exhibit be filed with the state of domicile by March 1? | Yes |
| 2. Will an actuarial opinion be filed by March 1? | Yes |
| 3. Will the confidential Risk-based Capital Report be filed with the NAIC by March 1? | Yes |
| 4. Will the confidential Risk-based Capital Report be filed with the state of domicile, if required by March 1? | Yes |

APRIL FILING

- | | |
|--|-----|
| 5. Will Management's Discussion and Analysis be filed by April 1? | Yes |
| 6. Will the Supplemental Investment Risks Interrogatories be filed by April 1? | Yes |
| 7. Will the Accident and Health Policy Experience Exhibit be filed by April 1? | Yes |

JUNE FILING

- | | |
|--|-----|
| 8. Will an audited financial report be filed by June 1? | Yes |
| 9. Will Accountants Letter of Qualifications be filed with the state of domicile and electronically with the NAIC by June 1? | Yes |

AUGUST FILING

- | | |
|---|-----|
| 10. Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1? | Yes |
|---|-----|

The following supplemental reports are required to be filed as part of your statement filing if your company is engaged in the type of business covered by the supplement. However, in the event that your company does not transact the type of business for which the special report must be filed, your response of NO to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but it is not being filed for whatever reason enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

MARCH FILING

- | | |
|--|----|
| 11. Will the Medicare Supplement Insurance Experience Exhibit be filed with the state of domicile and the NAIC by March 1? | No |
| 12. Will the Supplemental Life data due March 1 be filed with the state of domicile and the NAIC? | No |
| 13. Will Schedule SIS (Stockholder Information Supplement) be filed with the state of domicile by March 1? | No |
| 14. Will the actuarial opinion on participating and non-participating policies as required in Interrogatories 1 and 2 on Exhibit 5 to Life Supplement be filed with the state of domicile and electronically with the NAIC by March 1? | No |
| 15. Will the actuarial opinion on non-guaranteed elements as required in Interrogatory 3 to Exhibit 5 to Life Supplement be filed with the state of domicile and electronically with the NAIC by March 1? | No |
| 16. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC by March 1? | No |
| 17. Will an approval from the reporting entity's state of domicile for relief related to the five-year rotation requirement for lead audit partner be filed electronically with the NAIC by March 1? | No |
| 18. Will an approval from the reporting entity's state of domicile for relief related to the one-year cooling off period for independent CPA be filed electronically with the NAIC by March 1? | No |
| 19. Will an approval from the reporting entity's state of domicile for relief related to the Requirements for Audit Committees be filed electronically with the NAIC by March 1? | No |

APRIL FILING

- | | |
|---|-----|
| 20. Will the Long-Term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1? | No |
| 21. Will the Supplemental Life data due April 1 be filed with the state of domicile and the NAIC? | No |
| 22. Will the Supplemental Health Care Exhibit (Parts 1, 2 and 3) be filed with the state of domicile and the NAIC by April 1? | Yes |
| 23. Will the regulator only (non-public) Supplemental Health Care Exhibit's Allocation Report be filed with the state of domicile and the NAIC by April 1? | Yes |
| 24. Will the Life, Health & Annuity Guaranty Association Model Act Assessment Base Reconciliation Exhibit be filed with the state of domicile and the NAIC by April 1? | Yes |
| 25. Will the Adjustments to the Life, Health & Annuity Guaranty Association Model Act Assessment Base Reconciliation Exhibit (if required) be filed with the state of domicile and the NAIC by April 1? | Yes |

AUGUST FILING

- | | |
|--|-----|
| 26. Will Management's Report of Internal Control Over Financial Reporting be filed with the state of domicile by August 1? | Yes |
|--|-----|

Explanation:

Bar Code:

Medicare Supplement Insurance Experience Exhibit



Health Life Supplement - March



Schedule SIS



Actuarial Opinion on Participating and Non-Participating Policies



Statement of Non-Guaranteed Elements for Exhibit 5



Medicare Part D Coverage Supplement



Approval for Relief related to five-year rotation for lead Audit Partner



Approval for Relief related to one-year cooling off period for inde. CPA



SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES (continued)

Approval for Relief related to Require. for Audit Committees



14046201822600000

2018

Document Code: 226

LTC Supplemental Interrogatories



14046201830600000

2018

Document Code: 306

Health Life Supplement - April



14046201821100000

2018

Document Code: 211

OVERFLOW PAGE FOR WRITE-INS

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1	2	3	4	5	6
	Amount	Percentage	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3 + 4) Amount	Percentage
1. Bonds:						
1.1 U.S. treasury securities	27,150,557	4.436	27,150,557	0	27,150,557	4.436
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies	0	0.000	0	0	0	0.000
1.22 Issued by U.S. government sponsored agencies	0	0.000	0	0	0	0.000
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities)	0	0.000	0	0	0	0.000
1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations	22,103,479	3.612	22,103,479	0	22,103,479	3.612
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	2,482,871	0.406	2,482,871	0	2,482,871	0.406
1.43 Revenue and assessment obligations	68,563,177	11.203	68,563,177	0	68,563,177	11.203
1.44 Industrial development and similar obligations	0	0.000	0	0	0	0.000
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or Guaranteed by GNMA	0	0.000	0	0	0	0.000
1.512 Issued or Guaranteed by FNMA and FHLMC	31,449,159	5.139	31,449,159	0	31,449,159	5.139
1.513 All other	0	0.000	0	0	0	0.000
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	0	0.000	0	0	0	0.000
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-backed securities issued or guaranteed by agencies shown in Line 1.521	5,002,903	0.817	5,002,903	0	5,002,903	0.817
1.523 All other	29,434,877	4.809	29,434,877	0	29,434,877	4.809
2. Other debt and other fixed income securities (excluding short term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	148,698,089	24.296	148,698,089	0	148,698,089	24.296
2.2 Unaffiliated Non-U.S. securities (including Canada)	17,319,306	2.830	17,319,306	0	17,319,306	2.830
2.3 Affiliated securities	0	0.000	0	0	0	0.000
3. Equity interests:						
3.1 Investments in mutual funds	0	0.000	0	0	0	0.000
3.2 Preferred stocks:						
3.21 Affiliated	0	0.000	0	0	0	0.000
3.22 Unaffiliated	18,081,282	2.954	18,081,282	0	18,081,282	2.954
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated	0	0.000	0	0	0	0.000
3.32 Unaffiliated	100,176,451	16.368	100,176,451	0	100,176,451	16.368
3.4 Other equity securities:						
3.41 Affiliated	0	0.000	0	0	0	0.000
3.42 Unaffiliated	0	0.000	0	0	0	0.000
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated	0	0.000	0	0	0	0.000
3.52 Unaffiliated	0	0.000	0	0	0	0.000
4. Mortgage loans:						
4.1 Construction and land development	0	0.000	0	0	0	0.000
4.2 Agricultural	0	0.000	0	0	0	0.000
4.3 Single family residential properties	0	0.000	0	0	0	0.000
4.4 Multifamily residential properties	0	0.000	0	0	0	0.000
4.5 Commercial loans	0	0.000	0	0	0	0.000
4.6 Mezzanine real estate loans	0	0.000	0	0	0	0.000
5. Real estate investments:						
5.1 Property occupied by company	0	0.000	0	0	0	0.000
5.2 Property held for production of income (including \$.....0 of property acquired in satisfaction of debt)	0	0.000	0	0	0	0.000
5.3 Property held for sale (including \$.....0 property acquired in satisfaction of debt)	0	0.000	0	0	0	0.000
6. Contract loans	0	0.000	0	0	0	0.000
7. Derivatives	0	0.000	0	0	0	0.000
8. Receivables for securities	2,355,381	0.385	2,355,381	0	2,355,381	0.385
9. Securities Lending (Line 10, Asset Page reinvested collateral)	0	0.000	0	X X X	X X X	X X X
10. Cash, cash equivalents and short-term investments	110,498,583	18.055	110,498,583	0	110,498,583	18.055
11. Other invested assets	28,710,884	4.691	28,710,884	0	28,710,884	4.691
12. TOTAL Invested assets	612,026,998	100.000	612,026,998	0	612,026,998	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1. Book/adjusted carrying value, December 31 of prior year		0
2. Cost of acquired:		
2.1 Actual cost at time of acquisition (Part 2, Column 6)	0	
2.2 Additional investment made after acquisition (Part 2, Column 9)	0	0
3. Current year change in encumbrances:		
3.1 TOTALS, Part 1, Column 13	0	
3.2 TOTALS, Part 3, Column 11	0	0
4. TOTAL gain (loss) on disposals, Part 3, Column 18		0
5. Deduct amounts received on disposals, Part 3, Column 15		0
6. TOTAL foreign exchange change in book/adjusted	NONE	
6.1 TOTALS, Part 1, Column 15		0
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	0	
7.2 TOTALS, Part 3, Column 10	0	0
8. Deduct current year's depreciation:		
8.1 TOTALS, Part 1, Column 11	0	
8.2 TOTALS, Part 3, Column 9	0	0
9. Book/adjusted carrying value at the end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 - 7 - 8)		0
10. Deduct total nonadmitted amounts		0
11. Statement value at end of current period (Lines 9 minus 10)		0

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1. Book value/recorded investment excluding accrued interest, December 31 of prior year		0
2. Cost of acquired:		
2.1 Actual cost at time of acquisition (Part 2, Column 7)	0	
2.2 Additional investment made after acquisition (Part 2, Column 8)	0	0
3. Capitalized deferred interest and other:		
3.1 TOTALS, Part 1, Column 12	0	
3.2 TOTALS, Part 3, Column 11	0	0
4. Accrual of discount		0
5. Unrealized valuation increase (decrease):		
5.1 TOTALS, Part 1, Column 9	0	
5.2 TOTALS, Part 3, Column 8	0	0
6. TOTAL gain (loss) on disposals, Part 3, Column 18		0
7. Deduct amounts received on disposals, Part 3, Column 15		0
8. Deduct amortization of premium and mortgage interest	NONE	
9. TOTAL foreign exchange change in book value/recorded interest		
9.1 TOTALS, Part 1, Column 13		0
9.2 TOTALS, Part 3, Column 13	0	0
10. Deduct current year's other-than-temporary impairment recognized:		
10.1 TOTALS, Part 1, Column 11	0	
10.2 TOTALS, Part 3, Column 10	0	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		0
13. Subtotal (Lines 11 plus 12)		0
14. Deduct total nonadmitted amounts		0
15. Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		0

SCHEDULE BA - VERIFICATION BETWEEN YEARS**Other Long-Term Invested Assets**

1.	Book/adjusted carrying value, December 31 of prior year		0
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 8)	241,932	
2.2	Additional investment made after acquisition (Part 2, Column 9)	0	241,932
3.	Capitalized deferred interest and other:		
3.1	TOTALS, Part 1, Column 16	0	
3.2	TOTALS, Part 3, Column 12	0	0
4.	Accrual of discount		0
5.	Unrealized valuation increase (decrease):		
5.1	TOTALS, Part 1, Column 13	0	
5.2	TOTALS, Part 3, Column 9	0	0
6.	TOTAL gain (loss) on disposals, Part 3, Column 19		0
7.	Deduct amounts received on disposals, Part 3, Column 16		0
8.	Deduct amortization of premium and depreciation		661
9.	TOTAL foreign exchange change in book/adjusted carrying value:		
9.1	TOTALS, Part 1, Column 17	0	
9.2	TOTALS, Part 3, Column 14	0	0
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	TOTALS, Part 1, Column 15	0	
10.2	TOTALS, Part 3, Column 11	0	0
11.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 + 6 - 7 - 8 + 9 - 10)		241,271
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		241,271

SCHEDULE D - VERIFICATION BETWEEN YEARS**Bonds and Stocks**

1.	Book/adjusted carrying value, December 31 of prior year		466,926,934
2.	Cost of bonds and stocks acquired, Part 3, Column 7		506,053,454
3.	Accrual of Discount		436,370
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12	(2,168,370)	
4.2	Part 2, Section 1, Column 15	(720,444)	
4.3	Part 2, Section 2, Column 13	(7,390,221)	
4.4	Part 4, Column 11	(4,066,304)	(14,345,339)
5.	TOTAL gain (loss) on disposals, Part 4, Column 19		139,153
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		455,961,829
7.	Deduct amortization of premium		2,470,448
8.	TOTAL foreign exchange change in book/adjusted carrying value:		
8.1	Part 1, Column 15	0	
8.2	Part 2, Section 1, Column 19	0	
8.3	Part 2, Section 2, Column 16	0	
8.4	Part 4, Column 15	0	0
9.	Deduct current year's other-than-temporary impairment recognized:		
9.1	Part 1, Column 14	946,896	
9.2	Part 2, Section 1, Column 17	513,742	
9.3	Part 2, Section 2, Column 14	0	
9.4	Part 4, Column 13	395,396	1,856,034
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Notes 5R, Line 5R(2)		9,503
11.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9 + 10)		498,931,764
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		498,931,764

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					
Governments (Including all obligations guaranteed by governments)	1. United States	28,617,725	28,416,823	28,692,216	28,122,472
	2. Canada	0	0	0	0
	3. Other Countries	0	0	0	0
	4. TOTALS	28,617,725	28,416,823	28,692,216	28,122,472
U.S. States, Territories and Possessions (Direct and guaranteed)	5. TOTALS	22,103,479	22,229,222	22,357,723	20,785,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. TOTALS	2,482,871	2,544,192	2,485,494	2,300,000
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	102,996,343	103,123,916	104,127,524	97,994,245
Industrial and Miscellaneous, SVO Identified Funds, Bank Loans and Hybrid Securities (unaffiliated)	8. United States	205,240,820	202,712,430	207,914,066	207,181,799
	9. Canada	5,478,948	5,420,283	5,498,864	9,598,413
	10. Other Countries	13,753,846	13,539,331	13,887,435	13,779,246
	11. TOTALS	224,473,614	221,672,043	227,300,364	230,559,458
Parent, Subsidiaries and Affiliates	12. TOTALS	0	0	0	0
	13. TOTAL Bonds	380,674,032	377,986,195	384,963,321	379,761,174
PREFERRED STOCKS					
Industrial and Miscellaneous (unaffiliated)	14. United States	17,300,408	17,300,408	17,864,961	
	15. Canada	340,742	340,742	362,660	
	16. Other Countries	440,132	440,132	466,306	
	17. TOTALS	18,081,282	18,081,282	18,693,927	
Parent, Subsidiaries and Affiliates	18. TOTALS	0	0	0	
	19. TOTAL Preferred Stocks	18,081,282	18,081,282	18,693,927	
COMMON STOCKS					
Industrial and Miscellaneous (unaffiliated)	20. United States	98,251,606	98,251,606	86,604,730	
	21. Canada	0	0	0	
	22. Other Countries	1,924,845	1,924,845	1,594,514	
	23. TOTALS	100,176,451	100,176,451	88,199,244	
Parent, Subsidiaries and Affiliates	24. TOTALS	0	0	0	
	25. TOTAL Common Stocks	100,176,451	100,176,451	88,199,244	
	26. TOTAL Stocks	118,257,732	118,257,732	106,893,171	
	27. TOTAL Bonds and Stocks	498,931,764	496,243,928	491,856,492	

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

	1	2	3	4	5	6	7	8	9	10	11	12
NAIC Designation	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Column 7 as a % of Line 11.7	Total From Column 7 Prior Year	% From Column 8 Prior Year	Total Publicly Traded	Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	248,716	19,248,392	2,237,653	0	6,882,964	X X X	28,617,725	7.52	51,825,181	14.71	28,617,725	0
1.2 NAIC 2	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
1.3 NAIC 3	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
1.4 NAIC 4	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
1.5 NAIC 5	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
1.6 NAIC 6	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
1.7 TOTALS	248,716	19,248,392	2,237,653	0	6,882,964	X X X	28,617,725	7.52	51,825,181	14.71	28,617,725	0
2. All Other Governments												
2.1 NAIC 1	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
2.2 NAIC 2	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
2.3 NAIC 3	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
2.4 NAIC 4	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
2.5 NAIC 5	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
2.6 NAIC 6	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
2.7 TOTALS	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
3. U.S. States, Territories and Possessions, etc., Guaranteed												
3.1 NAIC 1	0	351,623	17,118,428	3,054,968	490,577	X X X	21,015,596	5.52	12,035,342	3.42	21,015,596	0
3.2 NAIC 2	0	0	1,087,883	0	0	X X X	1,087,883	0.29	1,160,922	0.33	1,087,883	0
3.3 NAIC 3	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
3.4 NAIC 4	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
3.5 NAIC 5	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
3.6 NAIC 6	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
3.7 TOTALS	0	351,623	18,206,311	3,054,968	490,577	X X X	22,103,479	5.81	13,196,264	3.75	22,103,479	0
4. U.S. Political Subdivisions of States, Territories & Possessions, Guaranteed												
4.1 NAIC 1	0	0	1,857,029	0	0	X X X	1,857,029	0.49	1,562,416	0.44	1,857,029	0
4.2 NAIC 2	108,099	114,512	403,231	0	0	X X X	625,842	0.16	0	0.00	625,842	0
4.3 NAIC 3	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
4.4 NAIC 4	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
4.5 NAIC 5	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
4.6 NAIC 6	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
4.7 TOTALS	108,099	114,512	2,260,260	0	0	X X X	2,482,871	0.65	1,562,416	0.44	2,482,871	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.1 NAIC 1	5,080,082	16,408,024	45,738,134	13,215,474	5,324,849	X X X	85,766,562	22.53	100,877,580	28.63	84,102,727	1,663,835
5.2 NAIC 2	163,941	1,752,172	12,285,252	1,233,606	1,197,246	X X X	16,632,217	4.37	14,416,880	4.09	16,632,217	0
5.3 NAIC 3	0	0	0	597,563	0	X X X	597,563	0.16	0	0.00	597,563	0
5.4 NAIC 4	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
5.5 NAIC 5	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
5.6 NAIC 6	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
5.7 TOTALS	5,244,023	18,160,196	58,023,386	15,046,643	6,522,095	X X X	102,996,343	27.05	115,294,460	32.73	101,332,507	1,663,835

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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

	1	2	3	4	5	6	7	8	9	10	11	12
NAIC Designation	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Column 7 as a % of Line 11.7	Total From Column 7 Prior Year	% From Column 8 Prior Year	Total Publicly Traded	Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)												
6.1 NAIC 1	16,975,560	78,056,237	16,236,363	2,503,213	746,445	X X X	114,517,817	30.08	96,876,836	27.50	63,277,914	51,239,904
6.2 NAIC 2	3,740,828	33,528,253	16,737,861	1,354,316	6,872,897	X X X	62,234,156	16.35	57,107,984	16.21	43,176,477	19,057,679
6.3 NAIC 3	0	5,419,041	2,177,009	2,140,425	284,500	X X X	10,020,975	2.63	15,431,775	4.38	7,896,995	2,123,980
6.4 NAIC 4	1,400,967	6,847,878	624,952	0	417,360	X X X	9,291,157	2.44	1,011,633	0.29	7,115,190	2,175,967
6.5 NAIC 5	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
6.6 NAIC 6	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
6.7 TOTALS	22,117,356	123,851,409	35,776,185	5,997,954	8,321,201	X X X	196,064,104	51.50	170,428,228	48.37	121,466,575	74,597,529
7. Hybrid Securities												
7.1 NAIC 1	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
7.2 NAIC 2	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
7.3 NAIC 3	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
7.4 NAIC 4	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
7.5 NAIC 5	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
7.6 NAIC 6	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
7.7 TOTALS	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
8.2 NAIC 2	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
8.3 NAIC 3	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
8.4 NAIC 4	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
8.5 NAIC 5	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
8.6 NAIC 6	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
8.7 TOTALS	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
9. SVO Identified Funds												
9.1 NAIC 1	X X X	X X X	X X X	X X X	X X X	0	0	0.00	0	0.00	0	0
9.2 NAIC 2	X X X	X X X	X X X	X X X	X X X	0	0	0.00	0	0.00	0	0
9.3 NAIC 3	X X X	X X X	X X X	X X X	X X X	0	0	0.00	0	0.00	0	0
9.4 NAIC 4	X X X	X X X	X X X	X X X	X X X	0	0	0.00	0	0.00	0	0
9.5 NAIC 5	X X X	X X X	X X X	X X X	X X X	0	0	0.00	0	0.00	0	0
9.6 NAIC 6	X X X	X X X	X X X	X X X	X X X	0	0	0.00	0	0.00	0	0
9.7 TOTALS	X X X	X X X	X X X	X X X	X X X	0	0	0.00	0	0.00	0	0
10. Bank Loans												
10.1 NAIC 1	0	0	0	0	0	X X X	0	0.00	X X X	X X X	0	0
10.2 NAIC 2	0	782,936	1,960,607	0	0	X X X	2,743,543	0.72	X X X	X X X	2,743,543	0
10.3 NAIC 3	973,210	4,177,106	19,507,151	0	0	X X X	24,657,467	6.48	X X X	X X X	24,657,467	0
10.4 NAIC 4	0	183,667	884,937	0	0	X X X	1,068,604	0.28	X X X	X X X	1,068,604	0
10.5 NAIC 5	0	0	0	0	0	X X X	0	0.00	X X X	X X X	0	0
10.6 NAIC 6	0	0	0	0	0	X X X	0	0.00	X X X	X X X	0	0
10.7 TOTALS	973,210	5,143,709	22,352,695	0	0	X X X	28,469,614	7.48	X X X	X X X	28,469,614	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total From Column 7 Prior Year	10 % From Column 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. Total Bonds Current Year												
11.1 NAIC 1	(d) 22,304,358	114,064,275	83,187,607	18,773,656	13,444,835	0	251,774,730	66.13	X X X	X X X	198,870,991	52,903,739
11.2 NAIC 2	(d) 4,012,868	36,177,874	32,474,835	2,587,922	8,070,143	0	83,323,641	21.88	X X X	X X X	64,265,963	19,057,679
11.3 NAIC 3	(d) 973,210	9,596,146	21,684,161	2,737,988	284,500	0	35,276,004	9.27	X X X	X X X	33,152,025	2,123,980
11.4 NAIC 4	(d) 1,400,967	7,031,545	1,509,888	0	417,360	0	10,359,761	2.72	X X X	X X X	8,183,793	2,175,967
11.5 NAIC 5	(d) 0	0	0	0	0	(c) 0	0	0.00	X X X	X X X	0	0
11.6 NAIC 6	(d) 0	0	0	0	0	(c) 0	0	0.00	X X X	X X X	0	0
11.7 TOTALS	28,691,403	166,869,840	138,856,490	24,099,565	22,216,837	0	(b) 380,734,136	100.00	X X X	X X X	304,472,771	76,261,365
11.8 Line 11.7 as a % of Column 7	7.54	43.83	36.47	6.33	5.84	0.00	100.00	X X X	X X X	X X X	79.97	20.03
12. Total Bonds Prior Year												
12.1 NAIC 1	20,875,290	127,344,023	81,178,552	20,283,224	13,496,266	0	X X X	X X X	263,177,356	74.70	231,874,058	31,303,298
12.2 NAIC 2	8,671,645	27,820,435	27,478,486	1,492,534	7,222,686	0	X X X	X X X	72,685,786	20.63	59,963,944	12,721,842
12.3 NAIC 3	1,167,517	5,924,901	7,690,993	180,031	468,332	0	X X X	X X X	15,431,775	4.38	13,005,039	2,426,736
12.4 NAIC 4	0	514,114	497,519	0	0	0	X X X	X X X	1,011,633	0.29	1,011,633	0
12.5 NAIC 5	0	0	0	0	0	0	X X X	X X X	(c) 0	0.00	0	0
12.6 NAIC 6	0	0	0	0	0	0	X X X	X X X	(c) 0	0.00	0	0
12.7 TOTALS	30,714,452	161,603,473	116,845,550	21,955,789	21,187,284	0	X X X	X X X	(b) 352,306,549	100.00	305,854,674	46,451,875
12.8 Line 12.7 as a % of Col. 9	8.72	45.87	33.17	6.23	6.01	0.00	X X X	X X X	100.00	X X X	86.81	13.19
13. Total Publicly Traded Bonds												
13.1 NAIC 1	9,164,503	85,271,225	74,353,821	17,383,051	12,698,390	0	198,870,991	52.23	231,874,058	65.82	198,870,991	X X X
13.2 NAIC 2	3,129,092	22,027,849	29,165,726	2,386,031	7,557,265	0	64,265,963	16.88	59,963,944	17.02	64,265,963	X X X
13.3 NAIC 3	973,210	8,413,933	20,742,394	2,737,988	284,500	0	33,152,025	8.71	13,005,039	3.69	33,152,025	X X X
13.4 NAIC 4	1,148,963	5,147,106	1,470,365	0	417,360	0	8,183,793	2.15	1,011,633	0.29	8,183,793	X X X
13.5 NAIC 5	0	0	0	0	0	0	0	0.00	0	0.00	0	X X X
13.6 NAIC 6	0	0	0	0	0	0	0	0.00	0	0.00	0	X X X
13.7 TOTALS	14,415,767	120,860,114	125,732,305	22,507,070	20,957,515	0	304,472,771	79.97	305,854,674	86.81	304,472,771	X X X
13.8 Line 13.7 as a % of Col. 7	4.73	39.69	41.30	7.39	6.88	0.00	100.00	X X X	X X X	X X X	100.00	X X X
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	3.79	31.74	33.02	5.91	5.50	0.00	79.97	X X X	X X X	X X X	79.97	X X X
14. Total Privately Placed Bonds												
14.1 NAIC 1	13,139,855	28,793,050	8,833,786	1,390,604	746,445	0	52,903,739	13.90	31,303,298	8.89	X X X	52,903,739
14.2 NAIC 2	883,776	14,150,024	3,309,109	201,891	512,878	0	19,057,679	5.01	12,721,842	3.61	X X X	19,057,679
14.3 NAIC 3	0	1,182,213	941,767	0	0	0	2,123,980	0.56	2,426,736	0.69	X X X	2,123,980
14.4 NAIC 4	252,005	1,884,439	39,523	0	0	0	2,175,967	0.57	0	0.00	X X X	2,175,967
14.5 NAIC 5	0	0	0	0	0	0	0	0.00	0	0.00	X X X	0
14.6 NAIC 6	0	0	0	0	0	0	0	0.00	0	0.00	X X X	0
14.7 TOTALS	14,275,636	46,009,726	13,124,185	1,592,495	1,259,323	0	76,261,365	20.03	46,451,875	13.19	X X X	76,261,365
14.8 Line 14.7 as a % of Col. 7	18.72	60.33	17.21	2.09	1.65	0.00	100.00	X X X	X X X	X X X	X X X	100.00
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	3.75	12.08	3.45	0.42	0.33	0.00	20.03	X X X	X X X	X X X	X X X	20.03

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(a) Includes \$.....76,261,365 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
 (b) Includes \$.....0 current year of bonds with Z designations, \$.....0 prior year of bonds with Z designations, \$.....0 prior year of bonds with Z* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class is under regulatory review.
 (c) Includes \$.....0 current year of bonds with 5GI designations, \$.....0 prior year of bonds with 5* or 5GI designations and \$.....0 current year, \$.....0 prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.
 (d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$.....0; NAIC 2 \$.....60,104; 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 11.7	9 Total From Column 7 Prior Year	10 % From Column 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1.	U.S. Governments												
1.1	Issuer Obligations	248,716	19,248,392	2,237,653	0	6,882,964	X X X	28,617,725	7.52	51,825,181	14.71	28,617,725	0
1.2	Residential Mortgage-Backed Securities	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
1.3	Commercial Mortgage-Backed Securities	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
1.4	Other Loan-Backed and Structured Securities	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
1.5	TOTALS	248,716	19,248,392	2,237,653	0	6,882,964	X X X	28,617,725	7.52	51,825,181	14.71	28,617,725	0
2.	All Other Governments												
2.1	Issuer Obligations	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
2.2	Residential Mortgage-Backed Securities	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
2.3	Commercial Mortgage-Backed Securities	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
2.4	Other Loan-Backed and Structured Securities	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
2.5	TOTALS	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
3.	U.S. States, Territories and Possessions, Guaranteed												
3.1	Issuer Obligations	0	351,623	18,206,311	3,054,968	490,577	X X X	22,103,479	5.81	13,196,264	3.75	22,103,479	0
3.2	Residential Mortgage-Backed Securities	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
3.3	Commercial Mortgage-Backed Securities	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
3.4	Other Loan-Backed and Structured Securities	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
3.5	TOTALS	0	351,623	18,206,311	3,054,968	490,577	X X X	22,103,479	5.81	13,196,264	3.75	22,103,479	0
4.	U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1	Issuer Obligations	108,099	114,512	2,260,260	0	0	X X X	2,482,871	0.65	1,562,416	0.44	2,482,871	0
4.2	Residential Mortgage-Backed Securities	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
4.3	Commercial Mortgage-Backed Securities	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
4.4	Other Loan-Backed and Structured Securities	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
4.5	TOTALS	108,099	114,512	2,260,260	0	0	X X X	2,482,871	0.65	1,562,416	0.44	2,482,871	0
5.	U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1	Issuer Obligations	937,362	9,388,051	50,217,741	5,658,178	2,361,845	X X X	68,563,177	18.01	76,508,668	21.72	68,563,177	0
5.2	Residential Mortgage-Backed Securities	2,522,480	8,371,555	7,431,079	8,974,065	4,149,980	X X X	31,449,159	8.26	34,423,424	9.77	31,449,159	0
5.3	Commercial Mortgage-Backed Securities	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
5.4	Other Loan-Backed and Structured Securities	1,784,181	400,589	374,567	414,400	10,270	X X X	2,984,007	0.78	4,362,368	1.24	1,320,172	1,663,835
5.5	TOTALS	5,244,023	18,160,196	58,023,386	15,046,643	6,522,095	X X X	102,996,343	27.05	115,294,460	32.73	101,332,507	1,663,835
6.	Industrial and Miscellaneous												
6.1	Issuer Obligations	8,251,105	74,362,027	24,228,626	4,299,474	7,574,757	X X X	118,715,989	31.18	123,447,590	35.04	100,197,481	18,518,507
6.2	Residential Mortgage-Backed Securities	602,862	1,792,720	994,015	1,036,369	576,937	X X X	5,002,904	1.31	2,931,635	0.83	0	5,002,904
6.3	Commercial Mortgage-Backed Securities	6,199,894	19,196,699	3,857,932	180,352	0	X X X	29,434,877	7.73	14,548,709	4.13	9,862,558	19,572,319
6.4	Other Loan-Backed and Structured Securities	7,063,495	28,499,962	6,695,612	481,759	169,507	X X X	42,910,335	11.27	29,500,293	8.37	11,406,536	31,503,799
6.5	TOTALS	22,117,356	123,851,409	35,776,185	5,997,954	8,321,201	X X X	196,064,104	51.50	170,428,228	48.37	121,466,575	74,597,529
7.	Hybrid Securities												
7.1	Issuer Obligations	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
7.2	Residential Mortgage-Backed Securities	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
7.3	Commercial Mortgage-Backed Securities	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
7.4	Other Loan-Backed and Structured Securities	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
7.5	TOTALS	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
8.	Parent, Subsidiaries and Affiliates												
8.1	Issuer Obligations	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
8.2	Residential Mortgage-Backed Securities	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
8.3	Commercial Mortgage-Backed Securities	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
8.4	Other Loan-Backed and Structured Securities	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
8.5	TOTALS	0	0	0	0	0	X X X	0	0.00	0	0.00	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

	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total From Column 7 Prior Year	10 % From Column 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
Distribution by Type												
9. SVO Identified Funds												
9.1 Exchange Traded Funds - as Identified by the SVO	X X X	X X X	X X X	X X X	X X X	0	0	0.00	0	0.00	0	0
9.2 Bond Mutual Funds - as Identified by the SVO	X X X	X X X	X X X	X X X	X X X	0	0	0.00	0	0.00	0	0
9.3 TOTALS	X X X	X X X	X X X	X X X	X X X	0	0	0.00	0	0.00	0	0
10. Bank Loans												
10.1 Bank Loans - Issued	0	0	0	0	0	X X X	0	0.00	X X X	X X X	0	0
10.2 Bank Loans - Acquired	973,210	5,143,709	22,352,695	0	0	X X X	28,469,614	7.48	X X X	X X X	28,469,614	0
10.3 TOTALS	973,210	5,143,709	22,352,695	0	0	X X X	28,469,614	7.48	X X X	X X X	28,469,614	0
11. Total Bonds Current Year												
11.1 Issuer Obligations	9,545,282	103,464,605	97,150,591	13,012,620	17,310,142	X X X	240,483,241	63.16	X X X	X X X	221,964,733	18,518,507
11.2 Residential Mortgage-Backed Securities	3,125,342	10,164,276	8,425,093	10,010,434	4,726,918	X X X	36,452,062	9.57	X X X	X X X	31,449,159	5,002,904
11.3 Commercial Mortgage-Backed Securities	6,199,894	19,196,699	3,857,932	180,352	0	X X X	29,434,877	7.73	X X X	X X X	9,862,558	19,572,319
11.4 Other Loan-Backed and Structured Securities	8,847,676	28,900,552	7,070,179	896,159	179,777	X X X	45,894,342	12.05	X X X	X X X	12,726,707	33,167,635
11.5 SVO Identified Funds	X X X	X X X	X X X	X X X	X X X	0	0	0.00	X X X	X X X	0	0
11.6 Bank Loans	973,210	5,143,709	22,352,695	0	0	X X X	28,469,614	7.48	X X X	X X X	28,469,614	0
11.7 TOTALS	28,691,403	166,869,840	138,856,490	24,099,565	22,216,837	0	380,734,136	100.00	X X X	X X X	304,472,771	76,261,365
11.8 Line 11.7 as a % of Col. 7	7.54	43.83	36.47	6.33	5.84	0.00	100.00	X X X	X X X	X X X	79.97	20.03
12. Total Bonds Prior Year												
12.1 Issuer Obligations	15,565,923	120,420,742	101,966,431	12,119,699	16,467,324	X X X	X X X	X X X	266,540,120	75.66	250,027,026	16,513,093
12.2 Residential Mortgage-Backed Securities	3,300,615	11,289,598	9,280,757	8,977,848	4,506,241	X X X	X X X	X X X	37,355,059	10.60	34,423,424	2,931,635
12.3 Commercial Mortgage-Backed Securities	2,141,606	8,371,692	3,369,782	455,621	210,008	X X X	X X X	X X X	14,548,709	4.13	8,036,470	6,512,239
12.4 Other Loan-Backed and Structured Securities	9,706,308	21,521,441	2,228,580	402,621	3,711	X X X	X X X	X X X	33,862,662	9.61	13,367,754	20,494,908
12.5 SVO Identified Funds	X X X	X X X	X X X	X X X	X X X	0	X X X	X X X	0	0.00	0	0
12.6 Bank Loans	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X
12.7 TOTALS	30,714,452	161,603,473	116,845,550	21,955,789	21,187,284	0	X X X	X X X	352,306,549	100.00	305,854,674	46,451,875
12.8 Line 12.7 as a % of Col. 9	8.72	45.87	33.17	6.23	6.01	0.00	X X X	X X X	100.00	X X X	86.81	13.19
13. Total Publicly Traded Bonds												
13.1 Issuer Obligations	8,188,257	92,441,986	91,726,496	12,810,729	16,797,265	X X X	221,964,733	58.30	250,027,026	70.97	221,964,733	X X X
13.2 Residential Mortgage-Backed Securities	2,522,480	8,371,555	7,431,079	8,974,065	4,149,980	X X X	31,449,159	8.26	34,423,424	9.77	31,449,159	X X X
13.3 Commercial Mortgage-Backed Securities	818,677	5,788,936	3,074,593	180,352	0	X X X	9,862,558	2.59	8,036,470	2.28	9,862,558	X X X
13.4 Other Loan-Backed and Structured Securities	1,913,144	9,113,927	1,147,443	541,923	10,270	X X X	12,726,707	3.34	13,367,754	3.79	12,726,707	X X X
13.5 SVO Identified Funds	X X X	X X X	X X X	X X X	X X X	0	0	0.00	0	0.00	0	X X X
13.6 Bank Loans	973,210	5,143,709	22,352,695	0	0	X X X	28,469,614	7.48	X X X	X X X	28,469,614	X X X
13.7 TOTALS	14,415,767	120,860,114	125,732,305	22,507,070	20,957,515	0	304,472,771	79.97	305,854,674	86.81	304,472,771	X X X
13.8 Line 13.7 as a % of Col. 7	4.73	39.69	41.30	7.39	6.88	0.00	100.00	X X X	X X X	X X X	100.00	X X X
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	3.79	31.74	33.02	5.91	5.50	0.00	79.97	X X X	X X X	X X X	79.97	X X X
14. Total Privately Placed Bonds												
14.1 Issuer Obligations	1,357,025	11,022,618	5,424,096	201,891	512,878	X X X	18,518,507	4.86	16,513,093	4.69	X X X	18,518,507
14.2 Residential Mortgage-Backed Securities	602,862	1,792,720	994,015	1,036,369	576,937	X X X	5,002,904	1.31	2,931,635	0.83	X X X	5,002,904
14.3 Commercial Mortgage-Backed Securities	5,381,217	13,407,763	783,339	0	0	X X X	19,572,319	5.14	6,512,239	1.85	X X X	19,572,319
14.4 Other Loan-Backed and Structured Securities	6,934,532	19,786,624	5,922,736	354,236	169,507	X X X	33,167,635	8.71	20,494,908	5.82	X X X	33,167,635
14.5 SVO Identified Funds	X X X	X X X	X X X	X X X	X X X	0	0	0.00	0	0.00	X X X	0
14.6 Bank Loans	0	0	0	0	0	X X X	0	0.00	X X X	X X X	X X X	0
14.7 TOTALS	14,275,636	46,009,726	13,124,185	1,592,495	1,259,323	0	76,261,365	20.03	46,451,875	13.19	X X X	76,261,365
14.8 Line 14.7 as a % of Col. 7	18.72	60.33	17.21	2.09	1.65	0.00	100.00	X X X	X X X	X X X	X X X	100.00
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	3.75	12.08	3.45	0.42	0.33	0.00	20.03	X X X	X X X	X X X	X X X	20.03

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SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1	2	3	4	5
	Total	Bonds	Mortgage Loans	Other Short-term Investment Assets (a)	Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	0	0	0	0	0
2. Cost of short-term investments acquired	2,015,291	2,015,291	0	0	0
3. Accrual of discount	0	0	0	0	0
4. Unrealized valuation increase (decrease)	0	0	0	0	0
5. TOTAL gain (loss) on disposals	861	861	0	0	0
6. Deduct consideration received on disposals	1,916,170	1,916,170	0	0	0
7. Deduct amortization of premium	19,743	19,743	0	0	0
8. TOTAL foreign exchange change in book/adjusted carrying value	0	0	0	0	0
9. Deduct current year's other-than-temporary impairment recognized	20,134	20,134	0	0	0
10. Book adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)	60,104	60,104	0	0	0
11. Deduct total nonadmitted amounts	0	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	60,104	60,104	0	0	0

(a) Indicate the category of such assets, for example, joint ventures, transportation equipment: 0

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted carrying value, December 31, prior year (Line 9, prior year)			0
2.	Cost paid/(Consideration received) on additions:			
2.1	Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	0		
2.2	Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14	0		0
3.	Unrealized valuation increase/(decrease):			
3.1	Section 1, Column 17	0		
3.2	Section 2, Column 19	0		0
4.	TOTAL gain (loss) on termination recognized, Section 2, Column 22			0
5.	Considerations received/(paid) on terminations, Section 2, Column 23			0
6.	Amortization:			
6.1	Section 1, Column 19	0		
6.2	Section 2, Column 21	0		0
7.	Adjustment to the book/adjusted carrying value of hedged item:			
7.1	Section 1, Column 20	0		
7.2	Section 2, Column 23	0		0
8.	TOTAL foreign exchange change in book/adjusted carrying value:			
8.1	Section 1, Column 18	0		
8.2	Section 2, Column 20	0		0
9.	Book/Adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8)			0
10.	Deduct nonadmitted assets			0
11.	Statement value at end of current period (Line 9 minus Line 10)			0

NONE

SCHEDULE DB - PART B - VERIFICATION BETWEEN YEARS

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				0
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)				0
3.1	Add:				
	Change in variation margin on open contracts - Highly effective hedges:				
3.11	Section 1, Column 15, current year minus	0			
3.12	Section 1, Column 15, prior year	0	0		
	Change in variation margin on open contracts - All other:				
3.13	Section 1, Column 18, current year minus	0			
3.14	Section 1, Column 18, prior year	0	0	0	
3.2	Add:				
	Change in adjustment to basis of hedged item:				
3.21	Section 1, Column 17, current year to date minus	0			
3.22	Section 1, Column 17, prior year	0	0		
	Change in amount recognized				
3.23	Section 1, Column 19, current year to date minus	0			
3.24	Section 1, Column 19, prior year	0	0	0	
3.3	Subtotal (Line 3.1 minus Line 3.2)				0
4.1	Cumulative variation margin on terminated contracts during the year (Section 2, Column 15)		0		
4.2	Less:				
4.21	Amount used to adjust basis of hedged item (Section 2, Column 17)	0			
4.22	Amount recognized (Section 2, Column 16)	0	0		
4.3	Subtotal (Line 4.1 minus Line 4.2)				0
5.	Dispositions gains (losses) on contracts terminated in prior year:				
5.1	TOTAL gain (loss) recognized for terminations in prior year				0
5.2	TOTAL gain (loss) adjusted into the hedged item(s) for terminations in prior year				0
6.	Book/Adjusted carrying value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2)				0
7.	Deduct total nonadmitted amounts				0
8.	Statement value at end of current period (Line 6 minus Line 7)				0

NONE

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions								
1	2	3	4	5	6	7	8	Derivative Instrument(s) Open			Cash Instrument(s) Held					
Replication RSAT Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	9	10	11	12	13	14	15	16	
								Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value	
NONE																
999999999 Totals				0	0	XXX	XXX	XXX	0	0	XXX	XXX	XXX	0	0	

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year To Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory	0	0	0	0	0	0	0	0	0	0
2. Add: Opened or Acquired Transactions	0	0	0	0	0	0	0	0	0	0
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	X X X	0	NONE		X X X	0	X X X	0	X X X	0
4. Less: Closed or Disposed of Transactions	0	0	0	0	0	0	0	0	0	0
5. Less: Positions Disposed of for Failing Effectiveness Criteria	0	0	0	0	0	0	0	0	0	0
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	X X X	0	X X X	0	X X X	0	X X X	0	X X X	0
7. Ending Inventory	0	0	0	0	0	0	0	0	0	0

SCHEDULE DB - VERIFICATION

Verification of Book/Adjusted Carrying Value, Fair Value and Potential Exposure of all Open Derivative Contracts

	Book/Adjusted Carrying Value Check	
1. Part A, Section 1, Column 14	0	
2. Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	0	
3. TOTAL (Line 1 plus Line 2)		0
4. Part D, Section 1, Column 5	0	
5. Part D, Section 1, Column 6	0	
6. TOTAL (Line 3 minus Line 4 minus Line 5)		0

	Fair Value Check	
7. Part A, Section 1, Column 16	0	
8. Part B, Section 1, Column 13	0	
9. TOTAL (Line 7 plus Line 8)		0
10. Part D, Section 1, Column 8	0	
11. Part D, Section 1, Column 9	0	
12. TOTAL (Line 9 minus Line 10 minus Line 11)		0

N O N E

	Potential Exposure Check	
13. Part A, Section 1, Column 21	0	
14. Part B, Section 1, Column 20	0	
15. Part D, Section 1, Column 11	0	
16. TOTAL (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS (Cash Equivalents)

	1	2	3	4
	Total	Bonds	Money Market Mutual Funds	Other (a)
1. Book/adjusted carrying value, December 31 of prior year	73,578,931	0	73,578,931	0
2. Cost of cash equivalents acquired	2,947,939,018	215,475	2,947,723,543	0
3. Accrual of discount	0	0	0	0
4. Unrealized valuation increase (decrease)	15,373	0	15,373	0
5. TOTAL gain (loss) on disposals	38,261	0	38,261	0
6. Deduct consideration received on disposals	2,919,327,407	215,475	2,919,111,933	0
7. Deduct amortization of premium	0	0	0	0
8. TOTAL foreign exchange change in book/adjusted carrying value	0	0	0	0
9. Deduct current year's other-than-temporary impairment recognized	0	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)	102,244,175	0	102,244,175	0
11. Deduct total nonadmitted amounts	0	0	0	0
12. Statement value at end of current period (Lines 10 minus 11)	102,244,175	0	102,244,175	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
NONE																
0699999 Totals							0	0	0	0	0	0	0	0	0	0

SCHEDULE A - PART 2
Showing all Real Estate ACQUIRED and Additions Made During the Year

1 Description of Property	Location		4 Date Acquired	5 Name of Vendor	6 Actual Cost at Time of Acquisition	7 Amount of Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances	9 Additional Investment Made After Acquisition
	2 City	3 State						
NONE								
0399999 Totals					0	0	0	0

SCHEDULE A - PART 3

Showing All Real Estate DISPOSED During the Year, Including Payments During the Final Year on "Sales Under Contract"

1 Description of Property	Location		4 Disposal Date	5 Name of Purchaser	6 Actual Cost	7 Expended for Additions, Permanent Improvements and Changes in Encumbrances	8 Book/ Adjusted Carrying Value Less Encumbrances Prior Year	Change in Book/Adjusted Carrying Value Less Encumbrances					14 Book/Adjusted Carrying Value Less Encumbrances on Disposal	15 Amounts Received During Year	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	19 Gross Income Earned Less Interest Incurred on Encumbrances	20 Taxes, Repairs and Expenses Incurred		
	2 City	3 State						9 Current Year's Depreciation	10 Current Year's Other-Than- Temporary Impairment Recognized	11 Current Year's Change in Encumbrances	12 Total Change in B/A C.V. (11 - 9 - 10)	13 Total Foreign Exchange Change in B/A C.V.									
NONE																					
0399999 Totals					0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1 Loan Number	2 Code	Location		5 Loan Type	6 Date Acquired	7 Rate of Interest	8 Book Value/Recorded Investment Excluding Accrued Interest	Change in Book Value/Recorded Investment					14 Value of Land and Buildings	15 Date of Last Appraisal or Valuation	
		3 City	4 State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Amortization)/ Accretion	11 Current Year's Other-Than-Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Foreign Exchange Change in Book Value			
NONE															
3399999 Total Mortgages (sum of Lines 0899999, 1699999, 2499999 and 3299999)								0	0	0	0	0	0	0	X X X

General Interrogatory:

1. Mortgages in good standing \$.....0 unpaid taxes \$.....0 interest due and unpaid.
2. Restructured mortgages \$.....0 unpaid taxes \$.....0 interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure \$.....0 unpaid taxes \$.....0 interest due and unpaid.
4. Mortgages in process of foreclosure \$.....0 unpaid taxes \$.....0 interest due and unpaid.

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	2 City	3 State						
NONE								
3399999 Total Mortgages (sum of Lines 0899999, 1699999, 2499999 and 3299999)						0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment					14 Book Value/Recorded Investment Excluding Accrued Interest on Disposal	15 Consider- ation	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal		
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization)/ Accretion	10 Current Year's Other-Than- Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)						13 Total Foreign Exchange Change in Book Value	
NONE																		
0599999 Totals							0	0	0	0	0	0	0	0	0	0	0	0

SCHEDULE BA - PART 1

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

1 CUSIP Identification	2 Name or Description	3 Code	Location		6 Name of Vendor or General Partner	7 NAIC Designation and Administrative Symbol/Market Indicator	8 Date Originally Acquired	9 Type and Strategy	10 Actual Cost	11 Fair Value	12 Book/ Adjusted Carrying Value Less Encumbrances	Change in Book/Adjusted Carrying Value					18 Investment Income	19 Commitment for Additional Investment	20 Percentage of Ownership		
			4 City	5 State								13 Unrealized Valuation Increase (Decrease)	14 Current Year's (Depreciation) or (Amortization)/ Accretion	15 Current Year's Other-Than- Temporary Impairment Recognized	16 Capitalized Deferred Interest and Other	17 Total Foreign Exchange Change in B./A. C. V.					
Surplus Debentures - Unaffiliated																					
638671AK3	NATIONWIDE MUTUAL INSURAN 144A			US	Non Broker Trade	1FE	09/30/2018		241,932	227,246	241,271	0	(661)	0	0	0	0	0	0	0.000	
2399999 Subtotal - Surplus Debentures - Unaffiliated									241,932	227,246	241,271	0	(661)	0	0	0	0	0	0	XXX	
4499999 Total - Unaffiliated									241,932	227,246	241,271	0	(661)	0	0	0	0	0	0	0	XXX
4599999 Total - Affiliated									0	0	0	0	0	0	0	0	0	0	0	0	XXX
4699999 Totals									241,932	227,246	241,271	0	(661)	0	0	0	0	0	0	0	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		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
		3 City	4 State							
Surplus Debentures - Unaffiliated										
638671AK3	NATIONWIDE MUTUAL INSURAN 144A		US	Non Broker Trade	09/30/2018		241,932	0	0	0.000
2399999 Subtotal - Surplus Debentures - Unaffiliated							241,932	0	0	XXX
4499999 Total - Unaffiliated							241,932	0	0	XXX
4699999 Totals							241,932	0	0	XXX

SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Change in Book/Adjusted Carrying Value						15 Book/Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income	
		3 City	4 State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization)/ Accretion	11 Current Year's Other-Than- Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B./A.C.V. (9 + 10 - 11 + 12)	14 Total Foreign Exchange Change in B./A.C.V.							
NONE																				
4699999 Totals								0	0	0	0	0	0	0	0	0	0	0	0	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	F O R E I G N	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
U.S. Governments - Issuer Obligations																					
83162CPP2	SBA GTD PARTN CTFS 2005-20F 1			4	1	768,062		102,7280	689,231	718,637	0	(3,569)	0	0	4.570	3.141	JD	2,625	35,886	09/06/2012	06/01/2025
83162CQH9	SBA GTD PARTN CTFS 2006-20F 1			4	1	150,593		104,9680	135,289	146,563	0	(1,175)	0	0	5.820	3.334	JD	656	8,999	02/17/2015	06/01/2026
83162CQX4	SBA GTD PARTN CTFS 2007-20C 1			4	1	432,741		103,4200	388,980	419,779	0	(2,992)	0	0	5.230	2.959	MS	6,781	21,888	10/08/2014	03/01/2027
83162CRA3	SBA GTD PARTN CTFS 2007-20E 1			4	1	195,389		105,0370	169,972	182,190	0	(1,121)	0	0	5.310	3.323	MN	1,504	9,026	10/22/2012	05/01/2027
912810RC4	U S TREASURY BOND				1	1,188,883		110,6910	1,189,928	1,187,255	0	(1,628)	0	0	3.625	3.044	FA	14,719	19,484	06/20/2018	08/15/2043
912810RM2	U S TREASURY BOND				1	783,355		99,8090	773,520	775,000	0	(193)	0	0	3.000	2.967	MN	3,019	23,250	08/06/2015	05/15/2045
912810RN0	U S TREASURY BOND				1	1,093,705		97,3980	1,071,378	1,100,000	0	143	0	0	2.875	2.925	FA	11,945	31,625	10/30/2015	08/15/2045
912810RY6	U S TREASURY BOND				1	1,152,785		94,7070	1,089,131	1,150,000	0	(62)	0	0	2.750	2.757	FA	11,945	31,625	08/31/2017	08/15/2047
912810RD2	U S TREASURY BONDS				1	2,672,299		112,9410	2,654,114	2,350,000	0	(6,159)	0	0	3.750	3.002	MN	11,442	88,125	04/11/2018	11/15/2043
9128282U3	U S TREASURY NOTE				1	1,280,683		96,5040	1,240,076	1,285,000	0	588	0	0	1.875	1.936	FA	8,187	24,094	09/11/2017	08/31/2024
9128284P2	U S TREASURY NOTE				1	339,044		100,3200	341,088	340,000	0	117	0	0	2.625	2.752	MN	1,159	3,975	08/29/2018	05/15/2021
9128284W7	U S TREASURY NOTE				1	2,989,104		100,6760	3,020,280	3,000,000	0	633	0	0	2.750	2.907	FA	31,162	0	10/30/2018	08/15/2021
9128285A4	U S TREASURY NOTE				1	7,829,440		100,6950	7,895,495	7,841,000	0	1,425	0	0	2.750	2.820	MS	47,963	0	12/28/2018	09/15/2021
9128285L0	U S TREASURY NOTE				1	1,336,488		101,1130	1,337,725	1,323,000	0	(50)	0	0	2.875	2.522	MN	0	0	12/28/2018	11/15/2021
912828K58	U S TREASURY NOTE				1	2,691,668		98,4610	2,658,447	2,700,000	0	1,682	0	0	1.375	1.444	AO	6,358	37,125	04/30/2015	04/30/2020
912828Q29	U S TREASURY NOTE				1	1,787,839		95,9920	1,727,856	1,800,000	0	1,721	0	0	1.500	1.610	MS	6,898	27,000	04/29/2016	03/31/2023
912828WJ5	U S TREASURY NOTE				1	571,766		99,8160	573,942	575,000	0	321	0	0	2.500	2.582	MN	1,866	14,375	07/31/2014	05/15/2024
912828XG0	U S TREASURY NOTE				1	653,072		98,8130	642,285	650,000	0	(434)	0	0	2.125	2.063	JD	38	20,719	06/30/2015	06/30/2022
912828WY2	U S TREASURY NOTES				1	775,303		99,4450	770,699	775,000	0	(44)	0	0	2.250	2.257	JJ	7,297	17,438	07/31/2014	07/31/2021
0199999	Subtotal - U.S. Governments - Issuer Obligations					28,692,216	X X X	28,416,823	28,122,472	28,617,725	0	(10,795)	0	0	X X X	X X X	X X X	175,565	414,633	X X X	X X X
0599999	Subtotal - U.S. Governments					28,692,216	X X X	28,416,823	28,122,472	28,617,725	0	(10,795)	0	0	X X X	X X X	X X X	175,565	414,633	X X X	X X X
U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations																					
097552TK9	BOLINGBROOK IL			3	1FE	830,624		113,8880	837,077	735,000	0	(6,655)	0	0	5.000	3.455	JJ	18,375	9,494	03/14/2018	01/01/2031
108152AR0	BRIDGEPORT CT			2	1FE	393,996		109,6300	400,150	365,000	0	(2,945)	10,572	0	5.000	3.990	MN	3,042	16,780	11/15/2017	11/01/2035
13063DFQ6	CALIFORNIA ST			3	1FE	779,693		114,8990	775,568	675,000	0	(9,452)	0	0	5.250	3.089	AO	8,859	19,294	03/07/2018	10/01/2039
167560MW8	CHICAGO IL MET WTR RECLAMATION			1	1FE	1,182,310		122,1110	1,221,110	1,000,000	0	(8,902)	0	0	5.250	3.756	JD	4,375	52,500	01/04/2017	12/01/2032
20772JF49	CONNECTICUT ST			2	1FE	879,733		109,1350	840,340	770,000	0	(10,165)	0	0	5.000	3.353	JD	3,529	38,500	05/13/2015	06/15/2030
20772JH86	CONNECTICUT ST			2	1FE	1,171,410		110,5360	1,105,360	1,000,000	0	(16,235)	0	0	5.000	3.005	FA	20,833	50,000	09/17/2015	08/01/2027
213185LH2	COOK CNTY IL			3	1FE	320,531		109,1550	311,092	285,000	0	(3,345)	0	0	5.000	3.384	MN	1,821	11,242	01/19/2018	11/15/2034
243127WZ6	DECATUR IL			2	1FE	1,927,816		109,8890	1,934,046	1,760,000	0	(9,711)	0	0	5.000	3.600	MS	29,333	10,756	06/29/2018	03/01/2036
243127XA0	DECATUR IL			2	1FE	371,943		109,3580	371,817	340,000	0	(1,847)	0	0	5.000	3.621	MS	5,667	2,078	06/29/2018	03/01/2037
270427PY7	EAST ALLEGHENY PA SCH DIST			3	1FE	983,970		100,4700	1,004,700	1,000,000	0	735	0	0	3.875	4.070	AO	9,688	19,590	03/08/2018	10/01/2031
3494606V2	FORT WORTH TX INDEP SCH DIST			2	1FE	1,153,420		113,8470	1,138,470	1,000,000	0	(10,955)	0	0	5.000	3.033	FA	33,194	0	04/12/2018	02/15/2038
3494606W0	FORT WORTH TX INDEP SCH DIST			2	1FE	270,466		113,5390	266,817	235,000	0	(2,529)	0	0	5.000	3.063	FA	7,801	0	04/12/2018	02/15/2039
353442C38	FRANKLIN CNTY WA SCH DIST #1 P			3	1FE	1,084,110		117,6730	1,094,359	930,000	0	(10,957)	0	0	5.000	3.041	JD	3,875	30,742	03/15/2018	12/01/2032
416415GZ4	HARTFORD CT			3	1FE	595,681		111,4720	613,096	550,000	0	(5,222)	0	0	5.000	3.778	JJ	13,750	26,250	02/16/2018	07/01/2032
452152P21	ILLINOIS ST			3	2FE	737,429		106,1480	711,192	670,000	0	(5,682)	0	0	5.000	3.821	MN	5,583	32,849	10/18/2017	11/01/2029
452152Q46	ILLINOIS ST			2	2FE	361,317		106,9040	352,783	330,000	0	(3,456)	0	0	5.000	3.658	MN	2,750	16,179	10/26/2017	11/01/2025
517138XX6	LARIMER CNTY CO SCH DIST #R-1P			2	1FE	355,824		108,0990	362,132	335,000	0	(510)	0	0	4.000	3.308	JD	3,834	0	09/13/2018	12/15/2033
569203NH1	MARION & POLK CNTYS OR SCH DIS			2	1FE	1,404,866		117,2480	1,401,114	1,195,000	0	(8,617)	0	0	5.000	2.968	JD	2,656	23,236	07/12/2018	06/15/2036
623040FW7	MOUNT SAN ANTONIO CA CMNTY CLG			2	1FE	409,125		84,5180	422,590	500,000	0	2,686	0	0	0.000	0.913	FA	0	0	04/12/2018	08/01/2043
64966MFC8	NEW YORK NY			2	1FE	1,238,950		114,6310	1,146,310	1,000,000	0	(22,254)	0	0	5.000	2.319	FA	20,833	50,000	08/08/2016	08/01/2033
64966MWL9	NEW YORK NY			1	1FE	570,000		101,1650	576,641	570,000	0	0	0	0	3.375	3.403	MS	6,413	8,978	02/23/2018	03/01/2025
66702RTW2	NORTHSIDE TX INDEP SCH DIST			2	1FE	1,385,532		114,2680	1,371,216	1,200,000	0	(11,280)	0	0	5.000	3.094	FA	22,667	12,500	05/09/2018	08/15/2039
672325ZX8	OAKLAND CA UNIF SCH DIST ALAME			2	1FE	863,595		115,1460	863,595	750,000	0	(14,401)	8,702	0	5.000	2.791	FA	15,625	37,500	08/05/2016	08/01/2031
717883UZ3	PHILADELPHIA PA SCH DIST			3	1FE	156,831		113,5180	158,925	140,000	0	(1,041)	0	0	5.000	3.640	MS	2,333	2,586	03/23/2018	09/01/2032
717883VA7	PHILADELPHIA PA SCH DIST			3	1FE	111,838		112,9890	112,989	100,000	0	(731)	0	0	5.000	3.661	MS	1,667	1,847	03/23/2018	09/01/2033
717883VB5	PHILADELPHIA PA SCH DIST			3	1FE	167,208		112,3760	168,564	150,000	0	(1,061)	0	0	5.000	3.701	MS	2,500	2,771	03/23/2018	09/01/2034
71915PBZ1	PHOENIX OR TALENT SCH DIST #4			@	3	533,659		45,2600	561,224	1,240,000	0	18,446	0	0	0.000	4.246	N/A	0	0	03/07/2018	06/15/2038
7252087X4	PITTSBURGH PA			1	1FE	369,221		110,6160	348,440	315,000	0	(10,921)	0	0	6.600	2.761	MS	6,930	20,790	05/16/2017	03/01/2022
7342605P3	PORT HOUSTON TX AUTH			2	1FE	126,700		115,3240	126,856	110,000	0	(733)	0	0	5.000	3.277					

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	F O R E I G N	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During	Acquired	Stated Contractual Maturity Date	
24918TAM9 861395HD6	DENVER CO HLTH & HOSP AUTH COP STOCKTON CA PUBLIC FING AUTH			1 2	2FE 1FE	123,064 739,081	112.8250 107.1520	124,108 750,064	110,000 700,000	122,709 731,986	0 0	(354) (3,606)	0 0	0 0	5.000 4.000	3.637 3.348	JD MS	458 9,256	1,207 28,000	09/01/2018 08/04/2016	12/01/2031 09/02/2030	
1899999 Subtotal - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations						2,485,494	X X X	2,544,192	2,300,000	2,482,871	0	(6,400)	0	0	X X X	X X X	X X X	36,844	69,789	X X X	X X X	
2499999 Subtotal - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)						2,485,494	X X X	2,544,192	2,300,000	2,482,871	0	(6,400)	0	0	X X X	X X X	X X X	36,844	69,789	X X X	X X X	
U.S. Special Revenue, Special Assessment - Issuer Obligations																						
040507PK5	ARIZONA ST HLTH FACS AUTH			2	1FE	1,722,765	112.1380	1,682,070	1,500,000	1,640,895	0	(21,273)	0	0	5.000	3.269	JD	6,250	75,000	12/17/2014	12/01/2029	
041036CX0	ARKANSAS RIVER PWR AUTH CO PWR				2FE	129,425	101.7910	127,239	125,000	127,613	0	(1,812)	0	0	5.000	2.189	AO	1,563	1,528	06/21/2018	10/01/2019	
041036CY8	ARKANSAS RIVER PWR AUTH CO PWR				2FE	137,543	103.7330	134,853	130,000	135,831	0	(1,711)	0	0	5.000	2.383	AO	1,625	1,589	06/21/2018	10/01/2020	
041036CZ5	ARKANSAS RIVER PWR AUTH CO PWR				2FE	150,745	105.4160	147,582	140,000	149,075	0	(1,670)	0	0	5.000	2.561	AO	1,750	1,711	06/21/2018	10/01/2021	
044293AZ1	ASHLAND KY MED CENTER REVENUE			2	2FE	143,304	110.9160	144,191	130,000	140,740	0	(1,306)	0	0	5.000	3.699	FA	2,708	6,500	09/09/2016	02/01/2028	
048501HK9	ATLANTIC CNTY NJ IMPT AUTH			2	1FE	570,050	114.1270	570,635	500,000	558,336	0	(6,770)	0	0	5.000	3.262	JJ	12,500	25,000	09/23/2018	07/01/2029	
114894XU7	BROWARD CNTY FL ARPT SYS REVEN				1FE	1,891,028	110.3380	1,892,297	1,715,000	1,880,231	0	(10,797)	0	0	5.000	3.735	AO	21,438	42,875	04/25/2018	10/01/2047	
130179JE5	CALIFORNIA ST EDUCNTL FACS AUT			2	2FE	1,094,075	111.7190	1,117,190	1,000,000	1,079,563	0	(8,047)	0	0	5.000	3.902	AO	12,500	50,000	03/09/2017	04/01/2042	
13032UNE4	CALIFORNIA ST HLTH FACS FING A			2	2FE	548,065	110.2110	551,055	500,000	541,664	0	(4,003)	0	0	5.000	3.892	FA	9,444	29,792	05/17/2017	08/15/2042	
13080SSC9	CALIFORNIA STWD CMNTYS DEV AUT				1FE	379,984	101.3290	379,984	375,000	379,984	0	(165)	1,348	0	4.000	3.951	AO	3,750	16,042	08/03/2017	04/01/2042	
139404GP6	CAPE GIRARDEAU CNTY MO INDL DE			2	2FE	562,855	111.4660	557,330	500,000	555,041	0	(5,745)	0	0	5.000	3.472	MS	8,333	25,486	08/18/2017	03/01/2029	
154871BV8	CENTRL PLAINS ENERGY PROJ NE G			2	1FE	718,985	106.8460	694,499	650,000	697,856	0	(12,204)	0	0	5.000	2.891	MS	10,833	32,500	10/06/2016	09/01/2027	
154871BW6	CENTRL PLAINS ENERGY PROJ NE G			2	1FE	569,510	106.8460	534,230	500,000	544,335	0	(11,416)	0	0	5.000	2.472	MS	8,333	25,000	10/05/2016	09/01/2032	
167562NU7	CHICAGO IL MIDWAY ARPT REVENUE			2	1FE	1,056,370	108.4880	1,084,880	1,000,000	1,032,524	0	(5,720)	0	0	5.000	4.316	JJ	25,000	50,000	07/08/2014	01/01/2031	
167725AB6	CHICAGO IL TRANSIT AUTH SALES				1FE	569,513	105.7100	549,692	520,000	545,439	0	(6,563)	0	0	6.300	3.707	JD	2,730	32,760	04/20/2015	12/01/2021	
19648DAC3	CO HIGH PERFORMANCE TRANSPRTN			3	2FE	546,062	105.5010	538,055	510,000	544,767	0	(5,494)	3,708	0	5.000	3.756	JD	71	39,383	06/02/2017	12/31/2051	
19648AS97	COLORADO ST HLTH FACS AUTH REV			3	1FE	1,138,740	111.6280	1,116,280	1,000,000	874,926	0	7,648	0	0	5.000	6.743	MN	6,389	50,000	07/02/2014	11/15/2029	
196479NB6	COLORADO ST HSG & FIN AUTH			2	1FE	842,016	105.0850	835,426	795,000	838,766	0	(3,251)	0	0	4.000	3.267	MN	5,300	15,193	04/12/2018	11/01/2048	
20774Y2C0	CONNECTICUT ST HLTH & EDUCNTL F			2	1FE	524,395	109.2490	524,395	480,000	524,395	0	(3,066)	14,910	0	5.000	3.755	JJ	12,000	12,000	05/30/2018	07/01/2042	
246579LC8	DELAWARE VLY PA REGL FINANCIAL			2	1FE	980,000	99.7810	977,854	980,000	980,000	0	0	0	0	2.392	2.418	MON	1,953	9,956	06/15/2018	09/01/2048	
249189DN8	DENVER CO CONVENTION CENTER HO			2	2FE	359,834	108.7230	347,914	320,000	352,387	0	(3,490)	0	0	5.000	3.555	JD	1,333	16,000	10/27/2016	12/01/2034	
24918ECZ1	DENVER CO HLTH & HOSP AUTH HLT			2	2FE	752,558	102.1310	765,983	750,000	751,953	0	(351)	0	0	4.250	4.235	JD	2,656	31,875	08/04/2016	12/01/2033	
25484JCZ1	DIST OF COLUMBIA UNIV REVENUE				1FE	889,026	114.5860	888,042	775,000	878,505	0	(5,395)	0	0	5.000	3.815	AO	9,688	38,750	01/06/2017	04/01/2033	
267046EG1	DUTCHESS CNTY NY RESOURCE RECO				1FE	723,152	111.6200	703,206	630,000	701,216	0	(13,182)	0	0	5.000	2.593	JJ	15,750	31,500	04/27/2017	01/01/2024	
315361KG9	FERRIS MI ST UNIV REVENUE				1FE	443,636	102.2780	409,112	400,000	411,120	0	(14,657)	0	0	5.000	1.270	AO	5,000	20,000	10/06/2016	10/01/2019	
34074GDH4	FLORIDA ST HURRICANE CATASTROP				1FE	1,011,360	100.1310	1,001,310	1,000,000	1,003,094	0	(1,992)	0	0	2.995	2.802	JJ	14,975	29,950	08/28/2014	07/01/2020	
392274XZ7	GTR ORLANDO FL AVIATION AUTH A			2	1FE	1,472,016	111.9300	1,455,090	1,300,000	1,463,582	0	(8,434)	0	0	5.000	3.358	AO	16,250	32,500	06/21/2018	10/01/2037	
40065NAM9	GUAM GOVT BUSINESS PRIVILEGE T				3FE	597,563	103.9240	597,563	575,000	597,563	0	(1,472)	10,336	0	5.250	4.939	JJ	15,094	30,188	08/15/2016	01/01/2036	
40065FCG7	GUAM GOVT WTRWKS AUTH WTR & WS			2	2FE	603,917	106.8880	603,917	565,000	603,917	0	(4,960)	4,885	0	5.000	3.969	JJ	14,125	28,250	08/16/2017	07/01/2036	
400652AD5	GUAM PORT AUTH PORT REVENUE				2FE	178,995	108.4820	178,995	165,000	178,995	0	(1,634)	1,432	0	5.000	2.994	JJ	3,896	0	06/27/2018	07/01/2023	
400652AE3	GUAM PORT AUTH PORT REVENUE				2FE	137,046	109.6370	137,046	125,000	137,046	0	(1,103)	932	0	5.000	3.105	JJ	2,951	0	06/27/2018	07/01/2024	
400652AF0	GUAM PORT AUTH PORT REVENUE				2FE	72,153	111.0040	72,153	65,000	72,153	0	(345)	533	0	5.000	3.653	JJ	1,535	0	06/27/2018	07/01/2029	
400652AG8	GUAM PORT AUTH PORT REVENUE				2FE	93,707	110.2440	93,707	85,000	93,707	0	(421)	692	0	5.000	3.745	JJ	2,007	0	06/27/2018	07/01/2030	
400652AH6	GUAM PORT AUTH PORT REVENUE				2FE	109,824	109.8240	109,824	100,000	109,824	0	(459)	474	0	5.000	3.796	JJ	2,361	0	06/27/2018	07/01/2031	
400652AK9	GUAM PORT AUTH PORT REVENUE				2FE	92,642	108.9900	92,642	85,000	92,642	0	(343)	119	0	5.000	3.898	JJ	2,007	0	06/27/2018	07/01/2033	
400652AL7	GUAM PORT AUTH PORT REVENUE				2FE	81,370	108.4930	81,370	75,000	81,370	0	(291)	229	0	5.000	3.959	JJ	1,771	0	06/27/2018	07/01/2034	
400652AM5	GUAM PORT AUTH PORT REVENUE				2FE	70,199	107.9990	70,199	65,000	70,199	0	(242)	306	0	5.000	4.020	JJ	1,535	0	06/27/2018	07/01/2035	
400653HP9	GUAM PWR AUTH REVENUE				2FE	314,485	108.4430	314,485	290,000	314,485	0	(4,034)	1,444	0	5.000	3.401	AO	3,625	14,500	08/17/2017	10/01/2044	
407287MF5	HAMILTON CNTY OH SALES TAX				1FE	124,495	106.5580	117,214	110,000	121,443	0	(1,289)	0	0	4.000	2.557	JD	367	4,400	08/04/2016	12/01/2031	
419794ZR6	HAWAII ST ARPTS SYS REVENUE				1FE	363,429	117.7740	365,099	310,000	361,594	0	(1,835)	0	0	5.000	2.998	JJ	5,554	0	08/10/2018	07/01/2028	
419794ZS4	HAWAII ST ARPTS SYS REVENUE				3FE	361,122	117.0480	362,849	310,000	359,373	0	(1,749)	0	0	5.000	3.079	JJ	5,554	0	08/10/2018	07/01/2029	
442349AU0	HOUSTON TX ARPT SYS REVENUE			3	1FE	1,125,760	112.6310	1,126,310	1,000,000	1,117,237	0	(8,523)	0	0	5.000	3.568	JJ	25,000	14,028	03/02/2018	07/01/2037	
45203HY48	ILLINOIS ST FIN AUTH REVENUE				2FE	713,694	108.7880	700,310	670,000	700,310	0	(3,895)	0	0	5.000	4.255	FA	12,656	33,500	06/10/2015	08/15/2035	
45204ERG5	ILLINOIS ST FIN AUTH REVENUE				2FE	541,375	111.4880	557,440	500,000	540,297	0	(4,234)	18	0	5.000	3.858	JJ	12,500	25,000	01/12/2017	01/01/2032	
45204EUX4	ILLINOIS ST FIN AUTH REVENUE				2FE	130,993	110.7170	132,860	120,000	129,688	0	(934)	0									

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22	
CUSIP Identification	Description	Code	F O R E I G N	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During	Year	Acquired	Stated Contractual Maturity Date
542691AT7	LONG ISLAND NY PWR AUTH ELEC S			2	1FE	403,491	112.2310	392,809	350,000	398,324	0	(4,775)	0	0	5.000	3.191	MS	5,833	12,493		12/01/2017	09/01/2042
544445BW8	LOS ANGELES CA DEPT OF ARPTS A			2	1FE	112,771	113.4810	113,481	100,000	110,387	0	(1,220)	0	0	5.000	3.425	MN	639	5,000		01/06/2017	05/15/2032
544445BX6	LOS ANGELES CA DEPT OF ARPTS A			2	1FE	898,088	112.9860	903,888	800,000	889,263	0	(4,529)	0	0	5.000	4.013	MN	5,111	40,000		01/06/2017	05/15/2033
544445FD6	LOS ANGELES CA DEPT OF ARPTS A			3	1FE	806,040	115.8690	805,290	695,000	798,764	0	(7,276)	0	0	5.000	3.173	MN	4,440	20,560		03/22/2018	05/15/2033
5463982Y3	LOUISIANA ST PUBLIC FACS AUTHR			2	1FE	276,783	112.3720	280,930	250,000	268,497	0	(2,531)	0	0	5.000	3.721	MN	1,597	12,500		07/30/2015	05/15/2028
54659LBP8	LOUISVILLE & JEFFERSON CNTY KY			2	1FE	673,682	112.1100	616,605	550,000	647,115	0	(11,238)	0	0	5.000	2.498	AO	6,875	27,500		06/15/2017	10/01/2031
546850CV8	LOUISVILLE KY REGL ARPT AUTH A			2	1FE	1,122,300	110.1680	1,101,680	1,000,000	1,072,805	0	(11,796)	0	0	5.000	3.563	JJ	25,000	50,000		07/18/2014	07/01/2029
54811GC99	LOWER COLORADO RIVER TX AUTH R			2	1FE	225,802	112.9930	225,986	200,000	217,890	0	(2,472)	0	0	5.000	3.455	MN	1,278	10,000		09/03/2015	05/15/2030
56035DAX0	MAIN STREET NATURAL GAS INC GA			2	1FE	1,565,000	99.0890	1,550,743	1,565,000	1,565,000	0	0	0	0	5.000	2.367	MON	3,054	19,858		04/25/2018	08/01/2048
57584XD24	MASSACHUSETTS ST DEV FIN AGY R			2	2FE	277,980	109.7960	274,490	250,000	275,926	0	(2,054)	0	0	5.000	3.533	JJ	6,250	6,250		04/05/2018	01/01/2034
57584XU41	MASSACHUSETTS ST DEV FIN AGY R			2	2FE	334,097	110.5140	320,491	290,000	329,197	0	(3,693)	0	0	5.000	3.282	JJ	7,250	11,560		09/01/2017	01/01/2035
57584YLW7	MASSACHUSETTS ST DEV FIN AGY R			3	2FE	384,784	114.4210	383,310	335,000	383,062	0	(1,723)	0	0	5.000	3.297	AO	5,769	0		08/01/2018	10/01/2030
57584YLX5	MASSACHUSETTS ST DEV FIN AGY R			3	2FE	434,712	113.8840	432,759	380,000	432,824	0	(1,888)	0	0	5.000	3.347	AO	6,544	0		08/01/2018	10/01/2031
57584YMS5	MASSACHUSETTS ST DEV FIN AGY R			2	2FE	683,469	112.2890	696,192	620,000	682,587	0	(882)	0	0	5.000	3.789	AO	4,047	0		11/01/2018	10/01/2028
59447PZL8	MICHIGAN ST FIN AUTH REVENUE			2	1FE	425,520	111.4010	445,604	400,000	415,533	0	(2,462)	0	0	5.000	4.246	JJ	10,000	20,000		08/28/2014	07/01/2029
59447TAT0	MICHIGAN ST FIN AUTH REVENUE			2	1FE	282,403	111.8170	279,543	250,000	271,606	0	(2,980)	0	0	5.000	3.507	MN	1,597	12,500		03/19/2015	05/15/2033
59447TBR3	MICHIGAN ST FIN AUTH REVENUE			2	1FE	447,864	111.8170	447,268	400,000	432,016	0	(4,398)	0	0	5.000	3.616	MN	2,556	20,000		03/19/2015	05/15/2033
59447TLV3	MICHIGAN ST FIN AUTH REVENUE			2	1FE	553,430	105.1850	525,925	500,000	532,337	0	(16,905)	0	0	5.000	1.491	MN	3,194	25,000		09/14/2016	11/15/2020
602248KU9	MILWAUKEE CNTY WI ARPT REVENUE			2	1FE	884,034	113.2370	866,263	765,000	861,346	0	(10,542)	0	0	5.000	3.213	JD	3,188	38,250		10/21/2016	12/01/2032
606094CT5	MISSOURI JT MUNI ELEC UTILITY			2	1FE	427,751	114.5280	435,206	380,000	424,737	0	(3,014)	0	0	5.000	3.410	JD	1,583	9,553		05/02/2018	12/01/2035
606094CU2	MISSOURI JT MUNI ELEC UTILITY			2	1FE	398,732	113.9700	404,594	355,000	395,976	0	(2,757)	0	0	5.000	3.440	JD	1,479	8,924		05/02/2018	12/01/2036
64577BLA0	NEW JERSEY ST ECON DEV AUTH RE			2	2FE	432,935	101.5240	431,477	425,000	431,265	0	(1,670)	0	0	4.447	3.430	JD	840	9,450		08/07/2018	06/15/2020
64763HDD0	NEW ORLEANS LA AVIATION BRD			3	1FE	664,424	111.1180	638,929	575,000	655,720	0	(8,704)	0	0	5.000	3.035	JJ	14,375	14,375		01/05/2018	01/01/2034
64971MT44	NEW YORK CITY NY TRANSITIONAL			2	1FE	200,281	112.0640	196,112	175,000	198,068	0	(2,212)	0	0	5.267	3.464	MN	1,536	9,217		01/23/2018	05/01/2027
64972HS37	NEW YORK CITY NY TRANSITIONAL			2	1FE	1,472,118	115.2210	1,457,546	1,265,000	1,464,089	0	(8,029)	0	0	5.000	3.107	JJ	27,233	0		07/19/2018	07/15/2037
64971W4Y3	NEW YORK CITY NY TRANSITIONALF			2	1FE	1,143,240	112.7970	1,127,970	1,000,000	1,133,965	0	(9,275)	0	0	5.000	3.137	FA	20,833	25,000		05/10/2018	02/01/2040
64971WF96	NEW YORK CITY NY TRANSITIONALF			2	1FE	899,242	95.0580	893,545	940,000	902,786	0	3,544	0	0	2.860	3.454	FA	11,202	13,442		02/07/2018	02/01/2027
64990C7N5	NEW YORK ST DORM AUTH REVENUES			2	1FE	256,694	115.2570	253,565	220,000	254,649	0	(2,044)	0	0	5.000	3.099	JJ	6,844	0		05/04/2018	07/01/2039
64990C7P0	NEW YORK ST DORM AUTH REVENUES			2	1FE	654,947	114.9030	654,947	570,000	654,947	0	(5,264)	4,318	0	5.000	3.196	JJ	17,733	0		05/04/2018	07/01/2040
64990AHT5	NEW YORK ST DORM AUTH SALES TA			3	1FE	1,762,107	115.1030	1,755,321	1,525,000	1,745,846	0	(16,261)	0	0	5.000	3.199	MS	22,451	36,431		03/14/2018	03/15/2038
650116CP9	NEW YORK ST TRANSPRTN DEV CORP			2	2FE	545,579	109.7890	543,456	495,000	542,582	0	(2,997)	0	0	5.000	3.767	JJ	16,363	0		04/25/2018	01/01/2036
6500354V7	NEW YORK ST URBAN DEV CORP REV			2	1FE	436,858	99.1810	436,396	440,000	437,218	0	359	0	0	3.120	3.259	MS	4,042	13,728		02/07/2018	03/15/2025
6500357E2	NEW YORK ST URBAN DEV CORP REV			2	1FE	376,026	97.7040	376,160	385,000	376,700	0	674	0	0	3.150	3.484	MS	3,571	6,064		03/20/2018	03/15/2027
66353RCH5	NORTHAMPTON CNTY PA GEN PURPOS			2	1FE	960,000	99.9740	959,750	960,000	960,000	0	0	0	0	2.619	2.689	MON	2,095	12,201		05/23/2018	08/15/2048
70917SUJ84	PENNSYLVANIA ST HGR EDUCNTL FA			2	1FE	298,669	114.6540	292,368	255,000	294,614	0	(3,865)	0	0	5.000	3.009	MN	2,125	10,802		12/13/2017	05/01/2032
709193LY0	PENNSYLVANIA ST INDL DEV AUTH			2	1FE	425,000	98.4820	418,549	425,000	425,000	0	0	0	0	3.556	3.588	JJ	7,557	15,113		04/02/2015	07/01/2024
709221VG7	PENNSYLVANIA ST TURNPIKE COMM			2	1FE	678,438	112.2010	673,206	600,000	674,568	0	(3,870)	0	0	5.000	3.536	JD	2,500	14,667		05/17/2018	12/01/2038
717817UE8	PHILADELPHIA PA ARPT REVENUE			2	1FE	279,312	113.1370	271,529	240,000	275,532	0	(3,617)	0	0	5.000	3.035	JJ	6,000	6,367		12/15/2017	07/01/2032
721774DN4	PIMA CNTY AZ INDL DEV AUTH IND			2	1FE	482,300	104.4170	475,097	455,000	469,532	0	(7,927)	0	0	5.250	3.385	AO	5,972	23,888		05/15/2017	10/01/2040
722042GY8	PINAL CNTY AZ CMNTY CLG DIST			2	1FE	62,428	113.3340	62,334	55,000	61,068	0	(701)	0	0	5.000	3.353	JJ	5,250	0		01/12/2017	07/01/2035
746507AV4	PUTNAM CNTY FL DEV AUTH			2	1FE	544,035	110.5030	546,990	495,000	541,261	0	(2,774)	0	0	5.000	3.837	MN	4,125	12,375		04/26/2018	03/15/2042
756870BP5	RED RIVER EDU FIN CORP TX HGR			2	2FE	142,979	113.5550	141,944	125,000	139,959	0	(1,762)	0	0	5.000	3.202	JD	521	6,250		04/07/2017	06/01/2026
756870BQ3	RED RIVER EDU FIN CORP TX HGR			2	2FE	149,351	114.3680	148,678	130,000	146,479	0	(1,676)	0	0	5.000	3.292	JD	542	6,500		04/07/2017	06/01/2027
756870BR1	RED RIVER EDU FIN CORP TX HGR			2	1FE	153,970	113.4160	153,112	135,000	151,477	0	(1,456)	0	0	5.000	3.500	JD	563	6,750		04/07/2017	06/01/2028
7599112D1	REGL TRANSPRTN AUTH IL			2	1FE	907,572	112.1400	869,085	775,000	875,614	0	(11,927)	0	0	5.000	3.055	JD	3,229	38,750		03/31/2016	06/01/2036
762244FP1	RHODE ISLAND HLTH & EDUCNTL BL			2	2FE	536,955	107.7100	538,555	500,000	535,907	0	(5,085)	32,164	0	5.000	3.909	MN	3,194	25,000		07/27/2016	05/15/2039
762196JQ7	RHODE ISLAND ST HLTH & EDUCNTL			2	1FE	583,762	115.0970	598,504	520,000	576,015	0	(4,348)	0	0	5.000	3.773	MN	3,322	26,000		03/10/2017	05/15/2029
764603BM7	RICHMOND CNTY GA HOSP AUTH REV			2	1FE	494,040	115.7310	462,924	400,000	473,878	0	(8,926)	0	0	5.000	2.318	JJ	10,000	20,000		09/16/2016	01/01/2028
764791BA6	RICHMOND IN HOSP AUTH REVENUE			2	1FE	280,568	109.1770	272,943	250,000	269,787	0	(2,913)	0	0	5.000	3.556	JJ	6,250	12,500		02/11/2015	01/01/2035
839423CL2	S PLACER CA WSTWTR AUTH WSTWTR			2	1FE	743,204	117.1830	744,112	635,000	737,120	0	(6,084)	0	0	5.000	2.943	MN	5,292	15,875		05/23/2018	11/01/2036
795576FX0	SALT LAKE CITY UT ARPT REVENUE			3	1FE	1,125,410	110.4760	1,104,760	1,000,000	1,117,134	0	(8,276)	0	0	5.000	3.430	JJ	25,000	25,000		04/18/2018	07/01/2042
79766DKG3	SAN FRANCISCO CALIF CITY & CNTY			3	1FE	321,619	110.9030	321,619	290,000	321,619	0	(3,379)	4,219	0	5.000	3.512	MN	2,417	14,540		02/01/2018	05/01/2042
837123HE1	SOUTH CAROLINA ST PORTS AUTH P			2																		

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	F O R E I G N	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
93878LBX4	WASHINGTON DC CONVENTION & SPO			2	1FE	337,928	116.7860	338,679	290,000	334,196	0	(3,732)	0	0	5.000	3.029	AO	3,625	8,257	02/23/2018	10/01/2030
93978HSR7	WASHINGTON ST HLTH CARE FACS A			2	2FE	326,035	107.5260	311,825	290,000	321,809	0	(3,119)	0	0	5.000	3.545	FA	5,478	13,896	08/23/2017	08/15/2037
944514QV3	WAYNE CNTY MI ARPT AUTH REVENU			3	1FE	766,395	111.5600	780,920	700,000	763,265	0	(1,828)	0	0	5.000	4.385	JD	2,917	35,000	04/05/2017	12/01/2039
956622R30	WEST VIRGINIA ST HOSP FIN AUTH			3	2FE	849,926	115.3860	859,626	745,000	847,023	0	(2,902)	0	0	5.000	3.404	JJ	11,278	0	08/29/2018	01/01/2030
977100AC0	WISCONSIN ST GEN FUND ANNUAL A			3	1FE	913,947	111.1310	900,161	810,000	904,929	0	(9,019)	0	0	5.700	3.888	MN	7,695	46,170	03/07/2018	05/01/2026
2599999 Subtotal - U.S. Special Revenue, Special Assessment - Issuer Obligations						69,663,659	X X X	69,216,641	63,430,000	68,563,177	0	(492,976)	101,559	0	X X X	X X X	X X X	849,390	2,080,325	X X X	X X X
U.S. Special Revenue, Special Assessment - Residential Mortgage-Backed Securities																					
31326FZB7	FHLMC POOL #2B-1638			4	1	276,813	98.8040	267,647	270,887	276,593	0	(126)	0	0	2.389	2.129	MON	1,075	6,669	01/17/2017	08/01/2043
31300MLY7	FHLMC POOL #84-9343			4	1	458,912	98.9460	441,654	446,358	457,675	0	(435)	0	0	1.771	1.563	MON	1,299	10,465	06/01/2016	08/01/2043
312939V73	FHLMC POOL #A9-1538			4	1	632,078	104.7050	612,086	584,581	629,421	0	(809)	0	0	4.500	2.890	MON	2,192	26,592	08/04/2014	03/01/2040
3128MJV56	FHLMC POOL #G0-8635			4	1	905,937	97.8810	871,891	890,766	905,094	0	(248)	0	0	3.214	3.017	MON	2,386	26,903	06/01/2015	04/01/2045
3128MJWU0	FHLMC POOL #G0-8658			4	1	548,127	97.7720	534,620	546,803	548,064	0	(21)	0	0	3.000	3.007	MON	1,367	16,507	09/01/2015	08/01/2045
3128MJJL3	FHLMC POOL #G0-8778			4	1	5,055,748	97.4880	4,878,628	5,004,337	5,053,578	0	(1,594)	0	0	3.000	2.942	MON	24,998	150,612	09/01/2017	08/01/2047
3132GD6M9	FHLMC POOL #Q0-0876			4	1	354,200	104.7060	343,099	327,679	352,793	0	(405)	0	0	4.500	2.941	MON	1,229	14,912	08/04/2014	05/01/2041
3132GTPY7	FHLMC POOL #Q0-8239			4	1	1,152,050	100.5220	1,137,361	1,131,455	1,150,543	0	(376)	0	0	3.500	3.264	MON	3,300	39,828	08/01/2014	05/01/2042
3132JN7K7	FHLMC POOL #Q2-1798			4	1	585,290	98.2450	587,221	587,221	586,283	0	231	0	0	3.000	3.345	MON	1,494	18,057	08/01/2014	09/01/2043
3132M7XP8	FHLMC POOL #Q2-7286			4	1	931,209	100.6230	921,036	915,334	930,109	0	(205)	0	0	3.500	3.254	MON	2,670	32,332	08/01/2014	07/01/2044
3132QRC40	FHLMC POOL #Q3-4590			4	1	719,130	97.9670	707,606	722,290	719,293	0	52	0	0	3.000	3.105	MON	1,806	21,773	07/01/2015	07/01/2045
3132QRQK9	FHLMC POOL #Q3-4957			4	1	933,443	97.8810	911,385	931,115	933,331	0	(38)	0	0	3.000	3.005	MON	2,328	28,138	08/06/2015	07/01/2045
3137AQY69	FHLMC MULTICLASS MTG 4058 P			4	1	1,151,059	103.0280	1,157,694	1,123,669	1,150,563	0	(495)	0	0	4.000	3.816	MON	3,746	19,316	07/01/2018	06/15/2041
31417AJS9	FNMA POOL #0AB3872			4	1	1,056,766	102.8260	1,031,050	1,002,714	1,053,507	0	(881)	0	0	4.000	3.063	MON	3,342	40,416	08/01/2014	11/01/2041
3138EMV40	FNMA POOL #0AL5134			4	1	453,547	101.1220	444,065	439,138	453,042	0	(292)	0	0	2.929	2.537	MON	1,072	13,140	01/17/2017	04/01/2044
3138ETND4	FNMA POOL #0AL8487			4	1	444,995	99.6470	431,130	432,658	444,060	0	(425)	0	0	1.953	1.731	MON	695	10,778	05/20/2016	04/01/2046
3138LJL99	FNMA POOL #0AN5751			4	1	2,022,139	97.5220	1,904,194	1,952,579	2,018,672	0	(3,467)	0	0	3.240	2.603	MON	10,492	53,308	01/01/2018	07/01/2032
3138W92G4	FNMA POOL #0AS0774			4	1	661,582	98.2650	649,190	660,653	661,514	0	(17)	0	0	3.000	3.022	MON	1,652	19,948	11/01/2014	10/01/2043
3138WH6K3	FNMA POOL #0AS8073			4	1	2,240,957	94.4460	2,240,788	2,372,560	2,244,345	0	2,168	0	0	2.500	3.275	MON	4,943	59,559	03/15/2017	10/01/2046
3138X0Y28	FNMA POOL #0AU1628			4	1	630,839	98.2580	618,979	629,953	630,768	0	(17)	0	0	3.000	3.022	MON	1,575	19,027	12/01/2014	07/01/2043
3138X3EZ1	FNMA POOL #0AU3751			4	1	1,280,705	102.7680	1,248,834	1,215,198	1,277,169	0	(837)	0	0	4.000	3.028	MON	4,051	49,122	08/01/2014	08/01/2043
3140J7RJ6	FNMA POOL #0BM3188			4	1	416,511	100.3630	412,989	411,496	416,139	0	(371)	0	0	2.079	2.012	MON	716	10,508	01/26/2018	04/01/2047
3140J9CN9	FNMA POOL #0BM4576			4	1	509,451	99.7670	515,687	516,892	509,491	0	40	0	0	2.825	2.982	MON	1,217	1,879	11/14/2018	11/01/2047
31418CG40	FNMA POOL #0MA2918			4	1	3,143,598	94.4450	3,177,627	3,364,526	3,146,580	0	2,982	0	0	2.500	3.431	MON	7,009	63,340	03/01/2018	01/01/2047
31418CH31	FNMA POOL #0MA2949			4	1	3,112,329	94.4460	3,146,053	3,331,060	3,115,280	0	2,950	0	0	2.500	3.433	MON	6,940	62,559	03/01/2018	02/01/2047
3136AXC45	FNMA GTD REMIC P/T 17-69 HA			4	1	1,789,189	99.4690	1,729,755	1,738,989	1,785,253	0	(3,936)	0	0	3.000	2.692	MON	4,347	48,156	01/01/2018	06/25/2046
2699999 Subtotal - U.S. Special Revenue, Special Assessment - Residential Mortgage-Backed Securities						31,466,604	X X X	30,922,271	31,561,399	31,449,159	0	(6,573)	0	0	X X X	X X X	X X X	97,940	863,845	X X X	X X X
U.S. Special Revenue, Special Assessment - Other Loan-Backed and Structured Securities																					
78443CBJ2	SLM PRIVATE CREDIT STUDENT A B			4	1FE	227,443	99.8080	228,769	229,209	227,423	0	(289)	0	0	3.368	3.531	MJSD	337	7,622	09/27/2017	06/15/2033
78443CBX1	SLM PRIVATE CREDIT STUDENT A C			4	1FE	120,521	99.4970	121,107	121,719	119,916	0	(567)	0	0	3.378	3.717	MJSD	191	4,023	08/08/2017	12/15/2038
78443CCN2	SLM PRIVATE CREDIT STUDENT A C			4	1FE	521,537	98.6720	524,695	531,757	518,326	0	(2,988)	0	0	3.288	3.793	MJSD	812	15,499	09/26/2017	06/15/2039
78443CC66	SLM PRIVATE CREDIT STUDENT B B			4	1FE	162,906	98.5020	165,642	168,161	163,278	0	170	0	0	3.188	3.699	MJSD	249	4,464	09/25/2017	06/15/2039
78443CBR4	SLM PRIVATE CREDIT STUDENT B C			4	2FE	201,708	99.8940	202,196	202,411	201,422	0	(365)	0	0	3.658	3.831	MJSD	324	8,913	03/12/2018	09/15/2033
78443CD4	SLM PRIVATE CREDIT STUDENT B C			4	2FE	90,113	99.3330	90,977	91,587	89,806	0	(392)	0	0	3.488	3.814	MJSD	149	3,000	06/19/2017	06/15/2039
78447RAD9	SLM PRIVATE EDUCATION A B 144A			4	1FE	143,505	99.4980	143,277	144,000	143,500	0	284	0	0	2.500	2.745	MON	160	3,600	08/07/2017	03/15/2047
78447VAD0	SLM PRIVATE EDUCATION B B 144A			4	1FE	962,112	99.5860	952,042	956,000	958,795	0	(2,870)	0	0	3.000	2.709	MON	1,275	28,680	09/26/2017	05/16/2044
78447XAD6	SLM PRIVATE EDUCATION C B 144A			4	1FE	567,416	99.6950	556,298	558,000	561,190	0	(5,167)	0	0	3.500	2.536	MON	868	19,530	08/07/2017	06/15/2044
2899999 Subtotal - U.S. Special Revenue, Special Assessment - Other Loan-Backed and Structured Securities						2,997,261	X X X	2,985,004	3,002,845	2,984,007	0	(12,183)	0	0	X X X	X X X	X X X	4,365	95,330	X X X	X X X
3199999 Subtotal - U.S. Special Revenue, Special Assessment						104,127,524	X X X	103,123,916	97,994,245	102,996,343	0	(511,733)	101,559	0	X X X	X X X	X X X	951,696	3,039,500	X X X	X X X
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
05541VAA4	BG ENERGY CAPITAL PLC		D	2	1FE	345,010	101.0420	328,387	325,000	331,736	0	(3,330)	0	0	4.000	2.914	JD	794	13,000	10/30/2014	12/09/2020
05565AAQ6	BNP PARIBAS SA 144A		D	2	2FE	203,750	101.8750	203,750	200,000	203,750	0	(2,434)	9,756	0	7.625	6.826	MS	3,897	7,625	04/24/2018	12/29/2049
05578QAA1	BPCE SA 144A		D	2	2FE	266,065	103.5420	258,855	250,000	260,947	0	(1,986)	0	0	5.700	4.727	AO	2,731	14,250	04/27/2016	10/22/2023
05578QAB9	BPCE SA 144A		D	2	2FE	290,150	100.4140	276,139	275,000	284,208	0	(1,431)	0	0	5.150	4.513	JJ	6,294	14,163	07/09/2014</	

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	F O R E I G N	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
W94232TS9	SWEDBANK AB REGS		D		2FE	191,198	95.5990	191,198	200,000	191,198	0	(29)	14,426	0	6.000	6.426	MS	3,067	12,000	03/21/2017	12/29/2049
89641UAD3	TRINITY ACQUISITION PLC		D	2	2FE	229,706	99.0280	227,764	230,000	229,848	0	53	0	0	3.500	3.557	MS	2,370	8,050	03/17/2016	09/15/2021
902674XF2	UBS AG/LONDON 144A		D		1FE	549,943	98.3750	541,063	550,000	549,972	0	19	0	0	2.200	2.216	JD	773	12,100	06/01/2017	06/08/2020
98420EAC9	XLIT LTD		D		2FE	104,615	99.3770	104,346	105,000	104,740	0	35	0	0	4.450	4.546	MS	1,181	4,673	03/24/2015	03/31/2025
00287YQA2	ABBVIE INC			2	2FE	274,519	95.9190	263,777	275,000	274,675	0	45	0	0	3.600	3.654	MN	1,293	9,900	05/05/2015	05/14/2025
00138CAC2	AIG GLOBAL FUNDING 144A				1FE	454,449	97.6320	444,226	455,000	454,667	0	107	0	0	2.700	2.745	JD	546	12,285	12/08/2016	12/15/2021
00912XBE3	AIR LEASE CORP				2FE	206,523	98.4090	204,691	208,000	206,652	0	129	0	0	3.500	3.762	JJ	2,103	0	09/10/2018	01/15/2022
00971TAH4	AKAMAI TECHNOLOGIES INC 144A				1FE	1,056,551	91.7050	1,008,755	1,100,000	1,056,900	0	349	0	0	0.125	0.778	MN	182	375	12/28/2018	05/01/2025
010392FO6	ALABAMA POWER CO				1FE	364,701	97.3590	365,360	365,000	364,805	0	57	0	0	2.450	2.482	MS	2,260	8,943	02/27/2017	03/30/2022
023767AA4	AMERICAN AIRLINES 2011-1 CLASS			1	1FE	327,389	102.1250	307,444	301,047	316,190	0	(3,578)	0	0	5.250	1.256	JJ	6,629	15,805	09/20/2016	07/31/2022
02377UAB0	AMERICAN AIRLINES 2013-2				2FE	294,778	101.5050	290,864	286,551	294,273	0	(506)	0	0	4.950	4.445	JJ	6,541	0	08/02/2018	07/15/2024
025537AL5	AMERICAN ELECTRIC POWER CO INC				2FE	229,857	100.7510	231,727	230,000	229,861	0	4	0	0	3.650	3.706	JD	723	0	11/28/2018	12/01/2021
025816BY4	AMERICAN EXPRESS CO			3	1FE	427,906	100.8980	431,843	428,000	427,911	0	5	0	0	3.700	3.742	MN	2,419	0	11/01/2018	11/05/2021
0258M0EG0	AMERICAN EXPRESS CREDIT CORP		SD	2	1FE	848,300	98.0200	833,170	850,000	848,887	0	331	0	0	2.700	2.762	MS	7,523	22,950	03/16/2017	03/03/2022
026874DG9	AMERICAN INTERNATIONAL GROUP I			3	2FE	467,482	99.6610	451,464	453,000	462,264	0	(4,291)	0	0	3.300	2.303	MS	4,983	14,949	10/12/2017	03/01/2021
026874DM6	AMERICAN INTERNATIONAL GROUP I			3	2FE	237,956	87.0000	213,150	245,000	237,978	0	22	7,044	0	5.750	6.047	AO	3,522	7,239	03/19/2018	04/01/2048
03027XAB6	AMERICAN TOWER CORP				2FE	224,836	98.2770	221,123	225,000	224,886	0	25	0	0	3.500	3.544	JJ	3,303	7,875	12/22/2016	01/31/2023
03027XAD2	AMERICAN TOWER CORP				2FE	297,514	103.4440	284,471	275,000	288,041	0	(2,253)	0	0	5.000	4.007	FA	5,194	13,750	07/02/2014	02/15/2024
030288AA2	AMERICAN TRANSMISSION SYS 144A			1	2FE	519,107	105.0850	472,883	450,000	490,624	0	(12,796)	0	0	5.250	2.176	JJ	10,894	23,625	09/29/2016	01/15/2022
031162BV1	AMGEN INC			1	2FE	400,425	99.6960	398,784	400,000	400,402	0	(22)	0	0	3.625	3.636	MN	1,571	7,250	09/19/2018	05/22/2024
03522AAD2	ANHEUSER-BUSCH COS LLC / 144A			3	2FE	639,927	94.5550	638,246	675,000	640,526	0	599	0	0	3.650	4.551	FA	4,448	0	11/09/2018	02/01/2026
035242AJ5	ANHEUSER-BUSCH INBEV FINANCE I			2	2FE	102,846	98.3400	103,257	105,000	103,000	0	154	0	0	2.650	3.639	FA	1,159	4,289	11/01/2018	02/01/2021
035240AD2	ANHEUSER-BUSCH INBEV WORLDWIDE				2FE	68,024	100.0740	68,050	68,000	68,024	0	0	0	0	3.750	3.773	JJ	1,176	0	12/21/2018	01/15/2022
036752AC7	ANTHEM INC			3	2FE	624,800	97.4200	608,875	625,000	624,829	0	26	0	0	3.350	3.383	JD	1,745	21,519	11/14/2017	12/01/2024
037833BF6	APPLE INC		SD	1	1FE	1,434,748	98.8860	1,384,404	1,400,000	1,424,280	0	(6,879)	0	0	2.700	2.175	MN	5,040	37,800	06/20/2017	05/13/2022
04621XAK4	ASSURANT INC			3	3FE	220,000	95.0000	209,000	220,000	209,000	(11,000)	0	0	0	7.000	7.123	MS	4,021	7,700	03/22/2018	03/27/2048
00206RCN0	AT&T INC			2	2FE	249,260	94.1650	235,413	250,000	249,502	0	69	0	0	3.400	3.465	MN	1,086	8,500	04/23/2015	05/15/2025
00206RGL0	AT&T INC			3	2FE	771,916	96.1580	745,225	775,000	772,101	0	185	0	0	4.100	4.193	FA	12,004	15,888	04/13/2018	02/15/2028
053332AN2	AUTOZONE INC			2	2FE	313,365	96.4590	313,492	325,000	319,048	0	1,354	0	0	2.875	3.392	JJ	9,344	0	07/22/2014	01/15/2023
05348EAV1	AVALONBAY COMMUNITIES INC			2	1FE	449,199	98.3460	442,557	450,000	449,458	0	74	0	0	3.450	3.501	JD	2,070	15,525	05/06/2015	06/01/2025
05523UAJ9	BAE SYS HLDGS INC			1	2FE	400,985	101.1580	365,180	361,000	367,586	0	(15,577)	0	0	6.375	1.971	JD	1,918	23,014	01/31/2017	06/01/2019
060505EH3	BANK OF AMERICA CORP			5	2FE	256,880	98.8000	256,880	260,000	256,880	71	(196)	21,968	0	6.500	6.700	MS	4,319	8,385	02/20/2018	09/29/2049
060505EL4	BANK OF AMERICA CORP			2	2FE	129,540	101.2500	129,540	120,000	129,201	0	(1,367)	1,472	0	6.500	5.027	AO	1,473	7,800	02/20/2018	12/29/2099
06051GFX2	BANK OF AMERICA CORP			1	1FE	614,562	96.2340	577,404	600,000	612,736	0	(1,528)	0	0	3.500	3.197	AO	4,200	21,000	10/19/2017	04/19/2026
06051GGB9	BANK OF AMERICA CORP			1	1FE	277,000	98.2060	272,031	277,000	277,000	0	0	0	0	2.151	2.163	MN	861	5,958	11/04/2016	11/09/2020
06051GGP8	BANK OF AMERICA CORP			2	1FE	432,590	98.2110	423,289	431,000	431,869	0	(543)	0	0	2.369	2.249	JJ	4,538	10,210	09/01/2017	07/21/2021
06051GHP9	BANK OF AMERICA CORP			3	1FE	866,844	98.7910	864,421	875,000	867,466	0	823	0	0	3.550	3.769	MS	10,009	15,531	05/14/2018	03/05/2024
06406BHP3	BANK OF NEW YORK MELLON CORP/T			1	1FE	414,361	101.6690	407,693	401,000	408,455	0	(5,906)	0	0	4.600	2.792	JJ	8,506	9,223	02/27/2018	01/15/2020
07274NAE3	BAYER US FINANCE II LLC 144A			3	2FE	1,445,273	98.1860	1,423,697	1,450,000	1,445,691	0	418	0	0	3.875	3.980	JD	2,497	26,533	06/18/2018	12/15/2023
09709TED9	BOFA FINANCE LLC			1	1FE	726,011	88.2500	661,875	750,000	727,956	0	1,945	0	0	0.250	0.949	MN	313	1,047	10/04/2018	05/01/2023
10112RAS3	BOSTON PROPERTIES LP				2FE	241,515	101.3550	241,225	238,000	241,243	0	(272)	0	0	4.125	3.552	MN	1,254	4,909	10/16/2018	05/15/2021
10112RAX2	BOSTON PROPERTIES LP			1	2FE	96,760	96.7660	483,830	500,000	498,918	0	131	0	0	3.650	3.719	FA	7,604	18,250	01/08/2016	02/01/2026
07330NAN5	BRANCH BANKING & TRUST CO				1FE	262,979	98.9550	260,252	263,000	262,993	0	7	0	0	2.100	2.114	JJ	2,547	5,523	01/23/2017	01/15/2020
128126AB5	CALAMP CORP			3	4FE	492,786	95.1300	451,868	475,000	451,868	(35,788)	(5,131)	0	0	1.625	(0.299)	MN	986	5,484	06/20/2018	05/15/2020
14042E3Y4	CAPITAL ONE NA			2	2FE	299,154	98.3550	295,065	300,000	299,670	0	122	0	0	2.950	3.017	JJ	3,884	8,850	07/21/2014	07/23/2021
14042RFH9	CAPITAL ONE NA/MCLEAN VA			2	2FE	379,656	98.7320	373,207	378,000	378,728	0	(714)	0	0	2.350	2.165	JJ	3,726	8,883	09/12/2017	01/31/2020
14042RHC8	CAPITAL ONE NA/MCLEAN VA				2FE	773,233	96.0300	744,233	775,000	773,706	0	337	0	0	2.650	2.717	FA	8,158	20,538	08/03/2017	08/08/2022
14149YBD9	CARDINAL HEALTH INC				2FE	392,288	90.1840	338,190	375,000	391,744	0	(314)	0	0	4.900	4.661	MS	5,410	22,663	03/27/2017	09/15/2045
14149YBL1	CARDINAL HEALTH INC				2FE	423,000	99.4850	420,822	423,000	423,000	0	0	0	0	1.948	1.957	JD	389	8,240	06/01/2017	06/14/2019
14161HAG3	CARDTRONICS INC			3	3FE	567,918	92.6170	55													

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	F O R E I G N	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During	Acquired	Stated Contractual Maturity Date
20030NBA8	COMCAST CORP				1FE	499,637		102,365.0	468,000	484,300	0	(13,650)	0	0	5.150	2.125	MS	8,034	24,102	11/16/2017	03/01/2020
20030NBM2	COMCAST CORP			2	1FE	234,116		96,420.0	235,000	234,253	0	33	0	0	4.200	4.273	FA	3,729	9,870	08/05/2014	08/15/2034
20030NCH2	COMCAST CORP			3	1FE	546,842		96,525.0	575,000	547,191	0	349	0	0	3.550	4.225	MN	3,402	0	11/09/2018	05/01/2028
21079VAA1	CONTINENTAL AIRLINES 2010-1 CL			1	1FE	354,000		101,353.0	333,245	337,990	0	(8,511)	0	0	4.750	0.803	JJ	7,431	15,829	12/12/2016	01/12/2021
22003BAH9	CORPORATE OFFICE PROPERTIES LP			3	2FE	103,482		103,671.0	100,000	103,192	0	(590)	1,605	0	5.250	4.564	FA	1,983	2,625	02/22/2018	02/15/2024
22822VAA9	CROWN CASTLE INTERNATIONAL COR			2	2FE	51,319		99,965.0	50,000	50,591	0	(278)	0	0	3.400	2.819	FA	642	1,700	04/26/2016	02/15/2021
126349AF6	CSG SYSTEMS INTERNATIONAL INC			3	2FE	1,079,622		99,124.0	1,000,000	1,066,373	0	(13,249)	0	0	4.250	2.110	MS	12,514	21,250	05/01/2018	03/15/2036
126408GV9	CSX CORP			3	2FE	459,902		102,214.0	440,000	454,074	0	(5,828)	0	0	4.250	2.739	JD	1,558	18,700	01/24/2018	06/01/2021
126650BZ2	CVS HEALTH CORP			2	2FE	269,225		96,241.0	275,000	271,074	0	928	0	0	2.750	3.165	JD	630	7,563	12/22/2016	12/01/2022
126650CX6	CVS HEALTH CORP			3	2FE	492,970		97,761.0	500,000	493,432	0	462	0	0	4.300	4.525	MS	5,733	11,706	03/06/2018	03/25/2028
126650DA5	CVS HEALTH CORP			2	2FE	369,285		99,802.0	369,000	369,171	0	(114)	0	0	3.125	3.109	MS	3,588	5,766	03/06/2018	03/09/2020
12665VAA0	CVS PASS-THROUGH TR 2014 144A			2	2FE	231,999		94,606.0	234,039	247,383	0	0	15,384	0	4.163	4.856	MON	601	10,317	07/14/2014	08/10/2036
232806AM1	CYPRESS SEMICONDUCTOR CORP			3	3FE	653,631		118,112.0	575,000	653,631	0	(643)	0	0	4.500	0.000	JJ	11,931	0	12/27/2018	01/15/2022
23283PAG9	CYRUSONE LP / CYRUSONE FINANCE			3	3FE	122,500		98,000.0	125,000	122,500	0	(50)	3,075	0	5.000	5.520	MS	1,840	6,250	02/22/2018	03/15/2024
233851BJ2	DAIMLER FINANCE NA LLC 144A			1	1FE	297,117		96,350.0	289,050	300,000	0	276	0	0	3.250	3.392	FA	4,063	9,750	07/24/2014	08/01/2024
233851CM4	DAIMLER FINANCE NORTH AME 144A			1	1FE	368,476		98,671.0	364,096	368,853	0	175	0	0	1.750	1.807	AO	1,094	6,458	10/26/2016	10/30/2019
247361ZH4	DELTA AIR LINES 2010-2 CLASS A			1	1FE	164,742		100,550.0	155,055	162,328	0	1,784	0	0	4.950	2.418	MN	810	7,675	12/01/2016	11/23/2020
247358AA2	DELTA AIR LINES 2012-1 CLASS A			1	1FE	362,420		101,230.0	373,680	353,892	0	(3,507)	0	0	4.750	3.119	MN	2,419	16,126	04/29/2016	11/07/2021
25389JAH9	DIGITAL REALTY TRUST LP			1	2FE	266,848		102,025.0	248,000	256,918	0	(8,019)	0	0	5.875	2.507	FA	6,071	14,570	10/04/2017	02/01/2020
254010AC5	DIGNITY HEALTH			1	1FE	1,105,425		99,416.0	1,084,629	1,093,786	0	(3,272)	0	0	2.637	2.340	MN	4,795	28,770	05/01/2015	11/01/2019
25466AAF8	DISCOVER FINANCIAL SVS			2	2FE	299,196		98,961.0	300,000	299,680	0	116	0	0	3.200	3.269	FA	3,787	9,600	08/04/2014	08/09/2021
25470XAE5	DISH DBS CORP			4	DBS	390,000		98,970.0	371,138	375,000	(10,716)	(2,564)	0	0	6.750	6.015	JD	2,109	25,313	08/06/2015	06/01/2021
25746JUC6	DOMINION RESOURCES INC/A			2	2FE	149,786		96,093.0	144,140	149,885	0	42	0	0	2.000	2.040	FA	1,133	3,000	08/04/2016	08/15/2021
25746UCR8	DOMINION RESOURCES INC/A			2	2FE	374,460		97,405.0	365,269	374,664	0	105	0	0	2.750	2.800	JJ	4,755	10,313	01/09/2017	01/15/2022
263901AC4	DUKE ENERGY INDIANA LLC			1	1FE	248,707		101,318.0	248,229	245,000	0	(873)	0	0	3.750	2.998	JJ	4,594	7,715	07/05/2018	07/15/2020
267475AB7	DYCOM INDUSTRIES INC			3	4FE	406,730		92,848.0	400,000	371,392	(34,562)	(1,281)	15,031	0	0.750	0.199	MS	883	1,500	08/13/2018	09/15/2021
532457BP2	ELI LILLY & CO			3	1FE	437,166		96,820.0	435,690	438,113	0	947	0	0	3.100	3.496	MN	1,783	13,950	03/19/2018	05/15/2027
532457BQ0	ELI LILLY & CO			3	1FE	1,012,020		98,209.0	982,090	1,008,718	0	(2,470)	0	0	2.350	2.092	MN	3,003	23,500	08/28/2017	05/15/2022
292102AA8	EMPIRE STATE REALTY OP LP 144A		SD	3	4	253,750		99,416.0	248,540	250,000	(3,364)	(1,846)	0	0	2.625	1.397	FA	3,281	2,479	05/22/2018	08/15/2019
29250RAK2	ENBRIDGE ENERGY PARTNERS LP			3	3FE	100,450		98,000.0	100,000	98,000	(2,470)	20	0	0	6.194	6.837	JAJ0	1,583	1,568	08/03/2018	10/01/2077
29273RAX7	ENERGY TRANSFER PARTNERS LP			3	2FE	330,317		100,604.0	326,963	328,707	0	(1,610)	0	0	4.150	3.434	AO	6,744	4,413	04/13/2018	10/01/2020
29273RAY5	ENERGY TRANSFER PARTNERS LP			2	2FE	294,467		101,208.0	278,322	285,976	0	(2,020)	0	0	4.900	4.024	FA	5,615	13,475	07/02/2014	02/01/2024
29273RBK4	ENERGY TRANSFER PARTNERS LP			2	2FE	274,412		93,193.0	256,281	274,500	0	49	0	0	4.200	4.271	AO	2,438	11,550	01/11/2017	04/15/2027
29379VBN2	ENTERPRISE PRODUCTS OPERATING			2	2FE	109,853		83,222.0	109,853	132,000	0	12	20,839	0	5.250	6.443	FA	2,599	6,930	09/25/2017	08/16/2077
29379VBP7	ENTERPRISE PRODUCTS OPERATING			2	2FE	424,771		98,951.0	420,542	424,838	0	67	0	0	2.800	2.839	FA	4,496	5,950	02/01/2018	02/15/2021
26884TAL6	ERAC USA FINANCE LLC 144A			2	2FE	299,736		99,504.0	298,512	300,000	0	24	0	0	3.850	3.898	MN	1,476	11,550	07/07/2014	11/15/2024
67019EAB3	EVERSOURCE ENERGY			1	2FE	325,914		100,920.0	302,760	307,308	0	(8,245)	0	0	4.500	1.683	MN	1,725	13,500	09/20/2016	11/15/2019
30219GAF5	EXPRESS SCRIPTS HOLDING CO			2	2FE	252,729		100,461.0	252,157	251,000	0	(258)	0	0	3.900	3.734	FA	3,698	4,895	05/30/2018	02/15/2022
30225VAD9	EXTRA SPACE STORAGE LP 144A			2	1FE	481,406		108,147.0	486,662	450,000	0	(8,454)	16,479	0	3.125	0.000	AO	3,516	7,031	08/01/2018	10/01/2035
31620MAT3	FIDELITY NATIONAL INFORMATION			3	2FE	765,328		91,997.0	758,975	770,082	0	4,754	0	0	3.000	4.063	FA	9,350	12,375	03/19/2018	08/15/2026
316773CV0	FIFTH THIRD BANCORP			3	2FE	748,650		99,293.0	744,698	750,000	0	90	0	0	3.950	4.011	MS	8,805	14,813	03/12/2018	03/14/2028
341081EQ6	FLORIDA POWER & LIGHT CO			1	1FE	302,135		117,695.0	294,238	250,000	0	(2,028)	0	0	5.625	4.119	AO	3,516	14,063	07/02/2014	04/01/2034
345397ZH9	FORD MOTOR CREDIT CO LLC			2	2FE	575,000		97,119.0	558,434	575,000	0	0	0	0	3.813	3.849	AO	4,811	3,837	08/06/2018	10/12/2021
302941AN9	FTI CONSULTING INC 144A			3	3FE	795,960		95,313.0	810,161	850,000	0	498	0	0	2.000	3.520	FA	6,186	0	12/20/2018	08/15/2023
369550BA5	GENERAL DYNAMICS CORP			1	1FE	461,361		100,069.0	463,319	463,000	0	517	0	0	2.875	3.081	MN	1,849	6,656	05/08/2018	05/11/2020
36962G7M0	GENERAL ELEC CAP CORP			2	2FE	403,716		98,544.0	394,176	400,000	0	(773)	0	0	2.200	2.010	JJ	4,204	8,800	01/12/2015	01/09/2020
36962G3P7	GENERAL ELEC CAP CORP #TR00806			2	2FE	146,851		95,609.0	148,194	155,000	0	16	0	0	5.875	6.455	JJ	4,224	0	12/10/2018	01/14/2038
38141GGS7	GOLDMAN SACHS GROUP INC			1	1FE	330,923		104,703.0	329,814	315,000	0	(189)	0	0	5.750	4.042	JJ	7,899	0	12/17/2018	01/24/2022
38141GES9	GOLDMAN SACHS GROUP INC/THE			2	2FE	455,599		105,300.0	421,200	400,000	0	(4,505)	0	0	5.950	4.358	JJ	10,974	23,800	05/19/2016	01/15/2027
38141GVP6	GOLDMAN SACHS GROUP INC/THE			2	1FE	295,379		98,966.0	291,950	295,000	0	(81)	0	0	2.750	2.739	MS	2,389	8,113	10/16/2015	09/15/2020
38145GAJ9	GOLDMAN SACHS GROUP INC/THE			1	1FE	699,475		98,983.0	692,881	700,000	0	174	0	0	2.300	2.339	JD	805	16,100	12/08/2016	12/13/2019
38148LAC0	GOLDMAN SACHS GROUP INC/THE			2	1FE	196,977		94,791.0	184,842	195,000	0	(22)	0	0	3.500	3.516	JJ	2,995	6,825	03/25/2015	01/23/2025
393657AK7	GREENBRIER COS INC/THE			3	3FE	713,552		98,264.0	663,282	675,000	(49,123)	(1,147)	0	0	2.875	1.747	FA	8,086	0	11/21/2018	02/01/2024
40573LAG1	HALFMOON PARENT INC 144A			2	2FE	359,000		99,773.0	358,185	359,000	0	0	0	0	3.400	3.429	MS	3,526	0	09/06/2018	09/17/2021
416515BC7	HARTFORD FINANCIAL SERVIC 144A			3	2FE	176,625		80,000.0	144,000	180,000	0	57	0	0	4.740	5.022	FMAN	1,185	5,861	02/22/2018	02/12/2047
416515BD5	HARTFORD FINANCIAL SERVICES GR			3	2FE	420,737		93,267.0	396,385	425,000	0	55	0	0	4.400	4.511	MS	5,506	16,500	03/13/2018	03/15/2048
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Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	F O R E I G N	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
24422ETV1	JOHN DEERE CAPITAL CORP	SD			1FE	503,470	95.8410	503,165	525,000	507,099	0	3,629	0	0	2.150	3.161	MS	3,543	5,644	03/12/2018	09/08/2022
24422ETZ2	JOHN DEERE CAPITAL CORP				1FE	424,779	98.6290	419,173	425,000	424,850	0	71	0	0	2.350	2.382	JJ	4,800	4,994	01/03/2018	01/08/2021
46625HJQ4	JPMORGAN CHASE & CO			2	2FE	103,3250	573,454	573,454	555,000	573,454	0	(8,401)	37,027	0	6.750	6.072	FA	12,592	25,650	02/20/2018	01/29/2049
46625HKA7	JPMORGAN CHASE & CO			1FE	1FE	667,403	99.0040	664,317	671,000	669,032	0	1,628	0	0	2.250	2.548	JJ	6,626	7,549	02/07/2018	01/23/2020
46625HKK5	JPMORGAN CHASE & CO			2FE	2FE	239,403	98.7500	232,063	235,000	239,401	0	(2,589)	170	0	5.300	3.884	MN	1,107	11,130	06/19/2018	12/29/2049
46625HJQ2	JPMORGAN CHASE & CO	SD		2	1FE	1,703,417	98.5900	1,676,030	1,700,000	1,701,510	0	(697)	0	0	2.550	2.522	MS	14,450	43,350	03/14/2016	03/01/2021
46647PAF3	JPMORGAN CHASE & CO			4	1FE	275,000	95.3390	262,182	275,000	275,000	0	0	0	0	3.540	3.571	MN	1,623	9,735	04/18/2017	05/01/2028
46647PAP1	JPMORGAN CHASE & CO			3	1FE	875,000	99.2440	868,385	875,000	875,000	0	0	0	0	3.559	3.591	AO	5,882	15,571	04/16/2018	04/23/2024
46647PAS5	JPMORGAN CHASE & CO			3	1FE	255,000	100.2260	255,576	255,000	255,000	0	0	0	0	3.514	3.545	AO	324	4,480	06/11/2018	06/18/2022
48126HAC4	JPMORGAN CHASE & CO			2.5	2FE	51,750	99.3750	49,688	50,000	51,688	0	(543)	2,709	0	6.100	5.482	AO	763	3,050	10/18/2017	10/01/2025
46625HHF0	JPMORGAN CHASE & CO NT				1FE	283,655	121.6060	273,614	225,000	276,858	0	(1,633)	0	0	6.400	4.644	MN	1,840	14,400	07/01/2014	05/15/2038
48203RAH7	JUNIPER NETWORKS INC				2FE	254,468	99.6260	248,069	249,000	251,446	0	(1,627)	0	0	3.300	2.625	JD	365	8,217	02/15/2017	06/15/2020
48305QAA1	KAISER FOUNDATION HOSPITALS				1FE	772,980	101.6680	774,710	762,000	770,886	0	(2,094)	0	0	3.500	3.144	AO	6,668	26,670	03/07/2018	04/01/2022
483548AF0	KAMAN CORP				2FE	763,002	106.5020	718,889	675,000	753,487	0	(9,515)	0	0	3.250	1.008	MN	3,656	10,969	05/01/2018	05/01/2024
492386AU1	KERR-MCGEE CORP				2FE	345,100	111.4860	306,587	275,000	317,947	685	(6,902)	0	0	6.950	3.814	JJ	9,556	19,113	10/30/2014	07/01/2024
49338LAB9	KEYSIGHT TECHNOLOGIES INC			2	2FE	102,040	102.0040	561,022	550,000	567,861	0	(2,428)	0	0	4.550	3.935	AO	4,240	25,025	02/21/2018	10/30/2024
49926DAB5	KNOWLES CORP				3FE	785,089	103.0470	772,853	750,000	772,853	(5,732)	(6,504)	0	0	3.250	1.872	MN	4,063	12,188	05/01/2018	11/01/2021
50077LAB2	KRAFT HEINZ FOODS CO				2FE	587,325	82.3830	514,894	625,000	588,430	0	639	0	0	4.375	4.816	JD	2,279	27,344	03/27/2017	06/01/2046
530715AL5	LIBERTY INTERACTIVE LLC			3	3FE	419,674	66.0000	412,500	625,000	412,500	(14,356)	6,544	0	0	3.750	8.301	FA	8,854	12,107	05/01/2018	02/15/2030
53220KAE8	LIGAND PHARMACEUTICALS IN 144A			4	4	209,273	88.5510	199,240	225,000	199,240	(10,446)	413	0	0	10.750	2.413	MN	216	0	11/16/2018	05/15/2023
55024UAB5	LUMENTUM HOLDINGS INC				4FE	215,626	100.3260	225,734	225,000	215,858	0	232	0	0	0.250	1.057	MS	166	0	11/12/2018	03/15/2024
57164YAB3	MARRIOTT VACATIONS WORLDWIDE C				4FE	850,643	85.7910	686,328	800,000	686,328	(156,749)	(7,566)	0	0	1.500	0.047	MS	3,533	6,000	06/19/2018	09/15/2022
57629WCE8	MASSMUTUAL GLOBAL FUNDING 144A				1FE	649,792	95.8420	622,973	650,000	649,834	0	28	0	0	2.750	2.774	JD	447	17,875	06/19/2017	06/22/2024
58013MEX8	MCDONALD'S CORP			2	2FE	254,528	99.3060	253,230	255,000	254,810	0	94	0	0	2.750	2.809	JD	429	7,013	12/02/2015	12/09/2020
581557BM6	MCKESSON CORP				2FE	326,850	100.4780	328,563	327,000	326,856	0	0	0	0	3.650	3.708	MN	1,028	0	11/28/2018	11/30/2020
59001KAF7	MERITOR INC				3FE	967,426	87.3120	851,292	975,000	851,292	(116,322)	187	0	0	3.250	3.332	AO	6,690	15,844	05/01/2018	10/15/2037
59217GBP3	MET LIGE GLOB FUNDING I 144A				1FE	572,476	98.5700	566,778	575,000	574,328	0	510	0	0	2.000	2.104	AO	2,460	11,500	04/07/2015	04/14/2025
59156RAV0	METLIFE INC			1	2FE	208,916	146.0000	188,340	129,000	206,184	0	(2,732)	0	0	10.750	5.194	FA	5,778	6,934	02/22/2018	08/01/2069
59156RBB3	METLIFE INC				1FE	535,705	102.9530	514,765	500,000	525,753	0	(4,995)	0	0	4.368	3.223	MJSD	971	21,840	12/22/2016	09/15/2023
59156RBP2	METLIFE INC			2	2FE	299,832	96.1000	299,832	312,000	299,832	0	(2,775)	17,491	0	5.250	5.552	JD	728	15,068	07/27/2018	12/29/2099
59156RBT4	METLIFE INC				2FE	65,280	96.0000	65,280	68,000	68,000	0	2,720	0	0	8.875	6.229	MS	1,176	1,920	03/20/2018	09/30/2066
59156RBS6	METLIFE INC 144A				2FE	336,250	126.0000	315,000	250,000	336,196	0	(248)	10,539	0	9.250	6.928	AO	5,332	23,125	02/28/2017	04/08/2068
59524QAA3	MID-ATLANTIC INTERSTATE T 144A				2FE	164,959	99.2880	163,825	165,000	164,961	0	2	0	0	4.100	4.145	MN	864	3,476	05/07/2018	05/15/2028
59562VAY3	MIDAMERICAN ENERGY HOLDINGS CO			2	1FE	390,113	101.4200	380,325	375,000	383,612	0	(1,701)	0	0	3.750	3.237	MN	1,797	14,063	12/29/2014	11/15/2023
60871RAH3	MOLSON COORS BREWING CO			2	2FE	375,220	83.0800	315,704	380,000	375,339	0	88	0	0	4.200	4.322	JJ	7,359	15,960	08/18/2017	07/15/2046
50075NAZ7	MONDELEZ INTERNATIONAL INC				2FE	287,231	119.7910	269,530	225,000	280,879	0	(1,534)	0	0	6.500	4.696	FA	5,769	14,625	07/09/2014	02/09/2040
615369AA3	MOODY'S CORP				1FE	478,161	103.7040	451,112	435,000	459,444	0	(14,267)	0	0	5.500	2.065	MS	7,975	23,925	09/07/2017	09/01/2020
61746BDJ2	MORGAN STANLEY				1FE	305,133	99.8240	299,472	300,000	302,656	0	(584)	0	0	3.750	3.550	FA	3,938	11,250	07/01/2014	02/25/2023
61747WAF6	MORGAN STANLEY				1FE	410,076	104.2650	409,761	393,000	409,792	0	(284)	0	0	5.750	3.619	JJ	9,792	0	12/18/2018	01/25/2021
55336VAE0	MPLX LP				2FE	523,080	101.0010	505,005	500,000	516,863	0	(3,354)	0	0	4.500	3.720	JJ	10,375	22,500	02/13/2017	07/15/2023
62854AAM6	MYLAN NV			2	2FE	765,238	97.7960	757,919	775,000	766,918	0	1,680	0	0	3.150	3.630	JD	1,085	20,475	09/13/2018	06/15/2021
62854AAN4	MYLAN NV			1.2	2FE	260,449	91.1410	250,638	275,000	260,921	0	472	0	0	3.950	4.831	JD	483	5,431	09/19/2018	06/15/2026
63633DAE4	NATIONAL HEALTH INVESTOR			3	4	82,958	109.4670	82,100	75,000	81,131	0	(1,827)	0	0	3.250	(0.365)	AO	609	1,219	05/01/2018	04/01/2021
637417AH9	NATIONAL RETAIL PROPERTIES INC			2	2FE	503,437	98.9390	489,748	495,000	501,256	0	(823)	0	0	4.000	3.819	MN	2,530	19,800	03/30/2016	11/15/2025
63743HER9	NATIONAL RURAL UTILITIES COOPE				1FE	568,368	99.5450	566,411	569,000	568,540	0	171	0	0	2.900	2.960	MS	4,859	9,121	02/21/2018	03/15/2021
64952WBV8	NEW YORK LIFE GLOBAL FUND 144A				1FE	419,817	98.8670	416,230	421,000	420,543	0	402	0	0	1.950	2.060	FA	3,193	8,210	03/06/2017	02/11/2020
65473PAC9	NISOURCE INC				3FE	93,000	93.0000	93,000	100,000	93,000	0	1	6,701	0	5.650	6.196	JD	251	2,888	07/30/2018	12/15/2066
654740AN9	NISSAN MOTOR ACCEPTANCE C 144A				1FE	407,659	97.1950	399,471	411,000	408,613	0	955	0	0	2.550	2.846	MS	3,290	10,481	02/02/2018	03/08/2021
67020YAG5	NUANCE COMMUNICATIONS INC				3FE	149,745	93.6090	140,414	150,000	140,414	(9,340)	9	0	0	1.500	1.517	MN	375	1,125	05/01/2018	11/01/2035
67020YAK6	NUANCE COMMUNICATIONS INC			3	3FE	795,274	86.6140	736,219	850,000	736,219	(60,694)	1,639	0	0	1.000	1.421	JD	378	7,500	08/15/2018	12/15/2035
670704AG0	NUVASIVE INC				4	474,698	105.1210	473,045	450,000	471,575	0	(3,123)	19,758	0	2.250	0.074	MS	1,688	2,981	10/31/2018	03/15/2021
682189AP0	ON SEMICONDUCTOR CORP				3FE	659,119	107.3200	670,750	625,000	658,367	0	(752)	0	0	1.625	0.497	AO	1,887	0	12/31/2018	10/15/2023
68389XBB0	ORACLE CORP			2	1FE	448,416	97.8530	440,339	450,000	449,207	0	222	0	0	2.500	2.571	MN	1,438	11,250	04/28/2015	05/15/2022
68389XBK0	ORACLE CORP	SD			1FE	2,497,500	97.0210	2,425,525	2,500,000	2,498,583	0	505	0	0	1.900	1.931	MS	13,986	47,500	11/01/2016	09/15/2021
686514AE0	ORLANDO HEALTH OBLIGATED GROUP			3	1FE	170,000	100.4600	170,782	170,000	170,000	0	0	0	0	3.777</						

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	F O R E I G N	Bond CHAR	NAIC Desig- nation and Admin- istrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
743263AE5	PROGRESS ENERGY INC				2FE	279,910		133,044	200,000	263,642	0	(3,895)	0	0	7.750	4.401	MS	5,167	15,500	07/02/2014	03/01/2031
744320AL6	PRUDENTIAL FINANCIAL INC			3	2FE	211,420		101,000	196,000	208,723	0	(2,697)	0	0	5.875	4.014	MS	3,391	13,460	02/26/2018	09/15/2042
744320AM4	PRUDENTIAL FINANCIAL INC			1	2FE	520,875		97,9330	500,000	519,468	0	(4,541)	6,349	0	5.625	4.702	JD	1,250	28,125	04/23/2018	06/15/2043
744320AN2	PRUDENTIAL FINANCIAL INC			2	2FE	259,025		93,6250	260,000	259,034	0	(70)	10,093	0	5.200	5.295	MS	3,981	13,594	02/22/2018	03/15/2044
744320AV4	PRUDENTIAL FINANCIAL INC			2	2FE	163,993		93,7100	175,000	163,993	0	(35)	17,885	0	5.375	5.931	MN	1,202	9,406	02/22/2018	05/15/2045
744320BG9	PRUDENTIAL FINANCIAL INC			1	1FE	410,832		101,8140	357,000	366,191	0	(19,924)	0	0	7.375	1.687	JD	1,170	26,329	09/26/2016	06/15/2019
74624MAA0	PURE STORAGE INC 144A			4	2FE	251,392		92,8800	232,200	232,200	(19,140)	(56)	2,088	0	0.125	0.000	AO	66	0	10/29/2018	04/15/2023
749119AB9	QUOTIENT TECHNOLOGY INC			4	2FE	413,649		94,3100	400,000	377,240	(35,128)	(1,281)	0	0	1.750	0.947	JD	583	3,500	10/10/2018	12/01/2022
747262AH6	QVC INC			2	2FE	292,740		101,0560	275,000	283,489	0	(2,207)	0	0	5.125	4.212	JJ	7,008	14,094	07/01/2014	07/02/2022
750917AG1	RAMBUS INC			3	3FE	760,465		86,7240	775,000	672,111	(89,167)	813	0	0	1.375	1.855	FA	4,440	5,578	09/14/2018	02/01/2023
756109AN4	REALTY INCOME CORP			3	1FE	306,263		99,0260	311,000	306,846	0	582	0	0	3.250	3.663	AO	2,134	5,054	06/04/2018	10/15/2022
780287AA6	ROYAL GOLD INC			3	4	643,668		100,2540	625,000	626,588	(6,598)	(13,742)	21,466	0	2.875	0.000	JD	799	17,969	05/01/2018	06/15/2019
74973WAB3	RTI INTERNATIONAL METALS INC			3	4	528,938		99,5000	525,000	522,375	(4,768)	(1,795)	0	0	1.625	1.107	AO	1,801	4,266	05/01/2018	10/15/2019
785592AH9	SABINE PASS LIQUEFACTION			1	2FE	380,167		105,1490	350,000	374,959	0	(5,207)	0	0	6.250	3.901	MS	6,441	10,938	04/11/2018	03/15/2022
785592AE6	SABINE PASS LIQUEFACTION LLC			2	2FE	513,594		103,0330	475,000	494,472	0	(10,129)	0	0	5.625	3.331	FA	11,133	26,719	02/01/2017	02/01/2021
816851AT6	SEMPRA ENERGY			2	2FE	392,720		96,4430	400,000	396,260	0	926	0	0	2.875	3.166	AO	11,500	11,500	12/29/2014	10/01/2022
78413KAA0	SES GLOBAL AMERICAS HOLDI 144A			2	2FE	422,684		99,7600	425,000	424,515	0	1,831	0	0	2.500	3.015	MS	2,833	10,625	02/07/2018	03/25/2019
826919AB8	SILICON LABORATORIES INC			4	2FE	235,312		105,6350	225,000	234,797	0	(1,129)	15,972	0	1.375	0.000	MS	1,031	0	10/04/2018	03/01/2022
842400FU2	SOUTHERN CALIFORNIA EDISON CO			2	1FE	322,964		95,2500	300,000	318,282	0	(4,682)	0	0	6.250	4.170	FA	7,813	16,120	04/26/2018	08/29/2049
842400GH0	SOUTHERN CALIFORNIA EDISON CO			2	2FE	546,770		98,7640	547,000	546,832	0	62	0	0	2.900	2.936	MS	5,288	7,755	02/28/2018	03/01/2021
842587CV7	SOUTHERN CO/THE			2	2FE	388,320		93,6750	400,000	390,179	0	1,121	0	0	3.250	3.660	JJ	6,500	13,000	04/27/2017	07/01/2026
842587CY1	SOUTHERN CO/THE			2	2FE	354,926		95,9260	370,000	354,926	0	(2,753)	26,437	0	5.500	5.848	MS	5,992	20,421	03/01/2018	03/15/2057
84860WAA0	SPIRIT REALTY CAPITAL IN			3	2FE	323,984		99,8000	325,000	324,632	0	647	0	0	2.875	3.208	MN	1,194	9,344	05/01/2018	05/15/2019
84860WAB8	SPIRIT REALTY CAPITAL IN			3	2FE	301,890		97,8800	300,000	301,493	0	(397)	0	0	3.750	3.561	MN	1,438	11,250	05/01/2018	05/15/2021
784710AB1	SSM HEALTH CARE CORP			3	1FE	1,130,000		100,9170	1,130,000	1,130,000	0	3,722	0	0	3.688	3.722	JD	3,473	23,500	04/25/2018	06/01/2023
857477BA0	STATE STREET CORP			3	2FE	118,125		94,5000	125,000	118,125	0	1	6,719	0	5.625	6.109	JD	313	1,523	09/21/2018	12/31/2049
86787EBA4	SUNTRUST BANK/ATLANTA GA			3	1FE	202,000		100,1200	202,000	202,000	0	0	0	0	3.525	3.559	AO	1,305	0	10/24/2018	10/26/2021
868459AC2	SUPERNUS PHARMACEUTICALS 144A			4	2FE	714,501		94,0000	700,000	658,000	(55,969)	(699)	23,302	0	0.625	0.155	AO	1,094	0	12/06/2018	04/01/2023
87157DAD1	SYNAPTICS INC			2	2FE	1,157,456		87,6300	1,225,000	1,166,433	0	8,976	0	0	0.500	1.953	JD	272	4,866	10/04/2018	06/15/2022
87165BAD5	SYNCHRONY FINANCIAL			2	2FE	439,716		92,0070	440,000	439,819	0	28	0	0	4.250	4.304	FA	7,064	18,700	06/24/2015	08/15/2024
880770AG7	TERADYNE INC			2	2FE	265,486		118,5630	250,000	265,486	0	(52)	32,451	0	1.250	0.000	JD	0	0	12/31/2018	12/15/2023
882384AD2	TEXAS EASTERN TRANSMISSIO 144A			3	2FE	238,754		94,4130	240,000	238,859	0	104	0	0	3.500	3.594	JJ	3,873	4,340	01/04/2018	01/15/2028
88338TAB0	THERAVANCE INC			4	4FE	404,728		108,0630	400,000	404,082	0	(645)	0	0	2.125	1.870	JJ	3,919	4,250	05/01/2018	01/15/2023
88732JBD9	TIME WARNER CABLE INC			2	2FE	291,393		80,3900	300,000	292,133	0	178	0	0	4.500	4.739	MS	3,975	13,500	07/02/2014	09/15/2042
891906AC3	TOTAL SYSTEM SERVICES INC			1,2	2FE	603,366		100,7780	600,000	603,344	0	(22)	0	0	4.800	4.761	AO	7,200	0	12/11/2018	04/01/2026
89236TDP7	TOYOTA MOTOR CREDIT CORP			SD	1FE	1,003,000		98,4080	1,000,000	1,002,306	0	(694)	0	0	2.600	2.536	JJ	12,278	13,000	01/16/2018	01/11/2022
901109AD0	TUTOR PERINI CORP			3	4FE	103,650		92,0450	100,000	92,045	(10,841)	(764)	0	0	2.875	1.877	JD	128	2,875	05/01/2018	06/15/2021
90184LAD4	TWITTER INC			3	3FE	704,531		91,2030	750,000	684,023	(29,147)	8,638	0	0	1.000	2.921	MS	2,208	3,750	05/01/2018	09/15/2021
90331HNB5	US BANK NA/CINCINNATI OH			1	1FE	427,097		99,0660	428,000	427,675	0	299	0	0	2.000	2.083	JJ	3,733	8,560	01/19/2017	01/24/2020
922417AD2	VEECO INSTRUMENTS INC			4	2FE	266,717		75,4140	300,000	226,242	(44,704)	4,229	0	0	2.700	5.474	JJ	3,735	4,050	05/01/2018	01/15/2023
92343VAX2	VERIZON COMMUNICATIONS INC			2	2FE	674,985		103,2450	632,000	661,355	0	(12,532)	0	0	4.600	2.481	AO	7,268	29,072	11/29/2017	04/01/2021
92343VBG8	VERIZON COMMUNICATIONS INC			2	2FE	306,054		86,2080	350,000	309,822	0	906	0	0	3.850	4.706	MN	13,475	0	07/02/2014	11/01/2042
92343VEN0	VERIZON COMMUNICATIONS INC			2	2FE	217,048		97,0410	224,000	217,869	0	821	0	0	3.376	3.920	FA	2,857	7,541	01/22/2018	02/15/2025
925550AB1	VIAVI SOLUTIONS INC			4	4FE	371,170		98,5520	375,000	369,570	(2,025)	424	0	0	1.000	1.185	MS	1,250	1,875	05/01/2018	03/01/2024
927804FA7	VIRGINIA ELECTRIC & POWER CO			2	2FE	233,808		118,7330	200,000	233,636	0	(172)	0	0	6.000	4.621	JJ	5,533	0	11/14/2018	01/15/2036
928298AN8	VISHAY INTERTECHNOLOGY IN 144A			3	3FE	728,045		88,4600	750,000	663,450	(65,617)	1,022	0	0	2.250	2.744	JD	750	8,578	09/18/2018	06/15/2025
928668AP7	VOLKSWAGEN GROUP OF AMERI 144A			2	2FE	484,143		99,9380	486,000	484,230	0	86	0	0	4.000	4.179	MN	2,592	0	11/07/2018	11/12/2021
45685EAG1	VOYA FINANCIAL INC			3	3FE	214,099		93,9800	206,000	193,599	(19,300)	(1,199)	0	0	5.650	4.849	MN	1,487	11,639	02/22/2018	05/15/2053
25468PCT1	WALT DISNEY CO/THE			SD	1FE	1,013,920		98,3970	1,000,000	1,009,264	0	(2,833)	0	0	2.550	2.254	FA	9,633	25,500	05/05/2017	02/15/2022
92890HAB8	WEA FINANCE LLC / WESTFIE 144A			1	1FE	308,971		99,5570	305,000	306,034	0	(1,425)	0	0	2.700	2.230	MS	2,379	8,235	11/30/2016	09/17/2019
976657AK2	WEC ENERGY GROUP INC			3	2FE	394,668		98,8210	400,000	396,133	0	1,465	436	0	2.450	3.159	JD	9,800	9,800	06/06/2018	06/15/2020
949746SA0	WELLS FARGO & CO			SD	1FE	2,497,725		96,8780	2,500,000	2,498,738	0	473	0	0	2.100	2.132	JJ	22,604	52,500	11/01/2016	07/26/2021
949746RN3	WELLS FARGO & CO NEW			2	2FE	132,538		98,8450	126,000	132,330	0	(834)	1,618	0	5.875	5.018	JD	329	7,403	02/20/2018	12/29/2049
94988J5N3	WELLS FARGO BANK NA			1	1FE	329,822		98,7580	330,000	329,877	0	55	0	0	2.600	2.636	JJ	3,956	4,099	01/16/2018	01/15/2021
958102AN5	WESTERN DIGITAL CORP 144A			2	2FE	778,783		81,0400	668,580	825,000	0	(897)	0	0	1.500	2.871	FA	5,156	2,975	11/21/2018	02/01/2024
98954MAB7	ZILLOW GROUP INC			4	2FE	266,083		97,1730	250,000	242,933	(21,651)	(1,77									

SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes			6 NAIC Designation and Admin- istrative Symbol	7 Actual Cost	Fair Value		10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book Adjusted Carrying Value				Interest					Dates	
		3 Code	4 F O R E I G N	5 Bond CHAR			8 Rate Used to Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other- Than- Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of Interest	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																					
07331UAA6	BAYVIEW OPPORTUNIT SPL5 A 144A		4	1FM	923.637	99.1000	904.583	912.798	923.959	0	322	0	0	3.500	3.409	MON	266	27.015	03/02/2018	06/28/2057	
12553HAA6	CIM TRUST 2017-7 7 A 144A		4	1FM	764.652	99.2140	751.955	757.913	764.607	0	(41)	0	0	3.000	2.902	MON	1,895	23.007	10/04/2017	04/25/2057	
64829FAA9	NEW RESIDENTIAL MOR 1A A1 144A		4	1FM	189.867	99.7060	209.171	209.788	191.827	0	233	0	0	3.750	4.983	MON	656	7.952	03/29/2016	03/25/2056	
64829JAA1	NEW RESIDENTIAL MOR 1A A1 144A		4	1FM	590.318	100.6210	577.023	573.462	595.161	0	3,057	0	0	4.000	3.616	MON	382	23.137	04/01/2017	02/25/2057	
64829MAA5	NEW RESIDENTIAL MOR 3A A1 144A		4	1FM	556.286	100.6030	537.333	534.112	554.797	0	(815)	0	0	4.000	3.608	MON	1,780	21.561	06/05/2017	04/25/2057	
89173FAA8	TOWD POINT MORTGAGE 1 A1 144A		4	1FM	227.328	97.8200	222.078	227.028	227.266	0	(48)	0	0	2.750	2.733	MON	520	6.322	02/07/2017	10/25/2056	
89175VAA1	TOWD POINT MORTGAGE 2 A1 144A		4	1FM	1,141,572	98.5220	1,128,366	1,145,294	1,141,622	0	51	0	0	3.250	3.350	MON	3,102	21.919	05/29/2018	03/25/2058	
89171UAU3	TOWD POINT MORTGAGE 4 A1B 144A		4	1FM	231,922	98.6070	228,847	232,080	231,955	0	27	0	0	2.750	2.822	MON	514	6.500	11/04/2015	04/26/2055	
89171VAK3	TOWD POINT MORTGAGE 5 A1B 144A		4	1FM	93,654	98.4890	92,077	93,490	93,592	0	(24)	0	0	2.750	2.719	MON	214	2,610	10/23/2015	05/25/2055	
89172RAR6	TOWD POINT MTG TR 6 A1B 144A		4	1FM	277,518	98.2270	280,669	285,735	278,117	0	383	0	0	0.010	(1.657)	MON	2	7,956	12/25/2016	04/25/2055	
3399999	Subtotal - Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities				4,996,754	X X X	4,932,102	4,971,698	5,002,903	0	3,143	0	0	X X X	X X X	X X X	9,332	147,980	X X X	X X X	
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
059497BA4	BANC OF AMERICA COMMERC 1 AMFX		4	1FM	197,567	100.2700	195,023	194,498	194,544	0	(1,391)	0	0	5.482	4.987	MON	153	10,892	06/07/2017	01/15/2049	
05492CAJ6	BBCMS TRUST 2018-RR RRI C 144A		4	1FM	1,001,875	99.0390	990,390	1,000,000	1,001,604	0	(271)	0	0	3.706	3.758	MON	1,734	17,328	06/13/2018	02/15/2033	
05492CAL1	BBCMS TRUST 2018-RR RRI C 144A		4	1FM	1,315,000	98.9420	1,301,087	1,315,000	1,315,000	0	0	0	0	4.506	4.663	MON	2,776	43,414	02/08/2018	02/15/2033	
056059AA6	BX COMMERCIAL MORTG IND A 144A		4	1FM	708,942	99.3750	704,511	708,942	708,942	0	0	0	0	3.030	3.115	MON	1,014	2,704	10/22/2018	11/15/2035	
12626BAW4	COMM 2013-CCRE10 M CR10 D 144A		4	1FM	517,672	94.9450	514,602	542,000	518,550	0	878	0	0	4.792	6.032	MON	2,165	4,401	10/17/2018	08/10/2046	
12592EAC2	COMM 2014-PAT MORTG PAT B 144A		4	1FM	846,661	99.9070	845,213	846,000	846,104	0	(557)	0	0	3.606	3.685	MON	1,610	14,230	06/15/2018	08/13/2027	
200474BC7	COMM 2015-LC19 MORTGAG LC19 A4		4	1FM	124,832	98.6240	123,385	125,106	124,932	0	43	0	0	3.183	3.256	MON	332	3,982	12/22/2016	02/10/2048	
12591QAM4	COMM MORTGAGE TR 14 UBS4 CL A2		4	1FM	492,809	99.8350	473,287	474,069	476,759	0	(5,516)	0	0	2.963	3.256	MON	1,171	14,109	08/18/2016	08/10/2047	
302966AH9	FRESB 2018-SB56 MORTG SB56 A5H		4	1FE	321,576	101.4250	324,560	320,000	321,572	0	(4)	0	0	3.360	3.354	MON	896	0	12/07/2018	09/25/2038	
36255YAE1	GS MORTGAGE SECURI 3PCK B 144A		4	1FE	1,400,000	99.9450	1,399,230	1,400,000	1,400,000	0	0	0	0	4.705	4.876	MON	3,087	13,864	09/19/2018	09/15/2021	
36253XAA3	GS MORTGAGE SECURI 500K A 144A		4	1FM	560,000	98.9900	554,344	560,000	560,000	0	0	0	0	3.155	3.208	MON	825	14,944	07/26/2017	07/15/2032	
36256FAN1	GS MORTGAGE SECURI FBLU E 144A		4	2FE	559,000	99.3800	555,534	559,000	559,000	0	0	0	0	5.205	5.412	MON	1,369	1,179	11/20/2018	11/15/2035	
36259DAJ2	GS MORTGAGE SECURI HART C 144A		4	1FE	259,000	100.0300	259,078	259,000	259,000	0	0	0	0	3.965	4.099	MON	485	1,295	10/23/2018	10/15/2031	
36259DAL7	GS MORTGAGE SECURI HART D 144A		4	2FE	601,000	99.6270	598,758	601,000	601,000	0	0	0	0	4.465	4.626	MON	1,267	3,381	10/23/2018	10/15/2031	
36252AAC0	GS MORTGAGE SECURITIES GS1 A3		4	1FM	520,156	101.0550	505,275	500,000	514,398	0	(2,478)	0	0	3.734	3.310	MON	1,556	18,670	03/31/2017	11/10/2048	
46631QAD4	JP MORGAN CHASE COMMERC CB20 A4		4	1FM	0	100.0000	0	0	0	0	0	0	0	5.794	(1.893)	MON	0	0	07/24/2014	02/12/2051	
46590KAE4	JP MORGAN CHASE COMMERC JP1 A5		4	1FM	250,697	102.2160	240,208	235,000	245,380	0	(2,270)	0	0	3.914	3.241	MON	1,124	9,198	11/29/2016	01/15/2049	
46639JAL4	JP MORGAN CHASE COMMERIC C10 D		4	1FM	1,129,314	93.3820	1,124,319	1,204,000	1,138,228	0	8,913	0	0	4.119	5.752	MON	2,204	29,491	05/10/2018	12/15/2047	
46641WAV9	JPMBB COMMERCIAL MORTGA C19 A4		4	1FM	1,370,712	102.6600	1,355,112	1,320,000	1,364,162	0	(6,550)	0	0	3.997	3.331	MON	4,396	39,565	03/13/2018	04/15/2047	
61761AAL2	MORGAN STANLEY BANK C5 F 144A		4	1FM	111,188	96.4250	115,710	120,000	112,730	0	1,543	0	0	4.500	6.654	MON	450	4,050	02/27/2018	08/15/2045	
61761DAW2	MORGAN STANLEY BANK C6 G 144A		4	1FM	308,599	88.0460	310,802	353,000	312,304	0	3,705	0	0	4.500	8.418	MON	1,324	5,295	08/07/2018	11/15/2045	
61690KAE2	MORGAN STANLEY BANK OF A C7 A4		4	1FM	502,629	98.5890	502,804	510,000	503,801	0	1,172	0	0	2.918	3.298	MON	1,240	11,161	03/13/2018	02/15/2046	
61763UAZ5	MORGAN STANLEY BANK OF C17 A5		4	1FM	670,975	101.4260	623,770	615,000	649,722	0	(5,952)	0	0	3.741	2.637	MON	1,917	23,007	06/15/2016	08/15/2047	
61768FAN0	MORGAN STANLEY CAPI BOP E 144A		4	2FE	1,384,000	98.4930	1,363,143	1,384,000	1,384,000	0	0	0	0	4.405	4.554	MON	2,856	17,158	08/15/2018	06/15/2035	
61765VAE8	MORGAN STANLEY XLF2 SNMC 144A		4	4FM	113,490	99.9160	116,902	117,000	114,197	0	707	0	0	4.189	5.031	MON	231	4,296	02/12/2018	11/15/2026	
55358PAA4	MSCG TRUST 2018-SE SELF A 144A		4	1FE	380,000	98.7490	375,246	380,000	380,000	0	0	0	0	3.355	3.454	MON	599	1,553	10/09/2018	10/15/2028	
55375KAS5	MSSG TRUST 2017-23 237P A 144A		4	1FM	746,692	97.7470	708,666	725,000	743,815	0	(1,951)	0	0	3.397	3.095	MON	2,052	24,628	08/11/2017	09/13/2039	
749521AJ9	RETL 2018-RVP RVP C 144A		4	1FM	283,500	99.8600	283,103	283,500	283,500	0	0	0	0	4.506	4.654	MON	599	8,718	03/07/2018	03/15/2033	
749521AL4	RETL 2018-RVP RVP D 144A		4	1FM	1,454,302	99.8600	1,449,218	1,451,250	1,453,562	0	(740)	0	0	5.206	5.238	MON	3,544	52,201	03/08/2018	03/15/2033	
749521AN0	RETL 2018-RVP RVP E 144A		4	1FM	368,250	99.8190	367,583	368,250	368,250	0	0	0	0	6.956	7.288	MON	1,202	0	12/18/2018	03/15/2033	
86184RAE7	STONEMONT PORTFOLI MONT C 144A		4	1FM	868,177	99.8820	867,152	868,177	868,177	0	0	0	0	4.042	4.100	MON	1,170	28,158	09/08/2017	08/20/2030	
86184RAF4	STONEMONT PORTFOLI MONT D 144A		4	1FM	107,787	99.9440	107,727	107,787	107,787	0	0	0	0	4.842	4.941	MON	174	4,371	09/08/2017	08/20/2030	
88327HAL7	THARALDSON HOTEL PO THL D 144A		4	1FM	984,675	98.4390	964,543	979,839	949,344	0	(35,331)	0	0	4.401	20.441	MON	2,306	20,953	07/01/2018	11/11/2034	
88327HAN3	THARALDSON HOTEL PO THL E 144A		4	1FM	518,333	98.2620	505,220	514,156	516,364	0	(1,969)	0	0	5.581	4.762	MON	1,538	16,199	05/24/2018	11/11/2034	
89172UAA6	TOWD POINT MORTGAGE 4 A1 144A		4	1FE	541,025	97.1120	532,432	548,266	541,971	0	963	0	0	2.250	2.974	MON	1,028	9,965	03/13/2018	07/25/2056	
90266HAL6	UBS COMMERCIAL MOR NYCH D 144A		4	2FE	1,515,540	98.6060	1,486,978	1,508,000	1,514,531	0	(1,009)	0	0	4.556	4.500	MON	3,244	27,401	08/09/2018	02/15/2032	
90349GBF1	UBS-BARCLAYS COMMERCIAL C6 A4		4	1FM	1,251,514	100.2040	1,252,550	1,250,000	1,251,574	0	(240)	0	0	3.244	3.266	MON	3,379	30,415	02/28/2018	04/10/2046	
94987MAB7	WELLS FARGO COMMERC C1																				

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	F O R E I G N	Bond CHAR	NAIC Desig- nation and Admin- istrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
04941KAY5	ATLAS SENIOR LOAN 2A B1RR 144A	D	4	1FE	1,500,000	97.7500	1,466,250	1,500,000	1,500,000	0	0	0	0	5.216	5.397	FMAN	10,215	37,782	05/09/2018	02/17/2026	
04973PAB5	ATTENTUS CDO III L 3A A1B 144A	D	4	1FE	212,749	99.1800	212,826	214,586	211,680	0	(868)	0	0	2.593	2.818	JAJ0	1,237	4,141	03/12/2018	10/11/2042	
05363XAO0	AVERY POINT V CLO L 5A CR 144A	D	4	1FE	400,760	96.7500	387,000	400,000	400,654	0	(106)	0	0	4.253	4.354	JAJ0	3,591	8,630	05/24/2018	07/17/2026	
05583WAE3	BSPT 2017-FL1 ISSU FL1 C 144A	D	4	2FE	890,000	99.0000	881,100	890,000	890,000	0	0	0	0	6.705	6.907	MON	2,321	56,094	06/12/2017	06/15/2027	
444838AN6	HULL STREET CLO LTD 1A CR 144A	D	4	1FE	1,490,312	98.0000	1,456,280	1,486,000	1,490,038	0	(274)	0	0	5.145	5.270	JAJ0	15,927	19,112	10/03/2018	10/18/2026	
59802QAU2	MIDOCAN CREDIT CL 1A BRR 144A	D	4	1FE	839,000	94.7500	794,953	839,000	839,000	0	0	0	0	3.572	3.673	JAJ0	6,494	24,961	02/01/2018	01/15/2024	
62405CAE4	MOUNTAIN HAWK III CL 3A C 144A	D	4	1FE	900,450	98.1300	883,170	900,000	900,322	0	(128)	0	0	5.245	5.420	JAJ0	9,834	33,735	03/28/2018	04/18/2025	
67514RAP3	OCEAN TRAILS CLO IV 4A DR 144A	D	4	1FE	299,940	99.2500	297,750	300,000	299,931	0	(9)	0	0	5.618	5.826	FMAN	2,294	0	12/06/2018	08/13/2025	
87155MAE1	SYMPHONY CLO V LTD 5A B 144A	D	4	1FE	250,625	99.5210	248,803	250,000	250,488	0	(18)	0	0	5.036	5.126	JAJ0	2,728	11,478	07/19/2017	01/15/2024	
00435QAA5	ACC TRUST 2018-1 1 A 144A	4	2FE	493,736	100.0450	493,966	493,743	493,736	493,736	0	0	0	0	3.700	3.765	MON	558	11,898	04/30/2018	12/21/2020	
02007MAG5	ALLY AUTO RECEIVABLES TRUS 1 B	4	1FE	649,932	98.9000	642,850	650,000	649,887	649,887	0	(45)	0	0	2.660	2.698	MON	768	15,129	01/23/2018	05/15/2023	
04365AAF5	ASCENTIUM EQUIPMENT 1A D 144A	4	2FE	1,310,824	100.9440	1,323,376	1,311,000	1,310,849	1,310,849	0	24	0	0	3.990	4.067	MON	2,906	32,838	04/18/2018	12/11/2023	
04365AAG3	ASCENTIUM EQUIPMENT 1A E 144A	4	3FE	364,913	101.9280	372,037	365,000	364,923	364,923	0	10	0	0	5.360	5.499	MON	1,087	12,282	04/18/2018	03/10/2025	
04364YAE7	ASCENTIUM EQUIPMENT 2A C 144A	4	1FE	522,983	99.2140	518,889	523,000	522,988	522,988	0	4	0	0	2.870	2.909	MON	876	15,010	10/17/2017	08/10/2022	
04364UAF2	ASCENTIUM EQUIPMENT 2A D 144A	4	1FE	202,161	100.4620	198,915	198,000	200,005	200,005	0	(1,418)	0	0	4.200	3.491	MON	485	8,316	06/13/2017	09/10/2022	
04364YAF4	ASCENTIUM EQUIPMENT 2A D 144A	4	2FE	393,977	98.7990	389,268	394,000	393,981	393,981	0	3	0	0	3.560	3.620	MON	818	14,026	10/17/2017	10/10/2025	
04365TAF4	ASCENTIUM EQUIPMENT 2A D 144A	4	2FE	446,832	102.1170	456,463	447,000	446,839	446,839	0	6	0	0	4.150	4.239	MON	1,082	2,370	10/16/2018	07/10/2024	
04364UAG0	ASCENTIUM EQUIPMENT 2A E 144A	4	2FE	162,683	103.4710	160,380	155,000	158,753	158,753	232	(2,606)	0	0	6.790	5.057	MON	614	10,378	06/13/2017	10/10/2024	
05490PAE0	BCC FUNDING X LLC 1 D 144A	4	1FE	337,404	100.0400	333,410	333,277	335,061	335,061	0	(1,526)	0	0	4.544	4.059	MON	463	15,144	06/13/2017	12/21/2020	
05584PAD9	BMW VEHICLE LEASE TRUST 2 2 A3	4	1FE	594,000	99.2570	589,587	594,000	594,000	594,000	0	0	0	0	2.070	2.090	MON	376	12,296	10/17/2017	10/20/2020	
13976MAC8	CAPITAL AUTO RECEIVA 1 A3 144A	4	1FE	1,249,786	99.7440	1,246,800	1,250,000	1,249,875	1,249,875	0	89	0	0	2.790	2.835	MON	1,066	26,059	03/14/2018	01/20/2022	
14314JAE0	CARMAX AUTO OWNER TRUST 20 1 B	4	1FE	984,688	98.8790	988,790	1,000,000	989,377	989,377	0	4,690	0	0	2.540	3.212	MON	1,129	21,167	03/12/2018	09/15/2022	
14313VAE4	CARMAX AUTO OWNER TRUST 20 3 B	4	1FE	349,890	99.4360	348,026	350,000	349,993	349,993	0	19	0	0	2.280	2.309	MON	355	7,980	08/06/2015	04/15/2021	
12508VAB9	CCG RECEIVABLES TRUS 1 A2 144A	4	1FE	313,365	99.3770	311,428	313,380	313,380	313,380	0	15	0	0	2.500	2.529	MON	370	6,567	02/05/2018	06/16/2025	
165183AT1	CHESAPEAKE FUNDING I 3A B 144A	4	1FE	339,953	98.4650	334,781	340,000	339,969	339,969	0	13	0	0	2.570	2.605	MON	388	8,738	08/01/2017	08/15/2029	
17305EGB5	CITIBANK CREDIT CARD ISS A3 A3	4	1FE	603,826	98.7250	596,299	604,000	603,935	603,935	0	48	0	0	1.920	1.938	AO	2,706	11,597	04/04/2017	04/07/2022	
17305EGE9	CITIBANK CREDIT CARD ISS A6 A6	4,5	1FE	590,000	99.7780	588,690	590,000	590,000	590,000	0	0	0	0	3.210	3.303	MON	947	16,979	05/15/2017	05/14/2029	
17305EGG4	CITIBANK CREDIT CARD ISS A8 A8	4	1FE	693,920	98.3700	682,688	694,000	693,957	693,957	0	26	0	0	1.860	1.873	FA	5,163	12,873	08/01/2017	08/08/2022	
18978CAC7	CNH EQUIPMENT TRUST 2017- C A3	4	1FE	985,820	98.7110	987,110	1,000,000	989,578	989,578	0	3,757	0	0	2.080	2.563	MON	924	15,600	03/13/2018	02/15/2023	
12636WAE6	CNH EQUIPMENT TRUST A A4	4	1FE	579,357	98.9370	568,888	575,000	577,539	577,539	0	(981)	0	0	2.480	2.375	MON	634	14,260	03/29/2017	02/15/2024	
233864AD9	DAIMLER TRUCKS RETA 1 A4 144A	4	1FE	769,948	100.0010	770,000	770,000	769,960	769,960	0	12	0	0	3.030	3.074	MON	1,037	16,656	03/20/2018	11/15/2024	
24704AAG1	DELL EQUIPMENT FINANC 1 D 144A	4	2FE	1,195,935	100.4010	1,200,796	1,196,000	1,195,943	1,195,943	0	0	0	0	3.850	3.920	MON	8	23,407	06/12/2018	06/24/2024	
24702JAF6	DELL EQUIPMENT FINANC 2 C 144A	4	1FE	1,045,988	99.1730	1,037,350	1,046,000	1,045,992	1,045,992	0	3	0	0	2.730	2.765	MON	714	28,556	10/17/2017	10/24/2022	
24702JAG4	DELL EQUIPMENT FINANC 2 D 144A	4	2FE	249,976	99.3140	248,285	250,000	249,983	249,983	0	6	0	0	3.270	3.322	MON	204	6,175	10/17/2017	10/23/2023	
26207AAG2	DRIVE AUTO RECEIVABL AA D 144A	4	1FE	409,656	100.3580	401,432	400,000	400,070	400,070	0	(7,002)	0	0	4.120	3.729	MON	732	16,480	08/18/2017	07/15/2022	
28108PAA4	EDLINC STUDENT LOAN A AP 144A	4	1FE	40,136	101.5040	43,110	42,471	42,469	42,469	0	1,159	0	0	4.200	6.788	JAJ0	451	2,119	06/19/2017	10/01/2025	
28108PAB2	EDLINC STUDENT LOAN A AT 144A	4	1FE	41,357	100.8600	42,348	41,987	41,987	41,987	0	198	0	0	3.930	4.043	JAJ0	417	2,092	06/19/2017	10/01/2025	
29331LAE2	ENGS COMMERCIAL FINA 1A D 144A	4	2FE	355,974	100.8100	358,884	356,000	355,978	355,978	0	4	0	0	4.690	4.794	MON	417	12,522	03/15/2018	06/22/2023	
29331LAF9	ENGS COMMERCIAL FINA 1A E 144A	4	3FE	149,278	101.8570	153,804	151,000	149,489	149,489	0	211	0	0	6.100	6.508	MON	230	6,908	03/15/2018	08/22/2025	
29373LAB7	ENTERPRISE FLEET FIN 1 A2 144A	4	1FE	634,935	99.6860	633,006	635,000	634,962	634,962	0	27	0	0	2.870	2.914	MON	557	13,618	03/13/2018	10/20/2023	
30165UAC5	EXETER AUTOMOBILE RE 2A C 144A	4	1FE	108,964	100.2300	107,328	107,081	108,033	108,033	0	(658)	0	0	3.900	3.107	MON	186	4,240	08/31/2017	03/15/2021	
33843LAC9	FLAGSHIP CREDIT AUTO 3 C 144A	4	1FE	389,063	101.4680	380,505	375,000	383,191	383,191	0	(4,420)	0	0	4.650	3.429	MON	775	17,438	08/30/2017	03/15/2022	
34530RAA6	FORD CREDIT AUTO OWNE 1 A 144A	4	1FE	1,235,938	98.9770	1,237,213	1,250,000	1,242,111	1,242,111	0	6,173	0	0	2.120	2.798	MON	1,178	19,875	03/13/2018	07/15/2026	
34532RAA4	FORD CREDIT AUTO OWNE 1 A 144A	4	1FE	414,854	99.2020	411,688	415,000	414,872	414,872	0	18	0	0	3.190	3.243	MON	588	11,584	01/23/2018	07/15/2031	
34528QGA6	FORD CREDIT FLOORPLAN MAST 1 B	4	1FE	809,979	99.7980	808,364	810,000	809,984	809,984	0	5	0	0	3.100	3.145	MON	1,116	18,554	03/13/2018	05/15/2023	
34528QFR0	FORD CREDIT FLOORPLAN MAST 2 B	4	1FE	985,625	98.6410	986,410	1,000,000	990,189	990,189	0	4,564	0	0	2.340	2.985	MON	1,040	19,500	03/12/2018	09/15/2022	
35104WAB6	FOURSIGHT CAPITAL AUT 1 B 144A	4	1FE	884,160	100.3830	878,351	875,000	878,651	878,651	0	(3,585)	0	0	4.120							

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	F O R E I G N	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
65479BAD2	NISSAN AUTO LEASE TRUST 2 B A3			4	1FE	622,891	99.2650	618,421	623,000	622,956	0	52	0	0	2.050	2.078	MON	568	12,771	10/03/2017	09/15/2020
784012AA4	SCF EQUIPMENT LEASIN 2A A 144A			4	1FE	833,617	99.8110	832,171	833,747	833,621	0	2	0	0	3.410	3.472	MON	869	28,874	11/16/2017	12/20/2023
80705XAA5	SCHOLAR FUNDING TRUST A A 144A			4	1FE	420,734	99.4820	420,262	422,451	420,827	0	92	0	0	3.156	3.290	MON	111	7,031	06/18/2018	01/30/2045
78469QAT9	SPS SERVICER ADVAN T1 AT1 144A			4	1FE	199,990	100.4110	200,822	200,000	199,991	0	1	0	0	3.620	3.683	MON	322	1,207	10/11/2018	10/17/2050
89231AAD3	TOYOTA AUTO RECEIVABLES 2 C A3			4	1FE	424,924	100.1660	425,706	425,000	424,936	0	1	0	0	3.020	3.070	MON	570	4,029	08/14/2018	12/15/2022
92349FAC7	VERIZON OWNER TRUST 1A B 144A			4	1FE	439,963	100.0050	440,022	440,000	439,971	0	8	0	0	3.050	3.095	MON	410	10,363	03/06/2018	09/20/2022
92888CAC1	VOLVO FINANCIAL EQU 1A A3 144A			4	1FE	254,956	99.2400	253,062	255,000	254,971	0	15	0	0	2.540	2.577	MON	288	5,415	02/06/2018	02/15/2022
92887KAE0	VOLVO FINANCIAL EQUI 1A B 144A			4	1FE	239,917	98.8580	237,259	240,000	239,973	0	22	0	0	2.400	2.434	MON	256	5,760	02/13/2017	01/18/2022
98162WAD9	WORLD OMNI AUTO RECEIVABL D A3			4	1FE	1,099,772	101.1520	1,112,672	1,100,000	1,099,788	0	16	0	0	3.330	3.389	MON	1,628	5,902	10/10/2018	04/15/2024
98161YAE4	WORLD OMNI AUTOMOBILE LEAS A B			4	1FE	283,948	99.9060	283,733	284,000	283,961	0	13	0	0	3.060	3.108	MON	386	6,542	03/06/2018	05/15/2023
380881EK4	GOLDEN CREDIT CARD T 1A A 144A		D	4	1FE	1,240,479	99.4840	1,243,550	1,250,000	1,243,123	0	2,645	0	0	2.620	2.943	MON	1,456	24,563	03/13/2018	01/15/2023
89621AAD1	TRILLIUM CREDIT CARD 1A A 144A		D	4	1FE	1,250,000	99.8130	1,247,660	1,250,000	1,250,000	0	0	0	0	1.961	2.009	MON	409	23,132	03/07/2018	02/27/2023
3599999	Subtotal - Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities					42,912,851	X X X	42,710,315	42,973,913	42,910,335	10,338	1,748	0	0	X X X	X X X	X X X	114,242	1,061,593	X X X	X X X
3899999	Subtotal - Industrial & Miscellaneous (Unaffiliated)					197,802,666	X X X	193,300,622	200,929,235	196,004,000	(1,138,417)	(377,884)	774,841	0	X X X	X X X	X X X	1,199,304	4,766,946	X X X	X X X
Bank Loans - Acquired																					
000000000	REECE 6/18 TLB		D		3FE	375,339	95.5000	375,339	393,025	375,339	0	42	16,745	0	2.500	3.366	MON	819	7,315	06/01/2018	06/02/2025
78466DBE3	SS&C TECHNOLOGIES 4/18 COV-		D	2	3FE	135,555	94.1430	127,926	135,885	127,926	(7,635)	6	0	0	4.855	5.062	JAO	1,411	3,876	05/23/2018	04/16/2025
B9000TBF1	TELENET 5/18 (USD) AN TL		D		3FE	749,063	94.9320	711,990	750,000	711,990	(37,064)	(9)	0	0	2.250	2.320	FMAN	2,109	17,233	05/17/2018	08/17/2026
L9339LAG8	TRINSEO 5/18 COV-LITE TL		D	3	3FE	493,750	95.1250	469,680	493,750	469,680	(24,070)	0	0	0	4.369	4.506	FMAN	3,356	12,701	05/22/2018	09/06/2024
02208HAB4	ALTRA INDUSTRIAL 9/18 TL			3	3FE	240,753	94.7500	228,673	241,343	228,673	(12,087)	7	0	0	4.398	4.514	JAO	2,654	1,768	11/26/2018	10/01/2025
02376CBB0	AMR 5/18 TL			2	3FE	498,125	93.3750	466,875	500,000	466,875	(31,363)	113	0	0	4.071	4.259	MJSD	283	12,877	05/11/2018	06/27/2025
03852JAL5	ARAMARK 6/18 COV-LITE TLB			3	3FE	495,083	96.9170	479,819	495,083	479,819	(15,263)	0	0	0	4.086	4.149	MJSD	1,180	10,379	06/22/2018	03/11/2025
64072UAG7	CABLEVISION SYSTEMS 1/18 TLB				3FE	217,806	95.7080	209,505	218,900	209,505	(8,423)	122	0	0	4.205	4.411	JAO	2,071	8,541	01/12/2018	01/12/2026
64072UAE2	CABLEVISION SYSTEMS 3/17 TLB			2,5	3FE	645,100	94.6500	612,118	646,717	612,118	(33,041)	59	0	0	3.398	3.533	JAO	4,639	14,665	05/22/2018	07/17/2025
12709QAE1	CABOT MICROELECTRONICS 10/18			2	3FE	239,400	96.0000	230,400	240,000	230,400	(8,997)	(3)	0	0	4.890	5.099	FMAN	2,445	863	11/01/2018	11/15/2025
92565EAB9	CAESARS ENTERTAINMENT				3FE	671,272	95.2660	641,097	672,955	641,097	(30,407)	236	0	0	2.500	2.606	MON	888	26,547	12/15/2017	12/13/2024
12769LAB5	CAESARS RESORT 12/17 COV-LITE				3FE	732,696	95.8570	704,085	734,516	704,085	(28,835)	224	0	0	4.436	4.621	MJSD	815	35,503	01/19/2018	12/22/2024
14880BAE1	CATALENT PHARMA 5/14 (USD) TLB			2	3FE	322,469	96.8750	313,175	323,277	313,175	(9,570)	226	0	0	4.000	4.070	MON	0	14,647	10/12/2017	05/07/2021
15670BAB8	CENTURYLINK 5/17 COV-LITE TLB			3	3FE	220,517	93.1000	207,900	223,308	207,900	(12,801)	184	0	0	4.972	5.377	JAO	1,912	6,782	05/02/2018	01/31/2025
000000000	CH GUENTHER 3/18 COV-LITE TLB				4FE	114,139	95.7500	109,562	114,425	109,562	(4,597)	20	0	0	2.500	2.607	MON	87	4,066	03/23/2018	03/21/2025
18449EAE0	CLEAN HARBORS 6/17 COV-LITE TL			2	3FE	861,889	96.6250	836,985	866,220	836,985	(25,131)	228	0	0	3.226	3.409	JAO	4,813	16,279	06/29/2018	06/30/2024
22818RAW6	CROWN AMERICAS 1/18 (USD) TLB			2	2FE	80,998	99.3440	80,467	80,998	80,998	0	0	0	0	4.337	4.472	JAO	878	1,351	08/29/2018	04/03/2025
90347BAH1	DUPONT PERFORMANCE 5/17 TL				3FE	635,082	94.0000	598,289	636,478	598,289	(36,985)	146	0	0	3.218	3.348	MJSD	27,186	19,744	04/05/2018	06/21/2024
28470YAB3	ELDORADO RESORTS 4/17 COV-LITE			3	3FE	629,914	95.4170	601,045	629,914	601,045	(28,869)	0	0	0	3.607	3.710	JAO	4,797	17,405	06/27/2018	04/17/2024
000000000	ENERGIZER 6/18 TLB				3FE	189,050	96.3750	183,113	190,000	183,113	(6,001)	64	0	0	2.500	2.641	MJSD	1,359	0	06/21/2018	06/20/2025
29273XAX4	ENERGY TRANSFER EQUITY 10/17 TL				3FE	998,750	97.3210	973,210	1,000,000	973,210	(25,937)	397	0	0	3.387	3.580	MON	2,822	24,823	05/22/2018	12/02/2019
32007UBW8	FIRST DATA 6/17 TL			2,5	3FE	565,963	95.8750	542,617	565,963	542,617	(23,346)	0	0	0	3.500	3.609	MON	31,862	9,997	06/19/2018	07/10/2022
000000000	FORTRESS INVESTMENT 6/18			5	3FE	323,159	96.8500	313,764	323,969	313,764	(9,569)	175	0	0	2.750	2.886	MON	544	14,511	07/01/2017	06/10/2022
38017BAN6	GO DADDY 11/17 COV-LITE TLB			3	3FE	642,630	95.3000	611,520	641,679	611,520	(29,413)	(1,263)	0	0	3.712	3.846	FMAN	3,110	22,272	07/01/2018	02/15/2024
389376AY0	GRAY TELEVISION 10/18			2	3FE	224,438	96.4290	216,965	225,000	216,965	(7,470)	(3)	0	0	4.873	5.080	FMAN	2,254	0	11/02/2018	02/12/2025
40409VAR5	H.B. FULLER 10/17 COV-LITE TLB			3	3FE	833,559	93.8500	782,836	834,135	782,836	(50,805)	81	0	0	3.615	3.730	JAO	6,114	25,129	04/13/2018	10/20/2024
12768PAB7	HARRAH'S 4/17 COV-LITE TLB			2	3FE	495,620	94.7500	470,188	496,241	470,188	(25,447)	15	0	0	3.850	4.001	MON	1,327	11,291	05/31/2018	10/07/2024
42804VAS0	HERTZ 6/16 COV-LITE TLB				3FE	640,026	95.9290	613,970	640,026	613,970	(26,055)	0	0	0	3.500	3.546	MJSD	62	10,246	06/01/2018	06/30/2023
34407JAE6	ILFC (AERCAP) 2/18 TLB			3	2FE	496,333	97.7710	485,270	496,333	496,333	0	0	0	0	3.623	3.726	FMAN	2,997	17,049	02/27/2018	11/02/2022
44969CBJ8	IMS HEALTH/IQVIA 6/18 (USD)			3	3FE	992,513	96.3130	958,314	995,000	958,314	(34,373)	175	0	0	4.083	4.188	MJSD	2,595	16,531	06/08/2018	06/08/2025
44988EAE3	INC RESEARCH / INVENTIV HEALTH				3FE	388,759	96.3130	374,844	389,194	374,844	(13,875)	(39)	0	0	4.369	4.531	FMAN	2,881	10,918	05/04/2018	08/01/2024
513076A22	LAMAR MEDIA 2/18 TLB			2	2FE	163,558	97.0830	158,986	163,763	163,573	0	15	0	0	3.952	4.091	MJSD	288	4,818	03/01/2018	03/16/2025
52729KAN6	LEVEL 3 2/17 TLB			2	2FE	499,375	94.7500	473,750	500,000	499,368	(7)	0	0	0	3.304	3.422	FMAN	1,836	10,069	06/27/2018	02/22/2024
000000000	LUMENTUM 8/18 COV-LITE TLB				3FE	154,613	96.2500	149,188	155,000	149,188	(5,438)	0	0	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	F O R E I G N	Bond CHAR	NAIC Designation and Admin- istrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
82568QAH7	SHUTTERFLY 2/18 COV-LITE TLB2			2	3FE	133,990		96,5630	129,709	134,326	(4,322)	41	0	0	4.523	4.714	FMAN	760	4,830	02/27/2018	08/17/2024
85208EAB6	SPRINT COMMUNICATIONS 2/17 TL				3FE	432,297		94,9170	415,518	437,769	(16,839)	60	0	0	3.313	3.689	MON	2,417	0	12/01/2018	02/02/2024
78466DBD5	SS&C TECHNOLOGIES 4/18 COV-			2	3FE	357,370		94,1430	337,257	358,239	(20,128)	15	0	0	4.855	5.062	JAJO	3,720	10,226	05/23/2018	04/16/2025
78466DBF0	SS&C TECHNOLOGIES 8/18 ADD-ON				3FE	99,499		94,1880	93,951	99,749	(5,547)	(1)	0	0	4.588	4.783	JAJO	979	1,099	08/16/2018	04/16/2025
88023HAC4	TEMPO ACQUISITION 5/17				4FE	491,266		95,5000	471,516	493,734	(20,112)	344	0	0	4.385	4.614	FMAN	3,668	25,057	11/17/2017	05/01/2024
89364MBP8	TRANSDIGM 5/18 COV-LITE TLF			2	3FE	495,630		94,1250	467,095	496,250	(28,597)	62	0	0	4.800	4.989	MJSD	1,522	8,557	07/04/2018	06/09/2023
89334GAV6	TRANSUNION 6/18 INCREMENTAL			3	3FE	382,117		96,2500	368,710	383,075	(13,463)	56	0	0	4.330	4.510	MJSD	599	7,337	07/01/2018	06/19/2025
89334GAU8	TRANSUNION 8/17 COV-LITE TLB3				3FE	527,207		96,0000	506,837	527,955	(20,406)	36	0	0	3.309	3.432	FMAN	2,572	15,099	06/28/2018	04/09/2023
89705DAD4	TRONOX FINANCE 9/17 COV-LITE			3	3FE	219,627		96,8570	213,791	220,729	(6,025)	148	0	0	4.329	4.553	MJSD	478	11,477	10/18/2017	09/14/2024
89705DAE2	TRONOX FINANCE 9/17 COV-LITE			3	3FE	95,172		96,8570	92,643	95,649	(2,611)	64	0	0	4.329	4.553	MJSD	207	4,973	10/18/2017	09/14/2024
D8545JAH2	UNITYMEDIA 5/18 TLE			2	3FE	559,300		96,8410	542,310	560,000	(17,066)	76	0	0	4.319	4.483	MJSD	2,083	11,652	05/24/2018	06/01/2023
903203BT3	UPC FINANCING 10/17 (USD) AR			2	3FE	831,350		94,9250	790,641	832,911	(40,737)	28	0	0	3.853	4.012	MON	1,516	21,099	05/31/2018	01/15/2026
C9413PAZ6	VALEANT 5/18 TLB			3	3FE	954,437		95,3060	912,734	957,688	(41,754)	51	0	0	5.318	5.567	FMAN	4,810	20,617	06/28/2018	05/28/2025
92210MAY0	VANTIV 5/18 COV-LITE TLB4			3	3FE	926,119		95,7080	886,370	926,119	(39,749)	0	0	0	4.057	4.180	FMAN	4,384	16,557	07/01/2018	08/20/2024
92345MAQ5	VERINT SYSTEMS 1/18 COV-LITE				3FE	408,310		95,0000	388,336	408,775	(20,062)	88	0	0	2.500	2.585	MON	114	13,860	02/21/2018	06/28/2024
G9368PAY0	VIRGIN MEDIA 11/17 (USD)			2	3FE	496,875		94,4880	472,440	500,000	(24,594)	159	0	0	2.817	2.992	MON	665	9,811	06/28/2018	01/15/2026
88233FAK6	VISTRA (TXU/TCEH) 6/18			3	2FE	814,267		96,0140	783,378	815,900	0	(27)	0	0	4.335	4.506	MJSD	98	14,924	07/19/2018	12/31/2025
92940JAB4	WR GRACE 2/18 TLB1			2	3FE	36,706		96,5000	35,464	36,750	(1,240)	(1)	0	0	4.071	4.216	JAJO	374	1,008	05/23/2018	04/03/2025
92940JAD0	WR GRACE 2/18 TLB2			2	3FE	62,924		96,5000	60,795	63,000	(2,126)	(2)	0	0	4.071	4.217	JAJO	641	1,729	05/23/2018	04/03/2025
72584DAE4	YUM BRANDS 3/18 TLB			2	3FE	492,528		97,4380	483,536	496,250	(9,162)	170	0	0	4.071	4.328	MJSD	56	8,771	06/28/2018	03/28/2025
98975VAG1	ZODIAC/FLUIDRA 3/18 (USD) TLB			3	3FE	124,064		96,6250	120,177	124,375	(3,909)	22	0	0	4.123	4.292	MJSD	356	2,464	03/08/2018	03/07/2025
000000000	ENBRIDGE/GRIZZLY ACQUISITIONS			D	3FE	233,826		97,5000	228,552	234,413	(5,294)	20	0	0	2.500	2.563	MJSD	81	6	09/28/2018	09/26/2025
6499999	Subtotal - Bank Loans - Acquired					29,497,698		X X X	28,371,421	29,630,223	(1,029,953)	4,487	51,222	0	X X X	X X X	X X X	174,182	757,251	X X X	X X X
6599999	Subtotal - Bank Loans					29,497,698		X X X	28,371,421	29,630,223	(1,029,953)	4,487	51,222	0	X X X	X X X	X X X	174,182	757,251	X X X	X X X
7799999	Subtotals - Issuer Obligations					243,524,438		X X X	238,876,039	238,161,258	(1,143,526)	(974,784)	895,674	0	X X X	X X X	X X X	2,337,234	5,943,459	X X X	X X X
7899999	Subtotals - Residential Mortgage-Backed Securities					36,463,358		X X X	35,854,373	36,533,097	0	(3,430)	0	0	X X X	X X X	X X X	107,272	1,011,825	X X X	X X X
7999999	Subtotals - Commercial Mortgage-Backed Securities					29,567,715		X X X	29,189,044	29,459,839	(5,229)	(80,421)	0	0	X X X	X X X	X X X	72,540	686,731	X X X	X X X
8099999	Subtotals - Other Loan-Backed and Structured Securities					45,910,113		X X X	45,695,319	45,976,758	10,338	(10,435)	0	0	X X X	X X X	X X X	118,607	1,156,923	X X X	X X X
8299999	Subtotals - Bank Loans					29,497,698		X X X	28,371,421	28,469,614	(1,029,953)	4,487	51,222	0	X X X	X X X	X X X	174,182	757,251	X X X	X X X
8399999	Grand Total - Bonds					384,963,321		X X X	377,986,195	379,761,175	(2,168,370)	(1,064,582)	946,896	0	X X X	X X X	X X X	2,809,835	9,556,188	X X X	X X X

E10.11

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			NAIC
CUSIP Identification	Description	Code	Foreign	Number of Shares	Par Value Per Share	Rate Per Share	Book/Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted 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.	Total Foreign Exchange Change in B./A.C.V.	Designation and Administrative Symbol/Market Indicator	Date Acquired
Industrial and Miscellaneous (Unaffiliated)																				
R165825H8	DNB BANK ASA REGS		D	200,000.000	1.06	0.985	196,966	0.985	196,966	196,966	0	13,000	0	(6,598)	0	11,804	(18,402)	0	RP2FE	02/27/2017
29359U109	ENSTAR GROUP LTD		D	5,354.000	25.00	23.400	125,284	23.400	125,284	133,850	0	5,031	0	(8,566)	0	0	(8,566)	0	P3FEL	06/20/2018
75968N309	RENAISSANCE HOLDINGS LTD		D	5,400.000	25.00	21.830	117,882	21.830	117,882	135,490	0	3,515	0	(17,608)	0	0	(17,608)	0	P2FEL	07/02/2018
00850L203	AGRIBANK FCB			750.000	0.00	102.000	76,500	102.000	76,500	81,563	1,289	1,289	0	(5,063)	0	0	(5,063)	0	P2FEU	07/05/2018
020002127	ALLSTATE CORP/THE			3,286.000	0.00	23.950	78,700	23.950	78,700	78,700	1,155	2,516	0	0	0	3,737	(3,737)	0	P2FEL	04/04/2018
020002309	ALLSTATE CORP/THE			7,300.000	25.00	23.840	174,032	23.840	174,032	174,032	2,327	4,941	0	0	0	14,371	(14,371)	0	RP2FEL	05/04/2018
020002879	ALLSTATE CORP/THE			2,618.000	0.00	25.120	65,764	25.120	65,764	68,205	1,084	3,252	0	(2,441)	0	0	(2,441)	0	P2FEL	02/27/2018
025932708	AMERICAN FINANCIAL GROUP INC/O			13,310.000	25.00	24.440	325,296	24.440	325,296	325,296	0	13,402	0	0	0	16,928	(16,928)	0	P2FEL	07/12/2018
03990B200	ARES MANAGEMENT CORP			6,697.000	0.00	26.020	174,256	26.020	174,256	176,927	0	2,930	0	(2,671)	0	0	(2,671)	0	P2L	11/26/2018
00206R409	AT&T INC			8,500.000	25.00	23.190	197,115	23.190	197,115	197,115	0	2,988	0	0	2	13,801	(13,799)	0	RP2FE	08/20/2018
060505195	BANK OF AMERICA CORP			14,025.000	0.00	24.630	345,436	24.630	345,436	355,180	5,150	4,672	0	(9,744)	0	0	(9,744)	0	P2FEL	11/07/2018
060505229	BANK OF AMERICA CORP			9,125.000	0.00	25.130	229,311	25.130	229,311	235,043	0	6,844	0	(5,731)	0	0	(5,731)	0	P2FEL	07/02/2018
060505286	BANK OF AMERICA CORP			2,642.000	0.00	25.410	67,133	25.410	67,133	68,771	1,024	3,071	0	(1,638)	0	452	(2,090)	0	P2FEL	02/22/2018
060505E90	BANK OF AMERICA CORP			245,000.000	0.00	0.985	241,325	0.985	241,325	241,325	0	12,293	0	0	0	15,518	(15,518)	0	P2FE	06/28/2018
064058AF7	BANK OF NEW YORK MELLON CORP/T			125,000.000	0.00	0.896	112,031	0.896	112,031	112,031	0	5,781	0	(7,420)	0	6,518	(13,938)	0	P2FE	02/22/2018
064058AD2	BANK OF NY MELLON CORP			2,950.000	100.00	97.500	287,625	97.500	287,625	302,662	446	14,603	0	(15,517)	0	0	(15,517)	0	P2FE	02/20/2018
054937206	BB&T CORP			16,377.000	0.00	24.410	399,763	24.410	399,763	413,315	0	19,453	0	(13,552)	0	0	(13,552)	0	P2FEL	02/28/2018
054937404	BB&T CORP			13,937.000	0.00	23.360	325,568	23.360	325,568	347,171	0	18,994	0	(21,765)	0	5,262	(27,027)	0	P2FEL	06/18/2018
14040H402	CAPITAL ONE FINANCIAL CORP			1,325.000	0.00	24.590	32,582	24.590	32,582	34,136	0	1,491	0	(1,554)	0	0	(1,554)	0	P3FEL	07/13/2018
15189TAS6	CENTERPOINT ENERGY INC			120,000.000	0.00	0.974	116,850	0.974	116,850	116,850	0	0	0	0	0	3,150	(3,150)	0	P2FEU	08/15/2018
808513402	CHARLES SCHWAB CORP/THE			5,248.000	0.00	25.380	133,194	25.380	133,194	134,023	0	3,317	0	(829)	0	0	(829)	0	P2FEL	10/09/2018
808513600	CHARLES SCHWAB CORP/THE			4,523.000	0.00	25.010	113,120	25.010	113,120	115,536	0	3,139	0	(2,415)	0	0	(2,415)	0	P2FEL	12/10/2018
12542R803	CHS INC			27,303.000	0.00	25.250	689,401	25.250	689,401	758,456	0	55,119	0	(69,056)	0	5,883	(74,939)	0	P3L	02/20/2018
172967333	CITIGROUP INC			2,491.000	25.00	25.420	63,321	25.420	63,321	62,961	0	0	0	360	0	0	360	0	P3FEL	12/26/2018
172967GF2	CITIGROUP INC			190,000.000	0.00	0.932	177,080	0.932	177,080	197,000	0	5,605	0	(19,920)	0	0	(19,920)	0	P3FE	03/09/2018
172967JM4	CITIGROUP INC			60,000.000	0.00	0.905	54,300	0.905	54,300	60,780	0	1,785	0	(6,480)	0	0	(6,480)	0	P3FEU	07/30/2018
172967KD2	CITIGROUP INC			330,000.000	0.00	0.976	322,163	0.976	322,163	346,188	0	20,213	0	(24,025)	0	0	(24,025)	0	P3FE	04/27/2018
172967KM2	CITIGROUP INC			160,000.000	0.00	0.958	153,232	0.958	153,232	153,232	0	5,000	0	0	0	14,963	(14,963)	0	P3FE	07/27/2018
125896852	CMS ENERGY CORP			4,700.000	25.00	24.060	113,082	24.060	113,082	116,421	2,090	0	0	(3,340)	0	0	(3,339)	0	RP2FE	11/13/2018
190750805	COBANK ACB			10,200.000	0.00	101.060	1,030,812	101.060	1,030,812	1,030,812	15,938	54,375	0	(29,575)	0	52,163	(81,738)	0	P2FEU	02/20/2018
200525301	COMMERCE BANCSHARES INC/MO			7,252.000	0.00	25.240	183,040	25.240	183,040	185,758	0	10,080	0	(6,284)	0	0	(6,284)	0	P2FEL	02/28/2018
23385H406	DAIRY FARMERS OF AMERICA 144A			1,500.000	0.00	106.022	159,033	106.022	159,033	159,033	0	11,813	0	(11,967)	0	2,017	(13,984)	0	P3FEU	06/02/2017
23385H208	DAIRY FMRS AMER INC			2,500.000	0.00	99.250	248,125	99.250	248,125	261,930	0	19,688	0	(13,805)	0	0	(13,805)	0	P3FEU	03/20/2017
25746U844	DOMINION RESOURCES INC/VA			3,025.000	25.00	23.080	69,817	23.080	69,817	66,693	0	0	0	3,124	0	0	3,124	0	RP2FEL	12/20/2018
233331800	DTE ENERGY CO			5,228.000	25.00	22.770	119,042	22.770	119,042	122,871	0	3,409	0	(3,874)	0	4,369	(8,243)	0	RP2FEL	12/10/2018
233331867	DTE ENERGY CO			4,131.000	0.00	25.780	106,497	25.780	106,497	108,906	0	4,495	0	(2,409)	0	438	(2,846)	0	P2FEL	05/31/2018
278642202	EBAY INC			6,350.000	25.00	25.480	161,798	25.480	161,798	164,926	0	6,619	0	(4,491)	0	0	(4,491)	0	P2FEL	12/07/2018
30767E406	FARM CREDIT BANK OF TEXAS			1,618.000	0.00	100.000	161,800	100.000	161,800	174,163	0	12,356	0	(14,526)	0	0	(14,526)	0	P2FEU	03/01/2018
336158803	FIRST REPUBLIC BANK/CA			5,893.000	25.00	22.200	130,825	22.200	130,825	139,542	0	2,984	0	(8,717)	0	0	(8,717)	0	P2FEL	12/21/2018
33616C837	FIRST REPUBLIC BANK/CA			25.000	0.00	22.470	562	22.470	562	614	0	26	0	(52)	0	20	(72)	0	P2FEL	06/06/2018
33616C852	FIRST REPUBLIC BANK/CA			5,400.000	0.00	24.050	129,870	24.050	129,870	134,892	0	8,402	0	(5,022)	0	3,239	(8,261)	0	P2FEL	02/27/2018
369604B05	GENERAL ELECTRIC CO			535,000.000	0.00	0.765	409,275	0.765	409,275	409,275	0	25,625	0	0	0	122,894	(122,894)	0	P2FE	10/09/2018
416518504	HARTFORD FINANCIAL SERVICES GR			4,770.000	25.00	27.350	130,460	27.350	130,460	130,460	2,348	871	0	0	(972)	1,567	(2,539)	0	RP2FEL	10/17/2018
416518603	HARTFORD FINANCIAL SERVICES GR			2,000.000	25.00	25.280	50,560	25.280	50,560	49,970	0	0	0	590	0	0	590	0	P2FEL	10/31/2018
45822P204	INTEGRYS HOLDING INC			11,658.000	0.00	23.650	275,712	23.650	275,712	306,178	0	9,407	0	(30,467)	0	0	(30,467)	0	P2FEU	06/21/2018
48127R461	JPMORGAN CHASE & CO			1,276.000	25.00	25.350	32,347	25.350	32,347	32,354	0	488	0	(8)	0	0	(8)	0	P2FEL	10/18/2018
48127X542	JPMORGAN CHASE & CO			7,925.000	0.00	25.560	202,563	25.560	202,563	202,258	0	7,339	0	305	0	2,655	(2,350)	0	P2FEL	10/11/2018
46625HHA1	JPMORGAN CHASE & CO DEP SHS			191,000.000	0.00	0.986	188,374	0.986	188,374	192,787	0	8,020	0	(4,413)	0	0	(4,413)	0	P2FE	06/19/2018
49446R711	KIMCO REALTY CORP			7,600.000	25.00	20.400	155,040	20.400	155,040	155,040	2,494	6,550	0	0	0	16,385	(16,385)	0	P2FEL	08/08/2018
49446R745	KIMCO REALTY CORP			3,396.000	0.00	21.550	73,184	21.550	73,184	73,184	1,194	3,909	0	71	0	9,388	(9,318)	0	P2FEL	06/05/2018
49446R794	KIMCO REALTY CORP			2,910.000	0.00	23.990	69,811	23.990	69,811	69,811	1,091	3,274	0	0	0	3,754	(3,754)	0	P2FEL	02/28/2018
514666AN6	LAND O' LAKES INC 144A																			

SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	Codes		5 Number of Shares	6 Par Value Per Share	7 Rate Per Share	8 Book/Adjusted Carrying Value	Fair Value		11 Actual Cost	Dividends			Change in Book/Adjusted Carrying Value					20 NAIC Designation and Administrative Symbol/Market Indicator	21 Date Acquired
		3 Code	4 For- eign					9 Rate Per Share Used to Obtain Fair Value	10 Fair Value		12 Declared but Unpaid	13 Amount Received During Year	14 Nonadmitted Declared But Unpaid	15 Unrealized Valuation Increase/ (Decrease)	16 Current Year's (Amortization) Accretion	17 Current Year's Other-Than- Temporary Impairment Recognized	18 Total Change in B./A.C.V. (15+16-17)	19 Total Foreign Exchange Change in B./A.C.V.		
61762V606	MORGAN STANLEY			6,478,000	0.00	24.280	157,286	24,280	157,286	157,286	2,369	7,783	0	(2,554)	0	11,559	(14,112)	0	P3FEL	02/21/2018
637417809	NATIONAL RETAIL PROPERTIES INC			6,732,000	0.00	23.000	154,836	23,000	154,836	154,836	0	5,776	0	0	0	8,297	(8,297)	0	P2FEL	06/26/2018
65339K100	NEXTERA ENERGY CAPITAL HOLDING			2,950,000	25.00	22.900	67,555	22,900	67,555	66,754	0	0	0	801	0	0	801	0	RP2FEL	12/24/2018
65473P881	NISOURCE INC			4,164,000	25.00	25.020	104,183	25,020	104,183	104,017	0	0	0	166	0	0	166	0	P3FEU	12/18/2018
693475857	PNC FINANCIAL SERVICES GROUP I			3,382,000	0.00	25.720	86,985	25,720	86,985	91,566	0	1,295	0	(4,581)	0	0	(4,581)	0	P2FEL	09/10/2018
693475AK1	PNC FINANCIAL SERVICES GROUP I			354,000,000	25.00	1.016	359,753	1,016	359,753	384,740	0	11,948	0	(24,987)	0	0	(24,987)	0	P2FE	04/23/2018
69352P202	PPL CAPITAL FUNDING INC			16,213,000	0.00	24.620	399,164	24,620	399,164	409,512	0	0	0	(11,092)	0	0	(11,092)	0	P2FEL	02/23/2018
744320805	PRUDENTIAL FINANCIAL INC			5,223,000	25.00	23.640	123,472	23,640	123,472	123,242	939	1,511	0	229	2	4,300	(4,068)	0	RP2FE	12/21/2018
69360J644	PS BUSINESS PARKS INC			6,936,000	0.00	23.700	164,383	23,700	164,383	164,383	0	9,269	0	(959)	0	5,658	(6,617)	0	P2FEL	05/22/2018
69360J669	PS BUSINESS PARKS INC			6,649,000	0.00	23.450	155,919	23,450	155,919	155,919	0	8,486	0	(242)	0	11,425	(11,667)	0	P2FEL	06/19/2018
74460W602	PUBLIC STORAGE			17,308,000	25.00	24.440	423,008	24,440	423,008	423,008	0	19,493	0	0	0	12,986	(12,986)	0	P2FEL	06/19/2018
74460W792	PUBLIC STORAGE			3,280,000	0.00	25.070	82,230	25,070	82,230	82,230	0	5,449	0	0	0	1,170	(1,170)	0	P2FEL	05/23/2018
74460W842	PUBLIC STORAGE			2,399,000	25.00	25.110	60,239	25,110	60,239	60,959	0	956	0	(720)	0	0	(720)	0	P2FEL	10/29/2018
7591EP308	REGIONS FINANCIAL CORP			5,275,000	0.00	24.940	131,559	24,940	131,559	135,204	0	5,729	0	(3,645)	0	0	(3,645)	0	P3FEL	10/01/2018
759351703	REINSURANCE GROUP OF AMERICA I			5,150,000	6.20	25.020	128,853	25,020	128,853	137,358	0	5,134	0	(8,505)	0	0	(8,505)	0	RP2FEL	10/15/2018
759351802	REINSURANCE GROUP OF AMERICA I			7,946,000	25.00	23.550	187,128	23,550	187,128	213,060	0	10,921	0	(29,571)	0	0	(29,571)	0	RP2FEL	04/27/2018
78409G206	SCE TRUST IV			2,701,000	25.00	20.000	54,020	20,000	54,020	68,691	0	3,772	0	(14,671)	0	0	(14,671)	0	P2FEL	03/13/2018
78409W201	SCE TRUST V			4,000,000	0.00	20.880	83,520	20,880	83,520	79,280	0	0	0	4,240	0	0	4,240	0	RP2FEL	12/20/2018
78410V200	SCE TRUST VI			7,804,000	0.00	18.370	143,359	18,370	143,359	153,601	0	3,403	0	(10,242)	0	0	(10,242)	0	P2FEL	12/07/2018
78440X507	SL GREEN REALTY CORP			5,900,000	25.00	25.230	148,857	25,230	148,857	147,238	2,397	2,397	0	1,619	0	0	1,619	0	P3FEL	10/29/2018
842587206	SOUTHERN CO/THE			14,319,000	25.00	25.510	365,278	25,510	365,278	365,278	0	14,350	0	0	0	7,653	(7,653)	0	RP2FEL	07/13/2018
842587404	SOUTHERN CO/THE			7,150,000	25.00	21.830	156,085	21,830	156,085	156,085	1,805	4,141	0	(315)	0	15,682	(15,997)	0	RP2FEL	10/03/2018
857477509	STATE STREET CORP			3,000,000	25.00	22.520	67,560	22,520	67,560	66,761	0	0	0	799	0	0	799	0	P2FEL	12/26/2018
857477608	STATE STREET CORP			6,368,000	0.00	24.480	155,889	24,480	155,889	167,287	0	9,769	0	(11,313)	0	3,587	(14,900)	0	P2FEL	02/22/2018
857477855	STATE STREET CORP			5,375,000	0.00	23.880	128,355	23,880	128,355	128,355	0	5,566	0	0	0	10,257	(10,257)	0	P2FEL	05/09/2018
857477889	STATE STREET CORP			5,282,000	0.00	25.160	132,895	25,160	132,895	136,922	0	5,342	0	(4,027)	0	0	(4,027)	0	P2FEL	10/10/2018
857477AQ6	STATE STREET CORP			314,000,000	1.00	0.981	308,113	0.981	308,113	308,113	0	18,476	0	(2,448)	0	17,041	(19,489)	0	P2FEU	02/20/2018
91529Y601	UNUM GROUP			6,750,000	25.00	22.670	153,023	22,670	153,023	169,103	0	5,742	0	(16,023)	(58)	0	(16,081)	0	RP3FE	08/02/2018
902973833	US BANCORP			6,375,000	0.00	26.480	168,810	26,480	168,810	176,707	2,590	6,145	0	(7,897)	0	0	(7,897)	0	P2FEL	04/25/2018
902973AY2	US BANCORP			2,650,000	100.00	0.000	262,350	99,000	262,350	262,350	6,262	8,072	0	563	(363)	11,798	(11,599)	0	P2FE	06/07/2018
92339V209	VEREIT INC			11,929,000	0.00	23.660	282,240	23,660	282,240	297,717	1,665	17,493	0	(15,477)	0	0	(15,477)	0	P3L	02/23/2018
929042828	VORNADO REALTY TRUST			5,600,000	0.00	20.590	115,304	20,590	115,304	115,304	1,838	5,900	0	0	0	14,621	(14,621)	0	P2FEL	02/26/2018
929042851	VORNADO REALTY TRUST			4,900,000	0.00	22.490	110,201	22,490	110,201	110,201	1,746	4,293	0	0	0	10,569	(10,569)	0	P2FEL	06/05/2018
929089AG5	VOYA FINANCIAL INC			110,000,000	0.00	0.949	104,363	0.949	104,363	110,000	0	0	0	(5,638)	0	0	(5,638)	0	P3FEU	09/05/2018
949746366	WELLS FARGO & CO			4,675,000	0.00	25.140	117,530	25,140	117,530	120,298	0	5,090	0	(2,768)	0	70	(2,838)	0	P2FEL	05/29/2018
949746465	WELLS FARGO & CO			2,550,000	25.00	26.280	67,014	26,280	67,014	65,420	0	0	0	1,594	0	0	1,594	0	P2FEL	12/28/2018
949746PM7	WELLS FARGO & CO			395,000,000	0.00	0.994	392,531	0.994	392,531	400,237	0	19,786	0	(7,706)	0	0	(7,706)	0	P2FE	06/19/2018
94988U656	WELLS FARGO & CO			7,475,000	0.00	23.490	175,588	23,490	175,588	175,588	0	10,513	0	(583)	0	14,407	(14,991)	0	P2FEL	02/22/2018
94988U714	WELLS FARGO & CO			3,500,000	0.00	23.770	83,195	23,770	83,195	87,406	0	4,579	0	(4,919)	0	1,361	(6,280)	0	P2FEL	05/29/2018
94988U730	WELLS FARGO & CO			3,100,000	0.00	25.040	77,624	25,040	77,624	80,251	0	4,650	0	(5,363)	0	0	(5,363)	0	P2FEL	03/02/2017
94978SAA7	WELLS FARGO CAPITAL X			210,000,000	0.00	1.033	216,825	1,033	216,825	231,878	0	12,495	0	(21,525)	0	0	(21,525)	0	P2FE	09/11/2017
94988N207	WELLS FARGO REAL ESTATE INVEST			3,625,000	0.00	25.050	90,806	25,050	90,806	93,851	0	6,023	0	(3,045)	0	0	(3,045)	0	P2FEL	02/23/2018
084423607	WR BERKLEY CORP			11,582,000	25.00	22.420	259,668	22,420	259,668	280,719	0	16,362	0	(25,525)	0	13,101	(38,626)	0	RP2FEL	02/27/2018
29250N477	ENBRIDGE INC		D	14,475,000	0.00	23.540	340,742	23,540	340,742	362,660	5,767	11,260	0	(21,919)	0	2,195	(24,114)	0	P2FE	12/01/2018
8499999	Subtotal - Industrial and Miscellaneous (Unaffiliated)						18,081,282	X X X	18,081,282	18,693,927	67,443	793,667	0	(720,444)	(1,388)	513,742	(1,235,574)	0	X X X	X X X
8999999	Total Preferred Stocks						18,081,282	X X X	18,081,282	18,693,927	67,443	793,667	0	(720,444)	(1,388)	513,742	(1,235,574)	0	X X X	X X X

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	Codes		5 Number of Shares	6 Book/Adjusted Carrying Value	Fair Value		9 Actual Cost	Dividends			Change in Book/Adjusted Carrying Value				17 NAIC Market Indicator (a)	18 Date Acquired
		3 Code	4 For- eign			7 Rate per Share Used to Obtain Fair Value	8 Fair Value		10 Declared but Unpaid	11 Amount Received During Year	12 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. (Col. 13-14)	16 Total Foreign Exchange Change in B./A.C.V.		
Industrial and Miscellaneous (Unaffiliated)																	
G1151C101	ACCENTURE PLC IRELAND SHS CL A		D	2,251,000	317,414	141,010	317,414	239,712	0	6,280	0	(27,192)	0	(27,192)	0	L	07/31/2017
G0176J109	ALLEGION PLC		D	353,000	28,138	79,710	28,138	22,469	0	297	0	53	0	53	0	L	03/15/2017
G0408V102	AON CORP		D	800,000	116,288	145,360	116,288	72,863	0	1,246	0	9,014	0	9,014	0	L	03/12/2018
G6095L109	APTIV PLC		D	886,000	54,551	61,570	54,551	49,838	0	779	0	(20,608)	0	(20,608)	0	L	12/05/2017
H1467J104	CHUBB LTD		D	1,906,000	246,217	129,180	246,217	222,234	1,147	3,435	0	(18,268)	0	(18,268)	0	L	12/31/2018
G3223R108	EVEREST RE GROUP LTD		D	126,000	27,438	217,760	27,438	26,896	0	176	0	542	0	542	0	L	10/22/2018
H2906T109	GARMIN LTD		D	405,000	25,645	63,320	25,645	16,095	0	851	0	1,463	0	1,463	0	L	03/12/2018
G47567105	IHS MARKIT LTD		D	1,327,000	63,656	47,970	63,656	60,821	0	0	0	3,021	0	3,021	0	L	03/12/2018
G5494J103	LINDE PLC		D	2,189,000	341,572	156,040	341,572	300,568	0	1,025	0	41,004	0	41,004	0	L	12/31/2018
G5960L103	MEDTRONIC PLC		D	4,942,000	449,524	90,960	449,524	362,289	2,471	9,489	0	50,458	0	50,458	0	L	11/02/2017
G60754101	MICHAEL KORS HOLDINGS LTD		D	566,000	21,463	37,920	21,463	23,086	0	0	0	(14,167)	0	(14,167)	0	L	08/31/2017
G7S00T104	PENTAIR PLC		D	580,000	21,912	37,780	21,912	18,879	0	609	0	(9,769)	0	(9,769)	0	L	05/06/2016
H84989104	TE CONNECTIVITY LTD		D	1,419,000	107,319	75,630	107,319	90,232	0	1,945	0	(21,863)	0	(21,863)	0	L	12/31/2018
G87110105	TECHNIPFMC LTD		D	1,760,000	34,461	19,580	34,461	34,091	0	0	0	370	0	370	0	L	12/31/2018
G96629103	WILLIS TOWERS WATSON PLC		D	456,000	69,248	151,860	69,248	54,440	274	1,005	0	359	0	359	0	L	06/22/2018
88579Y101	3M CORP		D	2,187,000	416,711	190,540	416,711	382,988	0	10,642	0	(89,150)	0	(89,150)	0	L	05/21/2018
002824100	ABBOTT LABS COM		D	6,343,000	458,789	72,330	458,789	260,086	0	7,104	0	96,794	0	96,794	0	L	05/24/2017
00287Y109	ABBVIE INC		D	5,695,000	525,022	92,190	525,022	345,661	0	20,445	0	(25,741)	0	(25,741)	0	L	04/18/2017
003654100	ABIOMED INC		D	127,000	41,280	325,040	41,280	39,279	0	0	0	2,001	0	2,001	0	L	11/26/2018
00507V109	ACTIVISION BLIZZARD INC		D	3,012,000	140,269	46,570	140,269	124,769	0	726	0	(35,621)	0	(35,621)	0	L	12/31/2018
00724F101	ADOBE SYS INC DEL COM		D	1,619,000	366,283	226,240	366,283	155,134	0	0	0	79,533	0	79,533	0	L	03/12/2018
00751Y106	ADVANCE AUTO PARTS INC		D	285,000	44,876	157,460	44,876	29,626	17	69	0	16,195	0	16,195	0	L	03/12/2018
007903107	ADVANCED MICRO DEVICES INC COM		D	3,506,000	64,721	18,460	64,721	40,915	0	0	0	23,806	0	23,806	0	L	03/12/2018
00130H105	AES CORP COM		D	2,823,000	40,821	14,460	40,821	26,423	0	1,374	0	10,340	0	10,340	0	L	03/12/2018
008252108	AFFILIATED MANAGERS GROUP INC		D	218,000	21,242	97,440	21,242	22,128	0	14	0	(886)	0	(886)	0	L	12/31/2018
001055102	AFLAC INC COM		D	2,682,000	122,192	45,560	122,192	80,731	0	2,785	0	4,474	0	4,474	0	L	06/22/2018
00846U101	AGILENT TECHNOLOGIES INC		D	1,043,000	70,361	67,460	70,361	39,901	171	671	0	511	0	511	0	L	05/06/2016
009158106	AIR PRODS & CHEMS INC COM		D	895,000	143,245	160,050	143,245	115,396	985	2,886	0	(1,466)	0	(1,466)	0	L	10/22/2018
00971T101	AKAMAI TECHNOLOGIES INC		D	626,000	38,236	61,080	38,236	31,894	0	0	0	(2,479)	0	(2,479)	0	L	11/02/2017
011659109	ALASKA AIR GROUP INC		D	62,000	3,773	60,850	3,773	4,115	0	79	0	(785)	0	(785)	0	L	06/07/2016
012653101	ALBEMARLE CORP		D	68,000	5,241	77,070	5,241	6,397	43	23	0	(1,156)	0	(1,156)	0	L	07/31/2018
015271109	ALEXANDRIA REAL ESTATE EQUITIE		D	327,000	37,683	115,240	37,683	37,723	317	1,197	0	(5,019)	0	(5,019)	0	L	04/18/2017
015351109	ALEXION PHARMACEUTICALS INC		D	234,000	22,782	97,360	22,782	28,069	0	0	0	(5,287)	0	(5,287)	0	L	11/26/2018
016255101	ALIGN TECHNOLOGY INC		D	299,000	62,620	209,430	62,620	56,036	0	0	0	(3,931)	0	(3,931)	0	L	11/26/2018
G0177J108	ALLERGAN PLC		D	1,211,000	161,862	133,660	161,862	190,589	0	2,540	0	(25,895)	0	(25,895)	0	L	12/31/2018
018802108	ALLIANT ENERGY CORP		D	737,000	31,138	42,250	31,138	28,559	0	988	0	(265)	0	(265)	0	L	09/19/2016
020002101	ALLSTATE CORP COM		D	1,426,000	117,830	82,630	117,830	92,792	517	1,965	0	(24,696)	0	(24,696)	0	L	12/31/2018
02079K107	ALPHABET INC		D	1,069,000	1,107,067	1,035,610	1,107,067	758,997	0	0	0	(24,892)	0	(24,892)	0	L	10/22/2018
02079K305	ALPHABET INC		D	1,045,000	1,091,983	1,044,960	1,091,983	753,327	0	0	0	(17,942)	0	(17,942)	0	L	11/26/2018
023135106	AMAZON.COM INC COM		D	1,433,000	2,152,323	1,501,970	2,152,323	1,005,529	0	0	0	405,327	0	405,327	0	L	11/26/2018
023608102	AMEREN CORP		D	1,038,000	67,709	65,230	67,709	47,355	0	1,918	0	7,698	0	7,698	0	L	03/12/2018
02376R102	AMERICAN AIRLINES GROUP INC		D	1,707,000	54,812	32,110	54,812	57,937	0	683	0	(34,003)	0	(34,003)	0	L	08/10/2016
025537101	AMERICAN ELEC PWR INC COM		D	1,774,000	132,589	74,740	132,589	104,327	0	4,136	0	6,517	0	6,517	0	L	03/12/2018
025816109	AMERICAN EXPRESS CO COM		D	2,633,000	250,978	95,320	250,978	177,363	0	3,710	0	(10,338)	0	(10,338)	0	L	03/12/2018
026874784	AMERICAN INTL GROUP INC COM		D	2,401,000	94,623	39,410	94,623	105,620	0	768	0	(10,997)	0	(10,997)	0	L	11/26/2018
03027X100	AMERICAN TOWER CORPORATION		D	1,565,000	247,567	158,190	247,567	159,595	1,315	4,711	0	24,289	0	24,289	0	L	11/02/2017
030420103	AMERICAN WATER WORKS CO INC		D	656,000	59,545	90,770	59,545	50,663	0	1,168	0	(472)	0	(472)	0	L	03/15/2017
03076C106	AMERIPRISE FINL INC		D	380,000	39,661	104,370	39,661	35,928	0	1,341	0	(24,738)	0	(24,738)	0	L	01/14/2016
03073E105	AMERISOURCEBERGEN CORP COM		D	613,000	45,607	74,400	45,607	46,892	0	944	0	(10,678)	0	(10,678)	0	L	06/07/2016
031100100	AMETEK INC		D	853,000	57,748	67,700	57,748	40,885	0	478	0	(4,069)	0	(4,069)	0	L	03/15/2017
031162100	AMGEN INC		D	2,512,000	489,011	194,670	489,011	379,846	0	13,263	0	52,174	0	52,174	0	L	04/18/2017
032095101	AMPHENOL CORP NEW CL A		D	1,137,000	92,120	81,020	92,120	60,078	262	955	0	(7,709)	0	(7,709)	0	L	03/15/2017
032511107	ANADARKO PETE CORP COM		D	2,042,000	89,521	43,840	89,521	86,510	0	2,293	0	(20,012)	0	(20,012)	0	L	10/02/2017
032654105	ANALOG DEVICES INC COM		D	1,401,000	120,248	85,830	120,248	90,735	0	2,591	0	(4,856)	0	(4,856)	0	L	03/12/2018
03662Q105	ANSYS INC		D	310,000	44,311	142,940	44,311	38,117	0	0	0	(1,442)	0	(1,442)	0	L	06/26/2017
036752103	ANTHEM INC		D	812,000	213,256	262,630	213,256	140,367	0	2,390	0	30,229	0	30,229	0	L	03/12/2018
831865209	AO SMITH CORP		D	591,000	25,236	42,700	25,236	27,184	0	0	0	(1,948)	0	(1,948)	0	L	11/26/2018

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	For- eign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V.	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
03748R101	APARTMENT INVT & MGMT CO CL A			650,000	28,522	43,880	28,522	26,181	0	762	0	2,350	0	2,350	0	L	03/12/2018
037833100	APPLE COMPUTER INC			16,174,000	2,551,287	157,740	2,551,287	1,735,886	0	45,611	0	(185,839)	0	(185,839)	0	L	03/15/2017
038222105	APPLIED MATLS INC COM			3,598,000	117,799	32,740	117,799	62,118	0	2,519	0	(66,131)	0	(66,131)	0	L	05/06/2016
039483102	ARCHER DANIELS MIDLAND CO COM			2,371,000	97,140	40,970	97,140	91,303	0	3,017	0	7	0	7	0	L	03/12/2018
03965L100	ARCONIC INC			831,000	14,011	16,860	14,011	15,120	0	199	0	(8,634)	0	(8,634)	0	L	11/01/2016
040413106	ARISTA NETWORKS INC			181,000	38,137	210,700	38,137	40,732	0	0	0	(2,596)	0	(2,596)	0	L	11/26/2018
363576109	ARTHUR J GALLAGHER & CO			661,000	48,716	73,700	48,716	34,971	0	1,048	0	6,141	0	6,141	0	L	03/12/2018
04621X108	ASSURANT INC			231,000	20,661	89,440	20,661	20,573	0	397	0	88	0	88	0	L	03/12/2018
00206R102	AT & T INC COM			24,031,000	685,845	28,540	685,845	795,880	0	33,576	0	(176,073)	0	(176,073)	0	L	11/26/2018
052769106	AUTODESK INC COM			92,213	717,000	128,610	92,213	36,931	0	0	0	17,050	0	17,050	0	L	05/06/2016
053015103	AUTOMATIC DATA PROCESSING INC			1,621,000	212,546	131,120	212,546	139,809	1,281	4,012	0	22,362	0	22,362	0	L	03/12/2018
053332102	AUTOZONE INC COM			103,000	86,349	838,340	86,349	54,350	0	0	0	13,078	0	13,078	0	L	07/31/2017
053484101	AVALONBAY CMNTYS INC COM			593,000	103,212	174,050	103,212	94,766	872	2,111	0	5,507	0	5,507	0	L	05/21/2018
053611109	AVERY DENNISON CORP COM			264,000	23,715	89,830	23,715	15,717	0	531	0	(6,608)	0	(6,608)	0	L	01/14/2016
05722G100	BAKER HUGHES A GE CO			1,350,000	29,025	21,500	29,025	30,308	0	58	0	(1,283)	0	(1,283)	0	L	11/26/2018
058498106	BALL CORP COM			1,279,000	58,808	45,980	58,808	45,883	0	493	0	9,673	0	9,673	0	L	03/12/2018
064058100	BANK NEW YORK MELLON CORP COM			3,462,000	162,956	47,070	162,956	137,536	0	3,600	0	(23,507)	0	(23,507)	0	L	10/21/2016
060505104	BANK OF AMERICA CORP			34,591,000	852,322	24,640	852,322	549,477	0	18,679	0	(168,804)	0	(168,804)	0	L	04/18/2017
071813109	BAXTER INTL INC COM			1,585,000	104,325	65,820	104,325	58,319	301	1,110	0	1,870	0	1,870	0	L	01/14/2016
054937107	BB&T CORP COM			2,619,000	113,455	43,320	113,455	94,928	0	4,075	0	(16,762)	0	(16,762)	0	L	03/15/2017
075887109	BECTON DICKINSON & CO COM			966,000	217,659	225,320	217,659	162,640	0	2,819	0	9,318	0	9,318	0	L	03/12/2018
084670702	BERKSHIRE HATHAWAY INC DEL			6,869,000	1,402,512	204,180	1,402,512	979,063	0	0	0	48,957	0	48,957	0	L	06/22/2018
086516101	BEST BUY INC COM			47,505	52,960	897,000	47,505	27,537	0	1,615	0	(13,912)	0	(13,912)	0	L	05/06/2016
09062X103	BIOGEN IDEC INC COM			731,000	219,973	300,920	219,973	191,851	0	0	0	4,631	0	4,631	0	L	06/22/2018
09247X101	BLACKROCK INC			447,000	175,591	392,820	175,591	148,194	0	5,373	0	(54,038)	0	(54,038)	0	L	05/24/2017
093671105	BLOCK H & R INC COM			855,000	21,691	25,370	21,691	19,064	214	800	0	(853)	0	(853)	0	L	03/12/2018
097023105	BOEING CO COM			1,929,000	622,103	322,500	622,103	253,667	0	13,194	0	53,221	0	53,221	0	L	08/10/2016
09857L108	BOOKING HOLDINGS INC			160,000	275,587	1,722,420	275,587	195,943	0	0	0	79,645	0	79,645	0	L	03/12/2018
099724106	BORGWARNER INC			700,000	24,318	34,740	24,318	24,500	0	476	0	(11,445)	0	(11,445)	0	L	06/07/2016
101121101	BOSTON PPTYS INC COM			461,000	51,886	112,550	51,886	55,446	438	1,544	0	(8,058)	0	(8,058)	0	L	08/31/2017
101137107	BOSTON SCIENTIFIC CORP COM			5,680,000	200,731	35,340	200,731	120,452	0	0	0	54,537	0	54,537	0	L	03/12/2018
10922N103	BRIGHTHOUSE FINANCIAL INC			491,000	14,966	30,480	14,966	15,034	0	0	0	(69)	0	(69)	0	L	12/31/2018
110122108	BRISTOL MYERS SQUIBB CO COM			6,141,000	319,209	51,980	319,209	334,450	0	8,430	0	(48,419)	0	(48,419)	0	L	11/26/2018
11135F101	BROADCOM INC			1,509,000	383,709	254,280	383,709	240,891	0	8,589	0	142,817	0	142,817	0	L	10/22/2018
11133T103	BROADRIDGE FINANCIAL SOLUTIONS			413,000	39,751	96,250	39,751	39,665	0	0	0	87	0	87	0	L	12/31/2018
115637209	BROWN FORMAN CORP CL B			1,104,000	52,528	47,580	52,528	48,599	202	1,532	0	(8,646)	0	(8,646)	0	L	05/21/2018
12541W209	C H ROBINSON WORLDWIDE INC			443,000	37,252	84,090	37,252	28,758	0	833	0	(2,215)	0	(2,215)	0	L	03/15/2017
127097103	CABOT OIL & GAS CORP COM			1,785,000	39,895	22,350	39,895	33,978	0	347	0	(7,465)	0	(7,465)	0	L	12/31/2018
127387108	CADENCE DESIGN SYSTEMS INC			977,000	42,480	43,480	42,480	39,012	0	0	0	3,468	0	3,468	0	L	03/12/2018
134429109	CAMPBELL SOUP CO COM			827,000	27,283	32,990	27,283	27,950	0	579	0	(667)	0	(667)	0	L	05/21/2018
14040H105	CAPITAL ONE FINL CORP			1,961,000	148,232	75,590	148,232	138,648	0	2,626	0	(39,156)	0	(39,156)	0	L	12/31/2018
14149Y108	CARDINAL HEALTH INC COM			44,410	21,453	44,600	21,453	25,113	601	0	0	(3,660)	0	(3,660)	0	L	10/22/2018
143130102	CARMAX INC			624,000	39,144	62,730	39,144	32,255	0	0	0	(874)	0	(874)	0	L	07/08/2016
143658300	CARNIVAL CORP PAIRED CTF 1 COM			1,442,000	71,091	49,300	71,091	69,453	0	2,812	0	(24,615)	0	(24,615)	0	L	03/15/2017
149123101	CATERPILLAR INC			2,212,000	281,079	127,070	281,079	177,977	0	5,993	0	(54,660)	0	(54,660)	0	L	11/26/2018
12503M108	CBOE HOLDINGS INC			457,000	44,708	97,830	44,708	41,150	0	411	0	(9,805)	0	(9,805)	0	L	10/22/2018
12504L109	CBRE GROUP INC CL A			969,000	38,799	40,040	38,799	26,971	0	0	0	(3,169)	0	(3,169)	0	L	10/21/2016
124857202	CBS CORP NEW CL B			942,000	41,184	43,720	41,184	44,849	170	678	0	(14,394)	0	(14,394)	0	L	01/14/2016
150870103	CELANESE CORP			554,000	49,843	89,970	49,843	49,422	0	0	0	421	0	421	0	L	12/31/2018
151020104	CELGENE CORP			2,793,000	179,003	64,090	179,003	214,358	0	0	0	(35,355)	0	(35,355)	0	L	12/31/2018
15135B101	CENTENE CORP			629,000	72,524	115,300	72,524	45,790	0	0	0	9,070	0	9,070	0	L	10/02/2017
15189T107	CENTERPOINT ENERGY INC			1,843,000	52,028	28,230	52,028	38,959	0	1,914	0	249	0	249	0	L	03/12/2018
156700106	CENTURYTEL INC COM			4,159,000	63,009	15,150	63,009	74,696	0	6,738	0	(11,687)	0	(11,687)	0	L	03/12/2018
156782104	CERNER CORP			1,364,000	71,528	52,440	71,528	68,264	0	0	0	(14,726)	0	(14,726)	0	L	12/31/2018
125269100	CF INDS HLDGS INC			998,000	43,423	43,510	43,423	26,426	0	1,124	0	1,232	0	1,232	0	L	03/12/2018
16119P108	CHARTER COMMUNICATIONS INC			685,000	195,204	284,970	195,204	185,812	0	0	0	(32,156)	0	(32,156)	0	L	07/31/2018
166764100	CHEVRONTXACO CORP			7,119,000	774,476	108,790	774,476	668,936	0	29,408	0	(106,517)	0	(106,517)	0	L	12/31/2018
169656105	CHIPOTLE MEXICAN GRILL INC			107,000	46,202	431,790	46,202	33,926	0	0	0	14,717	0	14,717	0	L	03/12/2018
171340102	CHURCH & DWIGHT CO INC			953,000	62,669	65,760	62,669	40,947	0	829	0	14,857	0	14,857	0	L	03/15/2017

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	For- eign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V.	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
125523100	CIGNA CORP			1,354,580	257,262	189.920	257,262	203,042	0	0	0	54,220	0	54,220	0	L	12/21/2018
172062101	CINCINNATI FINL CORP COM			617,000	47,768	77.420	47,768	39,294	327	621	0	1,514	0	1,514	0	L	10/22/2018
172908105	CINTAS CORP			289,000	48,549	167.990	48,549	34,320	0	592	0	3,514	0	3,514	0	L	03/15/2017
17275R102	CISCO SYS INC COM			15,863,000	687,344	43.330	687,344	434,451	0	21,031	0	79,791	0	79,791	0	L	11/02/2017
172967424	CITIGROUP INC			8,994,000	468,228	52.060	468,228	404,043	0	13,851	0	(201,016)	0	(201,016)	0	L	10/21/2016
174610105	CITIZENS FINANCIAL GROUP INC			1,680,000	49,946	29.730	49,946	37,128	0	1,646	0	(20,580)	0	(20,580)	0	L	05/06/2016
177376100	CITRIX SYS INC COM			518,000	53,074	102.460	53,074	29,965	0	181	0	7,403	0	7,403	0	L	03/12/2018
189054109	CLOROX CO COM			561,000	86,473	154.140	86,473	65,616	0	1,932	0	4,735	0	4,735	0	L	06/22/2018
12572Q105	CME GROUP INC COM			1,077,000	202,605	188.120	202,605	98,489	1,885	6,789	0	45,309	0	45,309	0	L	05/06/2016
125896100	CMS ENERGY CORP COM			59,878	49,878	49.650	49,878	46,988	0	1,609	0	4,208	0	4,208	0	L	03/12/2018
191216100	COCA COLA CO COM			15,134,000	716,595	47.350	716,595	619,943	0	22,057	0	36,277	0	36,277	0	L	05/21/2018
192446102	COGNIZANT TECH SOLUTIONS CL A			2,233,000	141,751	63.480	141,751	114,839	0	1,786	0	(16,837)	0	(16,837)	0	L	04/18/2017
194162103	COLGATE PALMOLIVE CO			3,563,000	212,070	59.520	212,070	234,114	0	5,480	0	(49,945)	0	(49,945)	0	L	05/21/2018
20030N101	COMCAST CORP NEW CL A			16,893,000	575,207	34.050	575,207	500,917	3,210	10,979	0	(72,573)	0	(72,573)	0	L	05/21/2018
200340107	COMERICA INC COM			557,000	38,260	68.690	38,260	21,964	334	858	0	(10,093)	0	(10,093)	0	L	05/06/2016
20605P101	CONCHO RESOURCES INC/MIDLAND T			701,000	72,056	102.790	72,056	86,233	0	0	0	(28,788)	0	(28,788)	0	L	11/26/2018
20825C104	CONOCOPHILLIPS			4,495,000	280,263	62.350	280,263	184,529	0	5,214	0	33,533	0	33,533	0	L	08/31/2017
209115104	CONSOLIDATED EDISON INC COM			97,334	97,334	76.460	97,334	87,942	0	2,059	0	(6,915)	0	(6,915)	0	L	11/26/2018
21036P108	CONSTELLATION BRANDS INC CL A			555,000	89,255	160.820	89,255	74,963	0	1,521	0	(37,601)	0	(37,601)	0	L	03/15/2017
216648402	COOPER COS INC/THE			159,000	40,466	254.500	40,466	28,180	0	10	0	5,823	0	5,823	0	L	10/21/2016
217204106	COPART INC			692,000	33,064	47.780	33,064	34,801	0	0	0	(1,737)	0	(1,737)	0	L	10/22/2018
219350105	CORNING INC COM			3,428,000	103,560	30.210	103,560	60,781	0	2,468	0	(6,102)	0	(6,102)	0	L	01/14/2016
22160K105	COSTCO WHSL CORP NEW COM			1,520,000	309,639	203.710	309,639	222,364	0	3,359	0	26,737	0	26,737	0	L	07/31/2017
222070203	COTY INC			1,843,000	12,090	6.560	12,090	15,693	0	0	0	(3,603)	0	(3,603)	0	L	11/26/2018
22822V101	CROWN CASTLE INTL CORP NEW			1,604,000	174,243	108.630	174,243	146,814	0	5,462	0	(2,617)	0	(2,617)	0	L	11/26/2018
126408103	CSX CORP COM			3,095,000	192,292	62.130	192,292	81,058	0	2,717	0	21,952	0	21,952	0	L	03/12/2018
231021106	CUMMINS ENGINE INC COM			613,000	81,921	133.640	81,921	59,067	0	2,402	0	(22,756)	0	(22,756)	0	L	10/22/2018
126650100	CVS CORP			3,615,000	236,855	65.520	236,855	258,661	0	5,444	0	(18,451)	0	(18,451)	0	L	11/29/2018
23331A109	D R HORTON INC			1,417,000	49,113	34.660	49,113	42,048	0	541	0	(16,978)	0	(16,978)	0	L	12/31/2018
235851102	DANAHER CORP COM			2,219,000	228,823	103.120	228,823	157,474	355	1,376	0	22,856	0	22,856	0	L	08/31/2017
237194105	DARDEN RESTAURANTS INC			368,000	36,748	99.860	36,748	22,072	0	1,016	0	1,413	0	1,413	0	L	05/06/2016
23918K108	DAVITA INC COM			74,000	3,808	51.460	3,808	4,401	0	0	0	(1,538)	0	(1,538)	0	L	11/02/2017
244199105	DEERE & CO COM			1,124,000	167,667	149.170	167,667	100,086	854	2,577	0	(6,347)	0	(6,347)	0	L	07/31/2018
247361702	DELTA AIR LINES INC			2,568,000	128,143	49.900	128,143	110,965	0	3,364	0	(15,665)	0	(15,665)	0	L	04/18/2017
24906P109	DENTSPLY SIRONA INC			778,000	28,949	37.210	28,949	35,096	68	136	0	(6,146)	0	(6,146)	0	L	06/22/2018
25179M103	DEVON ENERGY CORP NEW COM			1,938,000	43,683	22.540	43,683	53,424	0	391	0	(21,815)	0	(21,815)	0	L	12/31/2018
25278X109	DIAMONDBACK ENERGY INC			639,000	59,235	92.700	59,235	58,833	0	0	0	403	0	403	0	L	12/31/2018
253868103	DIGITAL REALTY TRUST INC			879,000	93,657	106.550	93,657	91,873	888	3,126	0	(2,877)	0	(2,877)	0	L	03/12/2018
254709108	DISCOVER FINL SVCS COM			1,325,000	78,149	58.980	78,149	69,203	0	1,988	0	(23,771)	0	(23,771)	0	L	07/08/2016
25470F104	DISCOVERY COMMUNICATIONS INC			150,000	3,711	24.740	3,711	3,986	0	0	0	123	0	123	0	L	06/22/2018
25470F302	DISCOVERY COMMUNICATIONS INC			1,300,000	30,004	23.080	30,004	26,241	0	0	0	1,617	0	1,617	0	L	03/12/2018
25470M109	DISH NETWORK CORP			979,000	24,446	24.970	24,446	31,524	0	0	0	(7,078)	0	(7,078)	0	L	05/21/2018
254687106	DISNEY WALT CO COM			5,619,000	616,123	109.650	616,123	562,470	7,682	7,382	0	14,537	0	14,537	0	L	12/31/2018
256677105	DOLLAR GENERAL CORP			855,000	92,408	108.080	92,408	59,131	0	1,022	0	12,885	0	12,885	0	L	03/15/2017
256746108	DOLLAR TREE INC			860,000	77,675	90.320	77,675	61,431	0	0	0	(14,611)	0	(14,611)	0	L	07/31/2017
25746U109	DOMINION RES INC VA NEW COM			2,824,000	201,803	71.460	201,803	190,517	0	6,919	0	(8,535)	0	(8,535)	0	L	06/22/2018
260003108	DOVER CORP COM			563,000	39,945	70.950	39,945	31,055	0	1,070	0	(9,071)	0	(9,071)	0	L	06/26/2017
26078J100	DOWDUPONT INC			7,569,000	404,790	53.480	404,790	380,578	0	10,196	0	(117,330)	0	(117,330)	0	L	10/22/2018
233331107	DTE ENERGY CO COM			629,000	69,379	110.300	69,379	53,077	594	2,070	0	2,100	0	2,100	0	L	03/12/2018
26441C204	DUKE ENERGY CORP NEW COM			2,313,000	199,612	86.300	199,612	168,203	0	7,431	0	8,716	0	8,716	0	L	06/22/2018
264411505	DUKE REALTY CORP			1,523,000	39,446	25.900	39,446	39,197	0	937	0	249	0	249	0	L	03/12/2018
23355L106	DXC TECHNOLOGY CO			1,160,000	61,677	53.170	61,677	55,856	89	347	0	(16,667)	0	(16,667)	0	L	12/31/2018
269246401	E-TRADE FINANCIAL CORP			855,000	37,517	43.880	37,517	30,164	0	120	0	(4,865)	0	(4,865)	0	L	03/15/2017
277432100	EASTMAN CHEM CO COM			577,000	42,184	73.110	42,184	38,616	358	1,055	0	(9,923)	0	(9,923)	0	L	10/22/2018
G29183103	EATON CORP PLC			1,514,000	103,951	68.660	103,951	81,239	0	3,772	0	(15,830)	0	(15,830)	0	L	03/12/2018
278642103	EBAY INC COM			3,450,000	96,842	28.070	96,842	84,442	0	0	0	(33,362)	0	(33,362)	0	L	05/06/2016
278865100	ECOLAB INC COM			1,111,000	163,706	147.350	163,706	132,050	511	1,706	0	12,633	0	12,633	0	L	05/21/2018
281020107	EDISON INTL COM			1,349,000	76,583	56.770	76,583	76,074	428	898	0	(2,097)	0	(2,097)	0	L	12/31/2018
28176E108	EDWARDS LIFESCIENCES CORP			770,000	117,941	153.170	117,941	63,287	0	0	0	31,154	0	31,154	0	L	10/02/2017

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Showing All COMMON STOCKS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	3 Codes		5 Number of Shares	6 Book/Adjusted Carrying Value	7 Fair Value		9 Actual Cost	10 Dividends			13 Change in Book/Adjusted Carrying Value				17 NAIC Market Indicator (a)	18 Date Acquired
		3 Code	4 For- eign			7 Rate per Share Used to Obtain Fair Value	8 Fair Value		10 Declared but Unpaid	11 Amount Received During Year	12 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.	16 Total Foreign Exchange Change in B./A.C.V.		
285512109	ELECTRONIC ARTS			1,065,000	84,039	78,910	84,039	73,467	0	0	0	(23,296)	0	(23,296)	0	L	11/26/2018
291011104	EMERSON ELEC CO COM			2,368,000	141,488	59,750	141,488	120,432	0	4,606	0	(23,538)	0	(23,538)	0	L	03/15/2017
29364G103	ENTERGY CORP NEW COM			771,000	66,360	86,070	66,360	55,647	0	2,661	0	4,113	0	4,113	0	L	03/12/2018
26875P101	EOG RES INC COM			2,346,000	204,595	87,210	204,595	193,034	0	1,532	0	(39,940)	0	(39,940)	0	L	12/31/2018
294429105	EQUIFAX INC COM			420,000	39,115	93,130	39,115	42,968	0	639	0	(10,412)	0	(10,412)	0	L	11/02/2017
29444U700	EQUINIX INC			325,000	114,582	352,560	114,582	106,137	0	2,034	0	(25,447)	0	(25,447)	0	L	11/26/2018
29476L107	EQUITY RESIDENTIAL PPTYS TR SH			1,525,000	100,665	66,010	100,665	96,892	394	1,548	0	1,776	0	1,776	0	L	12/31/2018
297178105	ESSEX PPTY TR			219,000	53,701	245,210	53,701	47,292	407	1,605	0	841	0	841	0	L	03/15/2017
518439104	ESTEE LAUDER COS INC CL A			818,000	106,422	130,100	106,422	64,557	0	1,284	0	2,339	0	2,339	0	L	03/15/2017
30034W106	EVERGY INC			776,000	44,054	56,770	44,054	44,139	0	369	0	(85)	0	(85)	0	L	10/22/2018
30040W108	EVERSOURCE ENERGY			1,281,000	83,316	65,040	83,316	66,648	0	2,488	0	4,030	0	4,030	0	L	03/12/2018
30161N101	EXELON CORP COM			2,956,000	133,316	45,100	133,316	84,250	0	4,079	0	16,820	0	16,820	0	L	03/15/2017
30212P303	EXPEDIA INC			525,000	59,141	112,650	59,141	58,816	0	627	0	(2,867)	0	(2,867)	0	L	05/21/2018
302130109	EXPEDITORS INTL WASH INC COM			592,000	40,309	68,090	40,309	27,630	0	533	0	2,013	0	2,013	0	L	03/15/2017
30225T102	EXTRA SPACE STORAGE INC			412,000	37,278	90,480	37,278	31,534	0	1,172	0	1,248	0	1,248	0	L	01/03/2017
30231G102	EXXON MOBIL CORP			15,872,000	1,082,312	68,190	1,082,312	1,210,566	0	45,055	0	(198,306)	0	(198,306)	0	L	12/31/2018
315616102	F5 NETWORKS INC			268,000	43,424	162,030	43,424	29,242	0	0	0	7,487	0	7,487	0	L	03/12/2018
30303M102	FACEBOOK INC			8,674,000	1,137,075	131,090	1,137,075	930,843	0	0	0	(359,027)	0	(359,027)	0	L	12/31/2018
311900104	FASTENAL CO			1,050,000	54,905	52,290	54,905	44,315	0	1,617	0	(2,520)	0	(2,520)	0	L	10/02/2017
313747206	FEDERAL REALTY INVESTMENT TRUS			300,000	35,412	118,040	35,412	36,109	306	95	0	(697)	0	(697)	0	L	10/22/2018
31428X106	FEDEX CORP COM			754,000	121,643	161,330	121,643	107,245	490	1,734	0	(66,510)	0	(66,510)	0	L	03/15/2017
31620M106	FIDELITY NATL INFORMATION SVCS			1,147,000	117,625	102,550	117,625	84,095	0	1,515	0	7,868	0	7,868	0	L	03/12/2018
316773100	FIFTH THIRD BANCORP			2,402,000	56,519	23,530	56,519	44,930	528	1,633	0	(16,358)	0	(16,358)	0	L	06/07/2016
337932107	FIRSTENERGY CORP COM			1,909,000	71,683	37,550	71,683	62,507	0	2,259	0	10,465	0	10,465	0	L	03/12/2018
337738108	FISERV INC COM			1,356,000	99,652	73,490	99,652	61,043	0	0	0	10,746	0	10,746	0	L	03/15/2017
339041105	FLEETCOR TECHNOLOGIES INC			157,000	29,158	185,720	29,158	29,582	0	0	0	(424)	0	(424)	0	L	11/26/2018
302445101	FLIR SYS INC			476,000	20,725	43,540	20,725	19,482	0	282	0	(2,077)	0	(2,077)	0	L	03/12/2018
34354P105	FLOWSERVE CORP COM			226,000	8,593	38,020	8,593	8,473	0	172	0	(929)	0	(929)	0	L	01/14/2016
302491303	FMC CORP NEW COM			574,000	42,453	73,960	42,453	29,575	230	354	0	(10,289)	0	(10,289)	0	L	03/12/2018
344849104	FOOT LOCKER INC			408,000	21,706	53,200	21,706	18,967	0	100	0	2,710	0	2,710	0	L	10/22/2018
345370860	FORD MTR CO DEL COM PAR \$0.01			16,169,000	123,693	7,650	123,693	147,664	0	5,033	0	(31,406)	0	(31,406)	0	L	12/31/2018
34959E109	FORTINET INC			235,000	16,551	70,430	16,551	16,537	0	0	0	14	0	14	0	L	12/31/2018
34959J108	FORTIVE CORP			939,000	63,533	67,660	63,533	43,233	0	263	0	(4,404)	0	(4,404)	0	L	03/15/2017
34964C106	FORTUNE BRANDS HOME & SECURITY			582,000	22,110	37,990	22,110	25,410	0	116	0	(3,300)	0	(3,300)	0	L	11/26/2018
354613101	FRANKLIN RES INC COM			1,250,000	37,075	29,660	37,075	41,577	325	1,239	0	(7,766)	0	(7,766)	0	L	11/26/2018
35671D857	FREEPORT MCMORAN COPPER B			5,997,000	61,829	10,310	61,829	61,759	0	571	0	(34,520)	0	(34,520)	0	L	12/31/2018
364760108	GAP INC COM			724,000	18,650	25,760	18,650	14,734	0	693	0	(6,009)	0	(6,009)	0	L	06/07/2016
366651107	GARTNER INC			388,000	49,602	127,840	49,602	44,721	0	0	0	1,763	0	1,763	0	L	03/12/2018
369550108	GENERAL DYNAMICS CORP COM			1,153,000	181,263	157,210	181,263	168,606	0	3,245	0	(41,069)	0	(41,069)	0	L	12/31/2018
369604103	GENERAL ELEC CO COM			34,576,000	261,740	7,570	261,740	379,257	186	3,617	0	(117,516)	0	(117,516)	0	L	12/31/2018
370334104	GENERAL MILS INC COM			2,468,000	96,104	38,940	96,104	114,373	0	2,802	0	(24,151)	0	(24,151)	0	L	12/31/2018
37045V100	GENERAL MOTORS CO			5,001,000	167,283	33,450	167,283	152,751	0	7,602	0	(37,708)	0	(37,708)	0	L	04/18/2017
372460105	GENUINE PARTS CO COM			627,000	60,205	96,020	60,205	53,049	451	1,649	0	874	0	874	0	L	03/12/2018
375558103	GILEAD SCIENCES INC COM			4,576,000	286,229	62,550	286,229	310,800	0	9,233	0	(39,800)	0	(39,800)	0	L	12/31/2018
37940X102	GLOBAL PAYMENTS INC			480,000	49,502	103,130	49,502	37,795	0	19	0	1,387	0	1,387	0	L	03/15/2017
38141G104	GOLDMAN SACHS GROUP INC COM			996,000	166,382	167,050	166,382	159,327	0	3,137	0	(87,359)	0	(87,359)	0	L	07/08/2016
382550101	GOODYEAR TIRE & RUBR CO COM			546,000	11,144	20,410	11,144	13,175	0	87	0	(2,031)	0	(2,031)	0	L	07/31/2018
384802104	GRAINGER W W INC COM			195,000	55,060	282,360	55,060	31,610	0	1,045	0	8,991	0	8,991	0	L	08/31/2017
406216101	HALLIBURTON CO COM			3,626,000	96,379	26,580	96,379	118,292	0	1,261	0	(39,993)	0	(39,993)	0	L	12/31/2018
412822108	HARLEY DAVIDSON INC COM			116,000	3,958	34,120	3,958	4,521	0	43	0	(563)	0	(563)	0	L	10/22/2018
413875105	HARRIS CORP DEL COM			397,000	53,456	134,650	53,456	30,503	0	993	0	(2,779)	0	(2,779)	0	L	05/06/2016
416515104	HARTFORD FINL SVCS GROUP INC			1,485,000	66,008	44,450	66,008	64,079	375	1,313	0	(14,703)	0	(14,703)	0	L	12/31/2018
418056107	HASBRO INC COM			325,000	26,406	81,250	26,406	22,096	0	800	0	(3,133)	0	(3,133)	0	L	01/14/2016
40412C101	HCA HOLDINGS INC			1,028,000	127,935	124,450	127,935	81,553	0	1,355	0	33,893	0	33,893	0	L	03/12/2018
40414L109	HCP INC COM			2,015,000	56,279	27,930	56,279	46,496	0	1,491	0	9,783	0	9,783	0	L	05/21/2018
423452101	HELMERICH & PAYNE INC			378,000	18,121	47,940	18,121	19,310	0	1,041	0	(6,364)	0	(6,364)	0	L	03/12/2018
806407102	HENRY SCHEIN INC			670,000	52,608	78,520	52,608	46,170	0	0	0	6,438	0	6,438	0	L	03/12/2018
427866108	HERSHEY FOODS CORP			604,000	64,737	107,180	64,737	53,570	0	1,402	0	361	0	361	0	L	06/22/2018
42809H107	HESS CORP			856,000	34,668	40,500	34,668	38,888	0	856	0	(5,966)	0	(5,966)	0	L	12/12/2017

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	For- eign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V.	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
42824C109	HEWLETT PACKARD CO			5,461,000	72,140		13,210	49,757	614	2,075	0	(6,280)	0	(6,280)	0	L	05/06/2016
43300A203	HILTON WORLDWIDE HOLDINGS INC			743,000	53,347		71,800	46,519	0	446	0	(5,989)	0	(5,989)	0	L	07/31/2017
436106108	HOLLYFRONTIER CORP			68,000	3,476		51,120	4,816	0	126	0	(1,340)	0	(1,340)	0	L	06/22/2018
436440101	HOLOGIC INC			946,000	38,881		41,100	32,782	0	0	0	(991)	0	(991)	0	L	03/12/2018
437076102	HOME DEPOT INC COM			3,968,000	681,782		171,820	503,710	0	14,580	0	(61,505)	0	(61,505)	0	L	11/26/2018
438516106	HONEYWELL INTL INC COM			2,783,000	367,690		132,120	295,833	0	8,201	0	(46,487)	0	(46,487)	0	L	03/12/2018
440452100	HORMEL FOODS CORP COM			1,150,000	49,082		42,680	39,790	0	747	0	8,853	0	8,853	0	L	03/12/2018
44107P104	HOST HOTELS & RESORTS INC			3,163,000	52,727		16,670	57,595	791	2,570	0	(9,574)	0	(9,574)	0	L	03/12/2018
40434L105	HP INC			6,212,000	127,098		20,460	84,000	995	3,461	0	(3,417)	0	(3,417)	0	L	04/18/2017
444859102	HUMANA INC COM			480,000	137,510		286,480	84,048	240	912	0	18,437	0	18,437	0	L	08/10/2016
446150104	HUNTINGTON BANCSHARES INC			3,532,000	42,101		11,920	37,162	494	1,660	0	(9,324)	0	(9,324)	0	L	11/29/2016
446413106	HUNTINGTON INGALLS INDUSTRIES			18,000	3,426		190,310	4,190	0	28	0	(765)	0	(765)	0	L	07/31/2018
459200101	IBM CORP COM			3,609,000	410,235		113,670	502,135	0	16,614	0	(115,598)	0	(115,598)	0	L	11/26/2018
45168D104	IDEXX LABORATORIES INC			279,000	51,900		186,020	42,880	0	0	0	8,270	0	8,270	0	L	03/15/2017
452308109	ILLINOIS TOOL WKS INC COM			1,261,000	159,756		126,690	124,052	1,261	3,293	0	(41,721)	0	(41,721)	0	L	11/26/2018
452327109	ILLUMINA INC			537,000	161,062		299,930	83,878	0	0	0	43,733	0	43,733	0	L	04/18/2017
45337C102	INCYTE CORP			721,000	45,848		63,590	49,890	0	0	0	(4,042)	0	(4,042)	0	L	10/22/2018
G47791101	INGERSOLL-RAND PUBLIC LIMITED			1,068,000	97,434		91,230	70,198	0	0	0	1,986	0	1,986	0	L	03/12/2018
458140100	INTEL CORP CALIF COM			15,680,000	735,862		46,930	539,304	0	18,134	0	17,030	0	17,030	0	L	10/22/2018
45866F104	INTERCONTINENTALEXCHANGE GROUP			1,895,000	142,750		75,330	92,277	0	9,935	0	9,039	0	9,039	0	L	05/06/2016
460146103	INTERNATIONAL PAPER CO COM			1,672,000	67,482		40,360	70,496	0	2,518	0	(24,820)	0	(24,820)	0	L	11/26/2018
460690100	INTERPUBLIC GROUP COS INC COM			1,336,000	27,562		20,630	27,463	0	1,179	0	423	0	423	0	L	03/12/2018
459506101	INTL FLAVORS & FRAGRANCES INC			414,000	55,588		134,270	50,885	302	652	0	(5,213)	0	(5,213)	0	L	11/26/2018
461202103	INTUIT COM			887,000	174,606		196,850	93,363	0	1,407	0	32,242	0	32,242	0	L	03/12/2018
46120E602	INTUITIVE SURGICAL INC			344,000	164,748		478,920	164,748	0	0	0	39,050	0	39,050	0	L	03/12/2018
G491BT108	INVESCO LTD SHS			1,702,000	28,491		16,740	28,355	0	0	0	136	0	136	0	L	12/31/2018
46266C105	IQVIA HOLDINGS INC			561,000	65,171		116,170	54,668	0	0	0	9,726	0	9,726	0	L	03/12/2018
46284V101	IRON MTN INC PA COM			1,220,000	39,540		32,410	38,908	745	2,120	0	(5,341)	0	(5,341)	0	L	07/31/2018
46625H100	J P MORGAN CHASE & CO			10,735,000	1,047,951		97,620	721,960	0	26,998	0	(101,245)	0	(101,245)	0	L	11/26/2018
426281101	JACK HENRY & ASSOCIATES INC			274,000	34,666		126,520	34,666	0	0	0	112	0	112	0	L	12/31/2018
469814107	JACOBS ENGR GROUP INC COM			513,000	29,990		58,460	23,421	0	297	0	(3,474)	0	(3,474)	0	L	03/12/2018
445658107	JB HUNT TRANSPORT SERVICES INC			322,000	29,959		93,040	23,922	0	309	0	(7,065)	0	(7,065)	0	L	03/15/2017
47233W109	JEFFERIES FINANCIAL GROUP INC			1,060,000	18,402		17,360	20,433	0	371	0	(2,031)	0	(2,031)	0	L	05/24/2018
832696405	JIM SMUCKER COMPANY			413,000	38,611		93,490	44,595	0	1,314	0	(12,700)	0	(12,700)	0	L	10/02/2017
478160104	JOHNSON & JOHNSON COM			9,134,000	1,178,743		129,050	953,625	0	30,616	0	(82,985)	0	(82,985)	0	L	07/31/2018
G51502105	JOHNSON CONTROLS INTERNATIONAL			3,824,000	113,382		29,650	129,459	589	1,099	0	(17,839)	0	(17,839)	0	L	12/31/2018
48203R104	JUNIPER NETWORKS INC COM			1,138,000	30,624		26,910	26,162	0	819	0	(1,809)	0	(1,809)	0	L	08/10/2016
485170302	KANSAS CITY SOUTHERN			335,000	31,976		95,450	29,313	121	438	0	(3,273)	0	(3,273)	0	L	03/15/2017
487836108	KELLOGG CO COM			511,000	29,132		57,010	32,658	0	1,011	0	(5,606)	0	(5,606)	0	L	09/30/2015
493267108	KEYCORP NEW COM			2,658,000	39,285		14,780	31,876	0	1,502	0	(14,327)	0	(14,327)	0	L	05/06/2016
49338L103	KEYSIGHT TECHNOLOGIES INC			655,000	40,662		62,080	37,800	0	0	0	2,862	0	2,862	0	L	11/26/2018
494368103	KIMBERLY CLARK CORP COM			1,504,000	171,366		113,940	166,765	1,504	4,365	0	(4,182)	0	(4,182)	0	L	03/12/2018
49446R109	KIMCO RLTY CORP COM			1,723,000	25,242		14,650	26,625	482	244	0	(1,383)	0	(1,383)	0	L	11/26/2018
49456B101	KINDER MORGAN INC/DELAWARE			7,024,000	108,029		15,380	103,773	0	4,394	0	(18,429)	0	(18,429)	0	L	07/31/2018
482480100	KLA TENCOR CORP			638,000	57,095		89,490	42,886	0	1,560	0	(7,639)	0	(7,639)	0	L	10/22/2018
500255104	KOHL'S CORP COM			618,000	40,998		66,340	25,279	0	1,632	0	7,484	0	7,484	0	L	07/31/2017
500754106	KRAFT HEINZ CO/THE			2,573,000	110,742		43,040	135,944	0	1,863	0	(25,202)	0	(25,202)	0	L	12/31/2018
501044101	KROGER CO COM			3,768,000	103,620		27,500	80,855	0	1,935	0	1,916	0	1,916	0	L	03/12/2018
502413107	L-3 TECHNOLOGIES INC			241,000	41,852		173,660	41,852	0	771	0	(5,830)	0	(5,830)	0	L	03/15/2017
50540R409	LABORATORY CORP AMER HLDGS			378,000	47,764		126,360	45,810	0	0	0	(12,531)	0	(12,531)	0	L	03/15/2017
512807108	LAM RESEARCH CORP			643,000	87,557		136,170	57,460	0	2,457	0	(25,356)	0	(25,356)	0	L	10/22/2018
513272104	LAMB WESTON HOLDINGS INC			518,000	38,104		73,560	38,057	0	0	0	47	0	47	0	L	12/31/2018
524660107	LEGGETT & PLATT INC COM			465,000	16,666		35,840	18,462	177	655	0	(5,469)	0	(5,469)	0	L	03/12/2018
526057104	LENNAR CORP COM			1,192,000	46,667		39,150	48,696	0	106	0	(16,186)	0	(16,186)	0	L	10/22/2018
532457108	LILLY ELI & CO COM			3,308,000	382,802		115,720	253,732	0	7,106	0	102,928	0	102,928	0	L	06/22/2018
501797104	LIMITED INC COM			944,000	24,232		25,670	25,768	0	765	0	(1,608)	0	(1,608)	0	L	12/31/2018
534187109	LINCOLN NATL CORP IND COM			770,000	39,509		51,310	33,843	0	1,016	0	(19,681)	0	(19,681)	0	L	06/07/2016
539830109	LOCKHEED MARTIN CORP COM			1,024,000	268,124		261,840	238,366	0	6,574	0	(47,871)	0	(47,871)	0	L	12/31/2018
540424108	LOEWS CORP COM			811,000	36,917		45,520	30,229	0	203	0	(3,658)	0	(3,658)	0	L	01/14/2016

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	For- eign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V.	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
548661107	LOWES COS INC COM			3,007,000	277,727	92.360	277,727	217,582	0	0	0	(1,744)	0	(1,744)	0	L	10/02/2017
N53745100	LYONDELLBASELL INDUSTRIES NV			822,000	68,358	83.160	68,358	68,735	0	2,404	0	(18,916)	0	(18,916)	0	L	10/22/2018
55261F104	M & T BK CORP COM			437,000	62,548	143.130	62,548	50,807	0	1,551	0	(12,175)	0	(12,175)	0	L	03/15/2017
554382101	MACERICH CO/THE			437,000	18,913	43.280	18,913	18,808	0	0	0	105	0	105	0	L	12/31/2018
55616P104	MACYS INC COM			1,111,000	33,086	29.780	33,086	20,953	419	1,750	0	5,099	0	5,099	0	L	11/02/2017
565849106	MARATHON OIL			3,632,000	52,083	14.340	52,083	47,455	0	672	0	(7,445)	0	(7,445)	0	L	03/12/2018
56585A102	MARATHON PETROLEUM CORP			2,543,000	150,062	59.010	150,062	113,188	0	3,813	0	(8,921)	0	(8,921)	0	L	10/01/2018
571903202	MARRIOTT INTL INC NEW CL A			1,139,000	123,650	108.560	123,650	85,460	0	1,777	0	(30,947)	0	(30,947)	0	L	10/02/2017
571748102	MARSH & MCLENNAN COS INC COM			1,609,000	128,318	79.750	128,318	87,518	0	2,542	0	(2,639)	0	(2,639)	0	L	03/15/2017
573284106	MARTIN MARIETTA MATERIALS INC			204,000	35,061	171.870	35,061	29,428	0	357	0	(10,031)	0	(10,031)	0	L	05/06/2016
574599106	MASCO CORP COM			1,091,000	31,901	29.240	31,901	29,346	0	475	0	(16,038)	0	(16,038)	0	L	03/15/2017
57636Q104	MASTERCARD INC CL A			3,175,000	598,964	188.650	598,964	317,256	0	3,105	0	109,632	0	109,632	0	L	03/12/2018
57772K101	MAXIM INTEGRATED PRODUCTS INC			979,000	49,782	50.850	49,782	49,430	0	0	0	352	0	352	0	L	12/31/2018
579780206	MCCORMICK & CO NON VOTING			433,000	60,291	139.240	60,291	37,859	247	901	0	16,164	0	16,164	0	L	10/02/2017
580135101	MCDONALDS CORP COM			2,796,000	496,486	177.570	496,486	302,651	0	11,509	0	18,090	0	18,090	0	L	03/12/2018
58155Q103	MCKESSON HBOC INC COM			808,000	89,260	110.470	89,260	97,071	181	0	0	(7,811)	0	(7,811)	0	L	12/31/2018
58933Y105	MERCK & CO INC NEW			9,317,000	711,912	76.410	711,912	512,542	5,124	18,218	0	187,335	0	187,335	0	L	05/21/2018
59156R108	METLIFE INC COM			4,084,000	167,689	41.060	167,689	156,916	0	5,910	0	(33,673)	0	(33,673)	0	L	11/26/2018
592688105	METTLER-TOLEDO INTERNATIONAL I			82,000	46,378	565.580	46,378	39,946	0	0	0	(4,423)	0	(4,423)	0	L	03/12/2018
552953101	MGM RESORTS INTERNATIONAL			1,003,000	24,333	24.260	24,333	27,151	0	120	0	(2,818)	0	(2,818)	0	L	11/26/2018
595017104	MICROCHIP TECHNOLOGY INC COM			963,000	69,259	71.920	69,259	51,408	0	1,007	0	(11,977)	0	(11,977)	0	L	11/26/2018
595112103	MICRON TECHNOLOGY INC COM			3,318,000	105,280	31.730	105,280	39,174	0	0	0	(31,156)	0	(31,156)	0	L	06/07/2016
594918104	MICROSOFT CORP COM			27,018,000	2,744,218	101.570	2,744,218	1,466,603	0	44,787	0	399,599	0	399,599	0	L	12/31/2018
59522J103	MID-AMERICA APARTMENT COMMUNIT			431,000	41,247	95.700	41,247	42,790	0	795	0	(1,543)	0	(1,543)	0	L	06/22/2018
608190104	MOHAWK INDUSTRIES INC			260,000	30,410	116.960	30,410	33,372	0	0	0	(2,962)	0	(2,962)	0	L	12/31/2018
60871R209	MOLSON COORS BREWING CO CL B			765,000	42,962	56.160	42,962	56,256	0	886	0	(15,029)	0	(15,029)	0	L	11/26/2018
609207105	MONDELEZ INTERNATIONAL INC			5,432,000	217,443	40.030	217,443	231,217	1,412	4,399	0	(19,564)	0	(19,564)	0	L	03/12/2018
61174X109	MONSTER BEVERAGE CORP			1,510,000	74,322	49.220	74,322	69,903	0	0	0	(21,246)	0	(21,246)	0	L	10/02/2017
615369105	MOODYS CORP COM			539,000	75,482	140.040	75,482	52,454	0	949	0	(4,080)	0	(4,080)	0	L	05/06/2016
617446448	MORGAN STANLEY DEAN WITTER & CO			5,410,000	214,507	39.650	214,507	175,865	0	4,133	0	(52,779)	0	(52,779)	0	L	12/31/2018
61945C103	MOSAIC CO/THE			1,494,000	43,640	29.210	43,640	33,825	0	144	0	4,904	0	4,904	0	L	03/12/2018
620076307	MOTOROLA SOLUTIONS INC			405,000	46,591	115.040	46,591	25,311	231	842	0	10,004	0	10,004	0	L	03/15/2017
55354G100	MSCI INC CL A			310,000	45,703	147.430	45,703	47,147	0	28	0	(1,444)	0	(1,444)	0	L	11/26/2018
N59465109	MYLAN N V			1,121,000	30,715	27.400	30,715	35,683	0	0	0	(16,714)	0	(16,714)	0	L	10/02/2017
631103108	NASDAQ STK MKT INC COM STK			236,000	19,251	81.570	19,251	12,577	0	411	0	1,119	0	1,119	0	L	09/30/2015
637071101	NATIONAL-OILWELL INC			1,212,000	31,148	25.700	31,148	37,578	0	263	0	(12,508)	0	(12,508)	0	L	07/08/2016
640268108	NEKTAR THERAPEUTICS			716,000	23,535	32.870	23,535	30,120	0	0	0	(6,585)	0	(6,585)	0	L	12/31/2018
64110D104	NETAPP INC COM			985,000	58,775	59.670	58,775	25,565	0	1,169	0	3,654	0	3,654	0	L	03/12/2018
64110L106	NETFLIX INC			1,542,000	412,732	267.660	412,732	197,586	0	0	0	96,146	0	96,146	0	L	12/31/2018
651229106	NEWELL RUBBERMAID INC			1,777,000	33,034	18.590	33,034	42,084	0	409	0	(9,049)	0	(9,049)	0	L	11/26/2018
651290108	NEWFIELD EXPLORATION CO			830,000	12,168	14.660	12,168	11,969	0	0	0	199	0	199	0	L	12/31/2018
651639106	NEWMONT MINING CORP COM			2,100,000	72,765	34.650	72,765	47,752	0	938	0	(3,945)	0	(3,945)	0	L	11/26/2018
65249B109	NEWS CORP			1,286,000	14,596	11.350	14,596	16,135	0	281	0	(6,250)	0	(6,250)	0	L	03/15/2017
65339F101	NEXTERA ENERGY INC			1,473,000	256,037	173.820	256,037	157,983	0	6,523	0	26,001	0	26,001	0	L	03/12/2018
G6518L108	NIELSEN HOLDINGS PLC			1,455,000	33,945	23.330	33,945	39,427	0	509	0	(5,482)	0	(5,482)	0	L	10/22/2018
654106103	NIKE INC CL B COM			4,442,000	329,330	74.140	329,330	247,122	977	3,475	0	50,043	0	50,043	0	L	03/12/2018
65473P105	NISOURCE INC COM			1,440,000	36,504	25.350	36,504	29,932	0	1,041	0	624	0	624	0	L	03/12/2018
655664100	NORDSTROM INC WASH COM			498,000	23,212	46.610	23,212	20,911	0	705	0	(580)	0	(580)	0	L	03/12/2018
655844108	NORFOLK SOUTHN CORP COM			1,045,000	156,269	149.540	156,269	106,570	0	3,016	0	5,174	0	5,174	0	L	03/12/2018
665859104	NORTHERN TR CORP COM			732,000	61,188	83.590	61,188	55,166	403	1,334	0	(11,932)	0	(11,932)	0	L	05/24/2017
666807102	NORTHROP GRUMMAN CORP COM			550,000	134,695	244.900	134,695	100,386	0	2,585	0	(34,106)	0	(34,106)	0	L	03/15/2017
G66721104	NORWEGIAN CRUISE LINE HOLDINGS			299,000	12,675	42.390	12,675	15,302	0	0	0	(2,628)	0	(2,628)	0	L	11/26/2018
G29377508	NRG ENERGY INC			1,285,000	50,886	39.600	50,886	18,245	0	150	0	14,101	0	14,101	0	L	03/12/2018
670346105	NUCOR CORP			1,027,000	53,209	51.810	53,209	44,883	411	1,561	0	(12,088)	0	(12,088)	0	L	03/15/2017
67066G104	NVIDIA CORP COM			2,157,000	287,960	133.500	287,960	111,512	0	1,044	0	(101,285)	0	(101,285)	0	L	12/31/2018
67103H107	O'REILLY AUTOMOTIVE INC			320,000	110,186	344.330	110,186	66,598	0	0	0	33,213	0	33,213	0	L	11/02/2017
674599105	OCCIDENTAL PETE CORP COM			2,775,000	170,330	61.380	170,330	170,589	2,165	8,575	0	(34,077)	0	(34,077)	0	L	07/31/2017
681919106	OMNICOM GROUP INC COM			846,000	61,961	73.240	61,961	59,279	508	1,940	0	184	0	184	0	L	03/12/2018
682680103	ONEOK INC			1,316,000	70,998	53.950	70,998	50,167	0	4,270	0	658	0	658	0	L	12/12/2017

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	For- eign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V.	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
68389X105	ORACLE CORPORATION COM			9,355,000	422,378	45.150	422,378	343,875	0	6,951	0	(19,926)	0	(19,926)	0	L	03/15/2017
693718108	PACCAR INC			1,433,000	81,882	57.140	81,882	75,150	2,866	2,558	0	(16,649)	0	(16,649)	0	L	11/26/2018
695156109	PACKAGING CORP OF AMERICA			386,000	32,216	83.460	32,216	37,388	305	0	0	(5,173)	0	(5,173)	0	L	11/26/2018
701094104	PARKER HANNIFIN CORP COM			429,000	63,981	149.140	63,981	44,565	0	1,261	0	(21,639)	0	(21,639)	0	L	05/06/2016
704326107	PAYCHEX INC COM			1,107,000	72,121	65.150	72,121	55,244	0	2,370	0	(3,130)	0	(3,130)	0	L	03/12/2018
70450Y103	PAYPAL HOLDINGS INC			3,865,000	325,008	84.090	325,008	154,119	0	0	0	37,762	0	37,762	0	L	03/12/2018
712704105	PEOPLES UTD FINL INC COM			1,561,000	22,525	14.430	22,525	22,689	0	255	0	(1,403)	0	(1,403)	0	L	12/31/2018
713448108	PEPSICO INC COM			5,359,000	592,062	110.480	592,062	523,750	4,970	17,841	0	(34,392)	0	(34,392)	0	L	05/21/2018
714046109	PERKINELMER INC COM			349,000	27,414	78.550	27,414	17,250	0	98	0	1,895	0	1,895	0	L	05/06/2016
717081103	PFIZER INC COM STK USD0.05			20,976,000	915,602	43.650	915,602	685,365	0	28,527	0	155,852	0	155,852	0	L	11/02/2017
69331C108	PG&E CORP COM			2,146,000	50,968	23.750	50,968	50,302	0	0	0	665	0	665	0	L	12/31/2018
718546104	PHILLIPS 66			1,523,000	131,206	86.150	131,206	121,614	0	4,622	0	(21,997)	0	(21,997)	0	L	03/12/2018
723484101	PINNACLE WEST CAP CORP COM			352,000	29,990	85.200	29,990	24,142	0	903	0	1,169	0	1,169	0	L	03/12/2018
723787107	PIONEER NAT RES CO			619,000	81,411	131.520	81,411	88,622	0	198	0	(25,583)	0	(25,583)	0	L	10/02/2017
693475105	PNC FINANCIAL SERVICES GROUP			1,909,000	223,181	116.910	223,181	187,508	0	4,876	0	(38,940)	0	(38,940)	0	L	12/31/2018
693506107	PPG INDS INC COM			951,000	97,221	102.230	97,221	95,341	0	1,765	0	(13,872)	0	(13,872)	0	L	03/12/2018
69351T106	PPL CORP COM			2,980,000	84,423	28.330	84,423	80,326	1,222	2,444	0	4,098	0	4,098	0	L	05/21/2018
74144T108	PRICE T ROWE GROUP INC COM			805,000	74,318	92.320	74,318	54,547	0	2,254	0	(10,151)	0	(10,151)	0	L	09/19/2016
74251V102	PRINCIPAL FINANCIAL GROUP INC			1,082,000	47,792	44.170	47,792	47,342	0	1,937	0	(24,693)	0	(24,693)	0	L	10/22/2018
742718109	PROCTER & GAMBLE CO COM			9,842,000	904,677	91.920	904,677	756,263	0	25,534	0	36,908	0	36,908	0	L	05/21/2018
743315103	PROGRESSIVE CORP OHIO COM			1,874,000	113,058	60.330	113,058	60,471	0	2,037	0	7,270	0	7,270	0	L	03/12/2018
74340W103	PROLOGIS INC			1,669,000	98,004	58.720	98,004	66,247	0	3,495	0	(9,664)	0	(9,664)	0	L	05/06/2016
744320102	PRUDENTIAL FINL INC			1,709,000	139,369	81.550	139,369	129,389	0	5,468	0	(47,354)	0	(47,354)	0	L	12/31/2018
74460D109	PUBLIC STORAGE INC COM			518,000	104,848	202.410	104,848	108,055	0	4,386	0	(2,550)	0	(2,550)	0	L	03/12/2018
744573106	PUBLIC SVC ENTERPRISE GROUP			2,143,000	111,543	52.050	111,543	88,159	0	3,613	0	3,542	0	3,542	0	L	03/12/2018
745867101	PULTTE CORP COM			26,250	26,250	25.990	26,250	18,636	111	364	0	(7,333)	0	(7,333)	0	L	05/06/2016
693656100	PVH CORP			260,000	24,167	92.950	24,167	20,171	0	39	0	(11,508)	0	(11,508)	0	L	05/06/2016
74736K101	QORVO INC			418,000	25,385	60.730	25,385	18,951	0	0	0	(2,612)	0	(2,612)	0	L	03/12/2018
747525103	QUALCOMM INC			4,641,000	264,119	56.910	264,119	234,597	0	11,475	0	(32,998)	0	(32,998)	0	L	11/02/2017
74762E102	QUANTA SVCS INC COM			462,000	13,906	30.100	13,906	9,234	18	0	0	(4,163)	0	(4,163)	0	L	01/14/2016
74834L100	QUEST DIAGNOSTICS INC COM			46,881	46,881	83.270	46,881	40,735	0	842	0	(6,527)	0	(6,527)	0	L	12/31/2018
751212101	RALPH LAUREN CORP			236,000	24,417	103.460	24,417	19,479	148	501	0	(293)	0	(293)	0	L	03/12/2018
754730109	RAYMOND JAMES FINANCIAL INC			533,000	39,661	74.410	39,661	40,662	0	0	0	(1,001)	0	(1,001)	0	L	12/31/2018
755111507	RAYTHEON CO NEW			915,000	140,315	153.350	140,315	106,857	794	3,111	0	(31,568)	0	(31,568)	0	L	03/15/2017
756109104	REALTY INCOME CORP			1,184,000	74,639	63.040	74,639	61,506	262	1,883	0	7,804	0	7,804	0	L	10/22/2018
756577102	RED HAT INC COM			560,000	98,358	175.640	98,358	43,588	0	0	0	31,102	0	31,102	0	L	03/15/2017
75886F107	REGENERON PHARMACEUTICALS INC			270,000	100,845	373.500	100,845	92,080	0	0	0	7,846	0	7,846	0	L	05/21/2018
7591EP100	REGIONS FINL CORP			4,364,000	58,390	13.380	58,390	49,207	611	1,790	0	(17,020)	0	(17,020)	0	L	08/31/2017
760759100	REPUBLIC SVCS INC COM			721,000	51,977	72.090	51,977	32,945	270	1,017	0	3,230	0	3,230	0	L	03/15/2017
761152107	RESMED INC			515,000	58,643	113.870	58,643	39,996	0	742	0	15,028	0	15,028	0	L	08/31/2017
770323103	ROBERT HALF INTL INC COM			520,000	29,744	57.200	29,744	22,194	0	555	0	491	0	491	0	L	03/12/2018
773903109	ROCKWELL INTL CORP NEW COM			465,000	69,973	150.480	69,973	52,021	0	1,695	0	(21,330)	0	(21,330)	0	L	03/15/2017
776696106	ROPER INDUSTRIES INC			329,000	87,685	266.520	87,685	56,411	0	543	0	2,474	0	2,474	0	L	11/29/2016
778296103	ROSS STORES INC COM			1,423,000	118,394	83.200	118,394	75,803	0	1,295	0	4,198	0	4,198	0	L	07/31/2017
V7780T103	ROYAL CARIBBEAN CRUISES LTD			541,000	52,904	97.790	52,904	37,765	379	1,353	0	(11,626)	0	(11,626)	0	L	08/10/2016
78409V104	S&P GLOBAL INC			843,000	143,259	169.940	143,259	79,703	0	1,686	0	455	0	455	0	L	05/06/2016
79466L302	SALESFORCE COM INC			2,645,000	362,286	136.970	362,286	211,424	0	0	0	86,119	0	86,119	0	L	11/26/2018
78410G104	SBA COMMUNICATIONS CORP			438,000	70,908	161.890	70,908	62,866	0	0	0	(644)	0	(644)	0	L	10/02/2017
80589M102	SCANA CORP NEW COM			122,000	5,829	47.780	5,829	5,083	15	229	0	976	0	976	0	L	11/02/2017
806857108	SCHLUMBERGER LTD COM			1,875,000	67,650	36.080	67,650	96,378	2,215	1,060	0	(30,527)	0	(30,527)	0	L	11/26/2018
808513105	SCHWAB CHARLES CORP NEW COM			4,973,000	206,529	41.530	206,529	168,834	0	1,737	0	(36,811)	0	(36,811)	0	L	12/31/2018
G7945M107	SEAGATE TECHNOLOGY			949,000	36,622	38.590	36,622	23,364	598	2,391	0	(3,084)	0	(3,084)	0	L	06/07/2016
81211K100	SEALED AIR CORP NEW COM			649,000	22,611	34.840	22,611	24,158	0	104	0	(1,547)	0	(1,547)	0	L	11/26/2018
816851109	SEMPRA ENERGY COM			1,132,000	122,471	108.190	122,471	113,654	818	2,996	0	(966)	0	(966)	0	L	12/31/2018
824348106	SHERWIN WILLIAMS CO COM			252,000	99,152	393.460	99,152	70,349	0	867	0	(4,178)	0	(4,178)	0	L	03/15/2017
828806109	SIMON PPTY GROUP INC NEW COM			1,259,000	211,499	167.990	211,499	200,779	0	9,568	0	(1,893)	0	(1,893)	0	L	03/12/2018
83088M102	SKYWORKS SOLUTIONS INC			605,000	40,547	67.020	40,547	39,107	0	847	0	(16,898)	0	(16,898)	0	L	05/06/2016
833034101	SNAP ON INC COM			243,000	35,305	145.290	35,305	36,885	0	629	0	(1,580)	0	(1,580)	0	L	03/12/2018
842587107	SOUTHERN CO COM			3,870,000	169,970	43.920	169,970	166,901	0	5,927	0	(3,246)	0	(3,246)	0	L	05/21/2018

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP 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.	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
844741108	SOUTHWEST AIRLS CO COM			1,207,000	56,101	46,480	56,101	50,912	201		0	(22,897)	0	(22,897)	0	L	03/15/2017
854502101	STANLEY BLACK & DECKER			491,000	58,792	119,740	58,792	52,018		1,267	0	(24,525)	0	(24,525)	0	L	03/15/2017
855244109	STARBUCKS CORP COM			5,384,000	346,730	64,400	346,730	293,319	0	6,146	0	45,291	0	45,291	0	L	07/31/2018
857477103	STATE STREET CORP			1,273,000	80,288	63,070	80,288	74,383	729	2,202	0	(43,969)	0	(43,969)	0	L	07/08/2016
863667101	STRYKER CORP			970,000	152,048	156,750	152,048	99,336	504	1,824	0	1,853	0	1,853	0	L	03/15/2017
867914103	SUNTRUST BKS INC			1,606,000	81,007	50,440	81,007	65,702	0	2,891	0	(22,725)	0	(22,725)	0	L	05/06/2016
871503108	SYMANTEC CORP COM			2,690,000	50,828	18,895	50,828	55,833	0	699	0	(19,418)	0	(19,418)	0	L	06/22/2018
87165B103	SYNCHRONY FINANCIAL			2,736,000	64,187	23,460	64,187	72,072	0	1,473	0	(30,893)	0	(30,893)	0	L	12/31/2018
871607107	SYNOPSIS INC			543,000	45,742	84,240	45,742	40,576	0	0	0	(543)	0	(543)	0	L	06/26/2017
871829107	SYSCO CORP COM			1,751,000	109,718	62,660	109,718	74,340	0	2,456	0	3,387	0	3,387	0	L	03/12/2018
874054109	TAKE-TWO INTERACTIVE SOFTWARE			396,000	40,764	102,940	40,764	45,659	0	0	0	(4,895)	0	(4,895)	0	L	05/21/2018
876030107	TAPESTRY INC			817,000	27,574	33,750	27,574	26,823	0	1,379	0	(8,562)	0	(8,562)	0	L	10/31/2017
87612E106	TARGET CORP COM			1,995,000	131,850	66,090	131,850	104,063	0	5,027	0	1,676	0	1,676	0	L	06/26/2017
882508104	TEXAS INSTRS INC COM			3,602,000	340,389	94,500	340,389	208,623	0	9,473	0	(35,804)	0	(35,804)	0	L	06/26/2017
883203101	TEXTRON INC COM			886,000	40,747	45,990	40,747	33,905	18	75	0	(9,451)	0	(9,451)	0	L	03/12/2018
883556102	THERMO ELECTRON CORP COM			1,393,000	311,739	223,790	311,739	201,834	237	920	0	42,646	0	42,646	0	L	03/12/2018
886547108	TIFFANY & CO NEW COM			352,000	28,340	80,510	28,340	25,746	194	784	0	(8,233)	0	(8,233)	0	L	03/12/2018
872540109	TJX COS INC NEW COM			4,342,000	194,261	44,740	194,261	149,109	0	3,219	0	28,266	0	28,266	0	L	08/31/2017
891027104	TORCHMARK CORP			332,000	24,744	74,530	24,744	18,717	0	209	0	(5,372)	0	(5,372)	0	L	01/14/2016
891906109	TOTAL SYS SVCS INC			536,000	43,571	81,290	43,571	23,839	70	279	0	1,179	0	1,179	0	L	05/06/2016
892356106	TRACTOR SUPPLY CO			536,000	44,724	83,440	44,724	29,169	0	624	0	5,445	0	5,445	0	L	03/12/2018
893641100	TRANSNIGM GROUP INC			186,000	63,251	340,060	63,251	42,902	0	0	0	12,018	0	12,018	0	L	03/12/2018
89417E109	TRAVELERS COS INC COM			949,000	113,643	119,750	113,643	98,783	0	2,868	0	(14,415)	0	(14,415)	0	L	06/22/2018
896945201	TRIPADVISOR INC			463,000	24,974	53,940	24,974	19,982	0	0	0	4,992	0	4,992	0	L	03/12/2018
90130A101	TWENTY FIRST CENTURY FOX INC			3,650,000	175,638	48,120	175,638	90,022	0	1,622	0	49,026	0	49,026	0	L	03/12/2018
90130A200	TWENTY-FIRST CENTURY FOX INC			1,579,000	75,445	47,780	75,445	40,564	0	622	0	21,569	0	21,569	0	L	10/21/2016
90184L102	TWITTER INC			1,411,000	40,552	28,740	40,552	46,041	0	0	0	(5,489)	0	(5,489)	0	L	11/26/2018
902494103	TYSON FOODS INC CL A			1,208,000	64,507	53,400	64,507	62,011	0	1,106	0	(24,214)	0	(24,214)	0	L	10/22/2018
902973304	U S BANCORP DEL NEW			6,286,000	287,270	45,700	287,270	268,632	1,999	6,491	0	(42,707)	0	(42,707)	0	L	12/31/2018
902653104	UDR INC			984,000	38,986	39,620	38,986	33,470	0	1,257	0	1,082	0	1,082	0	L	03/15/2017
90384S303	ULTA SALON COSMETICS &			237,000	58,027	244,840	58,027	49,342	0	0	0	6,125	0	6,125	0	L	03/12/2018
904311107	UNDER ARMOUR INC			791,000	13,977	17,670	13,977	13,534	0	0	0	443	0	443	0	L	03/12/2018
904311206	UNDER ARMOUR INC			788,000	12,742	16,170	12,742	10,046	0	0	0	2,043	0	2,043	0	L	03/12/2018
907818108	UNION PAC CORP COM			2,686,000	371,286	138,230	371,286	230,153	0	8,288	0	10,730	0	10,730	0	L	03/12/2018
910047109	UNITED CONTINENTAL HOLDINGS IN			1,080,000	90,428	83,730	90,428	50,691	0	0	0	17,636	0	17,636	0	L	08/10/2016
91324P102	UNITED HEALTH GROUP INC COM			3,280,000	817,114	249,120	817,114	435,146	0	10,857	0	93,047	0	93,047	0	L	03/12/2018
911312106	UNITED PARCEL SVC INC CL B			2,724,000	265,672	97,530	265,672	277,957	0	9,394	0	(53,249)	0	(53,249)	0	L	03/12/2018
911363109	UNITED RENTALS INC			335,000	34,348	102,530	34,348	23,413	0	0	0	(17,392)	0	(17,392)	0	L	12/31/2018
913017109	UNITED TECHNOLOGIES CORP COM			2,390,000	254,487	106,480	254,487	224,661	0	6,776	0	(50,405)	0	(50,405)	0	L	03/15/2017
913903100	UNIVERSAL HEALTH SERVICES INC			234,000	27,275	116,560	27,275	26,025	0	94	0	751	0	751	0	L	07/31/2017
91529Y106	UNUMPROVIDENT CORP			759,000	22,299	29,380	22,299	25,135	0	744	0	(19,362)	0	(19,362)	0	L	05/06/2016
918204108	V F CORP COM			1,198,000	85,465	71,340	85,465	68,868	0	2,209	0	(3,127)	0	(3,127)	0	L	03/12/2018
91913Y100	VALERO ENERGY CORP COM NEW			1,512,000	113,355	74,970	113,355	80,868	0	4,838	0	(25,613)	0	(25,613)	0	L	08/10/2016
921943858	VANGUARD FTSE DEVELOPED ETF			696,821,000	25,852,059	37,100	25,852,059	30,980,628	0	824,336	0	(5,128,569)	0	(5,128,569)	0	L	05/14/2018
92220P105	VARIAN MED SYS INC COM			280,000	31,727	113,310	31,727	19,160	0	0	0	605	0	605	0	L	01/14/2016
92276F100	VENTAS INC			1,522,000	89,174	58,590	89,174	80,478	1,206	4,253	0	4,684	0	4,684	0	L	03/12/2018
92343E102	VERISIGN INC COM			302,000	44,784	148,290	44,784	21,140	0	0	0	10,223	0	10,223	0	L	11/29/2016
92345Y106	VERISK ANALYTICS INC			486,000	52,993	109,040	52,993	35,140	0	0	0	6,337	0	6,337	0	L	03/15/2017
92343V104	VERIZON COMMUNICATIONS COM			14,441,000	811,873	56,220	811,873	659,640	0	32,491	0	59,695	0	59,695	0	L	03/12/2018
92532F100	VERTEX PHARMACEUTICALS INC			911,000	150,962	165,710	150,962	93,379	0	0	0	14,439	0	14,439	0	L	04/18/2017
92553P201	VIACOM INC NEW CL B			1,508,000	38,756	25,700	38,756	37,617	302	1,162	0	(8,172)	0	(8,172)	0	L	03/12/2018
92826C839	VISA INC COM CL A			6,413,000	846,131	131,940	846,131	507,807	0	5,521	0	108,900	0	108,900	0	L	03/12/2018
929042109	VORNADO RLTY TR COM			743,000	46,088	62,030	46,088	49,610	0	936	0	(3,522)	0	(3,522)	0	L	05/21/2018
929160109	VULCAN MATLS CO COM			462,000	45,646	98,800	45,646	44,242	0	265	0	(8,483)	0	(8,483)	0	L	11/26/2018
931142103	WAL MART STORES INC COM			5,035,000	469,010	93,150	469,010	331,041	2,452	9,760	0	(26,398)	0	(26,398)	0	L	12/31/2018
931427108	WALGREENS BOOTS ALLIANCE INC			2,953,000	201,778	68,330	201,778	198,457	0	4,128	0	(7,493)	0	(7,493)	0	L	06/22/2018
94106L109	WASTE MGMT INC DEL COM			1,277,000	113,640	88,990	113,640	67,480	0	2,375	0	3,435	0	3,435	0	L	03/15/2017
941848103	WATERS CORP COM			262,000	49,426	188,650	49,426	33,758	0	0	0	(1,189)	0	(1,189)	0	L	03/15/2017
92939U106	WEC ENERGY GROUP INC			984,998	68,221	69,260	68,221	52,576	0	2,177	0	2,788	0	2,788	0	L	03/15/2017

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SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	3 Codes		5 Number of Shares	6 Book/Adjusted Carrying Value	7 Fair Value		9 Actual Cost	10 Dividends			13 Change in Book/Adjusted Carrying Value				17 NAIC Market Indicator (a)	18 Date Acquired
		3 Code	4 For- eign			7 Rate per Share Used to Obtain Fair Value	8 Fair Value		10 Declared but Unpaid	11 Amount Received During Year	12 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. (Col. 13-14)	16 Total Foreign Exchange Change in B./A.C.V.		
949746101	WELLS FARGO & CO NEW COM			12,603.000	580,746	46.080	580,746	617,767	0	18,712	0	(171,369)	0	(171,369)	0	L	10/22/2018
95040Q104	WELLTOWER INC			1,591.000	110,431	69.410	110,431	87,634	0	2,768	0	22,797	0	22,797	0	L	05/21/2018
958102105	WESTERN DIGITAL CORP DEL COM			587.995	21,738	36.970	21,738	26,669	596	588	0	(15,641)	0	(15,641)	0	L	11/26/2018
959802109	WESTERN UN CO COM			934.000	15,934	17.060	15,934	16,599	0	710	0	(1,821)	0	(1,821)	0	L	05/06/2016
96145D105	WESTROCK CO			705.000	26,621	37.760	26,621	24,729	0	1,230	0	(17,942)	0	(17,942)	0	L	01/14/2016
962166104	WEYERHAEUSER CO COM			1,001.000	21,882	21.860	21,882	25,529	0	1,250	0	(13,413)	0	(13,413)	0	L	02/22/2016
963320106	WHIRLPOOL CORP COM			208.000	22,229	106.870	22,229	27,300	0	593	0	(7,569)	0	(7,569)	0	L	07/31/2018
969457100	WILLIAMS COS INC COM			5,009.000	110,448	22.050	110,448	118,678	0	4,005	0	(26,219)	0	(26,219)	0	L	12/31/2018
983134107	WYNN RESORTS LTD			399.000	39,465	98.910	39,465	33,389	0	809	0	(19,265)	0	(19,265)	0	L	10/22/2018
98389B100	XCEL ENERGY INC COM			1,953.000	96,224	49.270	96,224	74,459	742	2,737	0	4,839	0	4,839	0	L	03/12/2018
984121608	XEROX CORP			857.000	16,934	19.760	16,934	18,982	63	252	0	(2,269)	0	(2,269)	0	L	12/31/2018
983919101	XILINX INC COM			930.000	79,208	85.170	79,208	43,531	0	1,330	0	16,508	0	16,508	0	L	03/15/2017
98419M100	XYLEM INC COM			559.000	37,296	66.720	37,296	21,639	0	470	0	(827)	0	(827)	0	L	03/15/2017
988498101	YUM BRANDS INC			1,300.000	119,496	91.920	119,496	69,960	0	1,872	0	13,403	0	13,403	0	L	05/06/2016
98956P102	ZIMMER HOLDINGS			446.000	46,259	103.720	46,259	45,582	145	428	0	(7,560)	0	(7,560)	0	L	08/31/2017
989701107	ZIONS BANCORP			732.000	29,822	40.740	29,822	31,121	0	761	0	(7,386)	0	(7,386)	0	L	06/26/2017
98978V103	ZOETIS INC			1,819.000	155,597	85.540	155,597	84,352	22	917	0	24,557	0	24,557	0	L	03/15/2017
9099999	Subtotal - Industrial and Miscellaneous (Unaffiliated)				100,176,451	X X X	100,176,451	88,199,244	78,346	2,200,765	0	(7,390,221)	0	(7,390,221)	0	X X X	X X X
9799999	Total Common Stocks				100,176,451	X X X	100,176,451	88,199,244	78,346	2,200,765	0	(7,390,221)	0	(7,390,221)	0	X X X	X X X
9899999	Total Preferred and Common Stocks				118,257,732	X X X	118,257,732	106,893,171	145,788	2,994,431	0	(8,110,665)	513,742	(8,625,795)	0	X X X	X X X

(a) For all common stocks bearing the NAIC market indicator "U" provide: the number of such issues0, the total \$ value (included in Column 8) of all such issues \$.....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
Bonds - U.S. Governments								
912810RC4	U S TREASURY BOND		06/20/2018	Chemical Securities	X X X	1,603,609	1,450,000	18,295
912810RD2	U S TREASURY BONDS		04/11/2018	Morgan Stanley	X X X	2,672,299	2,350,000	36,029
9128284P2	U S TREASURY NOTE		08/29/2018	Chemical Securities	X X X	3,800,282	3,811,000	29,359
9128284W7	U S TREASURY NOTE		10/30/2018	VARIOUS	X X X	5,487,639	5,496,000	20,819
9128285A4	U S TREASURY NOTE		12/28/2018	VARIOUS	X X X	8,324,402	8,338,000	35,455
9128285L0	U S TREASURY NOTE		12/28/2018	Goldman Sachs NY	X X X	1,336,488	1,323,000	5,043
0599999 Subtotal - Bonds - U.S. Governments						23,224,719	22,768,000	145,000
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)								
097552TK9	BOLINGBROOK IL		03/14/2018	Raymond James/FL/Saint Petersburg	X X X	830,624	735,000	0
13063DFQ6	CALIFORNIA ST		03/07/2018	Morgan Stanley	X X X	1,039,590	900,000	0
213185LH2	COOK CNTY IL		01/19/2018	VENDOR CODE G3E NOT IN TABLE	X X X	320,531	285,000	0
243127WZ6	DECATUR IL		06/29/2018	Non Broker Trade	X X X	1,927,816	1,760,000	0
243127XA0	DECATUR IL		06/29/2018	Non Broker Trade	X X X	371,943	340,000	0
270427PY7	EAST ALLEGHENY PA SCH DIST		03/08/2018	VENDOR CODE S6D NOT IN TABLE	X X X	983,970	1,000,000	0
3494606V2	FORT WORTH TX INDEP SCH DIST		04/12/2018	National Finl Svcs Corp	X X X	1,153,420	1,000,000	0
3494606W0	FORT WORTH TX INDEP SCH DIST		04/12/2018	National Finl Svcs Corp	X X X	270,466	235,000	0
353442C38	FRANKLIN CNTY WA SCH DIST #1 P		03/15/2018	Piper Jaffray & Co., Jersey City	X X X	1,084,110	930,000	0
416415GZ4	HARTFORD CT		02/16/2018	VENDOR CODE G3F NOT IN TABLE	X X X	54,321	50,000	347
517138XX6	LARIMER CNTY CO SCH DIST #R-1P		09/13/2018	Dain Rauscher	X X X	355,824	335,000	0
569203NH1	MARION & POLK CNTYS OR SCH DIS		07/12/2018	Piper Jaffray & Co., Jersey City	X X X	1,404,866	1,195,000	0
623040FW7	MOUNT SAN ANTONIO CA CMNTY CLG		04/12/2018	Morgan Stanley	X X X	409,125	500,000	0
64966MWL9	NEW YORK NY		02/23/2018	Dain Rauscher	X X X	570,000	570,000	0
66702RTW2	NORTHSIDE TX INDEP SCH DIST		05/09/2018	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	X X X	1,385,532	1,200,000	0
717883UZ3	PHILADELPHIA PA SCH DIST		03/23/2018	Merrill Lynch	X X X	156,831	140,000	0
717883VA7	PHILADELPHIA PA SCH DIST		03/23/2018	Merrill Lynch	X X X	111,838	100,000	0
717883VB5	PHILADELPHIA PA SCH DIST		03/23/2018	Merrill Lynch	X X X	167,208	150,000	0
71915PBZ1	PHOENIX OR TALENT SCH DIST #4		03/07/2018	Piper Jaffray & Co., Jersey City	X X X	533,659	1,240,000	0
7342605P3	PORT HOUSTON TX AUTH		06/20/2018	Chemical Securities	X X X	126,700	110,000	0
7342605Q1	PORT HOUSTON TX AUTH		06/20/2018	Chemical Securities	X X X	1,190,188	1,035,000	0
799017GU6	SAN MATEO CA UNION HIGH SCH DI		04/13/2018	Morgan Stanley	X X X	429,740	500,000	0
1799999 Subtotal - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)						14,878,301	14,310,000	347
Bonds - U.S. Political Subdivisions of States (Direct and Guaranteed)								
04184RBQ2	ARLINGTON TX SPL TAX REVENUE		03/08/2018	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	X X X	1,134,440	1,000,000	0
24918TAK3	DENVER CO HLTH & HOSP AUTH COP		09/01/2018	Donaldson Lufkin	X X X	169,046	150,000	0
24918TAL1	DENVER CO HLTH & HOSP AUTH COP		09/01/2018	Donaldson Lufkin	X X X	112,331	100,000	0
24918TAM9	DENVER CO HLTH & HOSP AUTH COP		09/01/2018	Donaldson Lufkin	X X X	123,064	110,000	0
2499999 Subtotal - Bonds - U.S. Political Subdivisions of States (Direct and Guaranteed)						1,538,880	1,360,000	0
Bonds - U.S. Special Revenue, Special Assessment								
041036CX0	ARKANSAS RIVER PWR AUTH CO PWR		06/21/2018	Goldman Sachs NY	X X X	129,425	125,000	0
041036CY8	ARKANSAS RIVER PWR AUTH CO PWR		06/21/2018	Goldman Sachs NY	X X X	137,543	130,000	0
041036CZ5	ARKANSAS RIVER PWR AUTH CO PWR		06/21/2018	Goldman Sachs NY	X X X	150,745	140,000	0
114894XU7	BROWARD CNTY FL ARPT SYS REVEN		04/25/2018	Morgan Stanley	X X X	1,891,028	1,715,000	6,193
196479N96	COLORADO ST HSG & FIN AUTH		04/12/2018	Bank of America	X X X	852,608	805,000	0
20774Y2C0	CONNECTICUT ST HLTH & EDUCNTL		05/30/2018	Stifel Nicolaus	X X X	542,371	480,000	10,000
246579LC8	DELAWARE VLY PA REGL FINANCIAL		06/15/2018	Merrill Lynch	X X X	980,000	980,000	0
3137AQY69	FHLMC MULTICLASS MTG 4058 P		07/01/2018	Salomon Brothers	X X X	1,342,601	1,310,654	291
3138LJL99	FNMA POOL #0AN5751		01/01/2018	Morgan Stanley	X X X	2,065,873	1,994,808	718
3140J7RJ6	FNMA POOL #0BM3188		01/26/2018	Chemical Securities	X X X	504,253	498,182	1,104
3140J9CN9	FNMA POOL #0BM4576		11/14/2018	Salomon Brothers	X X X	515,513	523,044	811

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
31418CG40	FNMA POOL #0MA2918		03/01/2018	First Union Cap Mkts	X X X	3,309,999	3,542,622	984
31418CH31	FNMA POOL #0MA2949		03/01/2018	First Union Cap Mkts	X X X	3,232,769	3,459,964	961
3136AXC45	FNMA GTD REMIC P/T 17-69 HA		01/01/2018	Montgomery Secs	X X X	2,044,936	1,987,560	663
392274X27	GTR ORLANDO FL AVIATION AUTH A		06/21/2018	Piper Jaffray & Co., Jersey City	X X X	1,472,016	1,300,000	15,167
400652AD5	GUAM PORT AUTH PORT REVENUE		06/27/2018	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	X X X	182,061	165,000	0
400652AE3	GUAM PORT AUTH PORT REVENUE		06/27/2018	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	X X X	139,081	125,000	0
400652AF0	GUAM PORT AUTH PORT REVENUE		06/27/2018	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	X X X	73,031	65,000	0
400652AG8	GUAM PORT AUTH PORT REVENUE		06/27/2018	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	X X X	94,820	85,000	0
400652AH6	GUAM PORT AUTH PORT REVENUE		06/27/2018	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	X X X	110,757	100,000	0
400652AK9	GUAM PORT AUTH PORT REVENUE		06/27/2018	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	X X X	93,104	85,000	0
400652AL7	GUAM PORT AUTH PORT REVENUE		06/27/2018	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	X X X	81,890	75,000	0
400652AM5	GUAM PORT AUTH PORT REVENUE		06/27/2018	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	X X X	70,747	65,000	0
419794ZR6	HAWAII ST ARPTS SYS REVENUE		08/10/2018	Morgan Stanley	X X X	363,429	310,000	0
419794ZS4	HAWAII ST ARPTS SYS REVENUE		08/10/2018	Morgan Stanley	X X X	361,122	310,000	0
442349AU0	HOUSTON TX ARPT SYS REVENUE		03/02/2018	Montgomery Secs	X X X	1,125,760	1,000,000	0
46246K5E8	IOWA ST FIN AUTH REVENUE		12/31/2018	Morgan Stanley	X X X	300,000	300,000	378
46874TEW8	JACKSON TN HOSP REVENUE		11/09/2018	Goldman Sachs NY	X X X	297,132	270,000	0
492279CQ5	KERN CNTY CA PENSN OBLG		01/25/2018	Morgan Stanley	X X X	302,541	385,000	0
54242VEM4	LONG BEACH CA PENSN OBLG		02/16/2018	Raymond James/FL/Saint Petersburg	X X X	940,275	900,000	22,015
544445FD6	LOS ANGELES CA DEPT OF ARPTS A		03/22/2018	Donaldson Lufkin	X X X	806,040	695,000	0
56035DAX0	MAIN STREET NATURAL GAS INC GA		04/25/2018	Dain Rauscher	X X X	1,565,000	1,565,000	0
57584XD24	MASSACHUSETTS ST DEV FIN AGY R		04/05/2018	Stifel Nicolaus	X X X	277,980	250,000	3,403
57584YLW7	MASSACHUSETTS ST DEV FIN AGY R		08/01/2018	Barclays BK PLC	X X X	384,784	335,000	0
57584YLY5	MASSACHUSETTS ST DEV FIN AGY R		08/01/2018	Barclays BK PLC	X X X	434,712	380,000	0
57584YMS5	MASSACHUSETTS ST DEV FIN AGY R		11/01/2018	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	X X X	683,469	620,000	0
606094CT5	MISSOURI JT MUNI ELEC UTILITY		05/02/2018	Donaldson Lufkin	X X X	427,751	380,000	0
606094CU2	MISSOURI JT MUNI ELEC UTILITY		05/02/2018	Donaldson Lufkin	X X X	398,732	355,000	0
64577BLA0	NEW JERSEY ST ECON DEV AUTH RE		08/07/2018	Donaldson Lufkin	X X X	432,935	425,000	2,835
64763HHD0	NEW ORLEANS LA AVIATION BRD		01/05/2018	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	X X X	664,424	575,000	639
64971MT44	NEW YORK CITY NY TRANSITIONAL		01/23/2018	Goldman Sachs NY	X X X	200,281	175,000	2,151
64972HS37	NEW YORK CITY NY TRANSITIONAL		07/19/2018	Donaldson Lufkin	X X X	1,472,118	1,265,000	0
64971W4Y3	NEW YORK CITY NY TRANSITIONALF		05/10/2018	Raymond James/FL/Saint Petersburg	X X X	1,143,240	1,000,000	14,306
64971WF96	NEW YORK CITY NY TRANSITIONALF		02/07/2018	Dain Rauscher	X X X	899,242	940,000	597
64990C7N5	NEW YORK ST DORM AUTH REVENUES		05/04/2018	FUNB-FUNDS II, New York	X X X	256,694	220,000	0
64990C7P0	NEW YORK ST DORM AUTH REVENUES		05/04/2018	First Union Cap Mkts	X X X	664,529	570,000	0
64990AHT5	NEW YORK ST DORM AUTH SALES TA		03/14/2018	Merrill Lynch	X X X	1,762,107	1,525,000	0
650116CP9	NEW YORK ST TRANSPRTN DEV CORP		04/25/2018	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	X X X	545,579	495,000	0
6500354V7	NEW YORK ST URBAN DEV CORP REV		02/07/2018	FUNB-FUNDS II, New York	X X X	436,858	440,000	5,491
6500357E2	NEW YORK ST URBAN DEV CORP REV		03/20/2018	Dain Rauscher	X X X	376,026	385,000	236
66353RCH5	NORTHAMPTON CNTY PA GEN PURPOS		05/23/2018	Non Broker Trade	X X X	960,000	960,000	0
709221VG7	PENNSYLVANIA ST TURNPIKE COMMI		05/17/2018	Jefferies & Co	X X X	678,438	600,000	0
746507AV4	PUTNAM CNTY FL DEV AUTH		04/26/2018	Goldman Sachs NY	X X X	544,035	495,000	0
839423CL2	S PLACER CA WSTWTR AUTH WSTWTR		05/23/2018	Stifel Nicolaus	X X X	743,204	635,000	2,117
795576FX0	SALT LAKE CITY UT ARPT REVENUE		04/18/2018	Morgan Stanley	X X X	1,125,410	1,000,000	15,139
79766DKG3	SAN FRANCISCO CALIF CITY & CNTY		02/01/2018	Dain Rauscher	X X X	329,217	290,000	3,826
78443CBR4	SLM PRIVATE CREDIT STUDENT B C		03/12/2018	Alex Brown & Sons	X X X	222,271	223,073	1,356
837123HE1	SOUTH CAROLINA ST PORTS AUTH P		05/31/2018	Merrill Lynch	X X X	925,344	800,000	0
842217EY3	STHRN AR UNIV AUXILIARY ENTERP		05/17/2018	Stephens Inc.	X X X	475,734	470,000	0
842219JX6	STHRN AR UNIV REVENUE		05/17/2018	Stephens Inc.	X X X	637,686	630,000	0
861398BW4	STOCKTON CA PUBLIC FING AUTH W		11/07/2018	Non Broker Trade	X X X	309,389	275,000	0
915260DD2	UNIV HOSPS & CLINICS AUTH WI		11/02/2018	Chemical Securities	X X X	1,136,440	1,035,000	0
93878LXB4	WASHINGTON DC CONVENTION & SPO		02/23/2018	Goldman Sachs NY	X X X	337,928	290,000	0
956622R30	WEST VIRGINIA ST HOSP FIN AUTH		08/29/2018	Chemical Securities	X X X	849,926	745,000	0
977100AC0	WISCONSIN ST GEN FUND ANNUAL A		03/07/2018	FUNB-FUNDS II, New York	X X X	913,947	810,000	16,416

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
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment						47,728,899	45,084,906	127,797
Bonds - Industrial and Miscellaneous (Unaffiliated)								
04941KAY5	ATLAS SENIOR LOAN 2A B1RR 144A	D	05/09/2018	BNP Paribas Securites	X X X	1,500,000	1,500,000	0
04973PAB5	ATTENTUS CDO III L 3A A1B 144A	D	03/12/2018	First Boston Corp	X X X	282,677	284,669	963
05363XAO0	AVERY POINT V CLO L 5A CR 144A	D	05/24/2018	Goldman Sachs NY	X X X	400,760	400,000	1,985
05565AAQ6	BNP PARIBAS SA 144A	D	04/24/2018	Merrill Lynch	X X X	215,940	200,000	1,101
36164QMS4	GE CAPITAL INTERNATIONAL FUNDI	D	11/02/2018	Morgan Stanley	X X X	574,784	594,000	6,608
404280AK5	HSBC HOLDINGS PLC	D	12/26/2018	HSBC Secs	X X X	479,136	465,000	5,468
404280BC2	HSBC HOLDINGS PLC	D	10/15/2018	HSBC Secs	X X X	206,750	200,000	5,194
444838AN6	HULL STREET CLO LTD 1A CR 144A	D	10/03/2018	Dain Rauscher	X X X	1,490,312	1,486,000	16,411
53944VAP4	LLOYDS BANK PLC	D	05/01/2018	Morgan Stanley	X X X	720,120	721,000	0
59802QAU2	MIDOCEAN CREDIT CL 1A BRR 144A	D	02/01/2018	Bank of America	X X X	839,000	839,000	2,298
606839AA6	MITSUI SUMITOMO INSURANCE 144A	D	02/22/2018	Alex Brown & Sons	X X X	55,745	50,000	1,565
62405CAE4	MOUNTAIN HAWK III CL 3A C 144A	D	03/28/2018	Morgan Stanley	X X X	900,450	900,000	8,388
67514RAP3	OCEAN TRAILS CLO IV 4A DR 144A	D	12/06/2018	Bank of America	X X X	299,940	300,000	1,264
00435QAA5	ACC TRUST 2018-1 1 A 144A		04/30/2018	First Boston Corp	X X X	899,986	900,000	0
00912XBE3	AIR LEASE CORP		09/10/2018	First Union Cap Mkts	X X X	405,103	408,000	0
00971TAH4	AKAMAI TECHNOLOGIES INC 144A		12/28/2018	VARIOUS	X X X	1,282,901	1,325,000	177
02007MAG5	ALLY AUTO RECEIVABLES TRUS 1 B		01/23/2018	Barclays Cap	X X X	649,932	650,000	0
02377UAB0	AMERICAN AIRLINES 2013-2		08/02/2018	Bank of America	X X X	294,778	286,551	827
025537AL5	AMERICAN ELECTRIC POWER CO INC		11/28/2018	Bank of America	X X X	229,857	230,000	0
025816BY4	AMERICAN EXPRESS CO		11/01/2018	Dain Rauscher	X X X	427,906	428,000	0
026874DM6	AMERICAN INTERNATIONAL GROUP I		03/19/2018	Montgomery Secs	X X X	420,000	420,000	0
031162BV1	AMGEN INC		09/19/2018	Barclays Cap	X X X	400,425	400,000	4,564
03522AAD2	ANHEUSER-BUSCH COS LLC / 144A		11/09/2018	Non Broker Trade	X X X	639,927	675,000	0
035242AJ5	ANHEUSER-BUSCH INBEV FINANCE I		11/01/2018	VARIOUS	X X X	208,665	213,000	1,447
035240AD2	ANHEUSER-BUSCH INBEV WORLDWIDE		12/21/2018	Chemical Securities	X X X	68,024	68,000	1,140
04365AAF5	ASCENTIUM EQUIPMENT 1A D 144A		04/18/2018	First Boston Corp	X X X	1,310,824	1,311,000	0
04365AAG3	ASCENTIUM EQUIPMENT 1A E 144A		04/18/2018	First Boston Corp	X X X	364,913	365,000	0
04365TAF4	ASCENTIUM EQUIPMENT 2A D 144A		10/16/2018	Montgomery Secs	X X X	446,832	447,000	0
04621XAK4	ASSURANT INC		03/22/2018	Morgan Stanley	X X X	220,000	220,000	0
00206RGL0	AT&T INC		04/13/2018	Dain Rauscher	X X X	771,916	775,000	5,472
060505EH3	BANK OF AMERICA CORP		02/20/2018	VARIOUS	X X X	267,923	250,000	7,027
060505EL4	BANK OF AMERICA CORP		02/20/2018	Donaldson Lufkin	X X X	82,545	75,000	1,611
06051GHF9	BANK OF AMERICA CORP		05/14/2018	Montgomery Secs	X X X	866,644	875,000	6,126
06406HBP3	BANK OF NEW YORK MELLON CORP/T		02/27/2018	Bank of America	X X X	414,361	401,000	2,357
07274NAE3	BAYER US FINANCE II LLC 144A		06/18/2018	Chase Secs	X X X	1,445,273	1,450,000	0
07331UAA6	BAYVIEW OPPORTUNIT SPL5 A 144A		03/02/2018	Montgomery Secs	X X X	1,133,771	1,120,466	871
05492CAJ6	BBCMS TRUST 2018-RR RRI C 144A		06/13/2018	Bank of America	X X X	1,001,875	1,000,000	0
05492CAL1	BBCMS TRUST 2018-RR RRI D 144A		02/08/2018	Bank of America	X X X	1,315,000	1,315,000	0
09709TED9	BOFA FINANCE LLC		10/04/2018	Merrill Lynch	X X X	971,050	1,000,000	485
10112RAS3	BOSTON PROPERTIES LP		10/16/2018	First Union Cap Mkts	X X X	241,515	238,000	4,172
056059AA6	BX COMMERCIAL MORTG IND A 144A		10/22/2018	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	X X X	710,000	710,000	0
128126AB5	CALAMP CORP		06/20/2018	VARIOUS	X X X	1,051,008	1,025,000	6,147
13976MAC8	CAPITAL AUTO RECEIVA 1 A3 144A		03/14/2018	Salomon Brothers	X X X	1,249,786	1,250,000	0
14161HAG3	CARDTRONICS INC		05/01/2018	J.P MORGAN SECURITIES INC, NEW YORK	X X X	757,224	800,000	3,378
14314JAE0	CARMAX AUTO OWNER TRUST 20 1 B		03/12/2018	WELLS FARGO SECURITIES, LLC, NEW YORK	X X X	984,688	1,000,000	2,046
12508VAB9	CCG RECEIVABLES TRUS 1 A2 144A		02/05/2018	Chemical Securities	X X X	331,984	332,000	0
151020BC7	CELGENE CORP		02/08/2018	Salomon Brothers	X X X	371,829	372,000	0
808513AE5	CHARLES SCHWAB CORP/THE		02/20/2018	Donaldson Lufkin	X X X	242,525	215,000	2,862
808513AP0	CHARLES SCHWAB CORP/THE		02/21/2018	VARIOUS	X X X	269,388	265,000	5,655
16411RAG4	CHENIERE ENERGY INC		05/01/2018	Goldman Sachs NY	X X X	626,000	800,000	4,533
17325FAL2	CITIBANK NA		08/23/2018	Non Broker Trade	X X X	994,530	1,000,000	1,188

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

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CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
172967GD7	CITIGROUP INC		09/26/2018	Montgomery Secs	X X X	81,700	80,000	767
174610AQ8	CITIZENS FINANCIAL GROUP INC		10/22/2018	Morgan Stanley	X X X	100,000	100,000	0
18978CAC7	CNH EQUIPMENT TRUST 2017- C A3		03/13/2018	Montgomery Secs	X X X	985,820	1,000,000	0
20030NCH2	COMCAST CORP		11/09/2018	Montgomery Secs	X X X	546,842	575,000	737
12626BAW4	COMM 2013-CCRE10 M CR10 D 144A		10/17/2018	Morgan Stanley	X X X	517,672	542,000	1,304
12592EAC2	COMM 2014-PAT MORTG PAT B 144A		06/15/2018	Alex Brown & Sons	X X X	846,661	846,000	451
22003BAH9	CORPORATE OFFICE PROPERTIES LP		02/22/2018	First Union Cap Mkts	X X X	210,774	200,000	321
126349AF6	CSG SYSTEMS INTERNATIONAL INC		05/01/2018	J.P MORGAN SECURITIES INC, NEW YORK	X X X	1,457,490	1,350,000	7,650
126408GV9	CSX CORP		01/24/2018	VARIOUS	X X X	459,902	440,000	2,857
126650CX6	CVS HEALTH CORP		03/06/2018	Montgomery Secs	X X X	1,602,153	1,625,000	0
126650DA5	CVS HEALTH CORP		03/06/2018	VARIOUS	X X X	589,180	589,000	0
232806AM1	CYPRESS SEMICONDUCTOR CORP		12/27/2018	VARIOUS	X X X	670,010	575,000	11,728
23283PAG9	CYRUSONE LP / CYRUSONE FINANCE		02/22/2018	Morgan Stanley	X X X	125,625	125,000	2,795
233864AD9	DAIMLER TRUCKS RETAI 1 A4 144A		03/20/2018	Montgomery Secs	X X X	769,948	770,000	0
24704AAG1	DELL EQUIPMENT FINANC 1 D 144A		06/12/2018	Bank of America	X X X	1,195,935	1,196,000	0
263901AC4	DUKE ENERGY INDIANA LLC		07/05/2018	Donaldson Lufkin	X X X	248,707	245,000	4,441
267475AB7	DYCOM INDUSTRIES INC		08/13/2018	VARIOUS	X X X	589,001	550,000	1,665
532457BP2	ELI LILLY & CO		03/19/2018	Fidelity Capital Markets, New York	X X X	752,897	775,000	8,409
292102AA8	EMPIRE STATE REALTY OP LP 144A		05/22/2018	Jefferies & Co	X X X	456,750	450,000	3,248
29250RAK2	ENBRIDGE ENERGY PARTNERS LP		08/03/2018	Morgan Stanley	X X X	150,675	150,000	946
29273RAX7	ENERGY TRANSFER PARTNERS LP		04/13/2018	Millennium Advisors LLC, New York	X X X	330,317	325,000	599
29331LAE2	ENGS COMMERCIAL FINA 1A D 144A		03/15/2018	First Boston Corp	X X X	355,974	356,000	0
29331LAF9	ENGS COMMERCIAL FINA 1A E 144A		03/15/2018	First Boston Corp	X X X	149,278	151,000	0
29373LAB7	ENTERPRISE FLEET FIN 1 A2 144A		03/13/2018	Montgomery Secs	X X X	634,935	635,000	0
29379VBP7	ENTERPRISE PRODUCTS OPERATING		02/01/2018	Chemical Securities	X X X	424,771	425,000	0
30219GAF5	EXPRESS SCRIPTS HOLDING CO		05/30/2018	Montgomery Secs	X X X	252,729	251,000	2,882
30225VAD9	EXTRA SPACE STORAGE LP 144A		08/01/2018	VARIOUS	X X X	668,229	600,000	3,229
31620MAT3	FIDELITY NATIONAL INFORMATION		03/19/2018	Salomon Brothers	X X X	765,328	825,000	2,475
316773CV0	FIFTH THIRD BANCORP		03/12/2018	Morgan Stanley	X X X	748,650	750,000	0
34530RAA6	FORD CREDIT AUTO OWNE 1 A 144A		03/13/2018	Montgomery Secs	X X X	1,235,938	1,250,000	0
34532RAA4	FORD CREDIT AUTO OWNE 1 A 144A		01/23/2018	Montgomery Secs	X X X	414,854	415,000	0
34528QGA6	FORD CREDIT FLOORPLAN MAST 1 B		03/13/2018	Chase Secs	X X X	809,979	810,000	0
34528QFR0	FORD CREDIT FLOORPLAN MAST 2 B		03/12/2018	Goldman Sachs NY	X X X	985,625	1,000,000	1,885
345397ZH9	FORD MOTOR CREDIT CO LLC		08/06/2018	Goldman Sachs NY	X X X	575,000	575,000	0
302966AH9	FRESB 2018-SB56 MORTG SB56 A5H		12/07/2018	Chemical Securities	X X X	321,576	320,000	478
302941AN9	FTI CONSULTING INC 144A		12/20/2018	VARIOUS	X X X	795,960	850,000	5,525
369550BA5	GENERAL DYNAMICS CORP		05/08/2018	Montgomery Secs	X X X	461,361	463,000	0
36962G3P7	GENERAL ELEC CAP CORP #TR00806		12/10/2018	VARIOUS	X X X	146,851	155,000	3,657
361886BM5	GMF FLOORPLAN OWNER R 2 B 144A		03/21/2018	Chase Secs	X X X	349,912	350,000	0
38141GGS7	GOLDMAN SACHS GROUP INC		12/17/2018	Goldman Sachs NY	X X X	330,923	315,000	7,295
393657AK7	GREENBRIER COS INC/THE		11/21/2018	VARIOUS	X X X	963,779	900,000	6,920
36255YAE1	GS MORTGAGE SECURI 3PCK B 144A		09/19/2018	Goldman Sachs NY	X X X	1,400,000	1,400,000	0
36256FAN1	GS MORTGAGE SECURI FBLU E 144A		11/20/2018	Goldman Sachs NY	X X X	559,000	559,000	0
36259DAJ2	GS MORTGAGE SECURI HART C 144A		10/23/2018	Goldman Sachs NY	X X X	259,000	259,000	0
36259DAL7	GS MORTGAGE SECURI HART D 144A		10/23/2018	Goldman Sachs NY	X X X	601,000	601,000	0
40573LAG1	HALFMOON PARENT INC 144A		09/06/2018	Morgan Stanley	X X X	359,000	359,000	0
416515BC7	HARTFORD FINANCIAL SERVIC 144A		02/22/2018	Jefferies & Co	X X X	299,281	305,000	369
416515BD5	HARTFORD FINANCIAL SERVICES GR		03/13/2018	Montgomery Secs	X X X	742,478	750,000	0
427866AY4	HERSHEY CO/THE		05/03/2018	Dain Rauscher	X X X	449,703	450,000	0
446150AM6	HUNTINGTON BANCSHARES INC/OH		05/09/2018	VARIOUS	X X X	348,992	350,000	0
902104AB4	II-VI INC		12/06/2018	VARIOUS	X X X	998,356	975,000	465
458660AD9	INTERDIGITAL INC		06/19/2018	VARIOUS	X X X	1,128,225	956,000	2,482
48123VAC6	J2 GLOBAL COMMUNICATIONS		12/19/2018	VARIOUS	X X X	291,165	250,000	126
24422ETV1	JOHN DEERE CAPITAL CORP		03/12/2018	Non Broker Trade	X X X	503,470	525,000	188

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

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CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
24422ETZ2	JOHN DEERE CAPITAL CORP		01/03/2018	Lehman Bros Inc	X X X	424,779	425,000	0
46639JAL4	JP MORGAN CHASE COMMERCIAL C10 D		05/10/2018	Bank of America	X X X	1,129,314	1,204,000	1,858
46641WAV9	JPMBB COMMERCIAL MORTGA C19 A4		03/13/2018	VARIOUS	X X X	1,370,712	1,320,000	673
46625HJQ4	JPMORGAN CHASE & CO		02/20/2018	Salomon Brothers	X X X	387,590	350,000	1,378
46625HKA7	JPMORGAN CHASE & CO		02/07/2018	Chemical Securities	X X X	667,403	671,000	671
46625HKK5	JPMORGAN CHASE & CO		06/19/2018	Morgan Stanley	X X X	231,935	225,000	3,228
46647PAP1	JPMORGAN CHASE & CO		04/16/2018	Chase Secs	X X X	875,000	875,000	0
46647PAS5	JPMORGAN CHASE & CO		06/11/2018	Chemical Securities	X X X	255,000	255,000	0
48305QAA1	KAISER FOUNDATION HOSPITALS		03/07/2018	FUNB-FUNDS II, New York	X X X	772,980	762,000	11,705
483548AF0	KAMAN CORP		05/01/2018	Merrill Lynch	X X X	1,356,448	1,200,000	217
49338LAB9	KEYSIGHT TECHNOLOGIES INC		02/21/2018	Stifel Nicolaus	X X X	570,290	550,000	7,855
49926DAB5	KNOWLES CORP		05/01/2018	BARCLAYS CAPITAL LE, NEW YORK	X X X	1,046,785	1,000,000	181
530715AL5	LIBERTY INTERACTIVE LLC		05/01/2018	VENDOR CODE AHI NOT IN TABLE	X X X	571,625	850,000	6,906
53220KAE8	LIGAND PHARMACEUTICALS IN 144A		11/16/2018	Jefferies & Co	X X X	279,031	300,000	31
53958TAB3	LOAN SCIENCE STUDEN A A1B 144A		06/22/2018	Montgomery Secs	X X X	932,900	967,000	0
55024UAB5	LUMENTUM HOLDINGS INC		11/12/2018	Merrill Lynch	X X X	287,501	300,000	123
571183AF9	MARLIN RECEIVABLES 2 1A D 144A		07/17/2018	Chemical Securities	X X X	467,875	468,000	0
57164YAB3	MARRIOTT VACATIONS WORLDWIDE C		06/19/2018	Merrill Lynch	X X X	1,117,847	1,050,000	2,400
581557BM6	MCKESSON CORP		11/28/2018	Salomon Brothers	X X X	326,850	327,000	0
59001KAF7	MERITOR INC		05/01/2018	J.P MORGAN SECURITIES INC, NEW YORK	X X X	1,289,902	1,300,000	2,113
59156RAV0	METLIFE INC		02/22/2018	Jefferies & Co	X X X	242,925	150,000	1,120
59156RBP2	METLIFE INC		07/27/2018	VARIOUS	X X X	405,339	395,000	3,750
59156RBT4	METLIFE INC		03/20/2018	Merrill Lynch Prof	X X X	220,000	220,000	0
59524QAA3	MID-ATLANTIC INTERSTATE T 144A		05/07/2018	Non Broker Trade	X X X	164,959	165,000	0
61747WAF6	MORGAN STANLEY		12/18/2018	Morgan Stanley	X X X	410,076	393,000	9,102
61761AAL2	MORGAN STANLEY BANK C5 F 144A		02/27/2018	Morgan Stanley	X X X	111,188	120,000	0
61761DAW2	MORGAN STANLEY BANK C6 G 144A		08/07/2018	Morgan Stanley	X X X	308,599	353,000	353
61690KAE2	MORGAN STANLEY BANK OF A C7 A4		03/13/2018	Cowen & Co	X X X	502,629	510,000	579
61768FAN0	MORGAN STANLEY CAPI BOP E 144A		08/15/2018	Non Broker Trade	X X X	1,384,000	1,384,000	0
61765VAE8	MORGAN STANLEY XLF2 SNMC 144A		02/12/2018	Merrill Lynch	X X X	113,490	117,000	320
55358PAA4	MSCG TRUST 2018-SE SELF A 144A		10/09/2018	Salomon Brothers	X X X	380,000	380,000	0
62854AAM6	MYLAN NV		09/13/2018	VARIOUS	X X X	765,238	775,000	7,571
62854AAN4	MYLAN NV		09/19/2018	VARIOUS	X X X	260,449	275,000	2,726
63633DAE4	NATIONAL HEALTH INVESTOR		05/01/2018	J.P MORGAN SECURITIES INC, NEW YORK	X X X	387,136	350,000	1,011
63743HER9	NATIONAL RURAL UTILITIES COOPE		02/21/2018	Non Broker Trade	X X X	568,368	569,000	0
64830GAB2	NEW RESIDENTIAL MO 1A A1A 144A		04/12/2018	VENDOR CODE EH7 NOT IN TABLE	X X X	622,693	614,863	1,025
65473PAC9	NISOURCE INC		07/30/2018	MITSUBISHI UFJ SECURITIES, NEW YORK	X X X	99,700	100,000	785
654740AN9	NISSAN MOTOR ACCEPTANCE C 144A		02/02/2018	First Boston Corp	X X X	407,659	411,000	4,309
67020YAG5	NUANCE COMMUNICATIONS INC		05/01/2018	Jefferies & Co	X X X	149,745	150,000	13
67020YAK6	NUANCE COMMUNICATIONS INC		08/15/2018	VARIOUS	X X X	1,123,186	1,200,000	4,178
670704AG0	NUVASIVE INC		10/31/2018	BNP PARIBAS PRIME BROKERAGE, JERSEY CITY	X X X	520,904	475,000	1,450
682189AP0	ON SEMICONDUCTOR CORP		12/31/2018	VARIOUS	X X X	659,119	625,000	1,016
686514AE0	ORLANDO HEALTH OBLIGATED GROUP		01/30/2018	Non Broker Trade	X X X	170,000	170,000	0
671044AD7	OSI SYSTEMS INC		05/01/2018	J.P MORGAN SECURITIES INC, NEW YORK	X X X	551,205	600,000	1,292
697435AC9	PALO ALTO NETWORKS INC 144A		10/10/2018	VARIOUS	X X X	375,828	375,000	281
703343AA1	PATRICK INDUSTRIES INC 144A		08/01/2018	VARIOUS	X X X	761,271	800,000	1,884
709599BB9	PENSKE TRUCK LEASING CO L 144A		05/07/2018	Non Broker Trade	X X X	349,286	350,000	0
69349LAK4	PNC BANK NA		03/12/2018	Non Broker Trade	X X X	514,936	525,000	1,893
69353RFH6	PNC BANK NA		01/17/2018	Chemical Securities	X X X	514,756	516,000	0
744320AL6	PRUDENTIAL FINANCIAL INC		02/26/2018	Goldman Sachs NY	X X X	427,320	396,000	10,181
744320AM4	PRUDENTIAL FINANCIAL INC		04/23/2018	VARIOUS	X X X	153,670	145,000	1,793
744320AN2	PRUDENTIAL FINANCIAL INC		02/22/2018	Jefferies & Co	X X X	78,281	75,000	1,744
744320AV4	PRUDENTIAL FINANCIAL INC		02/22/2018	Jefferies & Co	X X X	181,913	175,000	2,639
74624MAA0	PURE STORAGE INC 144A		10/29/2018	Jefferies & Co	X X X	354,878	350,000	19

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749119AB9	QUOTIENT TECHNOLOGY INC		10/10/2018	VARIOUS	X X X	569,716	550,000	1,607
750917AG1	RAMBUS INC		09/14/2018	VARIOUS	X X X	1,587,577	1,600,000	9,235
756109AN4	REALTY INCOME CORP		06/04/2018	SunTrust Capital Markets	X X X	306,263	311,000	1,432
749521AJ9	RETL 2018-RVP RVP C 144A		03/07/2018	First Boston Corp	X X X	378,000	378,000	0
749521AL4	RETL 2018-RVP RVP D 144A		03/08/2018	First Boston Corp	X X X	1,939,069	1,935,000	0
749521AN0	RETL 2018-RVP RVP E 144A		12/18/2018	First Boston Corp	X X X	368,250	368,250	356
780287AA6	ROYAL GOLD INC		05/01/2018	Nomura Secs Intl	X X X	909,016	850,000	9,368
74973WAB3	RTI INTERNATIONAL METALS INC		05/01/2018	WELLS FARGO SECURITIES, LLC, NEW YORK	X X X	1,410,500	1,400,000	1,138
785592AH9	SABINE PASS LIQUEFACTION		04/11/2018	Goldman Sachs NY	X X X	380,167	350,000	1,701
80705XAA5	SCHOLAR FUNDING TRUST A A 144A		06/18/2018	Dain Rauscher	X X X	451,236	453,077	725
78413KAA0	SES GLOBAL AMERICAS HOLDI 144A		02/07/2018	BK OF NEW YORK MELLON/TORONTO DOMINION	X X X	422,684	425,000	3,955
826919AB8	SILICON LABORATORIES INC		10/04/2018	Goldman Sachs NY	X X X	363,853	325,000	472
842400FU2	SOUTHERN CALIFORNIA EDISON CO		04/26/2018	Merrill Lynch	X X X	170,000	160,000	2,472
842400GH0	SOUTHERN CALIFORNIA EDISON CO		02/28/2018	Mitsubishi UFJ Secs	X X X	546,770	547,000	0
842587CY1	SOUTHERN CO/THE		03/01/2018	Morgan Stanley	X X X	420,541	405,000	10,053
84860WAA0	SPIRIT REALTY CAPITAL IN		05/01/2018	First Boston Corp	X X X	548,281	550,000	7,379
84860WAB8	SPIRIT REALTY CAPITAL IN		05/01/2018	MIZUHO SECURITIES USA INC, NEW YORK	X X X	301,890	300,000	5,250
78469QAT9	SPS SERVICER ADVAN T1 AT1 144A		10/11/2018	First Boston Corp	X X X	199,990	200,000	0
784710AB1	SSM HEALTH CARE CORP		04/25/2018	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	X X X	1,130,000	1,130,000	0
857477BA0	STATE STREET CORP		09/21/2018	Bank of America	X X X	174,781	175,000	0
86787EBA4	SUNTRUST BANK/ATLANTA GA		10/24/2018	SunTrust Capital Markets	X X X	202,000	202,000	0
868459AC2	SUPERNUS PHARMACEUTICALS 144A		12/06/2018	Merrill Lynch	X X X	926,015	875,000	533
87157DAD1	SYNAPTICS INC		10/04/2018	VARIOUS	X X X	1,974,688	2,100,000	3,528
880770AG7	TERADYNE INC		12/31/2018	VARIOUS	X X X	297,990	250,000	151
882384AD2	TEXAS EASTERN TRANSMISSIO 144A		01/04/2018	Alex Brown & Sons	X X X	238,754	240,000	0
88327HAL7	THARALDSON HOTEL PO THL D 144A		07/01/2018	VARIOUS	X X X	1,069,574	1,064,791	0
88327HAN3	THARALDSON HOTEL PO THL E 144A		05/24/2018	Chemical Securities	X X X	598,826	594,000	1,517
88338TAB0	THERAVANCE INC		05/01/2018	J.P MORGAN SECURITIES INC, NEW YORK	X X X	556,500	550,000	3,506
891906AC3	TOTAL SYSTEM SERVICES INC		12/11/2018	Montgomery Secs	X X X	603,366	600,000	5,760
89175VAA1	TOWD POINT MORTGAGE 2 A1 144A		05/29/2018	Chase Secs	X X X	1,245,938	1,250,000	3,385
89172UAA6	TOWD POINT MORTGAGE 4 A1 144A		03/13/2018	WELLS FARGO SECURITIES, LLC, NEW YORK	X X X	527,457	536,795	476
89231AAD3	TOYOTA AUTO RECEIVABLES 2 C A3		08/14/2018	Salomon Brothers	X X X	424,924	425,000	0
89236TDP7	TOYOTA MOTOR CREDIT CORP		01/16/2018	Non Broker Trade	X X X	1,003,000	1,000,000	506
901109AD0	TUTOR PERINI CORP		05/01/2018	Nomura Secs Intl	X X X	207,300	200,000	2,204
90184LAD4	TWITTER INC		05/01/2018	Goldman Sachs NY	X X X	939,375	1,000,000	1,333
90266HAL6	UBS COMMERCIAL MOR NYCH D 144A		08/09/2018	Robert Baird & Co	X X X	1,515,540	1,508,000	5,068
90349GBF1	UBS-BARCLAYS COMMERCIAL C6 A4		02/28/2018	Morgan Stanley	X X X	1,251,514	1,250,000	113
922417AD2	VEECO INSTRUMENTS INC		05/01/2018	Merrill Lynch	X X X	355,622	400,000	3,240
92343VEN0	VERIZON COMMUNICATIONS INC		01/22/2018	Non Broker Trade	X X X	217,048	224,000	0
92349FAC7	VERIZON OWNER TRUST 1A B 144A		03/06/2018	Montgomery Secs	X X X	439,963	440,000	0
925550AB1	VIAVI SOLUTIONS INC		05/01/2018	Merrill Lynch	X X X	692,851	700,000	1,206
927804FA7	VIRGINIA ELECTRIC & POWER CO		11/14/2018	Barclays Cap	X X X	233,808	200,000	4,033
928298AN8	VISHAY INTERTECHNOLOGY IN 144A		09/18/2018	VARIOUS	X X X	973,929	1,000,000	3,472
928668AP7	VOLKSWAGEN GROUP OF AMERI 144A		11/07/2018	Salomon Brothers	X X X	484,143	486,000	0
92888CAC1	VOLVO FINANCIAL EQU 1A A3 144A		02/06/2018	Chemical Securities	X X X	254,956	255,000	0
45685EAG1	VOYA FINANCIAL INC		02/22/2018	VARIOUS	X X X	233,849	225,000	3,474
976657AK2	WEC ENERGY GROUP INC		06/06/2018	Bank of America	X X X	394,668	400,000	4,709
949746RN3	WELLS FARGO & CO NEW		02/20/2018	Morgan Stanley	X X X	177,570	166,000	1,815
94988J5N3	WELLS FARGO BANK NA		01/16/2018	First Union Cap Mkts	X X X	679,633	680,000	0
94987MAB7	WELLS FARGO COMMERC C1 A2 144A		01/24/2018	Salomon Brothers	X X X	171,909	165,000	503
94988HAP6	WELLS FARGO COMMERC LC5 D 144A		09/17/2018	VARIOUS	X X X	654,371	655,000	2,123
958102AN5	WESTERN DIGITAL CORP 144A		11/21/2018	VARIOUS	X X X	1,065,836	1,100,000	4,250
92890NAU3	WF-RBS COMMERCIAL MORTG C10 A3		02/28/2018	First Boston Corp	X X X	1,234,180	1,250,000	100
92890PBJ2	WFRBS COMMERCIAL MO C14 E 144A		09/26/2018	Morgan Stanley	X X X	152,705	201,000	490

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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
92936CAJ8	WFRBS COMMERCIAL MO C4 A4 144A		04/18/2018	First Boston Corp	X X X	622,233	593,000	1,534
92890FAT3	WFRBS COMMERCIAL MORTGA C20 A4		03/15/2018	Montgomery Secs	X X X	698,566	685,000	1,275
98162WAD9	WORLD OMNI AUTO RECEIVABL D A3		10/10/2018	Barclays Cap	X X X	1,099,772	1,100,000	0
98161YAE4	WORLD OMNI AUTOMOBILE LEAS A B		03/06/2018	Montgomery Secs	X X X	283,948	284,000	0
98954MAB7	ZILLOW GROUP INC		09/18/2018	J.P MORGAN SECURITIES INC, NEW YORK	X X X	392,086	350,000	1,744
06367T4W7	BANK OF MONTREAL	D	04/10/2018	BMO CAPITAL MARKETS CORP, CHICAGO	X X X	345,595	346,000	0
290876AD3	EMERA INC	D	02/22/2018	Jefferies & Co	X X X	212,230	190,000	2,529
29250NAW5	ENBRIDGE INC	D	02/26/2018	First Boston Corp	X X X	340,000	340,000	0
380881EK4	GOLDEN CREDIT CARD T 1A A 144A	D	03/13/2018	WELLS FARGO SECURITIES, LLC, NEW YORK	X X X	1,240,479	1,250,000	0
89114QC71	TORONTO-DOMINION BANK/THE	D	09/10/2018	BK OF NEW YORK MELLON/TORONTO DOMINION	X X X	392,917	393,000	0
89356BAB4	TRANSCANADA TRUST	D	02/20/2018	Donaldson Lufkin	X X X	195,210	4,500,000	206
89621AAD1	TRILLIUM CREDIT CARD 1A A 144A	D	03/07/2018	Scotia Cap Inc	X X X	1,250,000	1,250,000	0
389999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						134,609,835	138,691,462	419,526
Bonds - Bank Loans								
00000000	REECE 6/18 TLB	D	06/01/2018	Non Broker Trade	X X X	394,013	395,000	0
78466DBE3	SS&C TECHNOLOGIES 4/18 COV-	D	05/23/2018	Non Broker Trade	X X X	148,401	148,762	0
B9000TBF1	TELENET 5/18 (USD) AN TL	D	05/17/2018	Non Broker Trade	X X X	998,750	1,000,000	0
L9339LAG8	TRINSEO 5/18 COV-LITE TL	D	05/22/2018	Non Broker Trade	X X X	497,500	497,500	0
02208HAB4	ALTRA INDUSTRIAL 9/18 TL		11/26/2018	Non Broker Trade	X X X	244,400	245,000	0
02376CBB0	AMR 5/18 TL		05/11/2018	Non Broker Trade	X X X	996,250	1,000,000	0
03852JAL5	ARAMARK 6/18 COV-LITE TLB		06/22/2018	Non Broker Trade	X X X	529,500	529,500	0
64072UAG7	CABLEVISION SYSTEMS 1/18 TLB		01/12/2018	Non Broker Trade	X X X	218,900	220,000	0
64072UAE2	CABLEVISION SYSTEMS 3/17 TLB		05/22/2018	Non Broker Trade	X X X	648,375	650,000	0
12709QAE1	CABOT MICROELECTRONICS 10/18		11/01/2018	Non Broker Trade	X X X	239,400	240,000	0
12769LAB5	CAESARS RESORT 12/17 COV-LITE		01/19/2018	Non Broker Trade	X X X	740,097	741,935	0
15670BAB8	CENTURYLINK 5/17 COV-LITE TLB		05/02/2018	Non Broker Trade	X X X	222,188	225,000	0
00000000	CH GUENTHER 3/18 COV-LITE TLB		03/23/2018	Non Broker Trade	X X X	114,713	115,000	0
18449EAE0	CLEAN HARBORS 6/17 COV-LITE TL		06/29/2018	Non Broker Trade	X X X	945,250	950,000	0
22818RAW6	CROWN AMERICAS 1/18 (USD) TLB		08/29/2018	Non Broker Trade	X X X	105,000	105,000	0
90347BAH1	DUPONT PERFORMANCE 5/17 TL		04/05/2018	Non Broker Trade	X X X	478,800	480,000	0
28470YAB3	ELDORADO RESORTS 4/17 COV-LITE		06/27/2018	Non Broker Trade	X X X	300,000	300,000	0
00000000	ENERGIZER 6/18 TLB		06/21/2018	Non Broker Trade	X X X	189,050	190,000	0
29273XAX4	ENERGY TRANSFER EQUITY 10/17 TL		05/22/2018	Non Broker Trade	X X X	998,750	1,000,000	0
32007UBW8	FIRST DATA 6/17 TL		06/19/2018	Non Broker Trade	X X X	572,072	572,072	0
38017BAN6	GO DADDY 11/17 COV-LITE TLB		07/01/2018	Non Broker Trade	X X X	248,434	249,370	0
389376AY0	GRAY TELEVISION 10/18		11/02/2018	Non Broker Trade	X X X	224,438	225,000	0
40409VAR5	H.B. FULLER 10/17 COV-LITE TLB		04/13/2018	Non Broker Trade	X X X	600,000	600,000	0
12768PAB7	HARRAH'S 4/17 COV-LITE TL		05/31/2018	Non Broker Trade	X X X	499,375	500,000	0
42804VAS0	HERTZ 6/16 COV-LITE TLB		06/01/2018	Non Broker Trade	X X X	646,675	646,675	0
34407JAE6	ILFC (AERCAP) 2/18 TLB		02/27/2018	Non Broker Trade	X X X	496,333	496,333	0
44969CBJ8	IMS HEALTH/IQVIA 6/18 (USD)		06/08/2018	Non Broker Trade	X X X	997,500	1,000,000	0
44988EAE3	INC RESEARCH / INVENTIV HEALTH		05/04/2018	Non Broker Trade	X X X	485,551	486,094	0
513076AZ2	LAMAR MEDIA 2/18 TLB		03/01/2018	Non Broker Trade	X X X	164,794	165,000	0
52729KAN6	LEVEL 3 2/17 TLB		06/27/2018	Non Broker Trade	X X X	499,375	500,000	0
00000000	LUMENTUM 8/18 COV-LITE TLB		08/08/2018	Non Broker Trade	X X X	154,613	155,000	0
59501NAJ8	MICROCHIP TECHNOLOGY 5/18 TLB		05/24/2018	Non Broker Trade	X X X	445,000	445,000	0
62538LAJ3	MULTI-COLOR 9/17 (USD)		01/19/2018	Non Broker Trade	X X X	180,000	180,000	0
62943XAJ6	NATIONAL VETERINARY ASSOCIATES		03/14/2018	Non Broker Trade	X X X	100,125	100,000	0
63937YAE1	NAVISTAR INTERNATIONAL 11/17		01/19/2018	Non Broker Trade	X X X	238,833	240,000	0
70454BAT6	PEABODY ENERGY 4/18 TL		05/23/2018	Non Broker Trade	X X X	998,768	1,000,000	0
70757DAV1	PENN NATIONAL GAMING 8/18 TL		11/26/2018	Non Broker Trade	X X X	259,374	260,000	0
72108PAM6	PIKE 3/18 COV-LITE TLB		03/13/2018	Non Broker Trade	X X X	134,663	135,000	0
73744GAJ1	POST HOLDINGS 5/17 TLA		06/28/2018	Non Broker Trade	X X X	497,500	500,000	0

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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
00000000	QUAD/GRAPHICS 12/18 TLB		12/18/2018	Non Broker Trade	X X X	329,800	340,000	0
78249LAB6	RUSSELL INVESTMENT 5/16		06/08/2018	Non Broker Trade	X X X	658,683	665,000	0
80875AAP6	SCIENTIFIC GAMES 1/18 B5		03/21/2018	Non Broker Trade	X X X	99,754	100,000	0
82568QAH7	SHUTTERFLY 2/18 COV-LITE TLB2		02/27/2018	Non Broker Trade	X X X	134,663	135,000	0
85208EAB6	SPRINT COMMUNICATIONS 2/17 TL		12/01/2018	Non Broker Trade	X X X	432,297	437,769	0
78466DBD5	SS&C TECHNOLOGIES 4/18 COV-		05/23/2018	Non Broker Trade	X X X	401,095	402,070	0
78466DBF0	SS&C TECHNOLOGIES 8/18 ADD-ON		08/16/2018	Non Broker Trade	X X X	99,750	100,000	0
89364MBP8	TRANSDIGM 5/18 COV-LITE TLF		07/04/2018	Non Broker Trade	X X X	498,127	498,750	0
89334GAV6	TRANSUNION 6/18 INCREMENTAL		07/01/2018	Non Broker Trade	X X X	384,038	385,000	0
89334GAU8	TRANSUNION 8/17 COV-LITE TLB3		06/28/2018	Non Broker Trade	X X X	298,498	299,246	0
D8545JAH2	UNITYMEDIA 5/18 TLE		05/24/2018	Non Broker Trade	X X X	559,300	560,000	0
903203BT3	UPC FINANCING 10/17 (USD) AR		05/31/2018	Non Broker Trade	X X X	998,125	1,000,000	0
C9413PAZ6	VALEANT 5/18 TLB		06/28/2018	Non Broker Trade	X X X	991,567	995,000	0
92210MAY0	VANTIV 5/18 COV-LITE TLB4		07/01/2018	Non Broker Trade	X X X	982,538	982,538	0
92345MAQ5	VERINT SYSTEMS 1/18 COV-LITE		02/21/2018	Non Broker Trade	X X X	411,419	411,888	0
G9368PAY0	VIRGIN MEDIA 11/17 (USD)		06/28/2018	Non Broker Trade	X X X	496,875	500,000	0
88233FAK6	VISTRA (TXU/TCEH) 6/18		07/19/2018	Non Broker Trade	X X X	818,361	820,000	0
92940JAB4	WR GRACE 2/18 TLB1		05/23/2018	Non Broker Trade	X X X	36,798	36,842	0
92940JAD0	WR GRACE 2/18 TLB2		05/23/2018	Non Broker Trade	X X X	63,081	63,158	0
72584DAE4	YUM BRANDS 3/18 TLB		06/28/2018	Non Broker Trade	X X X	495,009	498,750	0
98975VAG1	ZODIAC/FLUIDRA 3/18 (USD) TLB		03/08/2018	Non Broker Trade	X X X	124,688	125,000	0
000000000	ENBRIDGE/GRIZZLY ACQUISITIONS	D	09/28/2018	Non Broker Trade	X X X	234,413	235,000	0
8299999	Subtotal - Bonds - Bank Loans					27,001,636	27,079,252	0
8399997	Subtotal - Bonds - Part 3					248,982,271	249,293,620	692,670
8399998	Summary item from Part 5 for Bonds					152,328,523	151,374,172	308,084
8399999	Subtotal - Bonds					401,310,794	400,667,792	1,000,754
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)								
29359U109	ENSTAR GROUP LTD	D	06/20/2018	First Union Cap Mkts	10,000.000	250,000	25.00	0
75968N309	RENAISSANCERE HOLDINGS LTD	D	07/02/2018	VARIOUS	7,100.000	177,887	25.00	0
00850L203	AGRIBANK FCB		07/05/2018	Janney Montgomery Scott	750.000	81,563	0.00	0
020002127	ALLSTATE CORP/THE		04/04/2018	VARIOUS	9,786.000	245,457	0.00	0
020002309	ALLSTATE CORP/THE		05/04/2018	Jefferies & Co	7,400.000	191,055	25.00	0
020002879	ALLSTATE CORP/THE		02/27/2018	VARIOUS	2,718.000	70,807	0.00	0
025932708	AMERICAN FINANCIAL GROUP INC/O		07/12/2018	VARIOUS	13,544.000	348,357	25.00	0
03990B200	ARES MANAGEMENT CORP		11/26/2018	Jefferies & Co	6,697.000	176,927	0.00	0
00206R409	AT&T INC		08/20/2018	VARIOUS	8,725.000	216,465	25.00	0
060505195	BANK OF AMERICA CORP		11/07/2018	VARIOUS	14,100.000	357,058	0.00	0
060505229	BANK OF AMERICA CORP		07/02/2018	VARIOUS	12,225.000	314,558	0.00	0
060505286	BANK OF AMERICA CORP		02/22/2018	Jefferies & Co	3,200.000	83,810	0.00	0
060505E00	BANK OF AMERICA CORP		06/28/2018	Donaldson Lufkin	245,000.000	256,843	0.00	5,071
064058AF7	BANK OF NEW YORK MELLON CORP/T		02/22/2018	Lehman Bros Inc	50,000.000	49,750	0.00	1,002
064058AD2	BANK OF NY MELLON CORP		02/20/2018	VARIOUS	2,000.000	204,812	100.00	1,628
054937206	BB&T CORP		02/28/2018	Jefferies & Co	17,502.000	441,756	0.00	0
054937404	BB&T CORP		06/18/2018	Jefferies & Co	8,800.000	222,835	0.00	0
14040H402	CAPITAL ONE FINANCIAL CORP		07/13/2018	Bear Stearns	2,650.000	68,272	0.00	0
15189TAS6	CENTERPOINT ENERGY INC		08/15/2018	Morgan Stanley	380,000.000	380,000	0.00	0
808513402	CHARLES SCHWAB CORP/THE		10/09/2018	Jefferies & Co	5,741.000	146,787	0.00	0
808513600	CHARLES SCHWAB CORP/THE		12/10/2018	VARIOUS	6,910.000	177,210	0.00	0
12542R803	CHS INC		02/20/2018	Bear Stearns	10,000.000	277,260	0.00	0
172967333	CITIGROUP INC		12/26/2018	VARIOUS	2,491.000	62,961	25.00	0
172967GF2	CITIGROUP INC		03/09/2018	VARIOUS	300,000.000	311,125	0.00	688
172967JM4	CITIGROUP INC		07/30/2018	Montgomery Secs	110,000.000	111,430	0.00	1,382

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1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
172967KD2	CITIGROUP INC		04/27/2018	VARIOUS	405,000.000	425,406	0.00	9,534
172967KM2	CITIGROUP INC		07/27/2018	VARIOUS	205,000.000	216,514	0.00	3,486
125896852	CMS ENERGY CORP		11/13/2018	VARIOUS	4,700.000	116,421	25.00	0
19075Q805	COBANK ACB		02/20/2018	Montgomery Secs	6,000.000	643,200	0.00	0
200525301	COMMERCE BANCSHARES INC/MO		02/28/2018	Jefferies & Co	2,400.000	61,474	0.00	0
25746U844	DOMINION RESOURCES INC/VA		12/20/2018	VARIOUS	3,025.000	66,693	25.00	0
233331800	DTE ENERGY CO		12/10/2018	VARIOUS	5,100.000	124,024	25.00	0
233331867	DTE ENERGY CO		05/31/2018	VARIOUS	5,332.000	141,180	0.00	0
278642202	EBAY INC		12/07/2018	VARIOUS	4,750.000	123,185	25.00	0
30767E406	FARM CREDIT BANK OF TEXAS		03/01/2018	Merrill Lynch	1,000.000	108,500	0.00	0
336158803	FIRST REPUBLIC BANK/CA		12/21/2018	VARIOUS	9,293.000	224,508	25.00	0
33616C837	FIRST REPUBLIC BANK/CA		06/06/2018	Jefferies & Co	25.000	634	0.00	0
33616C852	FIRST REPUBLIC BANK/CA		02/27/2018	VARIOUS	7,800.000	199,806	0.00	0
369604BQ5	GENERAL ELECTRIC CO		10/09/2018	VARIOUS	555,000.000	552,119	0.00	5,540
416518504	HARTFORD FINANCIAL SERVICES GR		10/17/2018	VARIOUS	5,476.000	153,046	25.00	0
416518603	HARTFORD FINANCIAL SERVICES GR		10/31/2018	VARIOUS	2,000.000	49,970	25.00	0
45822P204	INTEGRYS HOLDING INC		06/21/2018	VARIOUS	12,233.000	321,324	0.00	0
48127R461	JPMORGAN CHASE & CO		10/18/2018	VARIOUS	1,276.000	32,354	25.00	0
48127X542	JPMORGAN CHASE & CO		10/11/2018	Jefferies & Co	12,625.000	327,400	0.00	0
46625HHA1	JPMORGAN CHASE & CO DEP SHS		06/19/2018	VARIOUS	211,000.000	213,012	0.00	3,509
49446R711	KIMCO REALTY CORP		08/08/2018	VARIOUS	11,200.000	252,425	25.00	0
49446R745	KIMCO REALTY CORP		06/05/2018	VARIOUS	2,370.000	56,739	0.00	0
49446R794	KIMCO REALTY CORP		02/28/2018	Added by SunGard	4,639.000	117,274	0.00	0
514666AN6	LAND O' LAKES INC 144A		09/13/2018	First Union Cap Mkts	100,000.000	100,000	0.00	0
55261FAH7	M&T BANK CORP		02/22/2018	Goldman Sachs NY	75,000.000	76,761	0.00	1,228
591560AA5	METLIFE CAPITAL TRUST IV 144A		02/22/2018	SBC Capital Mkts	150,000.000	192,375	100.00	2,330
59156R876	METLIFE INC		05/31/2018	VARIOUS	5,000.000	124,838	0.00	0
617474AA9	MORGAN STANLEY		07/30/2018	Donaldson Lufkin	200,000.000	206,400	0.00	493
61761J406	MORGAN STANLEY		05/29/2018	Jefferies & Co	6,425.000	173,821	0.00	0
61762V606	MORGAN STANLEY		02/21/2018	Jefferies & Co	4,625.000	121,274	0.00	0
637417809	NATIONAL RETAIL PROPERTIES INC		06/26/2018	VARIOUS	8,390.000	203,486	0.00	0
65339K100	NEXTERA ENERGY CAPITAL HOLDING		12/24/2018	Bear Stearns	2,950.000	66,754	25.00	0
65473P881	NISOURCE INC		12/18/2018	VARIOUS	4,164.000	104,017	25.00	0
693475857	PNC FINANCIAL SERVICES GROUP I		09/10/2018	Jefferies & Co	5,082.000	137,487	0.00	0
693475AK1	PNC FINANCIAL SERVICES GROUP I		04/23/2018	VARIOUS	480,000.000	521,749	25.00	3,146
69352P202	PPL CAPITAL FUNDING INC		02/23/2018	VARIOUS	12,706.000	320,512	0.00	0
744320805	PRUDENTIAL FINANCIAL INC		12/21/2018	VARIOUS	5,375.000	131,311	25.00	0
69360J644	PS BUSINESS PARKS INC		05/22/2018	VARIOUS	5,502.000	134,720	0.00	0
69360J669	PS BUSINESS PARKS INC		06/19/2018	VARIOUS	4,230.000	106,506	0.00	0
74460W602	PUBLIC STORAGE		06/19/2018	VARIOUS	17,308.000	435,994	25.00	0
74460W792	PUBLIC STORAGE		05/23/2018	VARIOUS	4,556.000	116,026	0.00	0
74460W842	PUBLIC STORAGE		10/29/2018	First Union Cap Mkts	3,399.000	86,369	25.00	0
7591EP308	REGIONS FINANCIAL CORP		10/01/2018	VARIOUS	5,619.000	144,047	0.00	0
759351703	REINSURANCE GROUP OF AMERICA I		10/15/2018	VARIOUS	6,391.000	170,594	6.20	0
759351802	REINSURANCE GROUP OF AMERICA I		04/27/2018	VARIOUS	3,595.000	94,915	25.00	0
78409G206	SCE TRUST IV		03/13/2018	Bear Stearns	5,673.000	144,620	25.00	0
78409W201	SCE TRUST V		12/20/2018	Dain Rauscher	4,000.000	79,280	0.00	0
78410W200	SCE TRUST VI		12/07/2018	VARIOUS	10,376.000	211,745	0.00	0
78440X507	SL GREEN REALTY CORP		10/29/2018	VARIOUS	11,589.000	290,886	25.00	0
842587206	SOUTHERN CO/THE		07/13/2018	VARIOUS	14,622.000	380,761	25.00	0
842587404	SOUTHERN CO/THE		10/03/2018	VARIOUS	6,450.000	154,267	25.00	0
857477509	STATE STREET CORP		12/26/2018	VARIOUS	3,000.000	66,761	25.00	0
857477608	STATE STREET CORP		02/22/2018	VARIOUS	5,950.000	159,310	0.00	0
857477855	STATE STREET CORP		05/09/2018	VARIOUS	5,900.000	152,090	0.00	0

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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
857477889	STATE STREET CORP		10/10/2018	Jefferies & Co	5,748.000	149,063	0.00	0
857477AQ6	STATE STREET CORP		02/20/2018	Donaldson Lufkin	189,000.000	196,501	1.00	4,327
91529Y601	UNUM GROUP		08/02/2018	VARIOUS	6,950.000	174,045	25.00	0
902973833	US BANCORP		04/25/2018	Jefferies & Co	9,791.000	271,757	0.00	0
902973AY2	US BANCORP		06/07/2018	VARIOUS	2,150.000	221,949	100.00	2,684
92339V209	VEREIT INC		02/23/2018	First Union Cap Mkts	8,912.000	220,572	0.00	0
929042828	VORNADO REALTY TRUST		02/26/2018	VARIOUS	8,100.000	187,425	0.00	0
929042851	VORNADO REALTY TRUST		06/05/2018	VARIOUS	6,400.000	158,488	0.00	0
929089AG5	VOYA FINANCIAL INC		09/05/2018	Alex Brown & Sons	110,000.000	110,000	0.00	0
949746366	WELLS FARGO & CO		05/29/2018	VARIOUS	4,683.000	120,574	0.00	0
949746465	WELLS FARGO & CO		12/28/2018	Bear Stearns	2,550.000	65,420	25.00	0
949746PM7	WELLS FARGO & CO		06/19/2018	VARIOUS	435,000.000	440,737	0.00	1,978
94988U656	WELLS FARGO & CO		02/22/2018	Jefferies & Co	3,775.000	94,711	0.00	0
94988U714	WELLS FARGO & CO		05/29/2018	VARIOUS	3,200.000	81,681	0.00	0
94988N207	WELLS FARGO REAL ESTATE INVEST		02/23/2018	Jefferies & Co	5,762.000	149,178	0.00	0
084423607	WR BERKLEY CORP		02/27/2018	VARIOUS	2,549.000	64,068	25.00	0
29250N477	ENBRIDGE INC	D	12/01/2018	VARIOUS	15,050.000	379,204	0.00	0
8499999 Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						18,247,239	X X X	48,027
8999997 Subtotal - Preferred Stocks - Part 3						18,247,239	X X X	48,027
8999998 Summary Item from Part 5 for Preferred Stocks						8,821,087	X X X	24,817
8999999 Subtotal - Preferred Stocks						27,068,326	X X X	72,844
Common Stocks - Industrial and Miscellaneous (Unaffiliated)								
G0408V102	AON CORP	D	03/12/2018	ITG INC, NEW YORK	6.000	878	X X X	0
H1467J104	CHUBB LTD	D	12/31/2018	VARIOUS	775.000	99,213	X X X	0
G3223R108	EVEREST RE GROUP LTD	D	10/22/2018	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	126.000	26,896	X X X	0
H2906T109	GARMIN LTD	D	03/12/2018	ITG INC, NEW YORK	45.000	2,737	X X X	0
G47567105	IHS MARKIT LTD	D	03/12/2018	ITG INC, NEW YORK	172.000	8,486	X X X	0
G5494J103	LINDE PLC	D	12/31/2018	VARIOUS	2,189.000	300,568	X X X	0
H84989104	TE CONNECTIVITY LTD	D	12/31/2018	ITG INC, NEW YORK	288.000	21,692	X X X	0
G87110105	TECHNIPFMC LTD	D	12/31/2018	ITG INC, NEW YORK	1,760.000	34,091	X X X	0
G96629103	WILLIS TOWERS WATSON PLC	D	06/22/2018	ITG INC, NEW YORK	159.000	24,505	X X X	0
88579Y101	3M CORP		05/21/2018	ITG INC, NEW YORK	613.000	135,389	X X X	0
003654100	ABIOMED INC		11/26/2018	ITG INC, NEW YORK	127.000	39,279	X X X	0
00507V109	ACTIVISION BLIZZARD INC		12/31/2018	ITG INC, NEW YORK	877.000	40,702	X X X	0
00724F101	ADOBE SYS INC DEL COM		03/12/2018	ITG INC, NEW YORK	69.000	15,266	X X X	0
00751Y106	ADVANCE AUTO PARTS INC		03/12/2018	ITG INC, NEW YORK	46.000	5,412	X X X	0
007903107	ADVANCED MICRO DEVICES INC COM		03/12/2018	ITG INC, NEW YORK	3,506.000	40,915	X X X	0
00130H105	AES CORP COM		03/12/2018	ITG INC, NEW YORK	724.000	7,748	X X X	0
008252108	AFFILIATED MANAGERS GROUP INC		12/31/2018	VARIOUS	218.000	22,128	X X X	0
001055102	AFLAC INC COM		06/22/2018	ITG INC, NEW YORK	676.000	30,055	X X X	0
009158106	AIR PRODS & CHEMS INC COM		10/22/2018	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	216.000	33,301	X X X	0
012653101	ALBEMARLE CORP		07/31/2018	ITG INC, NEW YORK	128.000	12,041	X X X	0
015351109	ALEXION PHARMACEUTICALS INC		11/26/2018	ITG INC, NEW YORK	1,151.000	144,125	X X X	0
016255101	ALIGN TECHNOLOGY INC		11/26/2018	ITG INC, NEW YORK	70.000	15,670	X X X	0
G0177J108	ALLERGAN PLC		12/31/2018	ITG INC, NEW YORK	955.000	145,881	X X X	0
020002101	ALLSTATE CORP COM		12/31/2018	ITG INC, NEW YORK	303.000	24,937	X X X	0
02079K107	ALPHABET INC		10/22/2018	VARIOUS	212.000	245,760	X X X	0
02079K305	ALPHABET INC		11/26/2018	ITG INC, NEW YORK	120.000	135,530	X X X	0
023135106	AMAZON.COM INC COM		11/26/2018	VARIOUS	256.000	412,162	X X X	0
023608102	AMEREN CORP		03/12/2018	ITG INC, NEW YORK	266.000	14,470	X X X	0
025537101	AMERICAN ELEC PWR INC COM		03/12/2018	ITG INC, NEW YORK	568.000	37,346	X X X	0
025816109	AMERICAN EXPRESS CO COM		03/12/2018	ITG INC, NEW YORK	233.000	22,971	X X X	0

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
026874784	AMERICAN INTL GROUP INC COM		11/26/2018	ITG INC, NEW YORK	2,401.000	105,620	X X X	0
032654105	ANALOG DEVICES INC COM		03/12/2018	ITG INC, NEW YORK	232.000	22,172	X X X	0
036752103	ANTHEM INC		03/12/2018	ITG INC, NEW YORK	61.000	14,044	X X X	0
831865209	AO SMITH CORP		11/26/2018	ITG INC, NEW YORK	591.000	27,184	X X X	0
03748R101	APARTMENT INVT & MGMT CO CL A		03/12/2018	ITG INC, NEW YORK	594.000	23,724	X X X	0
039483102	ARCHER DANIELS MIDLAND CO COM		03/12/2018	ITG INC, NEW YORK	497.000	22,112	X X X	0
040413106	ARISTA NETWORKS INC		11/26/2018	ITG INC, NEW YORK	181.000	40,732	X X X	0
363576109	ARTHUR J GALLAGHER & CO		03/12/2018	ITG INC, NEW YORK	88.000	6,316	X X X	0
04621X108	ASSURANT INC		03/12/2018	ITG INC, NEW YORK	231.000	20,573	X X X	0
00206R102	AT & T INC COM		11/26/2018	VARIOUS	10,457.828	334,193	X X X	0
053015103	AUTOMATIC DATA PROCESSING INC		03/12/2018	ITG INC, NEW YORK	212.000	25,063	X X X	0
053484101	AVALONBAY CMNTYS INC COM		05/21/2018	ITG INC, NEW YORK	423.000	67,375	X X X	0
05722G100	BAKER HUGHES A GE CO		11/26/2018	ITG INC, NEW YORK	1,350.000	30,308	X X X	0
058498106	BALL CORP COM		03/12/2018	ITG INC, NEW YORK	187.000	7,804	X X X	0
075887109	BECTON DICKINSON & CO COM		03/12/2018	ITG INC, NEW YORK	134.000	30,279	X X X	0
084670702	BERKSHIRE HATHAWAY INC DEL		06/22/2018	ITG INC, NEW YORK	940.000	178,309	X X X	0
09062X103	BIOGEN IDEC INC COM		06/22/2018	ITG INC, NEW YORK	492.000	136,168	X X X	0
093671105	BLOCK H & R INC COM		03/12/2018	ITG INC, NEW YORK	139.000	3,820	X X X	0
09857L108	BOOKING HOLDINGS INC		03/12/2018	VARIOUS	179.000	238,046	X X X	0
101137107	BOSTON SCIENTIFIC CORP COM		03/12/2018	ITG INC, NEW YORK	1,620.000	46,267	X X X	0
10922N103	BRIGHTHOUSE FINANCIAL INC		12/31/2018	ITG INC, NEW YORK	491.000	15,034	X X X	0
110122108	BRISTOL MYERS SQUIBB CO COM		11/26/2018	ITG INC, NEW YORK	980.000	51,362	X X X	0
11135F101	BROADCOM INC		10/22/2018	VARIOUS	1,509.000	240,891	X X X	0
11133T103	BROADRIDGE FINANCIAL SOLUTIONS		12/31/2018	ITG INC, NEW YORK	413.000	39,665	X X X	0
115637209	BROWN FORMAN CORP CL B		05/21/2018	ITG INC, NEW YORK	412.000	23,241	X X X	0
127097103	CABOT OIL & GAS CORP COM		12/31/2018	ITG INC, NEW YORK	585.000	13,040	X X X	0
127387108	CADENCE DESIGN SYSTEMS INC		03/12/2018	ITG INC, NEW YORK	1,208.000	48,235	X X X	0
134429109	CAMPBELL SOUP CO COM		05/21/2018	ITG INC, NEW YORK	827.000	27,950	X X X	0
14040H105	CAPITAL ONE FINL CORP		12/31/2018	ITG INC, NEW YORK	320.000	23,978	X X X	0
14149Y108	CARDINAL HEALTH INC COM		10/22/2018	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	539.000	28,141	X X X	0
149123101	CATERPILLAR INC		11/26/2018	ITG INC, NEW YORK	385.000	47,840	X X X	0
12503M108	CBOE HOLDINGS INC		10/22/2018	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	120.000	12,527	X X X	0
150870103	CELANESE CORP		12/31/2018	ITG INC, NEW YORK	554.000	49,422	X X X	0
151020104	CELGENE CORP		12/31/2018	ITG INC, NEW YORK	2,793.000	214,358	X X X	0
15189T107	CENTERPOINT ENERGY INC		03/12/2018	ITG INC, NEW YORK	474.000	12,954	X X X	0
156700106	CENTURYTEL INC COM		03/12/2018	ITG INC, NEW YORK	4,159.000	74,696	X X X	0
156782104	CERNER CORP		12/31/2018	ITG INC, NEW YORK	375.000	19,605	X X X	0
125269100	CF INDS HLDGS INC		03/12/2018	ITG INC, NEW YORK	247.000	10,243	X X X	0
16119P108	CHARTER COMMUNICATIONS INC		07/31/2018	ITG INC, NEW YORK	87.000	26,457	X X X	0
166764100	CHEVRONTXACO CORP		12/31/2018	ITG INC, NEW YORK	1,134.000	128,215	X X X	0
169656105	CHIPOTLE MEXICAN GRILL INC		03/12/2018	ITG INC, NEW YORK	16.000	5,183	X X X	0
125523100	CIGNA CORP		12/21/2018	VARIOUS	1,354.580	203,042	X X X	0
172062101	CINCINNATI FINL CORP COM		10/22/2018	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	320.000	23,988	X X X	0
177376100	CITRIX SYS INC COM		03/12/2018	ITG INC, NEW YORK	11.000	1,055	X X X	0
189054109	CLOROX CO COM		06/22/2018	ITG INC, NEW YORK	86.000	11,086	X X X	0
125896100	CMS ENERGY CORP COM		03/12/2018	ITG INC, NEW YORK	324.000	13,951	X X X	0
191216100	COCA COLA CO COM		05/21/2018	ITG INC, NEW YORK	4,257.000	180,808	X X X	0
194162103	COLGATE PALMOLIVE CO		05/21/2018	ITG INC, NEW YORK	551.000	34,759	X X X	0
20030N101	COMCAST CORP NEW CL A		05/21/2018	ITG INC, NEW YORK	3,773.000	122,324	X X X	0
20605P101	CONCHO RESOURCES INC/MIDLAND T		11/26/2018	VARIOUS	290.000	39,104	X X X	0
209115104	CONSOLIDATED EDISON INC COM		11/26/2018	ITG INC, NEW YORK	553.000	43,084	X X X	0
217204106	COPART INC		10/22/2018	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	692.000	34,801	X X X	0
222070203	COTY INC		11/26/2018	ITG INC, NEW YORK	1,843.000	15,924	X X X	0
22822V101	CROWN CASTLE INTL CORP NEW		11/26/2018	ITG INC, NEW YORK	443.000	47,977	X X X	0

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1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
126408103	CSX CORP COM		03/12/2018	ITG INC, NEW YORK	463.000	26,775	X X X	0
231021106	CUMMINS ENGINE INC COM		10/22/2018	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	97.000	13,532	X X X	0
126650100	CVS CORP		11/29/2018	VARIOUS	1,469.982	102,330	X X X	0
23331A109	D R HORTON INC		12/31/2018	ITG INC, NEW YORK	370.000	12,621	X X X	0
244199105	DEERE & CO COM		07/31/2018	ITG INC, NEW YORK	451.000	65,568	X X X	0
24906P109	DENTSPLY SIRONA INC		06/22/2018	ITG INC, NEW YORK	778.000	35,096	X X X	0
25179M103	DEVON ENERGY CORP NEW COM		12/31/2018	ITG INC, NEW YORK	778.000	17,474	X X X	0
25278X109	DIAMONDBACK ENERGY INC		12/31/2018	ITG INC, NEW YORK	639.000	58,833	X X X	0
253868103	DIGITAL REALTY TRUST INC		03/12/2018	ITG INC, NEW YORK	382.000	39,927	X X X	0
25470F104	DISCOVERY COMMUNICATIONS INC		06/22/2018	ITG INC, NEW YORK	515.000	14,430	X X X	0
25470F302	DISCOVERY COMMUNICATIONS INC		03/12/2018	VARIOUS	557.580	12,670	X X X	0
25470M109	DISH NETWORK CORP		05/21/2018	ITG INC, NEW YORK	979.000	31,524	X X X	0
254687106	DISNEY WALT CO COM		12/31/2018	ITG INC, NEW YORK	2,483.000	263,072	X X X	0
25746U109	DOMINION RES INC VA NEW COM		06/22/2018	ITG INC, NEW YORK	1,310.000	87,613	X X X	0
26078J100	DOWDUPONT INC		10/22/2018	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	1,148.000	64,816	X X X	0
233331107	DTE ENERGY CO COM		03/12/2018	ITG INC, NEW YORK	206.000	20,827	X X X	0
26441C204	DUKE ENERGY CORP NEW COM		06/22/2018	ITG INC, NEW YORK	934.000	72,348	X X X	0
264411505	DUKE REALTY CORP		03/12/2018	ITG INC, NEW YORK	1,523.000	39,197	X X X	0
23355L106	DXC TECHNOLOGY CO		12/31/2018	ITG INC, NEW YORK	691.000	36,720	X X X	0
277432100	EASTMAN CHEM CO COM		10/22/2018	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	106.000	8,474	X X X	0
G29183103	EATON CORP PLC		03/12/2018	ITG INC, NEW YORK	424.000	34,734	X X X	0
278865100	ECOLAB INC COM		05/21/2018	ITG INC, NEW YORK	150.000	22,209	X X X	0
281020107	EDISON INTL COM		12/31/2018	ITG INC, NEW YORK	978.000	55,218	X X X	0
285512109	ELECTRONIC ARTS		11/26/2018	ITG INC, NEW YORK	215.000	18,034	X X X	0
29364G103	ENTERGY CORP NEW COM		03/12/2018	ITG INC, NEW YORK	112.000	8,611	X X X	0
26875P101	EOG RES INC COM		12/31/2018	ITG INC, NEW YORK	833.000	79,446	X X X	0
29444U700	EQUINIX INC		11/26/2018	ITG INC, NEW YORK	102.000	38,961	X X X	0
29476L107	EQUITY RESIDENTIAL PPTYS TR SH		12/31/2018	ITG INC, NEW YORK	796.000	52,401	X X X	0
30034W106	EVERGY INC		10/22/2018	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	776.000	44,139	X X X	0
30040W108	EVERSOURCE ENERGY		03/12/2018	ITG INC, NEW YORK	271.000	15,474	X X X	0
30212P303	EXPEDIA INC		05/21/2018	ITG INC, NEW YORK	236.000	27,395	X X X	0
30231G102	EXXON MOBIL CORP		12/31/2018	ITG INC, NEW YORK	4,584.000	336,489	X X X	0
315616102	F5 NETWORKS INC		03/12/2018	ITG INC, NEW YORK	49.000	7,200	X X X	0
30303M102	FACEBOOK INC		12/31/2018	VARIOUS	2,261.000	372,690	X X X	0
313747206	FEDERAL REALTY INVESTMENT TRUS		10/22/2018	VARIOUS	300.000	36,109	X X X	0
31620M106	FIDELITY NATL INFORMATION SVCS		03/12/2018	ITG INC, NEW YORK	328.000	33,223	X X X	0
337932107	FIRSTENERGY CORP COM		03/12/2018	ITG INC, NEW YORK	1,362.000	44,469	X X X	0
339041105	FLEETCOR TECHNOLOGIES INC		11/26/2018	ITG INC, NEW YORK	157.000	29,582	X X X	0
302445101	FLIR SYS INC		03/12/2018	ITG INC, NEW YORK	258.000	13,145	X X X	0
302491303	FMC CORP NEW COM		03/12/2018	ITG INC, NEW YORK	148.000	12,417	X X X	0
344849104	FOOT LOCKER INC		10/22/2018	VARIOUS	393.000	18,293	X X X	0
345370860	FORD MTR CO DEL COM PAR \$0.01		12/31/2018	VARIOUS	10,459.000	83,781	X X X	0
34959E109	FORTINET INC		12/31/2018	ITG INC, NEW YORK	235.000	16,537	X X X	0
34964C106	FORTUNE BRANDS HOME & SECURITY		11/26/2018	ITG INC, NEW YORK	582.000	25,410	X X X	0
354613101	FRANKLIN RES INC COM		11/26/2018	ITG INC, NEW YORK	934.000	31,149	X X X	0
35671D857	FREEMPORT MCMORAN COPPER B		12/31/2018	VARIOUS	2,188.000	24,131	X X X	0
366651107	GARTNER INC		03/12/2018	ITG INC, NEW YORK	57.000	7,076	X X X	0
369550108	GENERAL DYNAMICS CORP COM		12/31/2018	ITG INC, NEW YORK	259.000	40,448	X X X	0
369604103	GENERAL ELEC CO COM		12/31/2018	ITG INC, NEW YORK	37,020.000	414,866	X X X	0
370334104	GENERAL MLS INC COM		12/31/2018	ITG INC, NEW YORK	1,693.000	74,305	X X X	0
372460105	GENUINE PARTS CO COM		03/12/2018	ITG INC, NEW YORK	92.000	8,500	X X X	0
375558103	GILEAD SCIENCES INC COM		12/31/2018	ITG INC, NEW YORK	1,134.000	81,802	X X X	0
382550101	GOODYEAR TIRE & RUBR CO COM		07/31/2018	ITG INC, NEW YORK	800.000	19,304	X X X	0
406216101	HALLIBURTON CO COM		12/31/2018	VARIOUS	1,992.000	56,519	X X X	0

E13.11

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
412822108	HARLEY DAVIDSON INC COM		10/22/2018	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	116.000	4,521	X X X	0
416515104	HARTFORD FINL SVCS GROUP INC		12/31/2018	ITG INC, NEW YORK	235.000	10,361	X X X	0
40412C101	HCA HOLDINGS INC		03/12/2018	ITG INC, NEW YORK	254.000	26,159	X X X	0
40414L109	HCP INC COM		05/21/2018	ITG INC, NEW YORK	2,015.000	46,496	X X X	0
423452101	HELMERICH & PAYNE INC		03/12/2018	ITG INC, NEW YORK	121.000	7,999	X X X	0
806407102	HENRY SCHEIN INC		03/12/2018	ITG INC, NEW YORK	274.000	18,498	X X X	0
427866108	HERSHEY FOODS CORP		06/22/2018	ITG INC, NEW YORK	200.000	18,518	X X X	0
436106108	HOLLYFRONTIER CORP		06/22/2018	ITG INC, NEW YORK	609.000	43,129	X X X	0
436440101	HOLOGIC INC		03/12/2018	ITG INC, NEW YORK	309.000	12,110	X X X	0
437076102	HOME DEPOT INC COM		11/26/2018	ITG INC, NEW YORK	1,178.000	208,532	X X X	0
438516106	HONEYWELL INTL INC COM		03/12/2018	ITG INC, NEW YORK	404.000	61,622	X X X	0
440452100	HORMEL FOODS CORP COM		03/12/2018	ITG INC, NEW YORK	618.000	20,870	X X X	0
44107P104	HOST HOTELS & RESORTS INC		03/12/2018	ITG INC, NEW YORK	475.000	8,944	X X X	0
446413106	HUNTINGTON INGALLS INDUSTRIES		07/31/2018	ITG INC, NEW YORK	164.000	38,179	X X X	0
459200101	IBM CORP COM		11/26/2018	ITG INC, NEW YORK	1,194.000	155,324	X X X	0
452308109	ILLINOIS TOOL WKS INC COM		11/26/2018	ITG INC, NEW YORK	275.000	36,963	X X X	0
45337C102	INCYTE CORP		10/22/2018	VARIOUS	721.000	49,890	X X X	0
G47791101	INGERSOLL-RAND PUBLIC LIMITED		03/12/2018	ITG INC, NEW YORK	239.000	21,166	X X X	0
458140100	INTEL CORP CALIF COM		10/22/2018	VARIOUS	3,233.000	144,279	X X X	0
460146103	INTERNATIONAL PAPER CO COM		11/26/2018	ITG INC, NEW YORK	364.000	16,516	X X X	0
460690100	INTERPUBLIC GROUP COS INC COM		03/12/2018	ITG INC, NEW YORK	381.000	9,075	X X X	0
459506101	INTL FLAVORS & FRAGRANCES INC		11/26/2018	ITG INC, NEW YORK	181.000	25,242	X X X	0
461202103	INTUIT COM		03/12/2018	ITG INC, NEW YORK	122.000	21,662	X X X	0
46120E602	INTUITIVE SURGICAL INC		03/12/2018	ITG INC, NEW YORK	2.000	889	X X X	0
G491BT108	INVESCO LTD SHS		12/31/2018	ITG INC, NEW YORK	1,702.000	28,355	X X X	0
46266C105	IQVIA HOLDINGS INC		03/12/2018	ITG INC, NEW YORK	124.000	13,169	X X X	0
46284V101	IRON MTN INC PA COM		07/31/2018	ITG INC, NEW YORK	424.000	14,848	X X X	0
46625H100	J P MORGAN CHASE & CO		11/26/2018	ITG INC, NEW YORK	1,147.000	125,023	X X X	0
426281101	JACK HENRY & ASSOCIATES INC		12/31/2018	ITG INC, NEW YORK	274.000	34,554	X X X	0
469814107	JACOBS ENGR GROUP INC COM		03/12/2018	ITG INC, NEW YORK	69.000	4,178	X X X	0
47233W109	JEFFERIES FINANCIAL GROUP INC		05/24/2018	Investment Tech Group	1,060.000	20,433	X X X	0
478160104	JOHNSON & JOHNSON COM		07/31/2018	ITG INC, NEW YORK	3,186.000	418,196	X X X	0
G51502105	JOHNSON CONTROLS INTERNATIONAL		12/31/2018	ITG INC, NEW YORK	6,172.000	222,534	X X X	0
49338L103	KEYSIGHT TECHNOLOGIES INC		11/26/2018	ITG INC, NEW YORK	655.000	37,800	X X X	0
494368103	KIMBERLY CLARK CORP COM		03/12/2018	ITG INC, NEW YORK	815.000	92,413	X X X	0
49446R109	KIMCO RLTY CORP COM		11/26/2018	ITG INC, NEW YORK	3,140.000	51,749	X X X	0
49456B101	KINDER MORGAN INC/DELAWARE		07/31/2018	ITG INC, NEW YORK	1,331.000	23,585	X X X	0
482480100	KLA TENCOR CORP		10/22/2018	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	151.000	13,565	X X X	0
500754106	KRAFT HEINZ CO/THE		12/31/2018	VARIOUS	2,573.000	135,944	X X X	0
501044101	KROGER CO COM		03/12/2018	ITG INC, NEW YORK	529.000	12,675	X X X	0
512807108	LAM RESEARCH CORP		10/22/2018	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	138.000	19,958	X X X	0
513272104	LAMB WESTON HOLDINGS INC		12/31/2018	ITG INC, NEW YORK	518.000	38,057	X X X	0
524660107	LEGGETT & PLATT INC COM		03/12/2018	ITG INC, NEW YORK	71.000	3,328	X X X	0
526057104	LENNAR CORP COM		10/22/2018	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	530.000	20,988	X X X	0
532457108	LILLY ELI & CO COM		06/22/2018	ITG INC, NEW YORK	524.000	45,095	X X X	0
501797104	LIMITED INC COM		12/31/2018	ITG INC, NEW YORK	941.000	25,659	X X X	0
539830109	LOCKHEED MARTIN CORP COM		12/31/2018	ITG INC, NEW YORK	497.000	147,107	X X X	0
N53745100	LYONDELLBASELL INDUSTRIES NV		10/22/2018	VARIOUS	773.000	82,555	X X X	0
554382101	MACERICH CO/THE		12/31/2018	ITG INC, NEW YORK	437.000	18,808	X X X	0
565849106	MARATHON OIL		03/12/2018	ITG INC, NEW YORK	1,096.000	16,593	X X X	0
56585A102	MARATHON PETROLEUM CORP		10/01/2018	ITG INC, NEW YORK	989.126	51,395	X X X	0
57636Q104	MASTERCARD INC CL A		03/12/2018	ITG INC, NEW YORK	280.000	51,145	X X X	0
57772K101	MAXIM INTEGRATED PRODUCTS INC		12/31/2018	ITG INC, NEW YORK	979.000	49,430	X X X	0
580135101	MCDONALDS CORP COM		03/12/2018	ITG INC, NEW YORK	320.000	50,605	X X X	0

E13.12

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
58155Q103	MCKESSON HBOC INC COM		12/31/2018	VARIOUS	808.000	97,071	X X X	0
58933Y105	MERCK & CO INC NEW		05/21/2018	ITG INC, NEW YORK	1,100.000	64,360	X X X	0
59156R108	METLIFE INC COM		12/31/2018	ITG INC, NEW YORK	524.000	21,369	X X X	0
592688105	METTLER-TOLEDO INTERNATIONAL I		03/12/2018	ITG INC, NEW YORK	1.000	620	X X X	0
552953101	MGM RESORTS INTERNATIONAL		11/26/2018	ITG INC, NEW YORK	1,003.000	27,151	X X X	0
595017104	MICROCHIP TECHNOLOGY INC COM		11/26/2018	ITG INC, NEW YORK	271.000	20,423	X X X	0
594918104	MICROSOFT CORP COM		12/31/2018	ITG INC, NEW YORK	4,323.000	421,413	X X X	0
59522J103	MID-AMERICA APARTMENT COMMUNIT		06/22/2018	ITG INC, NEW YORK	431.000	42,790	X X X	0
608190104	MOHAWK INDUSTRIES INC		12/31/2018	VARIOUS	260.000	33,372	X X X	0
60871R209	MOLSON COORS BREWING CO CL B		11/26/2018	ITG INC, NEW YORK	392.000	27,379	X X X	0
609207105	MONDELEZ INTERNATIONAL INC		03/12/2018	ITG INC, NEW YORK	3,677.000	163,479	X X X	0
617446448	MORGAN STANLEY DEAN WITTER & CO		12/31/2018	ITG INC, NEW YORK	2,775.000	127,292	X X X	0
61945C103	MOSAIC CO/THE		03/12/2018	ITG INC, NEW YORK	215.000	5,917	X X X	0
55354G100	MSCI INC CL A		11/26/2018	ITG INC, NEW YORK	475.000	75,265	X X X	0
640268108	NEKTAR THERAPEUTICS		12/31/2018	ITG INC, NEW YORK	1,077.000	49,098	X X X	0
64110D104	NETAPP INC COM		03/12/2018	ITG INC, NEW YORK	66.000	4,281	X X X	0
64110L106	NETFLIX INC		12/31/2018	ITG INC, NEW YORK	320.000	96,984	X X X	0
651229106	NEWELL RUBBERMAID INC		11/26/2018	ITG INC, NEW YORK	1,777.000	42,084	X X X	0
651290108	NEWFIELD EXPLORATION CO		12/31/2018	ITG INC, NEW YORK	830.000	11,969	X X X	0
651639106	NEWMONT MINING CORP COM		11/26/2018	ITG INC, NEW YORK	428.000	13,977	X X X	0
65339F101	NEXTERA ENERGY INC		03/12/2018	ITG INC, NEW YORK	485.000	74,729	X X X	0
G6518L108	NIELSEN HOLDINGS PLC		10/22/2018	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	1,455.000	39,427	X X X	0
654106103	NIKE INC CL B COM		03/12/2018	ITG INC, NEW YORK	734.000	48,723	X X X	0
65473P105	NISOURCE INC COM		03/12/2018	ITG INC, NEW YORK	423.000	9,774	X X X	0
655664100	NORDSTROM INC WASH COM		03/12/2018	ITG INC, NEW YORK	86.000	4,271	X X X	0
655844108	NORFOLK SOUTHN CORP COM		03/12/2018	ITG INC, NEW YORK	224.000	32,133	X X X	0
G66721104	NORWEGIAN CRUISE LINE HOLDINGS		11/26/2018	ITG INC, NEW YORK	519.000	26,561	X X X	0
629377508	NRG ENERGY INC		03/12/2018	ITG INC, NEW YORK	124.000	3,720	X X X	0
67066G104	NVIDIA CORP COM		12/31/2018	ITG INC, NEW YORK	469.000	62,616	X X X	0
681919106	OMNICOM GROUP INC COM		03/12/2018	ITG INC, NEW YORK	145.000	10,723	X X X	0
693718108	PACCAR INC		11/26/2018	ITG INC, NEW YORK	316.000	19,134	X X X	0
695156109	PACKAGING CORP OF AMERICA		11/26/2018	ITG INC, NEW YORK	386.000	37,388	X X X	0
704326107	PAYCHEX INC COM		03/12/2018	ITG INC, NEW YORK	346.000	23,099	X X X	0
70450Y103	PAYPAL HOLDINGS INC		03/12/2018	ITG INC, NEW YORK	625.000	50,669	X X X	0
712704105	PEOPLES UTD FINL INC COM		12/31/2018	ITG INC, NEW YORK	1,196.000	17,103	X X X	0
713448108	PEPSICO INC COM		05/21/2018	ITG INC, NEW YORK	1,631.000	173,887	X X X	0
69331C108	PG&E CORP COM		12/31/2018	ITG INC, NEW YORK	2,146.000	50,302	X X X	0
718546104	PHILLIPS 66		03/12/2018	ITG INC, NEW YORK	152.000	14,467	X X X	0
723484101	PINNACLE WEST CAP CORP COM		03/12/2018	ITG INC, NEW YORK	130.000	9,911	X X X	0
693475105	PNC FINANCIAL SERVICES GROUP		12/31/2018	ITG INC, NEW YORK	475.000	55,209	X X X	0
693506107	PPG INDS INC COM		03/12/2018	ITG INC, NEW YORK	8.000	932	X X X	0
69351T106	PPL CORP COM		05/21/2018	ITG INC, NEW YORK	2,980.000	80,326	X X X	0
74251V102	PRINCIPAL FINANCIAL GROUP INC		10/22/2018	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	215.000	11,309	X X X	0
742718109	PROCTER & GAMBLE CO COM		05/21/2018	ITG INC, NEW YORK	2,691.000	210,735	X X X	0
743315103	PROGRESSIVE CORP OHIO COM		03/12/2018	ITG INC, NEW YORK	63.000	3,793	X X X	0
744320102	PRUDENTIAL FINL INC		12/31/2018	ITG INC, NEW YORK	288.000	23,337	X X X	0
74460D109	PUBLIC STORAGE INC COM		03/12/2018	ITG INC, NEW YORK	93.000	18,573	X X X	0
744573106	PUBLIC SVC ENTERPRISE GROUP		03/12/2018	ITG INC, NEW YORK	584.000	27,629	X X X	0
74736K101	QORVO INC		03/12/2018	ITG INC, NEW YORK	22.000	1,899	X X X	0
74834L100	QUEST DIAGNOSTICS INC COM		12/31/2018	ITG INC, NEW YORK	131.000	10,860	X X X	0
751212101	RALPH LAUREN CORP		03/12/2018	ITG INC, NEW YORK	61.000	6,564	X X X	0
754730109	RAYMOND JAMES FINANCIAL INC		12/31/2018	VARIOUS	825.000	65,499	X X X	0
756109104	REALTY INCOME CORP		10/22/2018	VARIOUS	712.000	39,922	X X X	0
75886F107	REGENERON PHARMACEUTICALS INC		05/21/2018	ITG INC, NEW YORK	109.000	32,470	X X X	0

E13.13

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
770323103	ROBERT HALF INTL INC COM		03/12/2018	ITG INC, NEW YORK	113.000	6,705	X X X	0
794661302	SALESFORCE COM INC		11/26/2018	ITG INC, NEW YORK	242.000	30,508	X X X	0
806857108	SCHLUMBERGER LTD COM		11/26/2018	ITG INC, NEW YORK	1,345.000	62,460	X X X	0
808513105	SCHWAB CHARLES CORP NEW COM		12/31/2018	ITG INC, NEW YORK	1,198.000	49,418	X X X	0
81211K100	SEALED AIR CORP NEW COM		11/26/2018	ITG INC, NEW YORK	649.000	24,158	X X X	0
816851109	SEMPRA ENERGY COM		12/31/2018	ITG INC, NEW YORK	687.000	77,725	X X X	0
828806109	SIMON PPTY GROUP INC NEW COM		03/12/2018	ITG INC, NEW YORK	194.000	30,489	X X X	0
833034101	SNAP ON INC COM		03/12/2018	ITG INC, NEW YORK	243.000	36,885	X X X	0
842587107	SOUTHERN CO COM		05/21/2018	ITG INC, NEW YORK	2,783.000	120,943	X X X	0
855244109	STARBUCKS CORP COM		07/31/2018	ITG INC, NEW YORK	1,601.000	84,181	X X X	0
871503108	SYMANTEC CORP COM		06/22/2018	ITG INC, NEW YORK	721.000	14,996	X X X	0
87165B103	SYNCHRONY FINANCIAL		12/31/2018	ITG INC, NEW YORK	690.000	16,084	X X X	0
871829107	SYSCO CORP COM		03/12/2018	ITG INC, NEW YORK	181.000	10,985	X X X	0
874054109	TAKE-TWO INTERACTIVE SOFTWARE		05/21/2018	ITG INC, NEW YORK	492.000	56,728	X X X	0
883203101	TEXTRON INC COM		03/12/2018	ITG INC, NEW YORK	264.000	15,597	X X X	0
883556102	THERMO ELECTRON CORP COM		03/12/2018	ITG INC, NEW YORK	232.000	50,708	X X X	0
886547108	TIFFANY & CO NEW COM		03/12/2018	ITG INC, NEW YORK	89.000	8,938	X X X	0
892356106	TRACTOR SUPPLY CO		03/12/2018	ITG INC, NEW YORK	72.000	4,595	X X X	0
893641100	TRANSDIGM GROUP INC		03/12/2018	ITG INC, NEW YORK	11.000	3,175	X X X	0
89417E109	TRAVELERS COS INC COM		06/22/2018	ITG INC, NEW YORK	256.000	32,023	X X X	0
896945201	TRIPADVISOR INC		03/12/2018	ITG INC, NEW YORK	463.000	19,982	X X X	0
90130A101	TWENTY FIRST CENTURY FOX INC		03/12/2018	ITG INC, NEW YORK	1,026.000	38,896	X X X	0
90184L102	TWITTER INC		11/26/2018	ITG INC, NEW YORK	1,411.000	46,041	X X X	0
902494103	TYSON FOODS INC CL A		10/22/2018	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	483.000	29,946	X X X	0
902973304	U S BANCORP DEL NEW		12/31/2018	ITG INC, NEW YORK	1,420.000	69,827	X X X	0
90384S303	ULTA SALON COSMETICS &		03/12/2018	ITG INC, NEW YORK	66.000	13,656	X X X	0
904311107	UNDER ARMOUR INC		03/12/2018	ITG INC, NEW YORK	791.000	13,534	X X X	0
904311206	UNDER ARMOUR INC		03/12/2018	ITG INC, NEW YORK	107.000	1,629	X X X	0
907818108	UNION PAC CORP COM		03/12/2018	ITG INC, NEW YORK	304.000	41,736	X X X	0
91324P102	UNITED HEALTH GROUP INC COM		03/12/2018	ITG INC, NEW YORK	313.000	69,974	X X X	0
911312106	UNITED PARCEL SVC INC CL B		03/12/2018	ITG INC, NEW YORK	699.000	76,401	X X X	0
911363109	UNITED RENTALS INC		12/31/2018	ITG INC, NEW YORK	82.000	8,246	X X X	0
918204108	V F CORP COM		03/12/2018	ITG INC, NEW YORK	119.000	8,747	X X X	0
921943858	VANGUARD FTSE DEVELOPED ETF		05/14/2018	National Finl Svcs Corp	720,154.000	31,999,976	X X X	0
92276F100	VENTAS INC		03/12/2018	ITG INC, NEW YORK	705.000	35,462	X X X	0
92343V104	VERIZON COMMUNICATIONS COM		03/12/2018	ITG INC, NEW YORK	3,202.000	156,482	X X X	0
92553P201	VIACOM INC NEW CL B		03/12/2018	ITG INC, NEW YORK	222.000	7,306	X X X	0
92826C839	VISA INC COM CL A		03/12/2018	ITG INC, NEW YORK	796.000	98,967	X X X	0
929042109	VORNADO RLTY TR COM		05/21/2018	ITG INC, NEW YORK	743.000	49,610	X X X	0
929160109	VULCAN MATLS CO COM		11/26/2018	ITG INC, NEW YORK	225.000	23,705	X X X	0
931142103	WAL MART STORES INC COM		12/31/2018	ITG INC, NEW YORK	320.000	29,802	X X X	0
931427108	WALGREENS BOOTS ALLIANCE INC		06/22/2018	ITG INC, NEW YORK	2,852.000	198,148	X X X	0
949746101	WELLS FARGO & CO NEW COM		10/22/2018	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	1,393.000	72,004	X X X	0
95040Q104	WELLTOWER INC		05/21/2018	ITG INC, NEW YORK	1,591.000	87,634	X X X	0
958102105	WESTERN DIGITAL CORP DEL COM		11/26/2018	ITG INC, NEW YORK	294.000	13,997	X X X	0
963320106	WHIRLPOOL CORP COM		07/31/2018	ITG INC, NEW YORK	139.000	18,162	X X X	0
969457100	WILLIAMS COS INC COM		12/31/2018	VARIOUS	3,467.000	89,652	X X X	0
983134107	WYNN RESORTS LTD		10/22/2018	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	144.000	15,739	X X X	0
98389B100	XCEL ENERGY INC COM		03/12/2018	ITG INC, NEW YORK	585.000	25,570	X X X	0
984121608	XEROX CORP		12/31/2018	ITG INC, NEW YORK	605.000	11,858	X X X	0
9099999	Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)					48,203,773	X X X	0
9799997	Subtotal - Common Stocks - Part 3					48,203,773	X X X	0
9799998	Summary Item from Part 5 for Common Stocks					29,470,561	X X X	0

E13.14

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
9799999 Subtotal - Common Stocks						77,674,334	X X X	0
9899999 Subtotal - Preferred and Common Stocks						104,742,660	X X X	72,844
9999999 Totals						506,053,454	X X X	1,073,599

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	Forfeign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year (Amortization/Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds - U.S. Governments																				
83162CPP2	SBA GTD PARTN CTFS 2005-20F 1		12/01/2018	PRINCIPAL RECEIPT	X X X	205,417	205,417	228,911	215,244	0	(9,828)	0	(9,828)	0	205,417	0	0	0	2,582	06/01/2025
83162CQH9	SBA GTD PARTN CTFS 2006-20F 1		12/01/2018	PRINCIPAL RECEIPT	X X X	41,396	41,396	46,079	45,206	0	(3,809)	0	(3,809)	0	41,396	0	0	0	590	06/01/2026
83162CQX4	SBA GTD PARTN CTFS 2007-20C 1		09/01/2018	PRINCIPAL RECEIPT	X X X	174,086	174,086	193,671	189,209	0	(15,123)	0	(15,123)	0	174,086	0	0	0	4,552	03/01/2027
83162CRA3	SBA GTD PARTN CTFS 2007-20E 1		11/01/2018	PRINCIPAL RECEIPT	X X X	59,010	59,010	67,834	63,641	0	(4,631)	0	(4,631)	0	59,010	0	0	0	2,307	05/01/2027
912810RC4	U S TREASURY BOND		11/29/2018	Nomura Secs Intl	X X X	395,273	375,000	414,727	0	0	(471)	0	(471)	0	414,255	0	(18,982)	(18,982)	10,749	08/15/2043
9128282V1	U S TREASURY NOTE		07/30/2018	VARIOUS	X X X	3,573,009	3,660,000	3,606,990	3,607,092	0	7,578	0	7,578	0	3,614,671	0	(41,662)	(41,662)	34,990	09/15/2020
9128284P2	U S TREASURY NOTE		12/21/2018	VARIOUS	X X X	3,451,072	3,471,000	3,461,238	0	0	803	0	803	0	3,462,041	0	(10,969)	(10,969)	42,943	05/15/2021
9128284W7	U S TREASURY NOTE		12/28/2018	VARIOUS	X X X	2,509,657	2,496,000	2,498,535	0	0	(256)	0	(256)	0	2,498,279	0	11,379	11,379	25,619	08/15/2021
9128285A4	U S TREASURY NOTE		12/18/2018	VARIOUS	X X X	498,128	497,000	494,962	0	0	160	0	160	0	495,121	0	3,007	3,007	3,541	09/15/2021
912828F39	U S TREASURY NOTE		07/19/2018	Morgan Stanley	X X X	991,367	1,000,000	1,007,266	1,002,642	0	(817)	0	(817)	0	1,001,825	0	(10,457)	(10,457)	14,057	09/30/2019
912828J27	U S TREASURY NOTE		07/19/2018	Chemical Securities	X X X	1,568,145	1,650,000	1,633,049	1,637,239	0	915	0	915	0	1,638,154	0	(70,010)	(70,010)	30,630	02/15/2025
912828K74	U S TREASURY NOTE		11/29/2018	First Union Cap Mkts	X X X	1,816,418	1,925,000	2,012,753	1,999,083	0	(8,419)	0	(8,419)	0	1,990,664	0	(174,246)	(174,246)	49,694	08/15/2025
912828M56	U S TREASURY NOTE		07/19/2018	Chemical Securities	X X X	2,450,689	2,550,000	2,543,443	2,544,640	0	341	0	341	0	2,544,982	0	(94,292)	(94,292)	38,978	11/15/2025
912828N48	U S TREASURY NOTE		07/30/2018	VARIOUS	X X X	1,350,393	1,381,000	1,370,696	1,370,733	0	1,747	0	1,747	0	1,372,479	0	(22,086)	(22,086)	12,773	12/31/2020
912828P46	U S TREASURY NOTE		07/19/2018	Chemical Securities	X X X	1,169,514	1,275,000	1,262,051	1,264,277	0	677	0	677	0	1,264,953	0	(95,440)	(95,440)	19,231	02/15/2026
912828V31	U S TREASURY NOTE		02/27/2018	VARIOUS	X X X	7,505,013	7,616,000	7,537,479	7,537,479	0	3,722	0	3,722	0	7,541,201	0	(36,189)	(36,189)	59,015	01/15/2020
912828WV6	U S TREASURY NOTE		07/19/2018	Chemical Securities	X X X	3,074,813	3,100,000	3,079,293	3,093,251	0	2,319	0	2,319	0	3,095,570	0	(20,758)	(20,758)	48,844	07/31/2019
912828XU9	U S TREASURY NOTE		05/30/2018	Morgan Stanley	X X X	7,703,547	7,847,000	7,767,902	7,767,902	0	12,940	0	12,940	0	7,780,842	0	(77,295)	(77,295)	54,002	06/15/2020
912828Z7	UNITED STATES TREAS NTS		07/23/2018	Chemical Securities	X X X	1,170,914	1,300,000	1,292,637	1,293,558	0	392	0	392	0	1,293,950	0	(123,036)	(123,036)	18,315	08/15/2026
912828W63	UNITED STATES TREAS NTS		05/08/2018	VARIOUS	X X X	5,874,106	5,957,000	5,920,722	5,920,722	0	4,234	0	4,234	0	5,924,956	0	(50,850)	(50,850)	54,545	03/15/2020
0599999	Subtotal - Bonds - U.S. Governments					45,581,967	46,579,909	46,440,236	39,551,919	0	(7,526)	0	(7,526)	0	46,413,854	0	(831,886)	(831,886)	527,960	X X X
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)																				
087365VY5	BETHLEHEM PA AREA SCH DIST		09/21/2018	BNY Capital Markets Inc., New	X X X	573,335	500,000	604,620	599,073	0	(8,123)	0	(8,123)	0	590,949	0	(17,614)	(17,614)	28,681	02/01/2026
13063DFQ6	CALIFORNIA ST		11/19/2018	Paine Webber Inc	X X X	254,714	225,000	259,898	0	0	(2,696)	0	(2,696)	0	257,202	0	(2,488)	(2,488)	8,072	10/01/2039
222345HD5	COUNTRY CLUB HILLS IL		09/20/2018	VARIOUS	X X X	158,742	150,000	158,340	157,257	0	(730)	0	(730)	0	156,527	0	2,214	2,214	5,050	12/01/2027
226405AY4	CRESTWOOD VLG IL		09/20/2018	Sumridge Partners LLC, New Yor	X X X	701,715	645,000	714,525	707,812	0	(4,974)	0	(4,974)	0	702,839	0	(1,124)	(1,124)	24,994	12/15/2025
452152G96	ILLINOIS ST		06/01/2018	Chemical Securities	X X X	425,984	400,000	414,120	424,612	0	(778)	9,932	(10,710)	0	413,902	0	12,082	12,082	16,889	02/01/2028
6450205L8	NEW HAVEN CT		11/26/2018	Sumridge Partners LLC, New Yor	X X X	407,066	365,000	411,070	421,553	0	(4,712)	7,784	(12,495)	0	409,058	0	(1,992)	(1,992)	23,472	08/15/2027
645020S90	NEW HAVEN CT		07/19/2018	CITIGROUP GLOBAL MARKETS, INC.	X X X	1,543,449	1,455,000	1,539,768	1,565,561	0	(21,095)	15,346	(36,441)	0	1,529,120	0	14,329	14,329	71,133	08/01/2020
64763FVX4	NEW ORLEANS LA		11/20/2018	VENDOR CODE QFE NOT IN TABLE	X X X	667,147	650,000	705,003	693,779	0	(20,092)	0	(20,092)	0	673,686	0	(6,539)	(6,539)	31,778	12/01/2019
659155FR1	NORTH EAST TX INDEP SCH DIST		08/01/2018	VARIOUS	X X X	940,000	940,000	940,470	960,010	0	(363)	19,179	(19,542)	0	940,467	0	(467)	(467)	18,800	08/01/2042
1799999	Subtotal - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)					5,672,152	5,330,000	5,747,814	5,529,657	0	(63,563)	52,241	(115,804)	0	5,673,751	0	(1,599)	(1,599)	228,868	X X X
Bonds - U.S. Political Subdivisions of States (Direct and Guaranteed)																				
167501PK5	CHICAGO ILL BRD ED		01/02/2018	Sink PMT @ 100.0000000	X X X	110,000	110,000	95,119	98,450	0	11,550	0	11,550	0	110,000	0	0	0	0	01/01/2020
914325EL5	UNIV OF ILLINOIS IL BRD OF TRU		11/27/2018	CITIGROUP GLOBAL MARKETS, INC.	X X X	507,005	500,000	513,575	513,575	0	(6,951)	0	(6,951)	0	506,624	0	381	381	23,222	10/01/2019
2499999	Subtotal - Bonds - U.S. Political Subdivisions of States (Direct and Guaranteed)					617,005	610,000	608,694	612,025	0	4,599	0	4,599	0	616,624	0	381	381	23,222	X X X
Bonds - U.S. Special Revenue, Special Assessment																				
02765UEQ3	AMERICAN MUNI PWR-OHIO INC OHR		09/14/2018	Raymond James/FL/Saint Petersb	X X X	610,160	500,000	653,855	653,130	0	(1,542)	0	(1,542)	0	651,588	0	(41,428)	(41,428)	34,224	02/15/2050
084208BH9	BERKELEY CNTY SC SCH DIST INST		07/19/2018	Paine Webber Inc	X X X	193,458	170,000	192,875	194,005	0	(2,079)	184	(2,264)	0	191,741	0	1,717	1,717	5,478	12/01/2024
084208BJ5	BERKELEY CNTY SC SCH DIST INST		07/19/2018	Paine Webber Inc	X X X	96,637	85,000	101,320	96,504	0	(998)	0	(998)	0	95,505	0	1,132	1,132	2,739	12/01/2025
084208BK2	BERKELEY CNTY SC SCH DIST INST		07/19/2018	Paine Webber Inc	X X X	113,367	100,000	118,433	113,008	0	(1,126)	0	(1,126)	0	111,882	0	1,485	1,485	3,222	12/01/2026
084208BL0	BERKELEY CNTY SC SCH DIST INST		07/19/2018	Donaldson Lufkin	X X X	141,844	125,000	146,985	140,534	0	(1,341)	0	(1,341)	0	139,193	0	2,651	2,651	4,028	12/01/2027
113807BF7	BROOKLYN ARENA NY LOCAL DEV CO		11/26/2018	Fahnestock & Co	X X X	421,592	400,000	420,252	418,924	0	(1,641)	0	(1,641)	0	417,282	0	4,310	4,310	21,911	07/15/2029
121342PD5	BURKE CNTY GA DEV AUTH POLL CO		07/19/2018	Dain Rauscher	X X X	253,904	255,000	254,166	255,000	0	6	834	(828)	0	254,172	0	(268)	(268)	3,040	12/01/2049

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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	For eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
121342PE3	BURKE CNTY GA DEV AUTH POLL CO		07/19/2018	Donaldson Lufkin	X X X	209,378	210,000	209,313	210,000	0	5	687	(682)	0	209,318	0	60	60	2,504	12/01/2049
13077CL69	CALIFORNIA ST UNIV REVENUE		09/13/2018	First Tennessee	X X X	1,150,600	1,000,000	1,166,880	1,116,970	0	(10,888)	0	(10,888)	0	1,106,082	0	44,518	44,518	43,889	11/01/2029
167725AB6	CHICAGO IL TRANSIT AUTH SALES		12/03/2018	Sink PMT @ 100.0000000	X X X	155,000	155,000	169,759	164,539	0	(9,539)	0	(9,539)	0	155,000	0	0	0	9,765	12/01/2021
167736YY7	CHICAGO IL WTR REVENUE		11/01/2018	MATURITY	X X X	680,000	680,000	681,074	693,015	0	(12,322)	694	(13,015)	0	680,000	0	0	0	27,200	11/01/2018
18085PPW8	CLARK CNTY NV ARPT REVENUE		07/19/2018	Goldman Sachs NY	X X X	1,058,330	1,000,000	1,166,060	1,072,383	0	(15,608)	0	(15,608)	0	1,056,775	0	1,555	1,555	53,056	07/01/2020
196479N96	COLORADO ST HSG & FIN AUTH		11/01/2018	MARKETS, INC. CALLED @ 100.0000000	X X X	670,821	620,000	677,313	673,453	0	(4,226)	0	(4,226)	0	669,227	0	1,595	1,595	36,425	12/31/2051
245913LJ5	DELAWARE CNTY PA AUTH		11/29/2018	Janney Montgomery Scott	X X X	10,000	10,000	10,591	0	0	(31)	0	(31)	0	10,560	0	(560)	(560)	191	11/01/2048
267045FL1	DUTCHESS CNTY NY LOCAL DEV COR		11/27/2018	CITIGROUP GLOBAL MARKETS, INC.	X X X	1,189,755	1,050,000	1,211,196	1,178,158	0	(13,822)	0	(13,822)	0	1,164,336	0	25,419	25,419	69,854	08/01/2028
315361KH7	FERRIS MI ST UNIV REVENUE		11/27/2018	CITIGROUP GLOBAL MARKETS, INC. MESIROW FINANCIAL INC. JERSEY	X X X	611,930	590,000	647,035	641,932	0	(18,596)	0	(18,596)	0	623,336	0	(11,406)	(11,406)	41,628	07/01/2020
31326FZB7	FHLMC POOL #2B-1638		12/01/2018	PRINCIPAL RECEIPT	X X X	314,823	300,000	334,365	327,168	0	(8,813)	0	(8,813)	0	318,356	0	(3,533)	(3,533)	17,417	10/01/2020
31300MLY7	FHLMC POOL #84-9343		12/01/2018	PRINCIPAL RECEIPT	X X X	94,920	94,920	96,997	96,964	0	(2,044)	0	(2,044)	0	94,920	0	0	0	839	08/01/2043
312939V73	FHLMC POOL #A9-1538		12/01/2018	PRINCIPAL RECEIPT	X X X	106,778	106,778	109,781	109,589	0	(2,811)	0	(2,811)	0	106,778	0	0	0	1,070	08/01/2043
3128MJV56	FHLMC POOL #G0-8635		12/01/2018	PRINCIPAL RECEIPT	X X X	117,389	117,389	126,927	126,555	0	(9,167)	0	(9,167)	0	117,389	0	0	0	2,059	03/01/2040
3128MJWU0	FHLMC POOL #G0-8658		12/01/2018	PRINCIPAL RECEIPT	X X X	98,471	98,471	100,148	100,082	0	(1,611)	0	(1,611)	0	98,471	0	0	0	1,387	04/01/2045
3128MJZF0	FHLMC POOL #G0-8741		12/01/2018	PRINCIPAL RECEIPT	X X X	56,749	56,749	56,887	56,882	0	(133)	0	(133)	0	56,749	0	0	0	828	08/01/2045
3128MJL3	FHLMC POOL #G0-8778		07/19/2018	VARIOUS	X X X	1,282,453	1,320,854	1,298,977	1,299,199	0	1,259	0	1,259	0	1,300,458	0	(18,005)	(18,005)	25,003	12/01/2046
31335AZ68	FHLMC POOL #G6-0765		12/01/2018	PRINCIPAL RECEIPT	X X X	313,084	313,084	316,301	316,265	0	(3,180)	0	(3,180)	0	313,084	0	0	0	4,796	08/01/2047
3132GD6M9	FHLMC POOL #Q0-0876		07/19/2018	VARIOUS	X X X	2,049,541	2,107,404	2,109,792	2,109,754	0	(159)	0	(159)	0	2,109,595	0	(60,053)	(60,053)	39,793	11/01/2046
3132GTPY7	FHLMC POOL #Q0-8239		12/01/2018	PRINCIPAL RECEIPT	X X X	60,829	60,829	65,752	65,566	0	(4,737)	0	(4,737)	0	60,829	0	0	0	1,144	05/01/2041
3132JN7K7	FHLMC POOL #Q2-1798		12/01/2018	PRINCIPAL RECEIPT	X X X	148,439	148,439	151,142	150,993	0	(2,554)	0	(2,554)	0	148,439	0	0	0	2,120	05/01/2042
3132M7XP8	FHLMC POOL #Q2-7286		12/01/2018	PRINCIPAL RECEIPT	X X X	68,659	68,659	67,232	67,320	0	1,339	0	1,339	0	68,659	0	0	0	984	09/01/2043
3132QRCA0	FHLMC POOL #Q3-4590		12/01/2018	PRINCIPAL RECEIPT	X X X	155,191	155,191	157,883	157,731	0	(2,540)	0	(2,540)	0	155,191	0	0	0	2,322	07/01/2044
3132QRQK9	FHLMC POOL #Q3-4957		12/01/2018	PRINCIPAL RECEIPT	X X X	58,186	58,186	57,931	57,940	0	246	0	246	0	58,186	0	0	0	980	07/01/2045
31393NK24	FHLMC MULTICLASS MTG		12/01/2018	PRINCIPAL RECEIPT	X X X	113,825	113,825	114,109	114,100	0	(275)	0	(275)	0	113,825	0	0	0	1,719	07/01/2045
3137AQY69	FHLMC MULTICLASS MTG 4058 P		03/15/2018	PRINCIPAL RECEIPT	X X X	18,842	18,842	20,278	18,842	0	0	0	0	0	18,842	0	0	0	122	03/15/2018
31417AJ59	FNMA POOL #0AB3872		12/01/2018	PRINCIPAL RECEIPT	X X X	186,985	186,985	191,543	191,543	0	(4,558)	0	(4,558)	0	186,985	0	0	0	1,262	06/15/2041
3138EMV40	FNMA POOL #0AL5134		12/01/2018	PRINCIPAL RECEIPT	X X X	129,839	129,839	136,839	136,531	0	(6,691)	0	(6,691)	0	129,839	0	0	0	2,374	11/01/2041
3138ETND4	FNMA POOL #0AL8487		12/01/2018	PRINCIPAL RECEIPT	X X X	133,200	133,200	137,570	137,506	0	(4,306)	0	(4,306)	0	133,200	0	0	0	2,271	04/01/2044
3138LJL99	FNMA POOL #0AN5751		12/01/2018	VARIOUS	X X X	116,038	116,038	119,347	119,210	0	(3,172)	0	(3,172)	0	116,038	0	0	0	1,370	04/01/2046
3138LJZL7	FNMA POOL #0AN6146		12/01/2018	VARIOUS	X X X	2,102,374	2,103,676	2,103,676	2,058,901	0	(820)	0	(820)	0	2,101,814	0	560	560	12,157	07/01/2032
3138W92G4	FNMA POOL #0AS0774		07/19/2018	VARIOUS	X X X	557,550	590,000	599,034	598,826	0	(285)	0	(285)	0	598,541	0	(40,991)	(40,991)	12,004	07/01/2032
3138WH6K3	FNMA POOL #0AS8073		12/01/2018	PRINCIPAL RECEIPT	X X X	79,497	79,497	79,609	79,602	0	(106)	0	(106)	0	79,497	0	0	0	1,155	10/01/2043
3138WJQY7	FNMA POOL #0AS8570		12/01/2018	PRINCIPAL RECEIPT	X X X	186,127	186,127	175,803	175,898	0	10,229	0	10,229	0	186,127	0	0	0	2,355	10/01/2046
3138XY028	FNMA POOL #0AU1628		11/29/2018	VARIOUS	X X X	1,815,229	1,943,899	1,837,289	1,838,256	0	8,777	0	8,777	0	1,847,034	0	(31,805)	(31,805)	42,932	12/01/2046
3138X3EZ1	FNMA POOL #0AU3751		12/01/2018	PRINCIPAL RECEIPT	X X X	82,639	82,639	82,755	82,748	0	(109)	0	(109)	0	82,639	0	0	0	1,249	07/01/2043
3140J7RJ6	FNMA POOL #0BM3188		12/01/2018	PRINCIPAL RECEIPT	X X X	243,907	243,907	257,055	256,513	0	(12,606)	0	(12,606)	0	243,907	0	0	0	4,822	08/01/2043
3140J9CN9	FNMA POOL #0BM4576		12/01/2018	PRINCIPAL RECEIPT	X X X	86,686	86,686	87,742	0	0	(1,056)	0	(1,056)	0	86,686	0	0	0	1,110	04/01/2047
31418CF66	FNMA POOL #0MA2888		12/01/2018	PRINCIPAL RECEIPT	X X X	6,152	6,152	6,063	0	0	90	0	90	0	6,152	0	0	0	5	11/01/2047
31418CG40	FNMA POOL #0MA2918		09/13/2018	VARIOUS	X X X	622,167	660,709	624,473	624,786	0	1,979	0	1,979	0	626,765	0	(4,597)	(4,597)	12,863	01/01/2047
31418CH31	FNMA POOL #0MA2949		12/01/2018	PRINCIPAL RECEIPT	X X X	178,096	178,096	166,401	0	0	11,694	0	11,694	0	178,096	0	0	0	1,360	01/01/2047
3136AXBX2	FNMA GTD REMIC P/T 17-56 PA		12/01/2018	PRINCIPAL RECEIPT	X X X	128,903	128,903	120,439	0	0	8,464	0	8,464	0	128,903	0	0	0	774	02/01/2047
3136AXC45	FNMA GTD REMIC P/T 17-69 HA		01/25/2018	VARIOUS	X X X	2,002,656	1,928,114	2,000,282	1,997,791	0	2,292	0	2,292	0	2,000,083	0	2,573	2,573	5,491	12/25/2045
3136AWWC7	FNMA GTD REMIC P/T 17-M5 FA		12/01/2018	VARIOUS	X X X	2,265,713	2,195,539	2,271,455	2,013,482	0	(4,196)	0	(4,196)	0	2,265,033	0	680	680	8,233	06/25/2046
36272LBO	GAINESVILLE & HALL CNTY GA HOS		07/25/2018	VARIOUS	X X X	143,968	144,271	144,128	144,134	0	28	0	28	0	144,162	0	(194)	(194)	2,026	04/25/2024
407287MF5	HAMILTON CNTY OH SALES TAX		07/19/2018	Stifel Nicolaus	X X X	275,965	275,000	275,000	275,000	0	0	0	0	0	275,000	0	965	965	3,970	08/15/2035
44237HAM7	HOUSTON TX HGR EDU FIN CORP ED		11/19/2018	Barclays BK PLC	X X X	622,962	600,000	626,322	634,589	0	(2,917)	5,727	(8,644)	0	625,946	0	(2,984)	(2,984)	23,333	12/01/2031
451295WR6	IDAHO ST HLTH FACS AUTH REVENU		07/19/2018	DA Davidson & Co	X X X	1,129,810	1,000,000	1,180,080	1,120,232	0	(9,974)	0	(9,974)	0	1,110,258	0	19,552	19,552	46,944	02/15/2026
45204EGT9	ILLINOIS FIN AUTH REV		11/02/2018	VENDOR CODE G32 NOT IN TABLE	X X X	1,080,270	1,000,000	1,117,220	1,080,120	0	(9,872)	0	(9,872)	0	1,070,248	0	10,022	10,022	59,028	03/01/2029
45204EHB7	ILLINOIS ST FIN AUTH REVENUE		02/21/2018	National Finl Svcs Corp	X X X	539,669	495,000	597,384	551,003	0	(4,773)	0	(4,773)	0	546,229	0	(6,560)	(6,560)	20,034	08/15/2034
45204EHL5																				

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	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year (Amortization/Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	
468473DR1	JACKSON MS WTR & SWR SYS REVEN	11/26/2018	VARIOUS	X X X	413,256	400,000	420,510	422,997	0	(4,776)	2,446	(7,222)	0	415,775	0	(2,519)	(2,519)	18,356	09/01/2021	
491189FC5	KENTUCKY ASSET / LIABILITY COM	04/01/2018	Sink PMT @ 100.0000000	X X X	277,386	277,386	289,369	278,528	0	(1,142)	0	(1,142)	0	277,386	0	0	0	4,390	04/01/2018	
514440IAM0	LANCASTER OH PORT AUTH GAS REV	09/14/2018	Keybanc Capital Markets Inc, N	X X X	375,000	375,000	375,000	375,000	0	0	0	0	0	375,000	0	0	0	5,776	05/01/2038	
54242VEM4	LONG BEACH CA PENSN OBLG	09/04/2018	Sink PMT @ 100.0000000	X X X	210,000	210,000	219,398	0	0	(9,398)	0	(9,398)	0	210,000	0	0	0	10,878	09/01/2021	
5426908B1	LONG ISLAND NY PWR AUTH	09/13/2018	United Missouri Bk/Kansas, Kan	X X X	793,175	685,000	831,638	815,531	0	(9,523)	0	(9,523)	0	806,008	0	(12,833)	(12,833)	35,772	09/01/2028	
546749A6	LOUISVILLE & JEFFERSON CNTY KY	05/01/2018	CALLED @ 100.0000000	X X X	1,000,000	1,000,000	999,460	1,000,000	0	5	540	(535)	0	999,465	0	535	535	6,750	11/01/2027	
561845AC2	MANATEE CNTY FL POLL CONTROL R	01/31/2018	Chemical Securities	X X X	500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	1,022	09/01/2024	
574218D91	MARYLAND ST HLTH & HGR EDUCNTL	11/19/2018	Donaldson Lufkin	X X X	221,108	200,000	224,288	231,782	0	(2,908)	4,961	(7,870)	0	223,912	0	(2,804)	(2,804)	9,722	06/01/2027	
575200BB5	MASON CNTY WV POLL CONTROL REV	07/19/2018	BNY Capital Markets Inc., New	X X X	499,625	500,000	498,860	500,000	0	76	1,140	(1,064)	0	498,936	0	689	689	6,590	10/01/2022	
575896MP7	MASSACHUSETTS ST PORT AUTH	07/19/2018	Piper Jaffray & Co., Jersey Ci	X X X	1,284,270	1,120,000	1,310,478	1,250,461	0	(10,077)	0	(10,077)	0	1,240,384	0	43,886	43,886	59,422	07/01/2024	
59259YAE9	MET TRANSPRTN AUTH NY REVENUE	01/31/2018	Morgan Stanley	X X X	200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	423	11/01/2035	
59259YR50	MET TRANSPRTN AUTH NY REVENUE	07/19/2018	Jefferies & Co	X X X	1,158,410	1,000,000	1,114,410	1,076,167	0	(6,481)	0	(6,481)	0	1,069,686	0	88,724	88,724	34,444	11/15/2030	
59333PT57	MIAMI-DADE CNTY FLA AVIATION R	09/18/2018	CITIGROUP GLOBAL MARKETS, INC.	X X X	849,465	750,000	859,838	852,329	0	(7,332)	0	(7,332)	0	844,997	0	4,468	4,468	36,354	10/01/2031	
594615BF2	MICHIGAN ST BLDG AUTH REVENUE	07/20/2018	BONY/Vining-Sparks IBG A LTD,	X X X	1,163,030	1,000,000	1,170,590	1,134,635	0	(8,544)	0	(8,544)	0	1,126,090	0	36,940	36,940	38,750	04/15/2027	
59447P6H9	MICHIGAN ST FIN AUTH REVENUE	09/13/2018	First Tennessee Bank	X X X	616,600	550,000	648,379	620,753	0	(6,912)	0	(6,912)	0	613,842	0	2,758	2,758	31,014	08/01/2028	
594698NM0	MICHIGAN ST STRATEGIC FUND LTD	07/19/2018	Janney Montgomery Scott	X X X	1,153,300	1,000,000	1,200,830	1,150,207	0	(10,540)	0	(10,540)	0	1,139,666	0	13,634	13,634	44,722	03/01/2025	
66285WLS3	N TX TOLLWAY AUTH REVENUE	11/29/2018	VENDOR CODE G2Q	X X X	438,848	400,000	445,655	431,553	0	(4,372)	0	(4,372)	0	427,181	0	11,667	11,667	28,278	01/01/2030	
66285WLT1	N TX TOLLWAY AUTH REVENUE	09/20/2018	Chemical Securities	X X X	546,595	500,000	559,380	552,642	0	(5,809)	0	(5,809)	0	546,832	0	(237)	(237)	30,764	01/01/2031	
64577B4K7	NEW JERSEY ST ECON DEV AUTH RE	11/26/2018	National Finl Svcs Corp	X X X	467,342	435,000	473,876	490,572	0	(4,231)	13,050	(17,281)	0	473,291	0	(5,949)	(5,949)	19,938	06/01/2037	
64577BK9	NEW JERSEY ST ECON DEV AUTH RE	06/15/2018	MATURITY	X X X	540,000	540,000	540,000	540,000	0	0	0	0	0	540,000	0	0	0	10,265	06/15/2018	
646066H86	NEW JERSEY ST EDUCNTL FACS AUT	09/12/2018	Morgan Stanley	X X X	567,275	500,000	567,730	565,201	0	(2,172)	0	(2,172)	0	563,029	0	4,246	4,246	30,069	07/01/2033	
646066Z94	NEW JERSEY ST EDUCNTL FACS AUT	07/23/2018	Robert Baird & Co	X X X	313,406	290,000	309,018	320,090	0	(1,314)	9,864	(11,178)	0	308,912	0	4,494	4,494	9,465	07/01/2047	
645790JS6	NEW JERSEY ST HLTH CARE FACS F	09/19/2018	National Finl Svcs Corp	X X X	407,058	350,000	408,741	405,846	0	(2,885)	0	(2,885)	0	402,962	0	4,096	4,096	24,806	07/01/2029	
647207AL3	NEW MEXICO ST MUNI ENERGY ACQU	08/01/2018	MATURITY	X X X	750,000	750,000	750,000	750,000	0	0	0	0	0	750,000	0	0	0	8,960	08/01/2018	
64990EYH4	NEW YORK ST DORM AUTH ST PERSO	07/19/2018	FUNB-FUNDS II, New York	X X X	2,318,880	2,000,000	2,452,500	2,331,618	0	(23,295)	0	(23,295)	0	2,308,323	0	10,557	10,557	85,556	03/15/2028	
649845HC1	NEW YORK ST ENERGY RESEARCH &D	02/08/2018	Scott Stringfellow	X X X	313,326	310,000	310,000	310,000	0	0	0	0	0	310,000	0	3,326	3,326	2,618	07/01/2026	
64986MKH7	NEW YORK ST HSG FIN AGY	09/21/2018	Goldman Sachs NY	X X X	500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	4,179	11/01/2034	
659231AQ7	NORTH EAST TX REGL MOBILITY AU	11/27/2018	VENDOR CODE G32 NOT IN TABLE	X X X	416,896	400,000	421,524	428,952	0	(8,483)	397	(8,879)	0	420,072	0	(3,176)	(3,176)	28,222	01/01/2021	
665250CD6	NTHRN IL MUNI PWR AGY PWR PROJ	11/27/2018	Toronto Dominion Securities, N	X X X	262,500	250,000	264,325	270,363	0	(6,060)	987	(7,047)	0	263,316	0	(816)	(816)	12,431	12/01/2020	
665250CK0	NTHRN IL MUNI PWR AGY PWR PROJ	08/22/2018	Goldman Sachs NY	X X X	288,740	250,000	292,265	289,399	0	(2,500)	0	(2,500)	0	286,899	0	1,841	1,841	9,132	12/01/2026	
67910HQA1	OKLAHOMA ST MUNI PWR AUTH	11/19/2018	Merrill Lynch	X X X	101,544	100,000	101,742	101,576	0	(152)	0	(152)	0	101,424	0	120	120	5,556	01/01/2036	
7178238H4	PHILADELPHIA PA GAS WKS REVENU	11/26/2018	CITIGROUP GLOBAL MARKETS, INC.	X X X	923,465	830,000	1,026,469	1,002,574	0	(16,116)	0	(16,116)	0	986,457	0	(62,993)	(62,993)	47,847	10/01/2030	
721774DN4	PIMA CNTY AZ INDL DEV AUTH IND	11/19/2018	VENDOR CODE ZBP NOT IN TABLE	X X X	784,230	750,000	795,000	787,020	0	(11,522)	0	(11,522)	0	775,498	0	8,732	8,732	44,844	10/01/2040	
722042GY8	PINAL CNTY AZ CMNTY CLG DIST	06/28/2018	Donaldson Lufkin	X X X	144,307	125,000	141,881	140,385	0	(623)	0	(623)	0	139,762	0	4,545	4,545	3,149	07/01/2035	
73358WTM6	PORT AUTH OF NEW YORK & NEW JE	07/19/2018	MESIROW FINANCIAL INC, JERSEY	X X X	1,132,430	1,000,000	1,183,170	1,119,920	0	(10,857)	0	(10,857)	0	1,109,062	0	23,368	23,368	44,722	09/01/2023	
73358WUS1	PORT AUTH OF NEW YORK & NEW JE	07/20/2018	MESIROW FINANCIAL INC, JERSEY	X X X	1,142,070	1,000,000	1,199,910	1,144,268	0	(10,801)	0	(10,801)	0	1,133,467	0	8,603	8,603	38,750	10/15/2025	
735000QH7	PORT OF OAKLAND CA	02/09/2018	Dain Rauscher	X X X	1,098,620	1,000,000	1,172,720	1,088,338	0	(2,696)	0	(2,696)	0	1,085,642	0	12,978	12,978	14,167	05/01/2021	
74539J3M3	PULASKI CNTY AR HOSP REVENUE	11/19/2018	Credit Suisse	X X X	546,875	500,000	575,730	572,125	0	(6,504)	0	(6,504)	0	565,622	0	(18,747)	(18,747)	30,556	03/01/2036	
762196ER0	RHODE ISLAND ST HLTH & EDUCNTL	07/19/2018	CITIGROUP GLOBAL MARKETS, INC.	X X X	661,702	635,000	660,781	666,942	0	(6,877)	2,859	(9,736)	0	657,206	0	4,496	4,496	17,498	05/15/2020	
78443CBJ2	SLM PRIVATE CREDIT STUDENT A B	12/15/2018	PRINCIPAL RECEIPT	X X X	304,361	304,361	302,015	302,373	0	1,988	0	1,988	0	304,361	0	0	0	3,686	06/15/2033	
78443CBX1	SLM PRIVATE CREDIT STUDENT A C	12/15/2018	PRINCIPAL RECEIPT	X X X	155,490	155,490	153,959	153,911	0	1,578	0	1,578	0	155,490	0	0	0	1,856	12/15/2038	
78443CCN2	SLM PRIVATE CREDIT STUDENT A C	12/15/2018	PRINCIPAL RECEIPT	X X X	292,565	292,565	286,942	286,819	0	5,746	0	5,746	0	292,565	0	0	0	3,199	06/15/2039	
78443CCC6	SLM PRIVATE CREDIT STUDENT B B	12/15/2018	PRINCIPAL RECEIPT	X X X	35,636	35,636	34,523	34,565	0	1,071	0	1,071	0	35,636	0	0	0	360	06/15/2039	
78443CBB4	SLM PRIVATE CREDIT STUDENT B C	12/15/2018	PRINCIPAL RECEIPT	X X X	735,311	735,311	732,756	558,750	0	2,268	0	2,268	0	735,311	0	0	0	10,430	09/15/2033	

E14.2

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	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year (Amortization/Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	
78443CCD4 8827566R5	SLM PRIVATE CREDIT STUDENT B C TEXAS ST PUBLIC FIN AUTH	12/15/2018 09/20/2018	PRINCIPAL RECEIPT Sumridge Partners LLC, New Yor	X X X	78,934	78,934	77,664	77,738	0	1,197	0	1,197	0	78,934	0	0	0	954	06/15/2039	
924190GP0 944514TB4	VERMONT ST HSG FIN AGY WAYNE CNTY MI ARPT AUTH REVENU	11/01/2018 09/13/2018	CALLED @ 100.0000000 Piper Jaffray & Co., Jersey Ci	X X X	511,050 65,000	500,000 65,000	518,400 70,015	523,790 68,381	0 0	(7,177) (323)	382 0	(7,559) (323)	0 0	516,231 68,057	0 0	(5,181) (3,057)	(5,181) (3,057)	17,944 2,000	05/01/2020 11/01/2044	
97712DHF6	WISCONSIN ST HLTH & EDUCTNL FA	02/09/2018	Donaldson Lufkin	X X X	948,560 733,941	835,000 650,000	946,331 763,146	924,761 721,459	0 0	(6,992) (1,452)	0 0	(6,992) (1,452)	0 0	917,769 720,007	0 0	30,791 13,934	30,791 13,934	33,168 7,944	12/01/2025 11/15/2022	
3199999	Subtotal - Bonds - U.S. Special Revenue, Special Assessment				59,085,689	55,543,624	60,417,915	58,137,775	0	(381,690)	51,467	(433,158)	0	58,980,568	0	105,121	105,121	1,819,984	X X X	
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
00507UAR2 00131L2A2	ACTAVIS FUNDING SCS AIA GROUP LTD 144A	D 09/13/2018 D 11/28/2018	Montgomery Secs VARIOUS	X X X X X X	371,805 722,717	375,000 725,000	374,468 729,413	374,666 729,413	0 0	52 (3,102)	0 0	52 (3,102)	0 0	374,719 726,311	0 0	(2,914) (3,594)	(2,914) (3,594)	13,009 18,814	03/15/2022 03/11/2019	
00185AAF1 04044PAD6	ARISTOCRAT LEISURE 3/17 ARISTOCRAT LEISURE 9/17	D 09/13/2018 D 05/14/2018	Merrill Lynch Prof Non Broker Trade	X X X X X X	342,969 200,000	350,000 200,000	347,337 200,000	348,150 200,000	0 0	181 0	0 0	181 0	0 0	348,331 200,000	0 0	(5,362) 0	(5,362) 0	9,290 4,075	06/14/2024 10/20/2021	
04044PAE4 04973PAB5	ATTENTUS CDO III L 3A A1B 144A	D 05/14/2018 D 10/11/2018	VARIOUS PRINCIPAL RECEIPT	X X X X X X	249,417 191,932	250,000 191,932	249,375 190,266	249,379 58,799	0 0	59 1,859	0 0	59 1,859	0 0	249,438 191,932	0 0	(21) 0	(21) 0	4,923 2,390	10/19/2024 10/11/2042	
05254HAA2 064255BL5	AUSTRALIA & NEW ZEALAND B 144A BANK OF TOKYO-MITSUBISHI 144A	D 04/26/2018 D 03/05/2018	Chemical Securities MATURITY	X X X X X X	213,520 610,000	200,000 610,000	212,700 609,518	211,265 609,964	0 0	(331) 36	0 0	(331) 36	0 0	210,934 610,000	0 0	2,586 0	2,586 0	5,063 5,185	12/29/2049 03/05/2018	
05565QBJ6 111013AK4	BP CAPITAL MARKETS PLC BRITISH SKY BROADCASTING 144A	D 08/08/2018 D 09/13/2018	Llyods Securities Inc, Jersey Toronto Dominion Securities, N	X X X X X X	329,053 415,884	325,000 425,000	358,907 428,273	334,597 427,185	0 0	(4,822) (293)	0 0	(4,822) (293)	0 0	329,775 426,893	0 0	(722) (11,009)	(722) (11,009)	14,151 10,736	03/10/2019 11/26/2022	
14310VAG2 74977RCA0	CARLYLE GLOBAL MARKE 2A D 144A COOPERATIEVE CENTRALE RAI 144A	D 05/15/2018 D 11/29/2018	Bank of New York BNP PARIBAS SEC CORP BOND, NEW	X X X X X X	256,000 279,450	256,000 275,000	256,499 306,730	256,407 287,237	0 0	42 (5,389)	0 0	42 (5,389)	0 0	256,449 281,848	0 0	(449) (2,398)	(449) (2,398)	6,595 17,961	05/15/2025 01/15/2020	
23636TAA8 K222736J8	DANONE SA 144A DANSKE BANK A/S REGS	D 09/13/2018 D 03/20/2018	MITSUBISHI UFJ SECURITIES, NEW Goldman Sachs NY	X X X X X X	490,440 204,822	500,000 200,000	502,380 200,700	501,963 200,683	0 0	(292) (5)	0 0	(292) (5)	0 0	501,671 200,678	0 0	(11,231) 4,144	(11,231) 4,144	11,333 5,921	06/15/2022 12/31/2049	
33882BAE9 53944VAP4	FLATIRON CLO 2007-1 1A D 144A LLOYDS BANK PLC	D 01/16/2018 D 09/19/2018	VARIOUS Donaldson Lufkin	X X X X X X	300,000 448,461	300,000 450,000	301,350 449,451	301,195 0	0 0	(27) 67	0 0	(27) 67	0 0	301,168 449,518	0 0	(1,168) (1,057)	(1,168) (1,057)	3,035 5,486	10/15/2021 05/07/2021	
709629AM1 Q7787GAH3	PENTAIR FINANCE SA QBE INSURANCE GROUP LTD REGS	D 06/15/2018 D 03/26/2018	CALLED @ 100.1543700 VENDOR CODE JPL NOT IN TABLE	X X X X X X	233,360 193,250	233,000 200,000	232,860 200,000	232,966 200,000	0 0	22 0	0 0	22 0	0 0	232,988 200,000	0 0	12 (6,750)	12 (6,750)	5,427 3,850	09/15/2018 12/31/2049	
80283LAJ2 78466DBA1	SANTANDER UK PLC SS&C TECHNOLOGIES 2/17 TLB2	D 07/19/2018 D 04/16/2018	Goldman Sachs NY Non Broker Trade	X X X X X X	277,827 7,436	275,000 7,435	284,037 7,491	281,142 7,485	0 0	(492) (2)	0 0	(492) (2)	0 0	280,650 7,483	0 0	(2,823) (48)	(2,823) (48)	9,472 72	03/13/2024 07/08/2022	
86960BAR3 89152UAG7	SVENSKA HANDELSBANKEN AB TOTAL CAPITAL SA	D 09/19/2018 D 08/10/2018	Morgan Stanley MATURITY	X X X X X X	243,873 1,000,000	250,000 1,000,000	249,748 996,620	249,775 999,561	0 0	59 439	0 0	59 439	0 0	249,834 1,000,000	0 0	(5,961) 0	(5,961) 0	5,051 21,250	09/08/2020 08/10/2018	
89412RAA3 92327JAN1	TRAPEZA CDO V LTD 5A A1A 144A VENTURE VIII CDO LTD 8A E 144A	D 01/16/2018 D 04/23/2018	CALLED @ 100.0000000 VARIOUS	X X X X X X	74,689 852,000	74,689 852,000	73,322 854,641	73,357 846,368	0 7,476	2 422	0 0	2 7,988	0 0	73,360 854,266	0 0	1,329 (2,266)	1,329 (2,266)	993 24,998	07/15/2034 07/22/2021	
961214BZ5 90131HAB1	WESTPAC BANKING CORP 21ST CENTURY FOX AMERICA INC	D 01/12/2018 D 09/13/2018	MATURITY US Bancorp Investments Inc, Ne	X X X X X X	1,000,000 313,882	1,000,000 275,000	978,590 303,441	999,841 301,717	0 0	159 (381)	0 0	159 (381)	0 0	1,000,000 301,336	0 0	0 12,546	0 12,546	8,000 14,273	01/12/2018 10/01/2043	
00287YAN9 00435QAA5 00912XBE3	ABBVIE INC ACC TRUST 2018-1 1 A 144A AIR LEASE CORP	05/14/2018 12/20/2018 09/19/2018	MATURITY PRINCIPAL RECEIPT Raymond James/FL/Saint Petersb	X X X X X X X X X	554,000 406,257 198,448	554,000 406,257 200,000	553,435 406,250 198,580	553,929 0 0	0 0 0	71 6 10	0 0 0	71 6 10	0 0 0	554,000 406,257 198,590	0 0 0	0 0 (142)	0 0 (142)	4,986 4,479 78	05/14/2018 12/21/2020 01/15/2022	
00971TAH4 02005NBB5 02209SAS2	AKAMAI TECHNOLOGIES INC 144A ALLY FINANCIAL INC ALTRIA GROUP INC	11/28/2018 05/21/2018 05/01/2018	J.P MORGAN SECURITIES INC, NEW MATURITY WELLS FARGO SECURITIES, LLC, N	X X X X X X X X X	214,903 550,000 354,267	225,000 550,000 350,000	226,350 554,400 363,251	0 550,641 359,183	0 0 0	(103) (641) (454)	0 0 0	(103) (641) (454)	0 0 0	226,247 550,000 358,729	0 0 0	(11,344) 0 (4,462)	(11,344) 0 (4,462)	148 9,900 10,617	05/01/2025 05/21/2018 01/31/2024	
023767AA4 026874BS5 026874DM6	AMERICAN AIRLINES 2011-1 CLASS AMERICAN INTERNATIONAL GROUP I AMERICAN INTERNATIONAL GROUP I	09/21/2018 03/27/2018 11/26/2018	VARIOUS VARIOUS VARIOUS	X X X X X X X X X	341,255 187,870 167,160	333,956 140,000 175,000	363,178 181,914 172,844	354,724 180,856 0	0 0 0	(6,213) (183) 4	0 0 2,156	(6,213) (183) (2,152)	0 0 0	348,511 180,673 172,848	0 0 0	(7,256) 7,197 (5,688)	(7,256) 7,197 (5,688)	18,120 3,538 5,630	07/31/2022 05/15/2068 04/01/2048	
03065GAD2 03065DAD9 03065NAE5	AMERICREDIT AUTOMOBILE RE 2 A3 AMERICREDIT AUTOMOBILE RE 3 A3 AMERICREDIT AUTOMOBILE REC 3 B	11/29/2018 07/19/2018 07/19/2018	VARIOUS VARIOUS VARIOUS	X X X X X X X X X	242,684 214,032 299,585	245,000 215,000 300,000	244,960 214,989 299,992	244,973 214,997 299,999	0 0 0	14 2 1	0 0 0	14 2 1	0 0 0	244,987 214,999 300,000	0 0 0	(2,303) (967) (415)	(2,303) (967) (415)	4,608 1,833 3,845	12/20/2021 05/08/2021 09/08/2020	

E14.3

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	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year (Amortization/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	
035242AG1	ANHEUSER-BUSCH INBEV FINANCE I	04/23/2018	CALLED @ 100.0000000	X X X	568,000	568,000	569,681	568,626	0	(178)	0	(178)	0	568,448	0	(448)	(448)	7,854	02/01/2019	
035242AJ5	ANHEUSER-BUSCH INBEV FINANCE I	12/01/2018	Goldman Sachs NY	X X X	103,378	108,000	105,818	0	78	0	78	0	105,896	0	(2,519)	(2,519)	0	0	02/01/2021	
035242AP1	ANHEUSER-BUSCH INBEV FINANCE I	11/09/2018	VARIOUS	X X X	791,706	825,000	823,483	823,738	0	99	0	99	0	823,837	0	(32,131)	(32,131)	28,065	02/01/2026	
03852JAH4	APPLE INC	09/19/2018	Goldman Sachs NY	X X X	317,275	318,000	317,946	317,979	0	13	0	13	0	317,992	0	(717)	(717)	5,826	02/22/2019	
04032YAB5	ARAMARK 11/17 TLB1	06/12/2018	VARIOUS	X X X	200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	3,162	03/07/2025	
04433HAE1	ARI FLEET LEASE TRUS A A2 144A	01/16/2018	VARIOUS	X X X	44,530	44,530	44,525	44,527	0	0	0	0	0	44,528	0	2	2	41	11/15/2018	
00206RCC4	ASHLAND 5/17 COV-LITE TLB	10/01/2018	Non Broker Trade	X X X	299,241	298,500	298,500	298,500	0	0	0	0	0	298,500	0	741	741	9,212	05/25/2024	
00206REM0	AT&T INC	09/19/2018	First Union Cap Mkts	X X X	1,196,167	1,198,000	1,219,768	1,207,232	0	(5,518)	0	(5,518)	0	1,201,714	0	(5,546)	(5,546)	28,319	03/11/2019	
05377RBJ2	AT&T INC	04/12/2018	Chase Secs	X X X	782,169	775,000	773,659	773,705	0	31	0	31	0	773,736	0	8,432	8,432	20,906	08/14/2027	
05523UAJ9	AVIS BUDGET RENTAL C 3A C 144A	03/21/2018	VARIOUS	X X X	115,000	115,000	115,791	115,185	0	(169)	0	(169)	0	115,015	0	(15)	(15)	811	03/20/2019	
06054AAX7	BAE SYS HLDGS INC	11/28/2018	Montgomery Secs	X X X	355,282	350,000	390,842	371,885	0	(13,966)	0	(13,966)	0	357,919	0	(2,637)	(2,637)	22,251	06/01/2019	
059497BA4	BANC OF AMERICA COMMERC 1 AMFX	09/13/2018	VARIOUS	X X X	145,663	145,000	149,339	149,339	0	(227)	0	(227)	0	147,582	0	(1,919)	(1,919)	4,268	09/15/2048	
060505EH3	BANK OF AMERICA COMMERC 1 AMFX	11/01/2018	PRINCIPAL RECEIPT	X X X	99,254	99,254	100,821	99,987	0	(733)	0	(733)	0	99,254	0	0	0	2,358	01/15/2049	
060505EL4	BANK OF AMERICA CORP	11/26/2018	VARIOUS	X X X	249,870	240,000	253,744	257,282	639	(201)	4,277	(3,838)	0	253,444	0	(3,574)	(3,574)	22,508	09/29/2049	
060505EU4	BANK OF AMERICA CORP	11/26/2018	VARIOUS	X X X	140,964	130,000	141,875	142,985	0	(886)	816	(1,702)	0	141,283	0	(320)	(320)	6,273	12/29/2099	
06051GGB9	BANK OF AMERICA CORP	03/27/2018	VARIOUS	X X X	147,855	135,000	148,043	146,557	279	(196)	0	83	0	146,640	0	1,215	1,215	3,993	12/29/2049	
06051GGP8	BANK OF AMERICA CORP	11/28/2018	Goldman Sachs NY	X X X	214,454	220,000	220,000	220,000	0	0	0	0	0	220,000	0	(5,546)	(5,546)	5,008	11/09/2020	
07331UAA6	BANK OF AMERICA CORP	09/19/2018	Donaldson Lufkin	X X X	314,038	320,000	321,181	321,048	0	(288)	0	(288)	0	320,761	0	(6,722)	(6,722)	8,844	07/21/2021	
07332VBD6	BAYVIEW OPPORTUNIT SPL5 A 144A	12/28/2018	PRINCIPAL RECEIPT	X X X	207,668	207,668	210,134	0	(2,466)	0	(2,466)	0	207,668	0	0	0	2,824	06/28/2057		
05490PAE0	BBCMS MORTGAGE TRUST 201 C1 A4	09/13/2018	Deutsche Banc	X X X	521,883	525,000	540,712	539,291	0	(965)	0	(965)	0	538,326	0	(16,443)	(16,443)	15,324	02/15/2050	
073902RU4	BCC FUNDING X LLC 1 D 144A	12/20/2018	PRINCIPAL RECEIPT	X X X	4,723	4,723	4,782	4,770	0	(47)	0	(47)	0	4,723	0	0	0	215	12/21/2020	
09709TED9	BEAR STEARNS COS LLC/THE	02/01/2018	MATURITY	X X X	1,348,000	1,348,000	1,597,501	1,354,076	0	(6,076)	0	(6,076)	0	1,348,000	0	0	0	48,865	02/01/2018	
07330NAN5	BOFA FINANCE LLC	11/28/2018	Merrill Lynch	X X X	228,750	250,000	245,039	0	562	0	562	0	245,601	0	(16,851)	(16,851)	399	05/01/2023		
05605AA6	BRANCH BANKING & TRUST CO	11/28/2018	VARIOUS	X X X	493,748	500,000	499,960	499,972	0	11	0	11	0	499,983	0	(6,236)	(6,236)	13,431	01/15/2020	
99AAB7820	BX COMMERCIAL MORTG IND A 144A	12/15/2018	PRINCIPAL RECEIPT	X X X	1,058	1,058	1,058	0	0	0	0	0	0	1,058	0	0	0	1	11/15/2035	
128126AB5	CAESARS RESORT 9/17 COV-LITE	01/19/2018	Non Broker Trade	X X X	740,097	741,935	740,081	740,106	0	(5)	0	(5)	0	740,101	0	(4)	(4)	0	10/02/2024	
14042E4L1	CALAMP CORP	11/28/2018	VARIOUS	X X X	575,206	550,000	558,222	0	(1,250)	0	(1,250)	0	556,972	0	18,234	18,234	6,964	05/15/2020		
14149YBD9	CAPITAL ONE NA	01/05/2018	CALLED @ 100.0000000	X X X	536,000	536,000	535,893	535,997	0	0	0	0	0	535,997	0	3	3	3,685	02/05/2018	
14149YBL1	CARDINAL HEALTH INC	09/13/2018	US Bancorp Investments Inc, Ne	X X X	165,370	175,000	183,068	182,961	0	(102)	0	(102)	0	182,859	0	(17,489)	(17,489)	4,335	09/15/2045	
14161HAG3	CARDINAL HEALTH INC	09/19/2018	BK OF NEW YORK MELLON/TORONTO	X X X	258,427	260,000	260,000	260,000	0	0	0	0	0	260,000	0	(1,573)	(1,573)	3,897	06/14/2019	
14912L4E8	CATERPILLAR FINL SVCS CORP MTN	11/28/2018	SECURITIES, LLC, N	X X X	192,285	200,000	189,306	0	2,307	0	2,307	0	191,613	0	672	672	1,994	12/01/2020		
12508VAB9	CCG RECEIVABLES TRUS 1 A2 144A	12/14/2018	Donaldson Lufkin	X X X	423,545	420,000	499,004	444,444	0	(19,734)	0	(19,734)	0	424,709	0	(1,165)	(1,165)	38,789	02/15/2019	
12515ABE9	CD 2016-CD2 MORTGAGE TR CD2 A4	09/13/2018	PRINCIPAL RECEIPT	X X X	18,620	18,620	18,619	0	1	0	1	0	18,620	0	0	0	343	06/16/2025		
808513AE5	CHARLES SCHWAB CORP/THE	09/13/2018	VARIOUS	X X X	493,984	500,000	508,535	507,017	0	(927)	0	(927)	0	506,090	0	(12,105)	(12,105)	14,006	11/10/2049	
808513AP0	CHARLES SCHWAB CORP/THE	09/13/2018	Donaldson Lufkin	X X X	166,133	150,000	170,690	167,572	0	(2,819)	0	(2,819)	0	164,753	0	1,379	1,379	11,842	08/29/2049	
16411RAG4	CHENIERE ENERGY INC	11/26/2018	VARIOUS	X X X	274,725	275,000	273,345	273,393	0	8	0	8	0	273,401	0	1,324	1,324	13,840	12/29/2049	
166764BP4	CHEVRON CORP	11/28/2018	Jefferies & Co	X X X	149,355	200,000	156,500	0	394	0	394	0	156,894	0	(7,539)	(7,539)	6,021	03/15/2045		
00440EAT4	CHUBB INA HOLDINGS INC	09/19/2018	Robert Baird & Co	X X X	421,825	427,000	427,000	427,000	0	0	0	0	0	427,000	0	(5,175)	(5,175)	8,927	03/03/2020	
99AAC1137	CHURCHILL DOWNS 12/17 TLB	11/28/2018	VARIOUS	X X X	529,541	540,000	546,134	545,497	0	(1,502)	0	(1,502)	0	543,995	0	(14,454)	(14,454)	11,897	11/03/2020	
12553HAA6	CIM TRUST 2017-7 A 144A	03/29/2018	Non Broker Trade	X X X	150,748	150,000	150,000	150,000	0	0	0	0	0	150,000	0	748	748	1,324	12/12/2024	
125581GS1	CIT GROUP INC	12/01/2018	PRINCIPAL RECEIPT	X X X	203,662	203,662	205,473	205,473	0	(1,810)	0	(1,810)	0	203,662	0	0	0	2,936	04/25/2057	
17305EGB5	CITIBANK CREDIT CARD ISS A3 A3	09/20/2018	CALLED @ 100.0000000	X X X	400,000	400,000	403,748	401,258	0	(545)	0	(545)	0	400,713	0	(713)	(713)	16,913	02/19/2019	
17305EGE9	CITIBANK CREDIT CARD ISS A6 A6	09/21/2018	VARIOUS	X X X	550,463	560,000	559,839	559,895	0	31	0	31	0	559,926	0	(9,464)	(9,464)	10,364	04/07/2022	
17305EGF6	CITIBANK CREDIT CARD ISS A7 A7	09/13/2018	VARIOUS	X X X	352,721	350,000	350,000	350,000	0	0	0	0	0	350,000	0	2,721	2,721	6,131	05/14/2029	
17325GAD8	CITIGROUP COMMERCIAL MOR C3 A4	09/13/2018	VARIOUS	X X X	1,052,748	1,050,000	1,052,994	1,052,755	0	(719)	0	(719)	0	1,052,036	0	712	712	18,070	08/08/2024	
172967GD7	CITIGROUP INC	09/13/2018	Cowen & Co	X X X	259,295	270,000	278,114	277,277	0	(519)	0	(519)	0	276,758	0	(17,463)	(17,463)	6,765	11/15/2049	
19075QAC6	COBANK ACB	11/07/2018	Goldman Sachs NY	X X X	28,891	29,000	29,616	0	(14)	0	(14)	0	29,602	0	(711)	(711)	475	07/31/2049		
20030NBG5	COMCAST CORP	09/13/2018	Montgomery Secs	X X X	345,313	325,000	350,188	348,436	0	(1,511)	0	(1,511)	0	346,925	0	(1,612)	(1,612)	19,523	12/29/2049	
20030NBQ3	COMCAST CORP	09/13/2018	WELLS FARGO SECURITIES, LLC, N	X X X	171,264	175,000	179,886	179,807	0	(76)	0	(76)	0	179,731	0	(8,467)	(8,467)	9,231	01/15/2043	
12591QAM4	COMM MORTGAGE TR 14-UBS4 CL A2	09/13/2018	MARKETAXESS CORP, NJ	X X X	199,656	200,000	217,294	217,166	0	(248)	0	(248)	0	216,919	0	(17,263)	(17,263)	10,018	08/15/2045	
12543KAM6	COMMUNITY HEALTH 5/15 TLG	12/01/2018	VARIOUS	X X X	565,384	565,931	588,303	575,728	0	(6,261)	0	(6,261)	0	569,467	0	(4,083)	(4,083)	14,739	08/10/2047	
12543KAN4	COMMUNITY HEALTH 5/15 TLH	07/06/2018	Non Broker Trade	X X X	165,860	165,860	160,414	0	852</											

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	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	
393505JM5 209111EH2	CONSECO FINANCE CORP 7 B1 CONSOLIDATED EDISON CO OF NEW	12/20/2018 11/14/2018	VARIOUS US Bancorp Investments Inc, Ne	X X X	261,612	261,612	267,744	267,113	0	(4,667)	0	(4,667)	0	262,446	0	(833)	(833)	9,260	10/15/2026	
21079VAA1 21688AAA0 22003BAH9 36380UAB3 22207EBA1 12632YAC0 126349AF6	CONTINENTAL AIRLINES 2010-1 CL COOPERATIVE RABOBANK UA/NY CORPORATE OFFICE PROPERTIES LP COTY 1/16 (USD) GALLERIA COTY 10/16 (USD) TLB CPS AUTO TRUST D C 144A CSG SYSTEMS INTERNATIONAL INC	07/12/2018 09/19/2018 11/26/2018 04/05/2018 06/01/2018 11/16/2018 11/28/2018	Sink PMT @ 100.0000000 Donaldson Lufkin VARIOUS Non Broker Trade Non Broker Trade VARIOUS BARCLAYS CAPITAL LE, NEW YORK	X X	268,758 44,193 430,625 102,609 249,375 249,369 1,042,226	250,000 44,193 431,000 100,000 249,375 249,369 1,037,000	284,863 46,946 433,167 103,482 249,375 248,122 1,063,816	280,884 45,951 432,154 0 249,375 248,166 1,052,202	0 0 0 0 0 0 0	(1,084) (1,758) (795) (474) 0 92 (14,058)	0 0 1,605 0 0 0 0	(1,084) (1,758) (795) (2,079) 0 92 (14,058)	0 0 0 0 0 0 0	279,800 44,193 431,359 103,308 249,375 248,258 1,038,144	0 0 0 0 0 0 0	(11,043) 0 (734) (699) 0 1,111 4,081	(11,043) 0 (734) (699) 0 1,111 4,081	16,010 1,603 11,502 3,609 3,873 3,426 41,977	03/01/2035 01/12/2021 01/14/2019 02/15/2024 09/29/2023 10/27/2022 11/16/2020	
126650CH1 126650CX6 126650DA5 12665VAA0 23283PAG9 233851CM4 247361ZH4 247358AA2 25389JAH9 254683BW4 25746JBY4 23340BAD8 26441YAV9	CVS HEALTH CORP CVS HEALTH CORP CVS HEALTH CORP CVS PASS-THROUGH TR 2014 144A CYRUSONE LP / CYRUSONE FINANCE DAMLER FINANCE NORTH AME 144A DELTA AIR LINES 2010-2 CLASS A DELTA AIR LINES 2012-1 CLASS A DIGITAL REALTY TRUST LP DISCOVER CARD EXECUTION A1 A1 DOMINION RESOURCES INC DT AUTO OWNER 14-3A D 144A DUKE REALTY LP	07/20/2018 11/29/2018 11/28/2018 12/10/2018 01/08/2018 11/28/2018 11/23/2018 11/07/2018 11/28/2018 05/30/2018 05/15/2018 11/15/2018 07/19/2018	MATURITY Chase Secs Morgan Stanley Sink PMT @ 100.0000000 Chase Secs First Union Cap Mkts Sink PMT @ 100.0000000 Sink PMT @ 100.0000000 First Union Cap Mkts Mitsubishi UFJ Secs First Union Cap Mkts VARIOUS US Bancorp Investments Inc, Ne	X X X X X X	355,952 661,000 1,098,338 219,008 9,291 155,118 246,065 350,352 101,130 204,262 972,087 168,000 431,000	350,000 661,000 1,125,000 220,000 9,291 150,000 250,000 350,352 101,130 200,000 965,000 160,000 431,000	377,868 660,537 1,109,834 219,894 9,291 155,067 249,645 372,241 107,956 215,200 974,047 168,400 439,042	525,275 660,913 1,109,834 219,894 9,291 155,067 249,782 362,754 106,461 213,659 973,004 167,672 434,422	0 0 0 0 0 0 0 0 0 0 0 0 0	(3,996) 87 925 37 0 (22) 107 (12,402) (5,331) (5,866) (1,269) (432) (3,422)	0 0 0 0 0 0 0 0 0 0 0 0 0	(3,996) 87 925 37 0 (22) 107 (12,402) (5,331) (5,866) (1,269) (432) (3,422)	0 0 0 0 0 0 0 0 0 0 0 0 0	373,872 661,000 1,110,108 219,932 9,291 155,045 249,889 350,352 101,130 207,793 971,735 167,239 431,001	0 0 0 0 0 0 0 0 0 0 0 0 0	(17,920) 0 (11,770) (924) 0 73 (3,824) 0 0 (3,531) 351 761 (1)	(17,920) 0 (11,770) (924) 0 73 (3,824) 0 0 (3,531) 351 761 (1)	10,536 12,559 35,072 4,984 195 0 4,740 15,468 3,553 15,634 9,792 5,776 13,343	03/15/2036 07/20/2018 03/25/2028 03/09/2020 08/10/2036 03/15/2024 10/30/2019 11/23/2020 11/07/2021 02/01/2020 07/15/2024 10/01/2054 11/15/2021	
267475AB7 28108PAA4 28108PAB2 532457BP2	DYCOM INDUSTRIES INC EDLINC STUDENT LOAN A AP 144A EDLINC STUDENT LOAN A AT 144A ELI LILLY & CO	11/28/2018 10/01/2018 10/01/2018 09/13/2018	Nomura Secs Intl PRINCIPAL RECEIPT PRINCIPAL RECEIPT Millennium Advisors LLC, New Y	X X X X X X X X X X X X	513,990 144,110 19,878 19,658	500,000 150,000 19,878 19,658	530,955 153,419 18,784 19,363	525,275 0 19,334 19,565	0 0 0 0	(3,121) (705) 543 93	0 12,884 0 0	(3,121) (13,589) 543 93	0 0 0 0	522,154 153,147 19,878 19,658	0 0 0 0	(8,164) (9,036) 0 0	(8,164) (9,036) 0 0	13,247 797 643 610	06/15/2022 09/15/2021 10/01/2025 10/01/2025	
292102AA8 29250RAK2 29372EBF4 29414UAB8 67019EAB3 30165UAC5 30225VAD9	EMPIRE STATE REALTY OP LP 144A ENBRIDGE ENERGY PARTNERS LP ENTERPRISE FLEET FIN 2 A3 144A ENVISION HEALTHCARE 11/16 TLB EVERSOURCE ENERGY EXETER AUTOMOBILE RE 2A C 144A EXTRA SPACE STORAGE LP 144A	12/07/2018 11/26/2018 04/20/2018 10/11/2018 11/28/2018 12/15/2018 11/28/2018	Goldman Sachs NY Donaldson Lufkin VARIOUS Non Broker Trade VARIOUS PRINCIPAL RECEIPT VENDOR CODE FDH NOT IN TABLE	X X	314,356 199,500 49,887 155,839 168,722 659,224 22,919	325,000 200,000 50,000 155,839 168,722 650,000 22,919	315,731 203,000 50,225 155,791 168,722 706,147 23,321	0 0 155,837 168,722 683,700 23,263	0 0 0 0 0 0 0	420 (1,314) (5) 1 0 (14,098) (345)	0 0 0 0 0 0 0	420 (1,314) (5) 1 0 (14,098) (345)	0 0 0 0 0 0 0	316,151 201,686 50,220 155,838 168,722 669,602 282,919	0 0 0 0 0 0 0	(1,795) (2,186) (333) 0 0 (10,378) 0	(1,795) (2,186) (333) 0 0 (10,378) 0	8,452 4,317 1,283 648 4,430 27,019 780	05/15/2027 08/15/2019 10/01/2077 03/20/2020 12/01/2023 11/15/2019 08/03/2021	
30231GAP7 31677QBF5 33616CAA8 33829TAA4	EXXON MOBIL CORP FIFTH THIRD BANK/CINCINNATI OH FIRST REPUBLIC BANK/CA FIVE CORNERS FUNDING TRUS 144A	09/19/2018 09/19/2018 09/19/2018 02/21/2018	Montgomery Secs Salomon Brothers Donaldson Lufkin US Bancorp Investments Inc, Ne	X X X X X X X X X X X X	393,585 389,302 490,871 544,782	375,000 375,000 490,871 550,000	394,465 404,801 490,866 549,588	388,162 392,355 490,867 549,730	0 0 0 0	(279) (3,091) 4 107	0 0 0 0	(279) (3,091) 4 107	0 0 0 0	387,883 389,264 490,871 549,837	0 0 0 0	5,702 39 0 (5,056)	5,702 39 0 (5,056)	4,511 14,083 6,175 10,650	11/15/2023 12/15/2021 04/15/2021 12/13/2019	
345838AA4 36253UAB7 38145GAJ9 38148BAD0 393657AK7 36252AAC0 36251PAD6 36251XAR8 416515BC7 416515BD5 428236BQ5 438778AA0 438778AC6 40434CAD7 446438RL9	FOREST LABORATORIES INC 144A GLS AUTO RECEIVABLE 1A A2 144A GOLDMAN SACHS GROUP INC/THE GOLDMAN SACHS GROUP INC/THE GREENBRIER COS INC/THE GS MORTGAGE SECURITIES GS1 A3 GS MORTGAGE SECURITIES GS3 A4 GS MTG SECS TR 2016-GS4 HARTFORD FINANCIAL SERVIC 144A HARTFORD FINANCIAL SERVICES GR HEWLETT-PACKARD CO HONOR AUTOMOBILE TRU 1A A 144A HONOR AUTOMOBILE TRU 1A B 144A HSBC USA INC HUNTINGTON NATIONAL BANK	09/19/2018 12/15/2018 11/28/2018 02/27/2018 11/28/2018 09/13/2018 09/13/2018 09/13/2018 09/13/2018 03/19/2018 12/17/2018 06/21/2018 07/19/2018 02/26/2018	Montgomery Secs PRINCIPAL RECEIPT VARIOUS Bank of America Merrill Lynch VARIOUS VARIOUS Deutsche Banc Jefferies & Co Goldman Sachs NY Salomon Brothers PRINCIPAL RECEIPT VARIOUS First Boston Corp VARIOUS	X X X X X X	393,585 389,302 490,871 544,782 112,582 231,460 351,545 470,664 240,483 116,563 316,355 304,725 92,532 160,400 294,921 402,000	375,000 375,000 490,871 550,000 115,000 225,000 350,000 500,000 245,000 125,000 325,000 300,000 92,532 160,000 300,000 402,000	394,465 404,801 490,866 549,588 113,160 250,227 364,109 491,543 252,350 122,656 321,740 318,026 92,604 164,720 300,624 401,437	388,162 392,355 490,867 549,730 113,160 250,227 361,813 492,352 251,184 (298) 26 310,192 92,579 162,495 300,429 401,963	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	(279) (3,091) 4 107 3 (431) (1,339) 582 (435) (298) 26 (564) (47) (1,347) (33) 37	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	(279) (3,091) 4 107 3 (431) (1,339) 582 (435) (298) 26 (564) (47) (1,347) (33) 37	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	387,883 389,264 490,871 549,837 113,163 249,796 360,474 492,934 250,749 122,359 321,767 309,628 92,532 161,149 300,396 402,000	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	5,702 39 0 (5,056) (581) (18,336) (8,929) (22,270) (10,267) (5,796) (5,412) (4,903) 0 (749) (5,475) 0	5,702 39 0 (5,056) (581) (18,336) (8,929) (22,270) (10,267) (5,796) (5,412) (4,903) 0 (749) (5,475) 0	4,511 14,083 6,175 10,650 1,735 2,138 10,383 11,321 6,699 3,161 79 15,964 1,249 4,864 6,125 3,417	11/15/2023 12/15/2021 04/15/2021 12/13/2019 12/31/2049 02/01/2024 11/10/2048 10/10/2049 11/15/2049 02/12/2047 03/15/2048 09/15/2021 11/15/2019 04/15/2021 06/23/2024 02/26/2018	

E14.5

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	Forfeign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year (Amortization/Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
44857TAN8	HYATT HOTEL PORTFO HYT2 E 144A		12/17/2018	CALLED @ 100.0000000	X X X	934,000	934,000	929,007	929,337	0	1,948	0	1,948	0	931,286	0	2,714	2,714	40,576	08/09/2020
44928UAD2	HYUNDAI AUTO LEASE S B A3 144A		01/16/2018	VARIOUS	X X X	47,394	47,394	47,385	47,394	0	0	0	0	0	47,394	0	0	0	55	11/15/2018
44891AAE7	HYUNDAI CAPITAL AMERICA 144A		11/28/2018	Chemical Securities	X X X	481,050	482,000	486,454	483,868	0	(1,392)	0	(1,392)	0	482,476	0	(1,425)	(1,425)	14,460	03/18/2019
902104AB4	II-VI INC		11/28/2018	Merrill Lynch	X X X	177,322	175,000	176,677	0	0	(185)	7,238	(7,422)	0	176,644	0	678	678	108	09/01/2022
34407JAD8	ILFC (AERCAP) 7/17 TL		02/27/2018	VARIOUS	X X X	496,333	496,333	496,333	496,333	0	0	0	0	0	496,333	0	0	0	3,055	11/02/2022
44988EAC7	INC RESEARCH / INVENTIV HEALTH		05/04/2018	VARIOUS	X X X	493,519	494,063	493,456	493,452	0	108	0	108	0	493,560	0	(41)	(41)	6,751	08/01/2024
45685EAB2	ING US INC		07/19/2018	US Bancorp Investments Inc, Ne	X X X	266,960	250,000	285,608	271,302	0	(2,409)	0	(2,409)	0	268,893	0	(1,933)	(1,933)	14,056	07/15/2022
458660AD9	INTERDIGITAL INC		11/28/2018	J.P MORGAN SECURITIES INC, NEW	X X X	275,524	250,000	256,563	0	0	(4,034)	36,184	(40,219)	0	254,719	0	20,806	20,806	2,802	03/01/2020
459200JN2	INTERNATIONAL BUSINESS MACHINE		09/19/2018	Donaldson Lufkin	X X X	756,814	767,000	766,264	766,488	0	175	0	175	0	766,663	0	(9,849)	(9,849)	16,759	01/27/2020
459745GF6	INTERNATIONAL LEASE FINANCE CO		09/13/2018	Millennium Advisors LLC, New Y	X X X	520,667	475,000	568,670	529,300	0	(12,260)	0	(12,260)	0	517,039	0	3,627	3,627	29,608	12/15/2020
47787XAC1	JOHN DEERE OWNER TRUST 20 A A3		12/15/2018	PRINCIPAL RECEIPT	X X X	53,685	53,685	53,677	53,680	0	5	0	5	0	53,685	0	0	0	847	04/15/2021
46646RAJ2	JPMDB COMMERCIAL MORTGAG C4 A3		09/13/2018	VARIOUS	X X X	481,230	500,000	492,129	493,497	0	864	0	864	0	494,361	0	(13,131)	(13,131)	12,478	12/15/2049
46625HJQ4	JPMORGAN CHASE & CO		11/26/2018	VARIOUS	X X X	458,540	420,000	465,776	462,904	0	(3,977)	1,436	(5,413)	0	457,491	0	1,049	1,049	30,215	01/29/2049
46625HKK5	JPMORGAN CHASE & CO		11/26/2018	Chemical Securities	X X X	127,383	125,000	129,319	128,244	0	(1,037)	0	(1,037)	0	127,207	0	175	175	6,338	12/29/2049
48126HAC4	JPMORGAN CHASE & CO		11/26/2018	VARIOUS	X X X	392,280	375,000	407,920	410,844	0	(1,343)	2,709	(4,052)	0	406,791	0	(14,511)	(14,511)	12,704	10/01/2025
48203RAH7	JUNIPER NETWORKS INC		01/23/2018	Morgan Stanley	X X X	213,551	210,000	214,612	213,435	0	(82)	0	(82)	0	213,353	0	198	198	770	06/15/2020
483548AF0	KAMAN CORP		11/28/2018	Merrill Lynch	X X X	603,725	525,000	593,446	0	0	(3,263)	0	(3,263)	0	590,182	0	13,542	13,542	5,114	05/01/2024
493268CK0	KEYCORP STUDENT LN TR 2005-A		12/27/2018	PRINCIPAL RECEIPT	X X X	53,217	53,217	51,131	51,277	0	1,940	0	1,940	0	53,217	0	0	0	1,148	09/27/2038
493268BJ4	KEYCORP STUDENT LOAN TRU A 2A2		11/27/2018	PRINCIPAL RECEIPT	X X X	63,282	63,282	60,454	60,211	0	3,071	0	3,071	0	63,282	0	0	0	597	08/27/2031
49327HAG0	KEYCORP STUDENT LOAN TRU A 2A4		12/27/2018	PRINCIPAL RECEIPT	X X X	34,443	34,443	34,247	34,184	0	260	0	260	0	34,443	0	0	0	413	09/27/2035
494550AY2	KINDER MORGAN ENERGY PARTNERS		02/15/2018	MATURITY	X X X	900,000	900,000	1,033,731	904,246	0	(4,246)	0	(4,246)	0	900,000	0	0	0	26,775	02/15/2018
49456BAM3	KINDER MORGAN INC/DE		07/19/2018	VARIOUS	X X X	315,028	325,000	324,266	324,317	0	69	0	69	0	324,386	0	(9,358)	(9,358)	9,754	01/15/2023
49456BAF8	KINDER MORGAN INC/DELAWA		01/05/2018	Morgan Stanley	X X X	301,632	290,000	288,834	289,125	0	1	0	1	0	289,126	0	12,506	12,506	1,316	06/01/2025
49926DAB5	KNOWLES CORP		11/28/2018	BARCLAYS CAPITAL LE, NEW YORK	X X X	266,511	250,000	261,696	0	0	(1,869)	0	(1,869)	0	259,827	0	6,683	6,683	4,717	11/01/2021
50116WAC9	KUBOTA CREDIT OWNER 1A A3 144A		12/15/2018	PRINCIPAL RECEIPT	X X X	348,134	348,134	348,049	348,100	0	34	0	34	0	348,134	0	0	0	3,665	07/15/2020
514666AM8	LAND O' LAKES INC 144A		11/05/2018	VARIOUS	X X X	213,953	200,000	200,000	200,000	0	0	0	0	0	200,000	0	13,953	13,953	9,175	12/31/2049
50180LAC4	LB-UBS COMMERCIAL MORTGAG C1 A2		07/17/2018	VARIOUS	X X X	71,481	71,481	79,506	73,204	0	(1,637)	0	(1,637)	0	71,567	0	(86)	(86)	951	04/15/2041
52177RAH1	LEAF RECEIVABLES FUN 1 E1 144A		06/15/2018	Stock Splits	X X X	466,000	466,000	470,174	469,662	0	(425)	0	(425)	0	469,237	0	(3,237)	(3,237)	10,415	07/15/2022
530715AL5	LIBERTY INTERACTIVE LLC		11/28/2018	WELLS FARGO SECURITIES, LLC, N	X X X	149,906	225,000	151,083	0	0	1,990	0	1,990	0	153,302	0	(3,396)	(3,396)	6,819	02/15/2030
53079EAN4	LIBERTY MUTUAL GROUP INC 144A		04/04/2018	VARIOUS	X X X	191,647	155,000	180,575	180,031	0	(158)	0	(158)	0	179,874	0	11,773	11,773	6,419	03/15/2037
53079EAV6	LIBERTY MUTUAL GROUP INC 144A		07/19/2018	US Bancorp Investments Inc, Ne	X X X	284,826	275,000	303,375	289,902	0	(2,286)	0	(2,286)	0	287,616	0	(2,790)	(2,790)	8,861	06/01/2021
53220KAE8	LIGAND PHARMACEUTICALS IN 144A		11/28/2018	BARCLAYS CAPITAL LE, NEW YORK	X X X	69,414	75,000	69,758	0	0	37	0	37	0	69,794	0	(380)	(380)	23	05/15/2023
53958TAB3	LOAN SCIENCE STUDEN A A1B 144A		10/25/2018	PRINCIPAL RECEIPT	X X X	104,270	104,270	100,593	0	0	3,677	0	3,677	0	104,270	0	0	0	1,511	07/26/2038
55024UAB5	LUMENTUM HOLDINGS INC		11/28/2018	BARCLAYS CAPITAL LE, NEW YORK	X X X	74,688	75,000	71,875	0	0	25	0	25	0	71,901	0	2,787	2,787	39	03/15/2024
552081AK7	LYONDELLBASELL INDUSTRIES NV		09/13/2018	Sumridge Partners LLC, New Yor	X X X	237,111	219,000	257,406	244,838	0	(2,721)	0	(2,721)	0	242,117	0	(5,006)	(5,006)	11,613	04/15/2024
C5400EAD3	MACDONALD DETTWILER (MDA)		06/07/2018	VARIOUS	X X X	645,544	645,000	641,804	641,829	0	248	0	248	0	642,078	0	3,466	3,466	16,810	10/04/2024
57164YAB3	MARRIOTT VACATIONS WORLDWIDE C		11/28/2018	Jefferies & Co	X X X	223,306	250,000	267,204	0	0	(2,266)	0	(2,266)	0	264,938	0	(41,632)	(41,632)	2,656	09/15/2022
57629WCC2	MASSMUTUAL GLOBAL FUNDING 144A		09/19/2018	U S Bancorp	X X X	552,451	560,000	556,517	557,117	0	1,151	0	1,151	0	558,268	0	(5,817)	(5,817)	8,198	10/11/2019
58404BAB1	MEDALLION MIDLAND 10/17 TLB		01/03/2018	Non Broker Trade	X X X	150,938	150,000	149,630	149,630	0	0	0	0	0	149,630	0	1,308	1,308	261	10/31/2024
585055BQ8	MEDTRONIC INC		03/15/2018	MATURITY	X X X	483,000	483,000	481,609	482,911	0	89	0	89	0	483,000	0	0	0	3,623	03/15/2018
585055BS4	MEDTRONIC INC 144A		09/13/2018	WELLS FARGO SECURITIES, LLC, N	X X X	537,392	540,000	534,827	536,182	0	330	0	330	0	536,512	0	880	880	19,005	03/15/2025
58769AAE6	MERCEDES BENZ AUTO LEASE B A4		02/16/2018	VARIOUS	X X X	570,605	570,605	573,904	570,668	0	(51)	0	(51)	0	570,617	0	(12)	(12)	1,175	05/17/2021
59001KAF7	MERITOR INC		11/28/2018	Merrill Lynch	X X X	289,799	325,000	322,475	0	0	54	0	54	0	322,529	0	(32,730)	(32,730)	6,602	10/15/2037
59156RAV0	METLIFE INC		11/26/2018	Goldman Sachs NY	X X X	187,743	125,000	196,198	160,602	0	(2,313)	0	(2,313)	0	192,298	0	(4,556)	(4,556)	16,676	08/01/2069
59156RBP2	METLIFE INC		11/26/2018	VARIOUS	X X X	340,715	335,000	342,868	256,260	0	(1,467)	0	(1,467)	0	340,034	0	681	681	10,380	12/29/2099
59156RBT4	METLIFE INC		10/04/2018	VARIOUS	X X X	154,616	152,000	152,000	0	0	0	0	0	152,000	0	2,616	2,616	2,524	09/30/2066	
59156RBS6	METLIFE INC 144A		09/13/2018	Goldman Sachs NY	X X X	134,727	100,000	142,583	142,482	0	(84)	0	(84)	0	142,397	0	(7,670)	(7,670)	8,710	04/08/2068
55315FAC4	MMAF EQUIPMENT FINA AA A3 144A		12/15/2018	VARIOUS	X X X	1,298,256	1,301,849	1,301,686	1,301,797	0	36	0	36	0	1,301,833	0	(3,577)	(3,577)	13,463	06/15/2020

E14.6

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	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	
61747YCG8	MORGAN STANLEY	12/28/2018	VARIOUS	X X X	978,304	960,000	1,101,946	1,031,342	0	(47,080)	0	(47,080)	0	984,262	0	(5,958)	(5,958)	73,341	05/13/2019	
61690YBU5	MORGAN STANLEY CAPITAL BNK2 A4	09/13/2018	Chase Secs	X X X	324,727	340,000	348,465	347,588	0	(543)	0	(543)	0	347,044	0	(22,318)	(22,318)	8,236	11/15/2049	
99AAB7226	MULTI-COLOR 9/17 (USD)	01/19/2018	Non Broker Trade	X X X	180,000	180,000	180,000	180,000	0	0	0	0	0	180,000	0	0	0	0	09/20/2024	
628530AX5	MYLAN INC	04/30/2018	CALLED @ 100.0750000	X X X	350,263	350,000	354,025	350,650	0	(446)	0	(446)	0	350,204	0	(204)	(204)	3,397	06/24/2018	
63633DAE4	NATIONAL HEALTH INVESTOR	12/17/2018	VARIOUS	X X X	306,654	275,000	304,178	0	0	(6,115)	0	(6,115)	0	298,064	0	8,590	8,590	6,234	04/01/2021	
637432NK7	NATIONAL RURAL UTILS COOP FIN	03/16/2018	VARIOUS	X X X	268,088	255,000	270,291	269,774	0	(298)	0	(298)	0	269,477	0	(1,389)	(1,389)	5,456	04/20/2046	
63857QAA2	NATIONS EQUIPMENT FI 1A A 144A	02/20/2018	VARIOUS	X X X	3,101	3,101	3,098	3,095	0	4	0	4	0	3,099	0	2	2	5	07/20/2018	
638671AK3	NATIONWIDE MUTUAL INSURAN 144A	09/01/2018	Non Broker Trade	X X X	241,932	150,000	245,273	243,629	0	(1,697)	0	(1,697)	0	241,932	0	0	0	14,063	08/15/2039	
99AAB9164	NAVISTAR INTERNATIONAL 11/17	01/19/2018	Non Broker Trade	X X X	238,833	240,000	238,800	238,823	0	2	0	2	0	238,826	0	8	8	980	11/01/2024	
64830GAB2	NEW RESIDENTIAL MO 1A A1A 144A	12/01/2018	PRINCIPAL RECEIPT	X X X	78,832	78,832	79,836	0	0	(1,004)	0	(1,004)	0	78,832	0	0	0	1,006	12/25/2057	
64829FAA9	NEW RESIDENTIAL MOR 1A A1 144A	12/01/2018	PRINCIPAL RECEIPT	X X X	56,253	56,253	50,912	51,375	0	4,879	0	4,879	0	56,253	0	0	0	1,038	03/25/2056	
64829JAA1	NEW RESIDENTIAL MOR 1A A1 144A	12/01/2018	PRINCIPAL RECEIPT	X X X	150,082	150,082	154,494	154,961	0	(4,879)	0	(4,879)	0	150,082	0	0	0	2,860	02/25/2057	
64828MAA5	NEW RESIDENTIAL MOR 3A A1 144A	12/01/2018	PRINCIPAL RECEIPT	X X X	121,792	121,792	126,648	126,695	0	(4,903)	0	(4,903)	0	121,792	0	0	0	2,242	04/25/2057	
64952WBY8	NEW YORK LIFE GLOBAL FUND 144A	09/19/2018	Chemical Securities	X X X	423,739	430,000	428,792	429,122	0	294	0	294	0	429,416	0	(5,677)	(5,677)	9,317	02/11/2020	
65339KAV2	NEXTERA ENERGY CAPITAL HOLDING	01/05/2018	Jefferies & Co	X X X	135,389	135,000	135,000	135,000	0	0	0	0	0	135,000	0	389	389	1,143	12/01/2077	
65479AAD4	NISSAN AUTO LEASE TRUST 2 A A3	11/28/2018	Salomon Brothers	X X X	496,875	500,000	499,910	499,931	0	36	0	36	0	499,967	0	(3,092)	(3,092)	9,126	04/15/2020	
67020YAK6	NUANCE COMMUNICATIONS INC	11/28/2018	BARCLAYS CAPITAL LE, NEW YORK	X X X	319,278	350,000	327,912	0	0	638	0	638	0	328,550	0	(9,273)	(9,273)	3,354	12/15/2035	
670704AG0	NUVASIVE INC	11/28/2018	VENDOR CODE FDH NOT IN TABLE	X X X	28,969	25,000	26,448	0	0	(287)	0	(287)	0	26,161	0	2,808	2,808	398	03/15/2021	
677050AG1	OGLETHORPE POWER CORP	07/19/2018	Pierpont Securities LLC, New Y	X X X	632,536	525,000	606,202	604,845	0	(1,159)	0	(1,159)	0	603,686	0	28,850	28,850	22,734	11/01/2039	
68216FAV5	ON ASSIGNMENT 8/17 TLB3	01/29/2018	Non Broker Trade	X X X	242,862	241,379	242,511	242,511	0	(19)	0	(19)	0	242,492	0	370	370	836	06/05/2022	
68233JAX2	ONCOR ELECTRIC DELIVERY	11/29/2018	MARKETAXESS CORP, NJ	X X X	348,226	350,000	350,581	350,178	0	(121)	0	(121)	0	350,057	0	(1,831)	(1,831)	7,504	06/01/2019	
671044AD7	OSI SYSTEMS INC	11/28/2018	BARCLAYS CAPITAL LE, NEW YORK	X X X	136,580	150,000	137,801	0	0	1,521	0	1,521	0	139,322	0	(2,742)	(2,742)	1,401	09/01/2022	
697435AC9	PALO ALTO NETWORKS INC 144A	11/28/2018	BARCLAYS CAPITAL LE, NEW YORK	X X X	93,894	100,000	100,000	0	0	0	0	0	0	100,000	0	(6,106)	(6,106)	288	07/01/2023	
703343AA1	PATRICK INDUSTRIES INC 144A	11/28/2018	Merrill Lynch	X X X	159,761	200,000	192,026	0	0	609	0	609	0	192,635	0	(32,875)	(32,875)	1,711	02/01/2023	
717081EB5	PFIZER INC	08/29/2018	Goldman Sachs NY	X X X	776,395	786,000	785,434	785,638	0	121	0	121	0	785,759	0	(9,364)	(9,364)	9,465	12/15/2019	
718172CD9	PHILIP MORRIS INTERNATIONAL INC	05/01/2018	WELLS FARGO SECURITIES, LLC, N	X X X	598,925	625,000	622,319	622,402	0	169	0	169	0	622,571	0	(23,646)	(23,646)	7,856	11/02/2022	
69353REU8	PNC BANK NA	11/28/2018	Morgan Stanley	X X X	466,723	476,000	481,422	480,941	0	(1,594)	0	(1,594)	0	479,347	0	(12,624)	(12,624)	12,472	11/05/2020	
73179YAG2	POLYONE 8/17 COV-LITE TLB	04/11/2018	VARIOUS	X X X	478,558	478,558	478,558	478,558	0	0	0	0	0	478,558	0	0	0	5,451	11/12/2022	
744320AL6	PRUDENTIAL FINANCIAL INC	11/26/2018	VARIOUS	X X X	209,395	200,000	215,900	0	0	(2,142)	0	(2,142)	0	213,758	0	(4,363)	(4,363)	11,029	09/15/2042	
744320AM4	PRUDENTIAL FINANCIAL INC	11/26/2018	Donaldson Lufkin	X X X	284,955	275,000	290,088	288,340	0	(1,654)	3	(1,657)	0	286,683	0	(1,728)	(1,728)	12,520	06/15/2043	
744320AN2	PRUDENTIAL FINANCIAL INC	11/26/2018	VARIOUS	X X X	413,780	415,000	413,444	427,530	0	(113)	13,968	(14,081)	0	413,450	0	330	330	21,471	03/15/2044	
74432QBG9	PRUDENTIAL FINANCIAL INC	11/28/2018	VARIOUS	X X X	585,262	570,000	659,772	616,468	0	(26,170)	0	(26,170)	0	590,298	0	(5,036)	(5,036)	36,752	06/15/2019	
74624MAA0	PURE STORAGE INC 144A	11/28/2018	J.P MORGAN SECURITIES INC, NEW	X X X	98,230	100,000	100,557	0	0	(11)	835	(846)	0	100,548	0	(2,318)	(2,318)	16	04/15/2023	
747525AP8	QUALCOMM INC	07/02/2018	CALLED @ 100.0000000	X X X	539,000	539,000	538,968	538,974	0	5	0	5	0	538,979	0	21	21	6,980	05/20/2020	
749119AB9	QUOTIENT TECHNOLOGY INC	11/28/2018	Nomura Secs Intl	X X X	148,342	150,000	156,068	0	0	(569)	0	(569)	0	155,499	0	(7,157)	(7,157)	1,305	12/01/2022	
750917AG1	RAMBUS INC	11/28/2018	VARIOUS	X X X	719,067	825,000	827,112	0	0	(225)	0	(225)	0	826,887	0	(107,820)	(107,820)	11,116	02/01/2023	
756109AT1	REALTY INCOME CORP	09/13/2018	Alex Brown & Sons	X X X	536,450	525,000	524,832	524,834	0	2	0	2	0	524,836	0	11,614	11,614	24,548	03/15/2047	
99AAB7580	REFRESCO 9/17 USD TLB	03/29/2018	Non Broker Trade	X X X	100,000	100,000	99,750	99,760	0	17	0	17	0	99,778	0	222	222	523	09/27/2024	
749521AJ9	RETL 2018-RVP RVP C 144A	12/15/2018	PRINCIPAL RECEIPT	X X X	94,500	94,500	94,500	0	0	0	0	0	0	94,500	0	0	0	1,470	03/15/2033	
749521AL4	RETL 2018-RVP RVP D 144A	12/15/2018	PRINCIPAL RECEIPT	X X X	483,750	483,750	484,767	0	0	(1,017)	0	(1,017)	0	483,750	0	0	0	8,830	03/15/2033	
780287AA6	ROYAL GOLD INC	11/28/2018	Goldman Sachs NY	X X X	224,156	225,000	231,720	0	0	(4,354)	7,728	(12,082)	0	228,540	0	(4,384)	(4,384)	6,199	06/15/2019	
74973WAB3	RTI INTERNATIONAL METALS INC	11/28/2018	Jefferies & Co	X X X	878,945	875,000	881,563	0	0	(2,252)	0	(2,252)	0	879,311	0	(366)	(366)	7,851	10/15/2019	
78409VAH7	S&P GLOBAL INC	06/04/2018	CALLED @ 100.1010000	X X X	420,424	420,000	419,509	419,895	0	71	0	71	0	419,966	0	34	34	8,824	08/15/2018	
80284BAE4	SANTANDER DRIVE AUTO RECEI 2 B	01/16/2018	VARIOUS	X X X	17,608	17,608	17,608	0	0	0	0	0	0	17,608	0	0	0	27	01/15/2020	
784012AA4	SCF EQUIPMENT LEASIN 2A A 144A	12/20/2018	PRINCIPAL RECEIPT	X X X	429,007	429,007	428,941	428,942	0	66	0	66	0	429,007	0	0	0	7,921	12/20/2023	
806851AB7	SCHLUMBERGER HLDGS CORP 144A	09/24/2018	VARIOUS	X X X	411,831	412,000	411,951	411,984	0	12	0	12	0	411,996	0	(165)	(165)	7,396	12/21/2018	
80705XAA5	SCHOLAR FUNDING TRUST A A 144A	12/28/2018	PRINCIPAL RECEIPT	X X X	30,626	30,626	30,502	0	0	124	0	124	0	30,626	0	0	0	248	01/30/2045	
826919AB8	SILICON LABORATORIES INC	11/28/2018	Merrill Lynch	X X X	109,326	100,000	104,583	0	0	(376)	7,099	(7,475)	0	104,480	0	4,846	4,846	340	03/01/2022	
829222AS2	SINCLAIR TELEVISION 12/17 TLB	08/01/2018	VARIOUS	X X X	658,350	660,000	658,350	658,358	393	939	0	1,332	0	659,690	0	(1,340)	(1,340)	0	01/31/2025	
842400FU2	SOUTHERN CALIFORNIA EDISON CO	09/13/2018	VARIOUS	X X X	243,315	230,000	254,778	251,263	0	(1,715)	0	(1,715)	0	249,548	0	(6,233)	(6,233)	8,764	08/29/2049	

E14.7

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	For eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
842587CY1	SOUTHERN CO/THE		12/12/2018	Donaldson Lufkin	X X X	358,260	355,000	371,365	333,052	0	(2,518)	0	(2,518)	0	366,959	0	(8,699)	(8,699)	21,046	03/15/2057
84860WAA0	SPIRIT REALTY CAPITAL IN		11/28/2018	Dain Rauscher	X X X	224,016	225,000	224,297	0	0	386	0	386	0	224,683	0	(667)	(667)	6,738	05/15/2019
78469QAK8	SPS SERVICER ADVAN T2 AT2 144A		09/19/2018	VARIOUS	X X X	496,758	500,000	499,927	499,940	0	7	0	7	0	499,946	0	(3,189)	(3,189)	10,542	11/15/2049
78466DAZ7	SS&C TECHNOLOGIES 2/17 TLB1		04/16/2018	Non Broker Trade	X X X	395,911	395,911	398,880	398,552	3	(112)	0	(109)	0	398,443	0	(2,532)	(2,532)	4,560	07/08/2022
855244AL3	STARBUCKS CORP		09/19/2018	Goldman Sachs NY	X X X	519,283	530,000	529,571	529,586	0	100	0	100	0	529,686	0	(10,403)	(10,403)	9,684	11/22/2020
857477BA0	STATE STREET CORP		11/26/2018	Janney Montgomery Scott	X X X	49,405	50,000	49,938	0	0	0	0	0	49,938	0	(533)	(533)	477	12/31/2049	
86184RAE7	STONEMONT PORTFOLI MONT C 144A		11/20/2018	PRINCIPAL RECEIPT	X X X	17,823	17,823	17,823	17,823	0	0	0	0	0	17,823	0	0	0	441	08/20/2030
86184RAF4	STONEMONT PORTFOLI MONT D 144A		11/20/2018	PRINCIPAL RECEIPT	X X X	2,213	2,213	2,213	2,213	0	0	0	0	0	2,213	0	0	0	69	08/20/2030
868459AC2	SUPERNUS PHARMACEUTICALS 144A		11/28/2018	Jefferies & Co	X X X	181,127	175,000	179,831	0	0	(141)	8,156	(8,296)	0	179,749	0	1,378	1,378	179	04/01/2023
86944BAB9	SUTTER HEALTH		08/15/2018	CALLED @ 100.0000000	X X X	160,000	160,000	156,000	156,252	0	47	0	47	0	156,299	0	3,701	3,701	2,678	08/15/2053
87157DAD1	SYNAPTICS INC		11/28/2018	VARIOUS	X X X	817,570	875,000	817,232	0	0	4,443	0	4,443	0	821,675	0	(4,104)	(4,104)	3,128	06/15/2022
87165LAF8	SYNCHRONY CREDIT CARD MAST 1 A		05/30/2018	VARIOUS	X X X	252,928	255,000	254,949	254,989	0	3	0	3	0	254,992	0	(2,064)	(2,064)	2,787	03/15/2023
88327HAL7	THARALDSON HOTEL PO THL D 144A		11/11/2018	PRINCIPAL RECEIPT	X X X	84,952	84,952	84,899	0	0	53	0	53	0	84,952	0	0	0	2,520	11/11/2034
88327HAN3	THARALDSON HOTEL PO THL E 144A		11/11/2018	PRINCIPAL RECEIPT	X X X	79,844	79,844	80,493	0	0	(649)	0	(649)	0	79,844	0	0	0	513	11/11/2034
88338TAB0	THERAVANCE INC		11/28/2018	Merrill Lynch	X X X	159,744	150,000	151,773	0	0	(208)	0	(208)	0	151,564	0	8,179	8,179	2,789	01/15/2023
883556BL5	THERMO FISHER SCIENTIFIC INC		01/05/2018	CALLED @ 100.1760000	X X X	471,829	471,000	470,986	470,995	0	0	0	0	0	470,996	0	4	4	1,392	12/14/2018
89173FAA8	TOWD POINT MORTGAGE 1 A1 144A		12/01/2018	PRINCIPAL RECEIPT	X X X	60,843	60,843	60,924	0	0	(77)	0	(77)	0	60,843	0	0	0	798	10/25/2056
89172EAU8	TOWD POINT MORTGAGE 1 A1B 144A		09/17/2018	VARIOUS	X X X	149,642	151,420	151,238	151,255	0	38	0	38	0	151,293	0	(1,651)	(1,651)	2,953	02/25/2055
89175VAA1	TOWD POINT MORTGAGE 2 A1 144A		12/01/2018	VARIOUS	X X X	104,706	104,706	104,366	0	0	304	0	304	0	104,670	0	36	36	1,016	03/25/2058
89172UAA6	TOWD POINT MORTGAGE 4 A1 144A		12/01/2018	PRINCIPAL RECEIPT	X X X	125,319	125,319	123,801	30,711	0	1,523	0	1,523	0	125,319	0	0	0	1,152	07/25/2056
89171UUA3	TOWD POINT MORTGAGE 4 A1B 144A		12/01/2018	PRINCIPAL RECEIPT	X X X	102,737	102,737	102,666	102,668	0	68	0	68	0	102,737	0	0	0	1,441	04/26/2055
89171VAK3	TOWD POINT MORTGAGE 5 A1B 144A		12/01/2018	PRINCIPAL RECEIPT	X X X	33,028	33,028	33,087	0	0	(45)	0	(45)	0	33,028	0	0	0	439	05/25/2055
89172RAR6	TOWD POINT MTG TR 6 A1B 144A		12/01/2018	PRINCIPAL RECEIPT	X X X	83,111	83,111	80,722	80,785	0	2,326	0	2,326	0	83,111	0	0	0	1,109	04/25/2055
89236TBP9	TOYOTA MOTOR CREDIT CORP		11/29/2018	Morgan Stanley	X X X	298,200	300,000	299,181	299,737	0	154	0	154	0	299,891	0	(1,691)	(1,691)	8,713	07/18/2019
99AAB6087	TRINSEO 8/17 COV-LITE TL		02/21/2018	Non Broker Trade	X X X	498,750	498,750	498,750	0	0	0	0	0	0	498,750	0	0	0	1,860	08/07/2021
87305QCL3	TTX CO 144A		09/19/2018	Donaldson Lufkin	X X X	766,349	768,000	767,009	767,640	0	237	0	237	0	767,877	0	(1,528)	(1,528)	19,680	02/01/2019
901109AD0	TUTOR PERINI CORP		11/28/2018	BNY/Suntrust Capital Mkts, New	X X X	95,800	100,000	103,650	0	0	(658)	0	(658)	0	102,992	0	(7,192)	(7,192)	2,755	06/15/2021
90184LAD4	TWITTER INC		11/28/2018	Dain Rauscher	X X X	229,920	250,000	234,844	0	0	2,480	0	2,480	0	237,324	0	(7,404)	(7,404)	1,771	09/15/2021
90388HAB1	ULTRA RESOURCES (UPL) 4/17		08/13/2018	Non Broker Trade	X X X	401,625	450,000	448,875	448,875	0	164	0	164	0	449,039	0	(47,414)	(47,414)	17,027	04/12/2024
92210MAU8	VANTIV 9/17 NEW TLB		06/22/2018	Non Broker Trade	X X X	349,208	350,000	349,125	349,132	0	109	0	109	0	349,241	0	(33)	(33)	6,763	08/07/2024
92210MAR5	VANTIV 9/17 TLB1		01/25/2018	Non Broker Trade	X X X	99,750	100,000	99,750	99,764	0	5	0	5	0	99,769	0	(19)	(19)	0	09/20/2024
922417AD2	VEECO INSTRUMENTS INC		11/28/2018	Merrill Lynch	X X X	77,828	100,000	88,906	0	0	1,211	0	1,211	0	90,717	0	(12,289)	(12,289)	2,363	01/15/2023
92345MAP7	VERINT SYSTEMS 6/17 TLB		02/01/2018	Non Broker Trade	X X X	412,451	412,925	412,409	412,425	0	(9)	0	(9)	0	412,417	0	34	34	3,786	06/21/2024
92343VEB6	VERIZON COMMUNICATIONS IN 144A		01/22/2018	Non Broker Trade	X X X	217,048	224,000	216,672	216,995	0	50	0	50	0	217,045	0	3	3	0	02/15/2025
92347XAA4	VERIZON OWNER TRUST 1A A 144A		09/20/2018	VARIOUS	X X X	1,249,773	1,135,000	1,134,809	1,135,000	0	0	0	0	0	1,135,000	0	114,773	114,773	11,981	01/20/2021
92555OAB1	VIAVI SOLUTIONS INC		11/28/2018	VARIOUS	X X X	320,359	325,000	321,681	0	0	175	0	175	0	321,855	0	(1,497)	(1,497)	1,590	03/01/2024
92829BAN8	VISHAY INTERTECHNOLOGY IN 144A		11/28/2018	Merrill Lynch	X X X	231,412	250,000	245,884	0	0	227	0	227	0	246,111	0	(14,698)	(14,698)	2,625	06/15/2025
92887FAE1	VOLVO FNCL EQUIP 14-1A B 144A		01/16/2018	VARIOUS	X X X	600,000	600,000	600,094	600,007	0	0	0	0	0	600,007	0	(7)	(7)	830	11/16/2020
45685EAG1	VOYA FINANCIAL INC		11/26/2018	VARIOUS	X X X	207,908	210,000	222,874	202,866	59	(1,678)	0	(1,619)	0	220,998	0	(13,091)	(13,091)	11,013	05/15/2053
92890HAB8	WEA FINANCE LLC / WESTFIE 144A		09/21/2018	Donaldson Lufkin	X X X	298,983	300,000	303,906	302,418	0	(1,010)	0	(1,010)	0	301,408	0	(2,425)	(2,425)	8,258	09/17/2019
949746RN3	WELLS FARGO & CO NEW		11/26/2018	VARIOUS	X X X	289,565	275,000	294,720	251,391	0	(764)	605	(1,369)	0	292,810	0	(3,246)	(3,246)	6,996	12/29/2049
94988J5N3	WELLS FARGO BANK NA		09/19/2018	DAIWA CAPITAL MKTS	X X X	344,064	350,000	349,811	0	0	41	0	41	0	349,852	0	(5,788)	(5,788)	6,016	01/15/2021
94987MAB7	WELLS FARGO COMMERC C1 A2 144A		09/20/2018	First Union Cap Mkts	X X X	437,945	430,000	454,557	452,583	0	(6,377)	0	(6,377)	0	446,206	0	(8,261)	(8,261)	15,217	11/15/2043
958102AN5	WESTERN DIGITAL CORP 144A		11/28/2018	BARCLAYS CAPITAL LE, NEW YORK	X X X	228,919	275,000	287,053	0	0	(1,183)	0	(1,183)	0	285,870	0	(56,951)	(56,951)	3,289	02/01/2024
92938GAB4	WFRBS COMMERCIAL MORTGA C17 A2		09/25/2018	VARIOUS	X X X	482,925	483,000	491,113	487,347	0	(4,292)	0	(4,292)	0	483,055	0	(131)	(131)	9,566	12/15/2046
98920UAH7	ZEBRA 7/17 TLB		01/03/2018	Non Broker Trade	X X X	654,288	650,224	650,224	650,224	0	0	0	0	0	650,224	0	4,064	4,064	4,749	10/27/2021
98954MAB7	ZILLOW GROUP INC		11/28/2018	J.P MORGAN SECURITIES INC, NEW	X X X	99,783	100,000	106,500	0	0	(600)	6,671	(7,270)	0	106,017	0	(6,233)	(6,233)	994	12/01/2021
008916AH1	AGRIUM INC	D	04/09/2018	Mizuho Secs	X X X	310,135	300,000	351,783	313,297	0	(3,445)	0	(3,445)	0	309,852	0	282	282	10,425	01/15/2019
064159KJ4	BANK OF NOVA SCOTIA/THE	D	02/06/2018	Morgan Stanley	X X X	98,125	100,000	99,405	99,405	0	1	0	1	0	99,406	0	(1,281)	(1,281)	1,498	10/12/2049
13645RAJ3	CANADIAN PACIFIC RR CO	D	09/19/2018	Morgan Stanley	X X X	596,373	580,000	664,857	615,867	0	(18,561)	0	(18,561)	0	597,306	0	(933)	(933)	35,747	05/15/2019
290876AD3	EMERA INC	D	11/26/2018	VARIOUS	X X X	480,506	450,000	486,475	485,583</											

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	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	
89356BAA6	TRANSCANADA TRUST	D 05/16/2018	VARIOUS	X X X	257,685	258,000	269,288	268,319	0	(405)	0	(405)	0	267,915	0	(10,230)	(10,230)	8,144	05/20/2075	
89356BAB4	TRANSCANADA TRUST	D 11/26/2018	VARIOUS	X X X	398,539	9,750,000	397,095	395,459	0	0	8,124	(8,124)	0	397,095	0	1,444	1,444	19,227	08/15/2076	
89356BAC2	TRANSCANADA TRUST	D 03/22/2018	SBC Capital Mkts	X X X	113,563	115,000	115,000	115,000	0	0	0	0	0	115,000	0	(1,438)	(1,438)	3,234	03/15/2077	
389999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					99,066,575	108,149,988	101,227,193	83,031,124	8,848	(337,476)	132,706	(461,333)	0	99,861,350	0	(804,278)	(804,278)	2,421,364	X X X	
Bonds - Bank Loans																				
000000000	REECE 6/18 TLB	D 12/31/2018	Non Broker Trade	X X X	1,975	1,975	1,970	0	0	0	0	0	0	1,970	0	5	5	18	06/02/2025	
78466DBE3	SS&C TECHNOLOGIES 4/18 COV-	D 12/31/2018	VARIOUS	X X X	12,877	12,877	12,846	0	0	1	0	1	0	12,846	0	31	31	214	04/16/2025	
B9000TBF1	TELENET 5/18 (USD) AN TL	D 07/26/2018	Non Broker Trade	X X X	248,750	250,000	249,688	0	0	0	0	0	0	249,687	0	(937)	(937)	781	08/17/2026	
L9339LAG8	TRINSEO 5/18 COV-LITE TL	D 12/31/2018	VARIOUS	X X X	3,750	3,750	3,750	0	0	0	0	0	0	3,750	0	0	0	52	09/06/2024	
02208HAB4	ALTRA INDUSTRIAL 9/18 TL	D 12/31/2018	Non Broker Trade	X X X	3,657	3,657	3,648	0	0	0	0	0	0	3,648	0	9	9	27	10/01/2025	
02376CBB0	AMR 5/18 TL	D 11/15/2018	VARIOUS	X X X	492,500	500,000	498,125	0	0	35	0	35	0	498,160	0	(5,660)	(5,660)	6,290	06/27/2025	
02376CAX3	AMR 6/17 TLB	D 07/26/2018	Non Broker Trade	X X X	371,173	371,173	371,173	371,173	0	0	0	0	0	371,173	0	0	0	9,103	10/10/2021	
03852JAL5	ARAMARK 6/18 COV-LITE TLB	D 12/01/2018	VARIOUS	X X X	34,418	34,418	34,418	0	0	0	0	0	0	34,418	0	0	0	0	03/11/2025	
64072UAG7	CABLEVISION SYSTEMS 1/18 TLB	D 10/15/2018	Non Broker Trade	X X X	1,100	1,100	1,095	0	0	1	0	1	0	1,095	0	5	5	23	01/12/2026	
64072UAE2	CABLEVISION SYSTEMS 3/17 TLB	D 10/15/2018	Non Broker Trade	X X X	3,283	3,283	3,275	0	0	0	0	0	0	3,275	0	8	8	19	07/17/2025	
92565EAB9	CAESARS ENTERTAINMENT	D 02/06/2018	Non Broker Trade	X X X	32,045	32,045	31,965	31,965	0	0	0	0	0	31,965	0	81	81	64	12/13/2024	
12769LAB5	CAESARS RESORT 12/17 COV-LITE	D 12/31/2018	Non Broker Trade	X X X	7,419	7,419	7,401	0	0	1	0	1	0	7,402	0	17	17	204	12/22/2024	
14880BAE1	CATALENT PHARMA 5/14 (USD) TLB	D 12/31/2018	Non Broker Trade	X X X	192,046	192,046	191,566	191,595	0	79	0	79	0	191,674	0	372	372	3,926	05/07/2021	
15670BAB8	CENTURYLINK 5/17 COV-LITE TLB	D 12/31/2018	VARIOUS	X X X	1,692	1,692	1,671	0	0	1	0	1	0	1,671	0	20	20	28	01/31/2025	
000000000	CH GUENTHER 3/18 COV-LITE TLB	D 12/31/2018	Non Broker Trade	X X X	575	575	574	0	0	0	0	0	0	574	0	1	1	16	03/21/2025	
18449EAE0	CLEAN HARBORS 6/17 COV-LITE TL	D 12/31/2018	VARIOUS	X X X	456,280	456,905	455,553	372,207	0	139	0	139	0	455,707	0	573	573	9,770	06/30/2024	
22818RAW6	CROWN AMERICAS 1/18 (USD) TLB	D 12/07/2018	VARIOUS	X X X	24,002	24,002	24,002	0	0	0	0	0	0	24,002	0	0	0	305	04/03/2025	
90347BAH1	DUPONT PERFORMANCE 5/17 TL	D 12/31/2018	Non Broker Trade	X X X	5,222	5,222	5,216	5,217	0	1	0	1	0	5,218	0	4	4	333	06/21/2024	
32007UBW8	FIRST DATA 6/17 TL	D 12/27/2018	Non Broker Trade	X X X	426,484	426,109	425,584	419,394	0	117	0	117	0	425,620	0	864	864	15,596	07/10/2022	
000000000	FORTRESS INVESTMENT 6/18	D 12/31/2018	Non Broker Trade	X X X	61,031	61,031	60,878	60,878	0	22	0	22	0	60,900	0	131	131	131	06/10/2022	
38017BAN6	GO DADDY 11/17 COV-LITE TLB	D 12/31/2018	VARIOUS	X X X	5,261	5,261	5,286	5,280	0	(16)	0	(16)	0	5,264	0	(3)	(3)	141	02/15/2024	
40409VAR5	H.B. FULLER 10/17 COV-LITE TLB	D 11/20/2018	VARIOUS	X X X	75,090	75,090	74,906	74,906	0	25	0	25	0	74,930	0	160	160	2,357	10/20/2024	
12768PAB7	HARRAH'S 4/17 COV-LITE TL	D 12/31/2018	Non Broker Trade	X X X	3,759	3,759	3,755	0	0	0	0	0	0	3,755	0	5	5	43	10/07/2024	
42804VAS0	HERTZ 6/16 COV-LITE TLB	D 12/31/2018	Non Broker Trade	X X X	6,650	6,650	6,650	0	0	0	0	0	0	6,650	0	0	0	63	06/30/2023	
44969CBJ8	IMS HEALTH/IQVIA 6/18 (USD)	D 12/31/2018	VARIOUS	X X X	5,000	5,000	4,988	0	0	1	0	1	0	4,988	0	12	12	42	06/08/2025	
44988EAE3	INC RESEARCH / INVENTIV HEALTH	D 12/31/2018	VARIOUS	X X X	96,900	96,900	96,792	0	0	(5)	0	(5)	0	96,787	0	113	113	1,251	08/01/2024	
51307GA22	LAMAR MEDIA 2/18 TLB	D 12/31/2018	VARIOUS	X X X	1,238	1,238	1,236	0	0	0	0	0	0	1,236	0	2	2	22	03/16/2025	
55303KAC7	MGM RESORT 4/16 COV-LITE TLB	D 12/31/2018	Non Broker Trade	X X X	2,525	2,525	2,541	2,525	0	0	0	0	0	2,525	0	0	0	61	04/25/2023	
59501NAJ8	MICROCHIP TECHNOLOGY 5/18 TLB	D 11/24/2018	VARIOUS	X X X	42,572	42,572	42,572	0	0	0	0	0	0	42,572	0	0	0	464	05/24/2025	
62538LAJ3	MULTI-COLOR 9/17 (USD)	D 12/31/2018	Non Broker Trade	X X X	1,800	1,800	1,800	0	0	0	0	0	0	1,800	0	0	0	44	10/31/2024	
62943XAJ6	NATIONAL VETERINARY ASSOCIATES	D 12/31/2018	VARIOUS	X X X	749	749	750	0	0	(1)	0	(1)	0	749	0	0	0	17	02/02/2025	
63937YAE1	NAVISTAR INTERNATIONAL 11/17	D 10/31/2018	Non Broker Trade	X X X	1,800	1,800	1,791	0	0	1	0	1	0	1,792	0	8	8	49	11/06/2024	
G6361CAH9	NCL CORP 9/17 TLB	D 12/28/2018	Non Broker Trade	X X X	2,900	2,900	2,893	2,893	0	1	0	1	0	2,894	0	6	6	67	09/19/2021	
70454BAT6	PEABODY ENERGY 4/18 TL	D 12/31/2018	VARIOUS	X X X	7,500	7,500	7,491	0	0	0	0	0	0	7,491	0	9	9	141	03/31/2025	
72108PAM6	PIKE 3/18 COV-LITE TLB	D 12/31/2018	VARIOUS	X X X	14,583	14,583	14,546	0	0	0	0	0	0	14,546	0	37	37	231	03/12/2025	
73744GAJ1	POST HOLDINGS 5/17 TLA	D 10/01/2018	Non Broker Trade	X X X	199,380	199,380	198,383	0	0	32	0	32	0	198,415	0	965	965	1,372	05/24/2024	
78249LAB6	RUSSELL INVESTMENT 5/16	D 12/31/2018	Non Broker Trade	X X X	5,076	5,076	5,028	0	0	3	0	3	0	5,031	0	46	46	70	04/10/2023	
80875AAP6	SCIENTIFIC GAMES 1/18 B5	D 12/31/2018	VARIOUS	X X X	750	750	748	0	0	0	0	0	0	748	0	2	2	19	08/14/2024	
82568QAH7	SHUTTERFLY 2/18 COV-LITE TLB2	D 12/31/2018	VARIOUS	X X X	674	674	672	0	0	0	0	0	0	673	0	1	1	19	08/17/2024	
78466BBD5	SS&C TECHNOLOGIES 4/18 COV-	D 12/31/2018	VARIOUS	X X X	43,831	43,831	43,725	0	0	2	0	2	0	43,727	0	104	104	475	04/16/2025	
78466DBF0	SS&C TECHNOLOGIES 8/18 ADD-ON	D 12/31/2018	Non Broker Trade	X X X	251	251	251	0	0	0	0	0	0	251	0	1	1	2	04/16/2025	
88023HAC4	TEMPO ACQUISITION 5/17	D 12/31/2018	Non Broker Trade	X X X	6,266	6,266	6,234	6,235	0	3	0	3	0	6,237	0	28	28	145	05/01/2024	
89364MBP8	TRANSDIGM 5/18 COV-LITE TLF	D 12/31/2018	VARIOUS	X X X	2,500	2,500	2,497	0	0	0	0	0	0	2,497	0	3	3	18	06/09/2023	
89334GAV6	TRANSUNION 6/18 INCREMENTAL	D 12/31/2018	VARIOUS	X X X	1,925	1,925	1,920	0	0	0	0	0	0	1,920	0	5	5	23	06/19/2025	
89334GAU8	TRANSUNION 8/17 COV-LITE TLB3	D 12/31/2018	Non Broker Trade	X X X	20,666	20,666	20,666	20,666	0	0	0	0	0	20,666	0	0	0	690	04/09/2023	
89705DAD4	TRONOX FINANCE 9/17 COV-LITE	D 12/31/2018	VARIOUS	X X X	2,230	2,230	2,218	2,219	0	1	0	1	0	2,220	0	10	10	62	09/14/2024	
89705DAE2	TRONOX FINANCE 9/17 COV-LITE	D 12/31/2018	VARIOUS	X X X	966	966	961	962	0	0	0	0	0	962	0	4	4	27	09/14/2024	
DB854JAE9	UNITYMEDIA 6/17 COV-LITE TLB	D 10/02/2018	Non Broker Trade	X X X	671,675	670,000	668,600	668,466	0	187	0	187	0	668,653	0	3,022	3,022	23,325	09/30/2025	
903203BT3	UPC FINANCING 10/17 (USD) AR	D 08/01/2018	Non Broker Trade	X X X	167,089	167,089	166,775	0	0	4	0	4	0	166,779	0	309	309	822	01/15/2026	
C9413PAZ6	VALEANT 5/18 TLB	D 12/24/2018	VARIOUS	X X X	37,313	37,313	37,130	0	0	4	0	4	0	37,134	0	179	179	410	05/28/2025	
92210MAY0	VANTIV 5/18 COV-LITE TLB4	D 12/31/2018	VARIOUS	X X X	56,486	56,419	56,419	0	0	0	0	0	0	56,419	0	68	68	411	08/20/2024	

E14.9

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 F o r e i g n	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					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	
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year (Amortization/ Accretion)	13 Current Year's Other-Than- Temporary Impairment Recognized	14 Total Change in B./A.C.V. (Cols. 11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
92345MAQ5	VERINT SYSTEMS 1/18 COV-LITE		11/01/2018	Non Broker Trade	X X X	3,113	3,113	3,109	0	0	1	0	0	0	3,110	0	3	3	54	06/28/2024	
88233FAK6	VISTRA (TXU/TCEH) 6/18		12/31/2018	VARIOUS	X X X	4,100	4,100	4,095	0	0	0	0	0	4,095	0	5	5	51	12/31/2025		
92940JAB4	WR GRACE 2/18 TLB1		12/31/2018	VARIOUS	X X X	92	92	92	0	0	0	0	0	92	0	0	0	3	04/03/2025		
92940JAD0	WR GRACE 2/18 TLB2		12/31/2018	VARIOUS	X X X	158	158	158	0	0	0	0	0	158	0	0	0	4	04/03/2025		
72584DAE4	YUM BRANDS 3/18 TLB		12/28/2018	VARIOUS	X X X	2,500	2,500	2,481	0	0	1	0	1	2,482	0	18	18	31	03/28/2025		
98975VAG1	ZODIAC/FLUIDRA 3/18 (USD) TLB		12/31/2018	VARIOUS	X X X	625	625	623	0	0	0	0	0	624	0	2	2	8	03/07/2025		
000000000	ENBRIDGE/GRIZZLY ACQUISITIONS	D	12/31/2018	Non Broker Trade	X X X	588	588	586	0	0	0	0	0	586	0	1	1	0	09/26/2025		
8299999	Subtotal - Bonds - Bank Loans					3,876,858	3,884,115	3,875,763	2,236,581	0	638	0	638	0	3,876,211	0	647	647	81,231	X X X	
8399997	Subtotal - Bonds - Part 4					213,900,245	220,097,637	218,317,615	189,099,081	8,848	(785,018)	236,414	(1,012,584)	0	215,422,356	0	(1,531,614)	(1,531,614)	5,102,629	X X X	
8399998	Summary Item from Part 5 for Bonds					152,116,322	151,374,172	152,328,523	0	0	(182,754)	6,056	(188,810)	0	152,139,712	0	(23,391)	(23,391)	1,531,998	X X X	
8399999	Subtotal - Bonds					366,016,567	371,471,809	370,646,138	189,099,081	8,848	(967,773)	242,470	(1,201,394)	0	367,562,069	0	(1,555,004)	(1,555,004)	6,634,627	X X X	
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)																					
03939A107	ARCH CAPITAL GROUP LTD	D	08/13/2018	Jefferies & Co		4,000,000	97,821	0	98,288	101,760	(1,120)	0	2,352	(3,472)	0	98,288	0	(467)	(467)	4,165	X X X
29359U109	ENSTAR GROUP LTD	D	11/26/2018	VARIOUS		4,646,000	118,813	25	116,150	0	0	0	0	0	116,150	0	2,663	2,663	1,491	X X X	
40427LAB0	HSBC CAPITAL FUNDING DOLL 144A	D	03/15/2018	Morgan Stanley		100,000,000	158,625	100	149,500	161,250	(11,750)	0	0	(11,750)	0	149,500	0	9,125	9,125	7,321	X X X
75968N309	RENAISSANCE HOLDINGS LTD	D	09/13/2018	Jefferies & Co		1,700,000	42,497	25	42,397	0	0	0	0	0	42,397	0	99	99	496	X X X	
020002127	ALLSTATE CORP/THE		11/26/2018	VARIOUS		6,500,000	166,225	0	163,020	0	0	0	0	163,020	0	3,205	3,205	2,938	X X X		
020002309	ALLSTATE CORP/THE		11/26/2018	VARIOUS		5,300,000	134,781	25	137,853	136,448	3,172	0	4,418	(1,246)	137,853	0	(3,072)	(3,072)	5,769	X X X	
020002879	ALLSTATE CORP/THE		09/13/2018	Donaldson Lufkin		100,000	2,581	0	2,602	0	0	0	0	2,602	0	(21)	(21)	83	X X X		
025932708	AMERICAN FINANCIAL GROUP INC/O		11/26/2018	VARIOUS		3,358,000	85,579	25	88,533	81,911	489	0	0	489	88,533	0	(2,954)	(2,954)	4,100	X X X	
00206R300	AT&T INC		07/25/2018	Jefferies & Co		8,300,000	206,239	25	205,750	216,547	(10,797)	1	0	(10,796)	205,751	0	488	488	5,249	X X X	
00206R409	AT&T INC		11/26/2018	Jefferies & Co		225,000	5,307	25	5,551	0	0	0	0	5,551	0	(245)	(245)	79	X X X		
060505195	BANK OF AMERICA CORP		11/26/2018	Jefferies & Co		75,000	1,838	0	1,878	0	0	0	0	1,878	0	(40)	(40)	28	X X X		
060505229	BANK OF AMERICA CORP		11/26/2018	VARIOUS		3,100,000	78,932	0	79,515	0	0	0	0	79,515	0	(583)	(583)	1,809	X X X		
060505260	BANK OF AMERICA CORP		07/17/2018	Jefferies & Co		5,000,000	128,619	0	129,750	136,200	(3,477)	0	2,973	(6,450)	129,750	0	(1,131)	(1,131)	4,693	X X X	
060505286	BANK OF AMERICA CORP		09/13/2018	VARIOUS		5,650,000	148,920	0	146,750	139,826	(7,322)	0	341	(7,663)	146,750	0	2,170	2,170	3,756	X X X	
060505E00	BANK OF AMERICA CORP		09/13/2018	VARIOUS		240,000,000	250,743	0	261,324	263,400	(2,076)	0	0	(2,076)	261,324	0	(10,582)	(10,582)	9,716	X X X	
064058AF7	BANK OF NEW YORK MELLON CORP/T		05/01/2018	Chemical Securities		18,000,000	17,307	0	16,512	18,293	(1,781)	0	0	(1,781)	16,512	0	795	795	516	X X X	
064058AD2	BANK OF NY MELLON CORP		12/10/2018	VARIOUS		2,300,000	231,838	100	236,900	238,062	(1,162)	0	0	(1,162)	236,900	0	(5,063)	(5,063)	9,867	X X X	
054937206	BB&T CORP		11/26/2018	Jefferies & Co		6,450,000	165,462	0	162,808	135,095	(729)	0	0	(729)	162,808	0	2,654	2,654	5,919	X X X	
054937404	BB&T CORP		11/26/2018	VARIOUS		15,400,000	379,584	0	387,382	389,004	0	0	1,622	(1,622)	387,382	0	(7,798)	(7,798)	7,848	X X X	
054937602	BB&T CORP		02/21/2018	Jefferies & Co		6,945,000	170,216	0	173,822	173,833	(11)	0	0	(11)	173,822	0	(3,607)	(3,607)	1,242	X X X	
054937800	BB&T CORP		01/17/2018	Jefferies & Co		3,400,000	85,175	0	85,544	85,544	0	0	0	0	85,544	0	(369)	(369)	0	X X X	
054937875	BB&T CORP		02/05/2018	Jefferies & Co		2,600,000	65,295	25	65,546	70,200	(4,654)	0	0	(4,654)	65,546	0	(251)	(251)	0	X X X	
14040H402	CAPITAL ONE FINANCIAL CORP		11/30/2018	Jefferies & Co		1,325,000	32,785	0	34,136	0	0	0	0	34,136	0	(1,351)	(1,351)	497	X X X		
15189TAS6	CENTERPOINT ENERGY INC		12/04/2018	VARIOUS		260,000,000	261,709	0	260,000	0	0	0	0	260,000	0	1,709	1,709	3,915	X X X		
808513402	CHARLES SCHWAB CORP/THE		11/26/2018	Jefferies & Co		493,000	12,382	0	12,764	0	0	0	0	12,764	0	(383)	(383)	378	X X X		
808513600	CHARLES SCHWAB CORP/THE		11/26/2018	VARIOUS		7,375,000	192,142	0	191,260	134,277	(4,691)	0	0	(4,691)	191,260	0	882	882	6,059	X X X	
12542R803	CHS INC		11/26/2018	Jefferies & Co		15,300,000	412,756	0	424,436	430,695	(2,285)	0	0	(2,285)	424,436	0	(11,680)	(11,680)	17,590	X X X	
172967GF2	CITIGROUP INC		11/26/2018	VARIOUS		110,000,000	110,397	0	114,125	0	0	0	0	114,125	0	(3,728)	(3,728)	4,520	X X X		
172967JM4	CITIGROUP INC		11/26/2018	Goldman Sachs NY		50,000,000	48,500	0	50,650	0	0	0	0	50,650	0	(2,150)	(2,150)	1,595	X X X		
172967KD2	CITIGROUP INC		11/26/2018	VARIOUS		225,000,000	233,028	0	238,009	159,563	(773)	0	(773)	238,009	0	(4,981)	(4,981)	11,909	X X X		
172967KM2	CITIGROUP INC		09/26/2018	VARIOUS		165,000,000	174,863	0	177,129	132,360	(3,550)	0	0	(3,550)	177,129	0	(2,266)	(2,266)	6,714	X X X	
19075Q805	COBANK ACB		11/26/2018	Montgomery Secs		2,000,000	205,497	0	211,325	223,500	(12,175)	0	0	(12,175)	211,325	0	(5,828)	(5,828)	12,500	X X X	
200525301	COMMERCE BANCSHARES INC/MO		11/26/2018	Jefferies & Co		272,000	6,891	0	6,967	7,167	(200)	0	0	6,967	0	(76)	(76)	306	X X X		
233331701	DTE ENERGY CO		05/25/2018	Jefferies & Co		1,642,000	40,035	25	40,114	41,214	0	0	1,100	(1,100)	40,114	0	(79)	(79)	539	X X X	
233331800	DTE ENERGY CO		09/13/2018	Donaldson Lufkin		2,000,000	48,779	25	49,067	50,940	(1,138)	0	0	(1,873)	49,067	0	(288)	(288)	1,399	X X X	
233331859	DTE ENERGY CO		08/09/2018	VARIOUS		5,425,000	133,140	0	130,960	139,423	(3,417)	0	5,046	(8,463)	130,960	0	2,180	2,180	3,837	X X X	
233331867	DTE ENERGY CO		11/26/2018	VARIOUS		3,699,000	95,413	0	96,800	66,871	(1,766)	0	142	(1,908)	96,800	0	(1,387)	(1,387)	3,796	X X X	
278642202	EBAY INC		11/26/2018	VARIOUS		8,632,000	224,297	25	224,554	232,546	(7,992)	0	0	(7,992)	224,554	0	(257)	(257)	10,386	X X X	
29364D100	ENTERGY ARKANSAS INC		01/26/2018	VARIOUS		5,400,000	130,249	25	125,868	135,702	(9,834)	0	0	(9,834)	125,868	0	4,381	4,381	0	X X X	
30767E406	FARM CREDIT BANK OF TEXAS		09/13/2018	Montgomery Secs		1,850,000	197,485	0	196,563	203,038	(6,475)	0	0	(6,475)	196,563	0	922	922	6,244	X X X	
313747701	FEDERAL REALTY INVESTMENT TRUS		01/04/2018	VARIOUS		6,000,000	149,135	25	148,831	150,000	(1,169)	0	0	(1,169)	148,831	0	304	304	2,208	X X X	
336158803	FIRST REPUBLIC BANK/CA		09/13/2018	VARIOUS		3,400,000	83,817	25	84,966	0	0	0	0	84,966	0	(1,149)	(1,149)	0	X X X		
33616C811	FIRST REPUBLIC BANK/CA		01/22/2018	Jefferies & Co		2,675,000	66,631	0	66,955	67,945											

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	For eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
33616C852	FIRST REPUBLIC BANK/CA		11/26/2018	VARIOUS	2,400,000	59,429	0	60,552	0	0	0	1,123	(1,123)	0	60,552	0	(1,123)	(1,123)	2,392	X X X
33616C886	FIRST REPUBLIC BANK/CA		04/26/2018	VARIOUS	13,444,000	341,149	0	339,701	343,091	(3,260)	0	130	(3,390)	0	339,701	0	1,449	1,449	3,541	X X X
369604BQ5	GENERAL ELECTRIC CO		12/11/2018	VARIOUS	810,000,000	729,791	0	834,124	814,174	0	0	0	0	0	834,124	0	(104,333)	(104,333)	32,024	X X X
369622428	GENERAL ELECTRIC CO		03/01/2018	Jefferies & Co	5,500,000	134,666	0	136,950	136,950	0	0	0	0	0	136,950	0	(2,284)	(2,284)	2,073	X X X
373334440	GEORGIA POWER CO		01/12/2018	Jefferies & Co	2,725,000	68,428	25	68,125	69,787	(1,662)	0	0	(1,662)	0	68,125	0	303	303	946	X X X
38143VAA7	GOLDMAN SACHS CAPITAL I		01/11/2018	Goldman Sachs NY	140,000,000	174,931	100	169,526	176,201	(6,676)	0	0	(6,676)	0	169,526	0	5,405	5,405	3,711	X X X
416518504	HARTFORD FINANCIAL SERVICES GR		11/26/2018	Jefferies & Co	706,000	19,630	25	20,047	20,047	0	(179)	0	(179)	0	19,867	0	(238)	(238)	347	X X X
45822P204	INTEGRYS HOLDING INC		11/26/2018	Janney Montgomery Scott	14,600,000	372,499	0	385,656	379,376	(8,866)	0	0	(8,866)	0	385,656	0	(13,158)	(13,158)	14,822	X X X
461070856	INTERSTATE POWER & LIGHT CO		02/08/2018	VARIOUS	1,820,000	45,281	0	46,028	46,366	(339)	0	0	(339)	0	46,028	0	(747)	(747)	0	X X X
48127X542	JPMORGAN CHASE & CO		11/26/2018	VARIOUS	4,700,000	121,203	0	122,487	0	0	0	0	0	0	122,487	0	(1,284)	(1,284)	3,584	X X X
46625HHA1	JPMORGAN CHASE & CO DEP SHS		10/30/2018	Donaldson Lufkin	20,000,000	20,000	0	20,225	0	0	0	0	0	0	20,225	0	(225)	(225)	1,382	X X X
49446R711	KIMCO REALTY CORP		11/26/2018	VARIOUS	3,600,000	76,692	25	79,164	0	0	0	1,836	(1,836)	0	79,164	0	(2,472)	(2,472)	3,347	X X X
49446R745	KIMCO REALTY CORP		09/13/2018	VARIOUS	1,200,000	29,592	0	27,948	30,132	148	0	2,332	(2,184)	0	27,948	0	1,644	1,644	1,266	X X X
49446R794	KIMCO REALTY CORP		11/26/2018	VARIOUS	6,133,000	149,125	0	154,167	110,937	(30)	0	450	(479)	0	154,167	0	(5,042)	(5,042)	5,248	X X X
55261FAH7	M&T BANK CORP		05/16/2018	Goldman Sachs NY	50,000,000	49,641	0	48,375	53,315	(4,940)	0	0	(4,940)	0	48,375	0	1,266	1,266	1,402	X X X
591560AA5	METLIFE CAPITAL TRUST IV 144A		09/13/2018	Goldman Sachs NY	150,000,000	184,991	100	187,268	199,875	(12,608)	0	0	(12,608)	0	187,268	0	(2,277)	(2,277)	8,925	X X X
59156R876	METLIFE INC		11/26/2018	VARIOUS	1,800,000	45,213	0	45,000	0	0	0	0	0	0	45,000	0	213	213	462	X X X
617474AA9	MORGAN STANLEY		09/13/2018	Donaldson Lufkin	50,000,000	51,500	0	51,600	0	0	0	0	0	0	51,600	0	(100)	(100)	478	X X X
61761J406	MORGAN STANLEY		11/26/2018	VARIOUS	9,770,000	260,452	0	271,209	263,545	(634)	0	0	(634)	0	271,209	0	(10,757)	(10,757)	11,110	X X X
61762V606	MORGAN STANLEY		11/26/2018	VARIOUS	10,969,000	286,521	0	280,055	296,711	(16,657)	0	0	(16,657)	0	280,055	0	6,467	6,467	6,973	X X X
637417809	NATIONAL RETAIL PROPERTIES INC		11/26/2018	VARIOUS	6,021,000	149,338	0	145,997	111,518	(5,613)	0	262	(5,875)	0	145,997	0	3,341	3,341	4,269	X X X
637417874	NATIONAL RETAIL PROPERTIES INC		08/16/2018	VARIOUS	5,425,000	125,945	0	123,089	135,625	(12,536)	0	0	(12,536)	0	123,089	0	2,856	2,856	2,651	X X X
693475857	PNC FINANCIAL SERVICES GROUP I		09/13/2018	Donaldson Lufkin	1,700,000	46,528	0	45,921	0	0	0	0	0	0	45,921	0	607	607	0	X X X
693475AK1	PNC FINANCIAL SERVICES GROUP I		11/26/2018	VARIOUS	425,000,000	458,382	25	468,914	331,905	0	0	0	0	0	468,914	0	(10,532)	(10,532)	28,562	X X X
69352P202	PPL CAPITAL FUNDING INC		11/26/2018	Bear Stearns	800,000	19,696	0	20,390	20,472	(82)	0	0	(82)	0	20,390	0	(694)	(694)	1,113	X X X
744320805	PRUDENTIAL FINANCIAL INC		11/26/2018	Jefferies & Co	152,000	3,676	25	3,771	0	0	0	0	0	0	3,771	0	(95)	(95)	55	X X X
69360J594	PS BUSINESS PARKS INC		01/31/2018	Bear Stearns	3,119,000	74,497	0	77,463	78,568	(1,104)	0	0	(1,104)	0	77,463	0	(2,967)	(2,967)	0	X X X
69360J644	PS BUSINESS PARKS INC		09/19/2018	Merrill Lynch	1,275,000	31,263	0	31,766	32,258	267	0	758	(491)	0	31,766	0	(504)	(504)	908	X X X
69360J669	PS BUSINESS PARKS INC		11/26/2018	VARIOUS	18,134,000	455,092	0	455,244	457,884	(2,640)	0	0	(2,640)	0	455,244	0	(152)	(152)	5,625	X X X
74460W685	PUBLIC STORAGE		01/17/2018	Jefferies & Co	5,400,000	134,522	0	134,649	135,108	(459)	0	0	(459)	0	134,649	0	(127)	(127)	0	X X X
74460W792	PUBLIC STORAGE		09/13/2018	First Union Cap Mkts	1,276,000	32,640	0	32,626	0	0	0	0	0	0	32,626	0	13	13	469	X X X
74460W800	PUBLIC STORAGE		06/27/2018	VARIOUS	3,343,000	83,488	0	83,274	84,277	0	0	1,003	(1,003)	0	83,274	0	214	214	2,246	X X X
74460W826	PUBLIC STORAGE		07/10/2018	VARIOUS	750,000	19,897	0	19,482	19,838	(356)	0	0	(356)	0	19,482	0	415	415	562	X X X
74460W842	PUBLIC STORAGE		11/26/2018	Jefferies & Co	1,000,000	25,335	25	25,410	0	0	0	0	0	0	25,410	0	(75)	(75)	0	X X X
7591EP308	REGIONS FINANCIAL CORP		11/26/2018	Jefferies & Co	344,000	8,681	0	8,843	0	0	0	0	0	0	8,843	0	(162)	(162)	436	X X X
759351703	REINSURANCE GROUP OF AMERICA I		11/26/2018	VARIOUS	1,241,000	32,511	6	33,236	0	0	0	0	0	0	33,236	0	(725)	(725)	907	X X X
759351802	REINSURANCE GROUP OF AMERICA I		11/26/2018	Jefferies & Co	3,000,000	74,784	25	78,840	83,970	(5,130)	0	0	(5,130)	0	78,840	0	(4,056)	(4,056)	3,234	X X X
78407R204	SCE TRUST II		01/08/2018	Jefferies & Co	594,000	14,657	0	14,375	0	0	0	0	0	0	14,375	0	282	282	0	X X X
78409B207	SCE TRUST III		03/13/2018	VARIOUS	11,992,000	316,843	0	315,715	324,384	(8,668)	0	0	(8,668)	0	315,715	0	1,128	1,128	128	X X X
78409G206	SCE TRUST IV		11/27/2018	Jefferies & Co	2,972,000	65,339	25	75,928	0	0	0	0	0	0	75,928	0	(10,589)	(10,589)	3,152	X X X
78410V200	SCE TRUST VI		11/12/2018	VARIOUS	2,572,000	52,406	0	58,143	0	0	0	0	0	0	58,143	0	(5,737)	(5,737)	1,744	X X X
81721M208	SENIOR HOUSING PROPERTIES TRUS		02/07/2018	VARIOUS	3,500,000	86,745	25	87,698	88,445	(747)	0	0	(747)	0	87,698	0	(953)	(953)	1,230	X X X
78440X507	SL GREEN REALTY CORP		11/26/2018	VARIOUS	5,689,000	145,239	25	143,647	0	0	0	0	0	0	143,647	0	1,592	1,592	3,205	X X X
842587206	SOUTHERN CO/THE		11/26/2018	VARIOUS	9,124,000	236,031	25	242,984	238,079	(2,925)	0	0	(2,925)	0	242,984	0	(6,953)	(6,953)	12,185	X X X
842587404	SOUTHERN CO/THE		11/26/2018	VARIOUS	4,800,000	114,014	25	115,245	122,160	(2,160)	0	4,755	(6,915)	0	115,245	0	(1,231)	(1,231)	4,883	X X X
857477608	STATE STREET CORP		09/13/2018	VARIOUS	6,500,000	173,790	0	176,332	178,490	(2,158)	0	0	(2,158)	0	176,332	0	(2,542)	(2,542)	5,632	X X X
857477855	STATE STREET CORP		09/13/2018	Donaldson Lufkin	3,000,000	77,579	0	78,981	67,122	(1,620)	0	0	(1,620)	0	78,981	0	(1,402)	(1,402)	2,658	X X X
857477889	STATE STREET CORP		11/26/2018	Jefferies & Co	466,000	11,764	0	12,140	0	0	0	0	0	0	12,140	0	(376)	(376)	350	X X X
857477AQ6	STATE STREET CORP		11/26/2018	VARIOUS	200,000,000	204,250	1	210,138	209,760	378	0	0	378	0	210,138	0	(5,888)	(5,888)	9,603	X X X
872275300	TCF FINANCIAL CORP		02/23/2018	Jefferies & Co	5,800,000	142,086	25	145,000	148,828	(3,828)	0	0	(3,828)	0	145,000	0	(2,914)	(2,914)	2,066	X X X
91529Y601	UNUM GROUP		11/26/2018	Jefferies & Co	200,000	4,907	25	4,942	0	0	0	0	0	0	4,942	0	(36)	(36)	92	X X X
902973833	US BANCORP		09/13/2018	VARIOUS	3,416,000	94,349	0	95,050	0	0	0	0	0	0	95,050	0	(701)	(701)	2,775	X X X
902973AY2	US BANCORP		11/26/2018	VARIOUS	1,500,000	153,400	100	156,575	156,000	575	0	0	575	0	156,575	0	(3,175)	(3,175)	9,517	X X X
902973AZ9	US BANCORP		01/17/2018	Morgan Stanley	132,000,000	142,256	0	137,775	142,897	(5,122)	0	0	(5,122)	0	137,775	0	4,481	4,481	1,827	X X X
92276M204	VENTAS REALTY LP / VENTAS CAPI		04/26/2018	VARIOUS	11,324,000	283,416	0	281,152	284,946	(3,794)	0	0	(3,794)	0	281,152	0	2,264	2,264	962	X X X
92339V209	VEREIT INC		11/26/2018	VARIOUS	4,983,000	124,882	0	127,235	127,415	(180)	0	0	(180)	0	127,235	0	(2,354)	(2,354)	6,127	X X X
929042828	VORNADO REALTY TRUST		11/26/2018	Jefferies & Co	2,500,000	55,965	0	57,375	0	0	125	0	(125)	0	57,375	0	(1,410)	(1,410)	2,142	X X X
929042851	VORNADO REALTY TRUST		11/26/2018	VARIOUS	4,000,000	98,579	0	100,640	63,150	(228)	0	0	(228)	0	100,640	0	(2,061)	(2,061)	4,186	X X X

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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	Forfeiture	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year (Amortization/Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Bond Interest/Stock Dividends Received During Year	
949746366	WELLS FARGO & CO		09/13/2018	Donaldson Lufkin	8,000	206	0	207	0	0	0	0	0	0	207	0	(1)	(1)	7	7	X X X
949746PM7	WELLS FARGO & CO		11/26/2018	Goldman Sachs NY	40,000,000	40,271	0	40,500	0	0	0	0	0	0	40,500	0	(229)	(229)	1,875	1,875	X X X
94988U656	WELLS FARGO & CO		11/26/2018	VARIOUS	14,625,000	364,120	0	365,783	378,934	(10,481)	0	2,669	(13,150)	0	365,783	0	(1,663)	(1,663)	8,779	8,779	X X X
94988U672	WELLS FARGO & CO		03/08/2018	Jefferies & Co	3,375,000	83,820	0	82,789	86,130	(3,341)	0	0	(3,341)	0	82,789	0	1,031	1,031	1,160	1,160	X X X
94988U714	WELLS FARGO & CO		09/13/2018	Donaldson Lufkin	2,500,000	63,199	0	59,050	64,950	(5,900)	0	0	(5,900)	0	59,050	0	4,149	4,149	2,297	2,297	X X X
94978SAA7	WELLS FARGO CAPITAL X		11/26/2018	Chemical Securities	75,000,000	78,563	0	80,675	85,125	(4,450)	0	0	(4,450)	0	80,675	0	(2,113)	(2,113)	4,252	4,252	X X X
94988N207	WELLS FARGO REAL ESTATE INVEST		11/26/2018	VARIOUS	2,137,000	54,809	0	55,327	0	0	0	0	0	0	55,327	0	(518)	(518)	1,975	1,975	X X X
084423607	WR BERKLEY CORP		11/26/2018	VARIOUS	6,962,000	168,024	25	173,494	180,525	(2,016)	0	5,015	(7,030)	0	173,494	0	(5,471)	(5,471)	6,904	6,904	X X X
29250N477	ENBRIDGE INC		11/26/2018	Bear Stearns	575,000	13,713	0	14,349	0	0	0	0	0	0	14,349	0	(637)	(637)	466	466	X X X
8499999 Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)					14,064,553		X X X	14,289,219	11,896,209	(237,511)	(178)	43,161	(280,850)	0	14,289,041	0	(224,488)	(224,488)	428,723	428,723	X X X
8999997 Subtotal - Preferred Stocks - Part 4					14,064,553		X X X	14,289,219	11,896,209	(237,511)	(178)	43,161	(280,850)	0	14,289,041	0	(224,488)	(224,488)	428,723	428,723	X X X
8999998 Summary Item from Part 5 for Preferred Stocks					8,838,850		X X X	8,821,087	0	0	(157)	13,170	(13,327)	0	8,807,760	0	31,090	31,090	208,966	208,966	X X X
8999999 Subtotal - Preferred Stocks					22,903,403		X X X	23,110,306	11,896,209	(237,511)	(335)	56,330	(294,177)	0	23,096,801	0	(193,398)	(193,398)	637,689	637,689	X X X
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																					
G0450A105	ARCH CAPITAL GROUP LTD		09/20/2018	ITG INC, NEW YORK	369,000	19,650	X X X	21,558	20,605	953	0	0	953	0	21,558	0	(1,907)	(1,907)	0	0	X X X
G0692U109	AXIS CAPITAL HLDGS LTD SHS		09/20/2018	VARIOUS	217,000	12,619	X X X	11,787	10,906	881	0	0	881	0	11,787	0	832	832	210	210	X X X
H1467J104	CHUBB LTD		11/26/2018	VARIOUS	1,521,000	211,697	X X X	210,345	222,264	(11,919)	0	0	(11,919)	0	210,345	0	1,352	1,352	3,026	3,026	X X X
G30401106	ENDO INTERNATIONAL PLC		06/22/2018	ITG INC, NEW YORK	592,000	5,612	X X X	4,529	4,588	(59)	0	0	(59)	0	4,529	0	1,083	1,083	0	0	X X X
H2906T109	GARMIN LTD		09/20/2018	VARIOUS	250,000	16,584	X X X	12,933	14,893	(1,960)	0	0	(1,960)	0	12,933	0	3,652	3,652	237	237	X X X
G5960L103	MEDTRONIC PLC		09/20/2018	ITG INC, NEW YORK	2,274,000	209,224	X X X	178,336	183,626	(5,290)	0	0	(5,290)	0	178,336	0	30,888	30,888	2,080	2,080	X X X
G60754101	MICHAEL KORS HOLDINGS LTD		09/20/2018	VARIOUS	437,000	28,823	X X X	15,621	15,621	(11,888)	0	0	(11,888)	0	15,621	0	13,202	13,202	0	0	X X X
G7S00T104	PENTAIR PLC		09/20/2018	VARIOUS	508,000	42,710	X X X	39,671	45,154	(5,483)	0	0	(5,483)	0	39,671	0	3,039	3,039	324	324	X X X
G97822103	PERRIGO CO PLC		11/26/2018	VARIOUS	741,000	49,215	X X X	56,277	64,586	(8,309)	0	0	(8,309)	0	56,277	0	(7,062)	(7,062)	386	386	X X X
N72482123	QIAGEN NV		09/20/2018	ITG INC, NEW YORK	351,000	11,727	X X X	11,902	10,856	1,046	0	0	1,046	0	11,902	0	(175)	(175)	0	0	X X X
G84720104	STERIS PLC		09/20/2018	VARIOUS	192,000	17,939	X X X	16,710	16,794	(84)	0	0	(84)	0	16,710	0	1,229	1,229	47	47	X X X
G87110105	TECHNIPFMC LTD		11/26/2018	VARIOUS	1,695,000	39,917	X X X	44,938	53,070	(8,133)	0	0	(8,133)	0	44,938	0	(5,021)	(5,021)	881	881	X X X
G9319H102	VALIDUS HOLDINGS LTD COM SHS		07/18/2018	ITG INC, NEW YORK	206,000	13,981	X X X	9,843	9,666	177	0	0	177	0	9,843	0	4,138	4,138	125	125	X X X
G48833100	WEATHERFORD INTERNATIONAL PLC		09/20/2018	VARIOUS	1,030,000	2,721	X X X	3,974	4,295	(321)	0	0	(321)	0	3,974	0	(1,254)	(1,254)	0	0	X X X
G96629103	WILLIS TOWERS WATSON PLC		09/20/2018	VARIOUS	495,000	74,331	X X X	73,015	58,317	(1,947)	0	0	(1,947)	0	73,015	0	1,316	1,316	461	461	X X X
88579Y101	3M CORP		07/31/2018	Investment Tech Group	303,000	64,278	X X X	42,884	71,317	(28,434)	0	0	(28,434)	0	42,884	0	21,394	21,394	824	824	X X X
002824100	ABBOTT LABS COM		09/20/2018	VARIOUS	4,140,000	262,864	X X X	186,305	236,270	(49,965)	0	0	(49,965)	0	186,305	0	76,560	76,560	2,423	2,423	X X X
00287Y109	ABBVIE INC		09/20/2018	ITG INC, NEW YORK	152,000	14,086	X X X	9,997	14,700	(4,703)	0	0	(4,703)	0	9,997	0	4,088	4,088	400	400	X X X
00404A109	ACADIA HEALTHCARE CO INC		09/20/2018	ITG INC, NEW YORK	209,000	7,472	X X X	6,818	6,820	(2)	0	0	(2)	0	6,818	0	654	654	0	0	X X X
00508Y102	ACUITY BRANDS INC		09/20/2018	VARIOUS	205,000	30,981	X X X	35,789	36,080	(291)	0	0	(291)	0	35,789	0	(4,808)	(4,808)	31	31	X X X
G0084W101	ADIENT PLC		09/20/2018	VARIOUS	220,000	13,208	X X X	15,791	17,314	(1,523)	0	0	(1,523)	0	15,791	0	(2,583)	(2,583)	67	67	X X X
00724F101	ADOBE SYS INC DEL COM		09/20/2018	ITG INC, NEW YORK	3,000	799	X X X	664	0	0	0	0	0	0	664	0	135	135	0	0	X X X
00751Y106	ADVANCE AUTO PARTS INC		09/20/2018	VARIOUS	193,000	28,734	X X X	19,452	16,150	(345)	0	0	(345)	0	19,452	0	9,282	9,282	31	31	X X X
00766T100	AECOM		09/20/2018	Smith Barney	482,000	16,313	X X X	16,152	17,906	(1,754)	0	0	(1,754)	0	16,152	0	161	161	0	0	X X X
00130H105	AES CORP COM		09/20/2018	ITG INC, NEW YORK	1,069,000	14,752	X X X	12,271	11,577	694	0	0	694	0	12,271	0	2,481	2,481	417	417	X X X
00817Y108	AETNA INC COM NEW		11/29/2018	VARIOUS	1,450,000	298,896	X X X	170,350	261,566	(91,215)	0	0	(91,215)	0	170,350	0	128,545	128,545	2,452	2,452	X X X
008252108	AFFILIATED MANAGERS GROUP INC		11/26/2018	VARIOUS	348,000	48,369	X X X	53,418	71,427	(18,009)	0	0	(18,009)	0	53,418	0	(5,049)	(5,049)	295	295	X X X
001055102	AFLAC INC COM		09/20/2018	VARIOUS	2,150,000	115,037	X X X	95,093	79,441	(14,047)	0	0	(14,047)	0	95,093	0	19,944	19,944	1,074	1,074	X X X
001084102	AGCO CORP		09/20/2018	ITG INC, NEW YORK	172,000	10,999	X X X	10,492	12,286	(1,794)	0	0	(1,794)	0	10,492	0	507	507	45	45	X X X
00846U101	AGILENT TECHNOLOGIES INC		09/20/2018	ITG INC, NEW YORK	388,000	27,594	X X X	20,472	25,984	(5,512)	0	0	(5,512)	0	20,472	0	7,122	7,122	173	173	X X X
00123Q104	AGNC INVESTMENT CORP		06/22/2018	ITG INC, NEW YORK	1,016,000	19,254	X X X	19,750	20,513	(763)	0	0	(763)	0	19,750	0	(497)	(497)	1,389	1,389	X X X
00912X302	AIR LEASE CORP		09/20/2018	ITG INC, NEW YORK	240,000	10,739	X X X	9,940	11,542	(1,602)	0	0	(1,602)	0	9,940	0	799	799	58	58	X X X
009158106	AIR PRODS & CHEMS INC COM		09/20/2018	VARIOUS	572,000	93,749	X X X	82,584	93,854	(11,270)	0	0	(11,270)	0	82,584	0	11,965	11,965	1,137	1,137	X X X
00971T101	AKAMAI TECHNOLOGIES INC		09/20/2018	Smith Barney	388,000	27,862	X X X	18,360	25,236	(6,875)	0	0	(6,875)	0	18,360	0	9,501	9,501	0	0	X X X
011659109	ALASKA AIR GROUP INC		12/31/2018	Salomon Brothers	337,000	20,338	X X X	22,367	24,773	(2,406)	0	0	(2,406)	0	22,367	0	(2,029)	(2,029)	431	431	X X X
012653101	ALBEMARLE CORP		12/31/2018	ITG INC, NEW YORK	755,000	68,047	X X X	78,235	88,884	(16,293)	0	0	(16,293)	0	78,235	0	(10,188)	(10,188)	778	778	X X X
015271109	ALEXANDRIA REAL ESTATE EQUITIE		09/20/2018	VARIOUS	261,000	31,978	X X X	30,682	34,084	(3,402)	0	0	(3,402)	0	30,682	0	1,296	1,296	497	497	X X X
015351109	ALEXION PHARMACEUTICALS INC		12/31/2018	ITG INC, NEW YORK	917,000	99,227	X X X	116,056	0	0	0	0	0	0	116,						

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	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
018802108	ALLIANT ENERGY CORP	09/20/2018	ITG INC, NEW YORK	696.000	28,105	X X X	27,386	29,657	(2,271)	0	0	(2,271)	0	27,386	0	719	719	429	X X X	
020002101	ALLSTATE CORP COM	09/20/2018	ITG INC, NEW YORK	403.000	40,323	X X X	33,124	42,198	(9,074)	0	0	(9,074)	0	33,124	0	7,198	7,198	607	X X X	
02005N100	ALLY FINANCIAL INC	09/20/2018	VARIOUS	1,037.000	28,586	X X X	20,732	30,239	(9,507)	0	0	(9,507)	0	20,732	0	7,854	7,854	322	X X X	
02043Q107	ALNYLAM PHARMACEUTICALS INC	09/20/2018	ITG INC, NEW YORK	25.000	2,380	X X X	1,263	3,176	(1,913)	0	0	(1,913)	0	1,263	0	1,117	1,117	0	X X X	
02079K107	ALPHABET INC	09/20/2018	ITG INC, NEW YORK	82.000	97,321	X X X	96,371	0	0	0	0	0	0	96,371	0	951	951	0	X X X	
02209S103	ALTRIA GROUP INC	05/21/2018	VARIOUS	6,547.000	363,637	X X X	364,010	467,521	(103,511)	0	0	(103,511)	0	364,010	0	(374)	(374)	9,201	X X X	
023135106	AMAZON.COM INC COM	09/20/2018	ITG INC, NEW YORK	96.000	186,649	X X X	153,900	0	0	0	0	0	0	153,900	0	32,749	32,749	0	X X X	
G02602103	AMDOCS LTD COM	09/20/2018	VARIOUS	453.000	29,697	X X X	27,931	29,662	(1,732)	0	0	(1,732)	0	27,931	0	1,767	1,767	208	X X X	
023586100	AMERCO	09/20/2018	ITG INC, NEW YORK	14.000	4,979	X X X	5,201	5,291	(90)	0	0	(90)	0	5,201	0	(222)	(222)	20	X X X	
023608102	AMEREN CORP	09/20/2018	ITG INC, NEW YORK	743.000	43,834	X X X	40,897	43,830	(2,933)	0	0	(2,933)	0	40,897	0	2,937	2,937	420	X X X	
02376R102	AMERICAN AIRLINES GROUP INC	09/20/2018	ITG INC, NEW YORK	734.000	32,868	X X X	31,960	38,190	(6,230)	0	0	(6,230)	0	31,960	0	908	908	154	X X X	
024835100	AMERICAN CAMPUS COMMUNITIES IN	09/20/2018	ITG INC, NEW YORK	356.000	13,738	X X X	15,479	872	(1,741)	0	0	(1,741)	0	15,479	0	(1,741)	(1,741)	315	X X X	
025537101	AMERICAN ELEC PWR INC COM	09/20/2018	ITG INC, NEW YORK	1,228.000	85,587	X X X	81,781	90,344	(8,563)	0	0	(8,563)	0	81,781	0	3,806	3,806	1,955	X X X	
025816109	AMERICAN EXPRESS CO COM	09/20/2018	ITG INC, NEW YORK	1,848.000	182,734	X X X	147,668	183,525	(35,857)	0	0	(35,857)	0	147,668	0	35,065	35,065	1,173	X X X	
025932104	AMERICAN FINANCIAL GROUP INC/O	09/20/2018	ITG INC, NEW YORK	210.000	23,363	X X X	19,940	22,793	(2,853)	0	0	(2,853)	0	19,940	0	3,423	3,423	269	X X X	
02665T306	AMERICAN HOMES 4 RENT	09/20/2018	ITG INC, NEW YORK	260.000	5,892	X X X	5,671	5,678	(8)	0	0	(8)	0	5,671	0	221	221	39	X X X	
026874784	AMERICAN INTL GROUP INC COM	12/31/2018	VARIOUS	5,376.000	273,837	X X X	317,189	320,302	(3,113)	0	0	(3,113)	0	317,189	0	(43,352)	(43,352)	3,570	X X X	
030420103	AMERICAN WATER WORKS CO INC	09/20/2018	ITG INC, NEW YORK	400.000	33,406	X X X	31,428	36,596	(5,168)	0	0	(5,168)	0	31,428	0	1,978	1,978	360	X X X	
03076C106	AMERIPRISE FINL INC	12/31/2018	ITG INC, NEW YORK	186.000	19,247	X X X	23,477	31,521	(8,045)	0	0	(8,045)	0	23,477	0	(4,230)	(4,230)	657	X X X	
031100100	AMETEK INC	09/20/2018	ITG INC, NEW YORK	576.000	44,698	X X X	31,421	41,743	(10,322)	0	0	(10,322)	0	31,421	0	13,277	13,277	142	X X X	
031162100	AMGEN INC	09/20/2018	VARIOUS	1,219.000	221,426	X X X	211,606	211,984	(378)	0	0	(378)	0	211,606	0	9,820	9,820	1,934	X X X	
032511107	ANADARKO PETE CORP COM	09/20/2018	VARIOUS	1,494.000	91,286	X X X	70,020	80,138	(10,118)	0	0	(10,118)	0	70,020	0	21,266	21,266	532	X X X	
032654105	ANALOG DEVICES INC COM	09/20/2018	ITG INC, NEW YORK	175.000	16,641	X X X	16,725	0	0	0	0	0	0	16,725	0	(84)	(84)	240	X X X	
03349M105	ANDEAVOR	10/01/2018	ITG INC, NEW YORK	718.000	83,459	X X X	56,988	82,096	(25,108)	0	0	(25,108)	0	56,988	0	26,470	26,470	1,032	X X X	
035710409	ANNALY CAPITAL MANAGEMENT INC	06/22/2018	ITG INC, NEW YORK	2,477.000	25,771	X X X	27,931	29,452	(1,520)	0	0	(1,520)	0	27,931	0	(2,160)	(2,160)	928	X X X	
036752103	ANTHEM INC	09/20/2018	ITG INC, NEW YORK	535.000	137,698	X X X	89,132	120,380	(31,248)	0	0	(31,248)	0	89,132	0	48,566	48,566	729	X X X	
037411105	APACHE CORP COM	12/31/2018	VARIOUS	2,352.000	83,352	X X X	100,442	99,301	3,093	1,953	0	1,141	0	100,442	0	(17,090)	(17,090)	1,163	X X X	
03748R101	APARTMENT INVT & MGMT CO CL A	09/20/2018	ITG INC, NEW YORK	141.000	6,267	X X X	6,243	6,163	79	0	0	79	0	6,243	0	25	25	161	X X X	
037833100	APPLE COMPUTER INC	12/31/2018	Investment Tech Group	472.000	74,400	X X X	46,204	79,877	(33,672)	0	0	(33,672)	0	46,204	0	28,196	28,196	1,331	X X X	
03784Y200	APPLE HOSPITALITY REIT INC	09/20/2018	ITG INC, NEW YORK	555.000	9,642	X X X	10,808	10,884	(75)	0	0	(75)	0	10,808	0	(1,166)	(1,166)	256	X X X	
038336103	APTARGROUP INC	09/20/2018	ITG INC, NEW YORK	115.000	11,119	X X X	8,719	9,922	(1,203)	0	0	(1,203)	0	8,719	0	2,399	2,399	76	X X X	
03836W103	AQUA AMER INC	09/20/2018	ITG INC, NEW YORK	544.000	19,093	X X X	17,375	21,341	(3,966)	0	0	(3,966)	0	17,375	0	1,718	1,718	141	X X X	
03852U106	ARAMARK	09/20/2018	ITG INC, NEW YORK	310.000	13,059	X X X	11,132	13,249	(2,117)	0	0	(2,117)	0	11,132	0	1,927	1,927	55	X X X	
039483102	ARCHER DANIELS MIDLAND CO COM	09/20/2018	VARIOUS	205.000	10,315	X X X	8,530	7,415	226	0	0	226	0	8,530	0	1,785	1,785	325	X X X	
03965L100	ARCONIC INC	12/31/2018	Non Broker Trade	57.000	957	X X X	1,037	1,553	(516)	0	0	(516)	0	1,037	0	(80)	(80)	14	X X X	
G0551A103	ARRIS INTERNATIONAL PLC	09/20/2018	VARIOUS	359.000	8,950	X X X	9,504	9,223	281	0	0	281	0	9,504	0	(554)	(554)	0	X X X	
042735100	ARROW ELECTRONICS INC	09/20/2018	ITG INC, NEW YORK	205.000	15,866	X X X	15,220	16,484	(1,264)	0	0	(1,264)	0	15,220	0	646	646	0	X X X	
363576109	ARTHUR J GALLAGHER & CO	09/20/2018	ITG INC, NEW YORK	124.000	9,439	X X X	7,042	7,847	(805)	0	0	(805)	0	7,042	0	2,397	2,397	153	X X X	
044186104	ASHLAND GLOBAL HOLDINGS INC	09/20/2018	ITG INC, NEW YORK	190.000	15,540	X X X	11,637	13,528	(1,891)	0	0	(1,891)	0	11,637	0	3,903	3,903	102	X X X	
045487105	ASSOCIATED BANC-CORP	09/20/2018	ITG INC, NEW YORK	457.000	12,586	X X X	11,574	11,608	(34)	0	0	(34)	0	11,574	0	1,012	1,012	105	X X X	
00206R102	AT & T INC COM	12/31/2018	VARIOUS	23,671.832	795,704	X X X	914,377	920,361	19,215	0	25,199	(5,984)	0	914,377	0	(118,673)	(118,673)	27,258	X X X	
G0684D107	ATHENE HOLDING LTD	07/31/2018	ITG INC, NEW YORK	98.000	4,494	X X X	5,260	5,068	192	0	0	192	0	5,260	0	(765)	(765)	0	X X X	
049560105	ATMOS ENERGY CORP	09/20/2018	ITG INC, NEW YORK	310.000	27,300	X X X	24,535	26,626	(2,091)	0	0	(2,091)	0	24,535	0	2,765	2,765	258	X X X	
052769106	AUTODESK INC COM	09/20/2018	ITG INC, NEW YORK	96.000	12,439	X X X	8,384	10,064	(1,680)	0	0	(1,680)	0	8,384	0	4,055	4,055	0	X X X	
05329W102	AUTONATION INC COM	09/20/2018	ITG INC, NEW YORK	170.000	8,332	X X X	8,008	8,726	(718)	0	0	(718)	0	8,008	0	323	323	0	X X X	
053332102	AUTOZONE INC COM	09/20/2018	ITG INC, NEW YORK	11.000	8,381	X X X	6,574	7,825	(1,251)	0	0	(1,251)	0	6,574	0	1,807	1,807	0	X X X	
053484101	AVALONBAY CMNTYS INC COM	09/20/2018	VARIOUS	334.000	57,014	X X X	60,052	59,589	463	0	0	463	0	60,052	0	(3,038)	(3,038)	1,089	X X X	
05351W103	AVANGRID INC	07/31/2018	ITG INC, NEW YORK	127.000	6,344	X X X	5,547	6,424	(876)	0	0	(876)	0	5,547	0	796	796	165	X X X	
053807103	AVNET INC	05/21/2018	VARIOUS	383.000	15,148	X X X	14,949	15,174	(225)	0	0	(225)	0	14,949	0	199	199	59	X X X	
05722G100	BAKER HUGHES A GE CO	12/31/2018	VARIOUS	2,543.000	71,745	X X X	81,433	80,461	972	0	0	972	0	81,433	0	(9,688)	(9,688)	1,119	X X X	
064058100	BANK NEW YORK MELLON CORP COM	09/20/2018	ITG INC, NEW YORK	1,795.000	96,213	X X X	87,451	96,679	(9,228)	0	0	(9,228)	0	87,451	0	8,762	8,762	1,084	X X X	
060505104	BANK OF AMERICA CORP	09/20/2018	VARIOUS	18,939.000	580,577	X X X	459,887	559,079	(99,192)	0	0	(99,192)	0	459,887	0	120,690	120,690	4,356	X X X	
062540109	BANK OF HAWAII CORP	02/09/2018	ITG INC, NEW YORK	105.000	8,526	X X X	8,946	8,999	(53)	0	0	(53)	0	8,946	0	(420)	(420)	0	X X X	
063904106	BANK OF THE OZARKS INC	07/16/2018	Donaldson Lufkin	189.000	8,725	X X X	8,725	9,157	(432)	0	0	(432)	0	8,725	0	0	0	111	X X X	

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	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Bond Interest/ Stock Dividends Received During Year	
081437105	BEMIS INC COM	06/22/2018	ITG INC, NEW YORK	239.000	10,326	X X X	11,661	11,422	239	0	0	239	0	11,661	0	(1,335)	(1,335)	25	X X X	
084670702	BERKSHIRE HATHAWAY INC DEL	09/20/2018	VARIOUS	3,982.000	833,977	X X X	672,274	789,312	(117,038)	0	0	(117,038)	0	672,274	0	161,703	161,703	0	X X X	
086516101	BEST BUY INC COM	09/20/2018	ITG INC, NEW YORK	607.000	45,796	X X X	27,131	41,561	(14,431)	0	0	(14,431)	0	27,131	0	18,665	18,665	437	X X X	
09062X103	BIOGEN IDEC INC COM	09/20/2018	VARIOUS	153.000	52,208	X X X	45,678	4,141	(28)	0	0	(28)	0	45,678	0	6,529	6,529	0	X X X	
09247X101	BLACKROCK INC	09/20/2018	ITG INC, NEW YORK	231.000	114,416	X X X	89,503	118,667	(29,164)	0	0	(29,164)	0	89,503	0	24,913	24,913	1,565	X X X	
093671105	BLOCK H & R INC COM	09/20/2018	ITG INC, NEW YORK	674.000	16,541	X X X	14,828	16,650	(2,893)	0	0	(2,893)	0	14,828	0	1,713	1,713	283	X X X	
05561Q201	BOK FINANCIAL CORP	09/20/2018	ITG INC, NEW YORK	85.000	8,905	X X X	6,361	7,847	(1,487)	0	0	(1,487)	0	6,361	0	2,545	2,545	119	X X X	
09857L108	BOOKING HOLDINGS INC	07/31/2018	ITG INC, NEW YORK	19.000	38,693	X X X	42,103	0	0	0	0	0	0	42,103	0	(3,410)	(3,410)	0	X X X	
099724106	BORGWARNER INC	09/20/2018	VARIOUS	631.000	30,963	X X X	26,598	32,238	(5,640)	0	0	(5,640)	0	26,598	0	4,365	4,365	166	X X X	
101121101	BOSTON PPTYS INC COM	09/20/2018	VARIOUS	355.000	43,664	X X X	44,227	46,161	(1,933)	0	0	(1,933)	0	44,227	0	(563)	(563)	634	X X X	
101137107	BOSTON SCIENTIFIC CORP COM	09/20/2018	ITG INC, NEW YORK	191.000	7,222	X X X	5,455	0	0	0	0	0	5,455	0	1,767	1,767	0	X X X		
105368203	BRANDYWINE REALTY TRUST	09/20/2018	ITG INC, NEW YORK	425.000	6,902	X X X	7,051	7,731	(680)	0	0	(680)	0	7,051	0	(149)	(149)	230	X X X	
10922N103	BRIGHTHOUSE FINANCIAL INC	05/21/2018	ITG INC, NEW YORK	323.000	15,453	X X X	15,849	18,941	(3,092)	0	0	(3,092)	0	15,849	0	(396)	(396)	0	X X X	
110122108	BRISTOL MYERS SQUIBB CO COM	10/22/2018	VARIOUS	2,251.000	131,610	X X X	131,126	137,941	(6,815)	0	0	(6,815)	0	131,126	0	484	484	2,426	X X X	
11120U105	BRIXMOR PROPERTY GROUP INC	09/20/2018	VARIOUS	813.000	12,821	X X X	14,898	15,171	(272)	0	0	(272)	0	14,898	0	(2,077)	(2,077)	435	X X X	
Y09827109	BROADCOM LTD	04/05/2018	ITG INC, NEW YORK	1,377.000	210,551	X X X	198,660	353,751	(155,092)	0	0	(155,092)	0	198,660	0	11,891	11,891	2,410	X X X	
115236101	BROWN & BROWN INC	09/20/2018	ITG INC, NEW YORK	581.000	19,444	X X X	14,492	17,239	(2,748)	0	0	(2,748)	0	14,492	0	4,953	4,953	124	X X X	
115637209	BROWN FORMAN CORP CL B	09/20/2018	VARIOUS	20.500	1,018	X X X	1,199	27	(9)	0	0	(9)	0	1,199	0	(182)	(182)	3	X X X	
122017106	BURLINGTON STORES INC	06/22/2018	ITG INC, NEW YORK	75.000	9,968	X X X	7,095	9,227	(2,132)	0	0	(2,132)	0	7,095	0	2,873	2,873	0	X X X	
12673P105	CA INC COM	11/05/2018	VARIOUS	903.000	40,184	X X X	25,403	30,052	(4,649)	0	0	(4,649)	0	25,403	0	14,780	14,780	691	X X X	
127097103	CABOT OIL & GAS CORP COM	09/20/2018	VARIOUS	805.000	18,807	X X X	19,256	23,023	(3,767)	0	0	(3,767)	0	19,256	0	(449)	(449)	69	X X X	
127387108	CADENCE DESIGN SYSTEMS INC	09/20/2018	ITG INC, NEW YORK	231.000	10,566	X X X	9,224	0	0	0	0	0	9,224	0	1,342	1,342	0	X X X		
128195104	CALATLANTIC GROUP INC	02/13/2018	VARIOUS	214.000	8,896	X X X	7,789	12,067	(4,279)	0	0	(4,279)	0	7,789	0	1,107	1,107	9	X X X	
131347304	CALPINE CORP	03/08/2018	ITG INC, NEW YORK	1,094.000	16,684	X X X	12,750	16,552	(3,802)	0	0	(3,802)	0	12,750	0	3,933	3,933	0	X X X	
133131102	CAMDEN PROPERTY TRUST	09/20/2018	ITG INC, NEW YORK	262.000	22,642	X X X	21,560	24,120	(2,560)	0	0	(2,560)	0	21,560	0	1,081	1,081	374	X X X	
134429109	CAMPBELL SOUP CO COM	06/22/2018	VARIOUS	543.000	22,894	X X X	25,388	26,124	(736)	0	0	(736)	0	25,388	0	(2,494)	(2,494)	247	X X X	
14040H105	CAPITAL ONE FINL CORP	09/20/2018	VARIOUS	998.000	96,110	X X X	80,069	99,381	(19,311)	0	0	(19,311)	0	80,069	0	16,041	16,041	873	X X X	
14149Y108	CARDINAL HEALTH INC COM	12/31/2018	VARIOUS	2,058.000	113,995	X X X	129,104	122,540	3,535	0	0	3,535	0	129,104	0	(15,108)	(15,108)	2,130	X X X	
142339100	CARLISLE COS INC	09/20/2018	ITG INC, NEW YORK	99.000	12,292	X X X	10,295	11,251	(956)	0	0	(956)	0	10,295	0	1,997	1,997	113	X X X	
143658300	CARNIVAL CORP PAIRED CTF 1 COM	09/20/2018	ITG INC, NEW YORK	917.000	61,426	X X X	52,059	60,861	(8,802)	0	0	(8,802)	0	52,059	0	9,367	9,367	744	X X X	
147528103	CASEY'S GENERAL STORES INC	09/20/2018	VARIOUS	121.000	14,327	X X X	12,787	13,545	(757)	0	0	(757)	0	12,787	0	1,540	1,540	58	X X X	
149123101	CATERPILLAR INC	09/20/2018	ITG INC, NEW YORK	123.000	19,112	X X X	11,513	19,382	(7,870)	0	0	(7,870)	0	11,513	0	7,599	7,599	280	X X X	
12504L109	CBRE GROUP INC CL A	09/20/2018	VARIOUS	507.000	22,037	X X X	18,521	21,958	(3,437)	0	0	(3,437)	0	18,521	0	3,516	3,516	0	X X X	
124857202	CBS CORP NEW CL B	12/31/2018	ITG INC, NEW YORK	387.000	16,726	X X X	21,633	22,833	(1,200)	0	0	(1,200)	0	21,633	0	(4,907)	(4,907)	348	X X X	
150870103	CELANESE CORP	09/20/2018	ITG INC, NEW YORK	106.000	11,770	X X X	9,802	11,350	(1,549)	0	0	(1,549)	0	9,802	0	1,968	1,968	106	X X X	
151020104	CELGENE CORP	11/26/2018	VARIOUS	2,860.000	231,473	X X X	303,872	298,470	5,403	0	0	5,403	0	303,872	0	(72,399)	(72,399)	0	X X X	
15135B101	CENTENE CORP	09/20/2018	VARIOUS	311.000	37,461	X X X	25,541	31,374	(5,832)	0	0	(5,832)	0	25,541	0	11,920	11,920	0	X X X	
15136A102	CENTENNIAL RESOURCE DEVELOPMEN	09/20/2018	Donaldson Lufkin	340.000	6,961	X X X	5,170	6,732	(1,562)	0	0	(1,562)	0	5,170	0	1,790	1,790	0	X X X	
15189T107	CENTERPOINT ENERGY INC	09/20/2018	ITG INC, NEW YORK	10.000	280	X X X	281	284	(3)	0	0	(3)	0	281	0	(1)	(1)	8	X X X	
125269100	CF INDS HLDGS INC	09/20/2018	VARIOUS	771.000	33,719	X X X	22,377	32,798	(10,421)	0	0	(10,421)	0	22,377	0	11,342	11,342	271	X X X	
16119P108	CHARTER COMMUNICATIONS INC	06/18/2018	VARIOUS	83.001	22,196	X X X	27,046	27,885	(839)	0	0	(839)	0	27,046	0	(4,851)	(4,851)	0	X X X	
16411R208	CHENIERE ENERGY INC	09/20/2018	ITG INC, NEW YORK	250.000	15,358	X X X	11,236	13,460	(2,224)	0	0	(2,224)	0	11,236	0	4,122	4,122	0	X X X	
166764100	CHEVRONTXACO CORP	09/20/2018	VARIOUS	5,202.000	612,437	X X X	563,825	599,285	(38,999)	0	0	(38,999)	0	563,825	0	48,612	48,612	9,277	X X X	
16934Q208	CHIMERA INVESTMENT CORP	03/12/2018	ITG INC, NEW YORK	574.000	9,783	X X X	11,124	10,608	517	0	0	517	0	11,124	0	(1,341)	(1,341)	287	X X X	
125509109	CIGNA CORP COM	12/21/2018	ITG INC, NEW YORK	918.000	125,458	X X X	122,985	186,437	(63,451)	0	0	(63,451)	0	122,985	0	2,473	2,473	33	X X X	
171798101	CIMAREX ENERGY CO	12/31/2018	VARIOUS	346.000	31,016	X X X	33,887	42,215	(8,328)	0	0	(8,328)	0	33,887	0	(2,871)	(2,871)	53	X X X	
172062101	CINCINNATI FINL CORP COM	06/22/2018	ITG INC, NEW YORK	371.000	26,025	X X X	27,569	27,814	(245)	0	0	(245)	0	27,569	0	(1,544)	(1,544)	391	X X X	
17243V102	CINEMARK HOLDINGS INC	09/20/2018	ITG INC, NEW YORK	281.000	11,377	X X X	10,316	9,784	531	0	0	531	0	10,316	0	1,061	1,061	149	X X X	
17275R102	CISCO SYS INC COM	09/20/2018	VARIOUS	9,345.000	420,533	X X X	301,998	357,914	(55,915)	0	0	(55,915)	0	301,998	0	118,535	118,535	6,833	X X X	
125581801	CITI GROUP INC	09/20/2018	ITG INC, NEW YORK	610.000	32,037	X X X	26,051	30,030	(3,979)	0	0	(3,979)	0	26,051	0	5,986	5,986	234	X X X	
172967424	CITIGROUP INC	12/31/2018	ITG INC, NEW YORK	7,459.000	534,533	X X X	448,109	555,024	(106,915)	0	0	(106,915)	0	448,109	0	86,424	86,424	6,101	X X X	
174610105	CITIZENS FINANCIAL GROUP INC	09/20/2018	VARIOUS	1,516.000	63,995	X X X	52,298	63,642	(11,344)	0	0	(11,344)	0	52,298	0	11,697	11,697	637	X X X	
12572Q105	CME GROUP INC COM	09/20/2018	VARIOUS	577.000	97,980	X X X	70,986	84,271	(13,285)	0	0	(13,285)	0	70,986	0	26,994	26,994	2,617	X X X	
125896100	CMS ENERGY CORP COM	09/20/2018	ITG INC, NEW YORK	626.000	28,144	X X X	27,876	29,610	(1,734)	0	0	(1,734)	0	27,876	0	269	269	294		

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	For eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
198287203	COLUMBIA PROPERTY TRUST INC		06/22/2018	ITG INC, NEW YORK	306.000	6,625	X X X	6,998	7,023	(24)	0	0	(24)	0	6,998	0	(373)	(373)	122	X X X
20030N101	COMCAST CORP NEW CL A		07/31/2018	ITG INC, NEW YORK	2,574.000	92,972	X X X	96,950	103,089	(6,139)	0	0	(6,139)	0	96,950	0	(3,978)	(3,978)	1,241	X X X
200340107	COMERICA INC COM		09/20/2018	ITG INC, NEW YORK	81.000	7,669	X X X	5,753	7,032	(1,279)	0	0	(1,279)	0	5,753	0	1,916	1,916	125	X X X
20337X109	CONMSCOPE HOLDING CO INC		09/20/2018	ITG INC, NEW YORK	218.000	7,306	X X X	7,301	7,301	(946)	0	0	(946)	0	7,301	0	5	5	0	X X X
205887102	CONAGRA FOODS INC COM		12/31/2018	VARIOUS	2,597.000	73,782	X X X	83,068	97,829	(14,761)	0	0	(14,761)	0	83,068	0	(9,286)	(9,286)	1,714	X X X
20605P101	CONCHO RESOURCES INC/MIDLAND T		09/20/2018	VARIOUS	377.000	50,979	X X X	48,377	56,633	(8,256)	0	0	(8,256)	0	48,377	0	2,602	2,602	0	X X X
206787103	CONDUENT INC		09/20/2018	ITG INC, NEW YORK	436.000	8,039	X X X	6,832	7,046	(214)	0	0	(214)	0	6,832	0	1,207	1,207	0	X X X
20825C104	CONOCOPHILLIPS		09/20/2018	VARIOUS	2,784.000	182,440	X X X	123,638	152,814	(29,176)	0	0	(29,176)	0	123,638	0	58,802	58,802	1,713	X X X
20854L108	CONSOL MINING CORP		06/22/2018	ITG INC, NEW YORK	86.000	3,597	X X X	1,736	3,398	(1,662)	0	0	(1,662)	0	1,736	0	1,861	1,861	0	X X X
209115104	CONSOLIDATED EDISON INC COM		06/22/2018	VARIOUS	1,089.000	82,495	X X X	85,376	92,511	(7,134)	0	0	(7,134)	0	85,376	0	(2,881)	(2,881)	849	X X X
212015101	CONTINENTAL RESOURCES INC/OK		09/20/2018	VARIOUS	152.000	9,181	X X X	5,170	8,051	(2,882)	0	0	(2,882)	0	5,170	0	4,012	4,012	0	X X X
21871D103	CORELOGIC INC/UNITED STATES		09/20/2018	ITG INC, NEW YORK	90.000	4,558	X X X	3,521	4,159	(638)	0	0	(638)	0	3,521	0	1,037	1,037	0	X X X
219350105	CORNING INC COM		09/20/2018	ITG INC, NEW YORK	1,555.000	52,191	X X X	43,036	49,744	(6,708)	0	0	(6,708)	0	43,036	0	9,155	9,155	548	X X X
22160K105	COSTCO WHSL CORP NEW COM		09/20/2018	Merrill Lynch	73.000	17,075	X X X	11,370	13,587	(2,217)	0	0	(2,217)	0	11,370	0	5,706	5,706	120	X X X
222070203	COTY INC		12/14/2018	VARIOUS	2,967.000	45,133	X X X	54,600	59,014	(4,644)	0	0	(4,644)	0	54,600	0	(9,467)	(9,467)	216	X X X
224399105	CRANE CO		09/20/2018	ITG INC, NEW YORK	149.000	13,827	X X X	10,879	13,294	(2,415)	0	0	(2,415)	0	10,879	0	2,947	2,947	66	X X X
228368106	CROWN HOLDINGS INC		06/22/2018	ITG INC, NEW YORK	61.000	2,757	X X X	3,648	217	3,431	0	0	3,431	0	3,648	0	(892)	(892)	0	X X X
12650T104	CSRA INC		04/04/2018	ITG INC, NEW YORK	455.000	18,769	X X X	13,250	13,614	(364)	0	0	(364)	0	13,250	0	5,519	5,519	93	X X X
126408103	CSX CORP COM		09/20/2018	ITG INC, NEW YORK	433.000	31,626	X X X	25,040	0	0	0	0	0	25,040	0	6,586	6,586	191	X X X	
229663109	CUBESMART		02/09/2018	ITG INC, NEW YORK	141.000	3,690	X X X	3,837	4,078	(241)	0	0	(241)	0	3,837	0	(147)	(147)	42	X X X
229899109	CULLEN/FROST BANKERS INC		09/20/2018	ITG INC, NEW YORK	19.000	2,095	X X X	1,720	1,798	(78)	0	0	(78)	0	1,720	0	374	374	36	X X X
231021106	CUMMINS ENGINE INC COM		07/31/2018	ITG INC, NEW YORK	150.000	22,032	X X X	23,031	26,496	(3,465)	0	0	(3,465)	0	23,031	0	(999)	(999)	324	X X X
126650100	CVS CORP		12/31/2018	VARIOUS	3,713.982	270,201	X X X	291,572	246,790	19,769	0	0	19,769	0	291,572	0	(21,370)	(21,370)	3,146	X X X
232806109	CYPRESS SEMICONDUCTOR CORP		09/20/2018	ITG INC, NEW YORK	954.000	15,128	X X X	13,012	14,539	(1,527)	0	0	(1,527)	0	13,012	0	2,116	2,116	250	X X X
23331A109	D R HORTON INC		09/20/2018	ITG INC, NEW YORK	342.000	14,773	X X X	11,122	17,466	(6,344)	0	0	(6,344)	0	11,122	0	3,651	3,651	73	X X X
235851102	DANAHER CORP COM		09/20/2018	VARIOUS	1,419.000	145,654	X X X	120,894	131,712	(10,817)	0	0	(10,817)	0	120,894	0	24,760	24,760	474	X X X
23918K108	DAVITA INC COM		12/31/2018	VARIOUS	893.000	54,183	X X X	56,210	64,519	(8,310)	0	0	(8,310)	0	56,210	0	(2,027)	(2,027)	0	X X X
233153204	DOCT INDUSTRIAL TRUST INC		08/22/2018	ITG INC, NEW YORK	223.000	10,686	X X X	10,686	13,108	(2,422)	0	0	(2,422)	0	10,686	0	0	0	241	X X X
23317H102	DDR CORP		05/21/2018	Donaldson Lufkin	475.000	8,565	X X X	8,565	8,512	53	0	0	53	0	8,565	0	0	0	361	X X X
244199105	DEERE & CO COM		09/20/2018	ITG INC, NEW YORK	280.000	43,136	X X X	40,707	0	0	0	0	0	40,707	0	2,429	2,429	0	X X X	
247361702	DELTA AIR LINES INC		09/20/2018	VARIOUS	1,285.000	70,558	X X X	63,452	71,960	(8,508)	0	0	(8,508)	0	63,452	0	7,107	7,107	806	X X X
24906P109	DENTSPLY SIRONA INC		09/20/2018	VARIOUS	1,423.000	68,252	X X X	83,188	93,676	(10,488)	0	0	(10,488)	0	83,188	0	(14,936)	(14,936)	245	X X X
25179M103	DEVON ENERGY CORP NEW COM		11/26/2018	VARIOUS	1,761.000	62,720	X X X	59,817	72,905	(13,088)	0	0	(13,088)	0	59,817	0	2,903	2,903	131	X X X
25278X109	DIAMONDBACK ENERGY INC		09/20/2018	ITG INC, NEW YORK	175.000	20,893	X X X	15,542	22,094	(6,552)	0	0	(6,552)	0	15,542	0	5,352	5,352	24	X X X
253393102	DICK'S SPORTING GOODS INC		09/20/2018	ITG INC, NEW YORK	50.000	1,856	X X X	1,375	1,437	(62)	0	0	(62)	0	1,375	0	481	481	34	X X X
254709108	DISCOVER FINL SVCS COM		09/20/2018	VARIOUS	686.000	51,428	X X X	46,085	52,767	(6,682)	0	0	(6,682)	0	46,085	0	5,343	5,343	380	X X X
25470F104	DISCOVERY COMMUNICATIONS INC		12/31/2018	VARIOUS	929.000	25,852	X X X	21,465	10,183	(1,999)	0	0	(1,999)	0	21,465	0	4,387	4,387	0	X X X
25470F302	DISCOVERY COMMUNICATIONS INC		09/20/2018	VARIOUS	470.580	12,580	X X X	9,533	9,962	(429)	0	0	(429)	0	9,533	0	3,047	3,047	0	X X X
25470M109	DISH NETWORK CORP		03/12/2018	ITG INC, NEW YORK	831.000	34,394	X X X	40,245	39,680	565	0	0	565	0	40,245	0	(5,851)	(5,851)	0	X X X
254687106	DISNEY WALT CO COM		09/20/2018	VARIOUS	2,129.000	231,591	X X X	225,307	162,878	(2,219)	0	0	(2,219)	0	225,307	0	6,284	6,284	2,330	X X X
25659T107	DOLBY LABORATORIES INC		09/20/2018	ITG INC, NEW YORK	156.000	10,016	X X X	7,918	9,672	(1,754)	0	0	(1,754)	0	7,918	0	2,099	2,099	47	X X X
256677105	DOLLAR GENERAL CORP		06/22/2018	VARIOUS	507.000	50,221	X X X	35,721	47,156	(11,435)	0	0	(11,435)	0	35,721	0	14,499	14,499	194	X X X
256746108	DOLLAR TREE INC		09/20/2018	ITG INC, NEW YORK	33.000	3,209	X X X	2,854	3,541	(687)	0	0	(687)	0	2,854	0	355	355	0	X X X
25746U109	DOMINION RES INC VA NEW COM		09/20/2018	ITG INC, NEW YORK	1,767.000	121,461	X X X	137,058	143,233	(6,175)	0	0	(6,175)	0	137,058	0	(15,597)	(15,597)	1,627	X X X
257559203	DOMTAR CORP		09/20/2018	ITG INC, NEW YORK	154.000	8,273	X X X	5,895	7,626	(1,731)	0	0	(1,731)	0	5,895	0	2,378	2,378	198	X X X
260003108	DOVER CORP COM		09/20/2018	VARIOUS	318.000	40,199	X X X	33,301	39,956	(6,655)	0	0	(6,655)	0	33,301	0	6,898	6,898	247	X X X
26078J100	DOWDUPONT INC		12/31/2018	ITG INC, NEW YORK	2,350.000	157,846	X X X	129,497	167,367	(37,870)	0	0	(37,870)	0	129,497	0	28,349	28,349	2,187	X X X
26138E109	DR PEPPER SNAPPLE INC		07/10/2018	ITG INC, NEW YORK	575.000	49,226	X X X	46,478	55,810	(9,331)	0	0	(9,331)	0	46,478	0	2,748	2,748	20,137	X X X
233326107	DST SYSTEMS INC		04/17/2018	VARIOUS	171.000	14,319	X X X	8,810	10,614	(1,804)	0	0	(1,804)	0	8,810	0	5,509	5,509	0	X X X
233331107	DTE ENERGY CO COM		09/20/2018	ITG INC, NEW YORK	541.000	56,523	X X X	55,053	57,248	(4,015)	0	0	(4,015)	0	55,053	0	1,470	1,470	1,407	X X X
26441C204	DUKE ENERGY CORP NEW COM		09/20/2018	ITG INC, NEW YORK	2,044.000	163,468	X X X	164,800	139,538	(4,561)	0	0	(4,561)	0	164,800	0	(1,331)	(1,331)	2,785	X X X
264411505	DUKE REALTY CORP		06/22/2018	VARIOUS	567.000	15,328	X X X	15,554	15,428	126	0	0	126	0	15,554	0	(227)	(227)	112	X X X
26483E100	DUN & BRADSTREET CORP DEL NEW		09/20/2018	ITG INC, NEW YORK	54.000	7,733	X X X	5,765	6,394	(630)	0	0	(630)	0	5,765	0	1,968	1,968	85	X X X
23355L106	DXC TECHNOLOGY CO		11/26/2018	VARIOUS	77.004	8,324	X X X	9,448	10,191	(743)	0	0	(743)	0	9,448	0	(1,124)	(1,124)	57	X X X
269246401	E-TRADE FINANCIAL CORP		09/20/2018	ITG INC, NEW YORK	855.000	44,582	X X X	30,014	42,382	(12,368)	0	0	(12,368)	0	30,014	0	14,569	14,569	0	X X X
27579R104	EAST WEST BANCORP INC		09/20/2018	ITG INC, NEW YORK	439.000	28,088	X X X	23,973	26,704	(2,732)	0	0	(2,732)	0	23,973	0	4,115	4,115	133	X X X
277432100	EASTMAN CHEM CO COM		09/20/2018	ITG INC, NEW YORK	453.000	44,237	X X X	35,984	41,966	(5,982)	0	0	(5,982)	0	35,984	0	8,253	8,253	668	X X X
G29183103	EATON CORP PLC		09/20/2018	VARIOUS	1,131.000	98,367	X X X	87,217	60,206	(3,217)	0	0	(3,217)	0	87,217	0	11,150	11,150	1,797	X X X

E14.15

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	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	
278642103	EBAY INC COM	09/20/2018	VARIOUS	2,044.000	77,343	X X X	71,886	77,141	(5,255)	0	0	(5,255)	0	71,886	0	5,457	5,457	0	X X X	
278865100	ECOLAB INC COM	09/20/2018	ITG INC, NEW YORK	6.000	955	X X X	888	0	0	0	0	0	888	0	67	67	2	X X X		
281020107	EDISON INTL COM	11/26/2018	VARIOUS	530.000	29,092	X X X	33,245	33,517	(272)	0	0	(272)	0	33,245	0	(4,154)	(4,154)	1,282	X X X	
291011104	EMERSON ELEC CO COM	09/20/2018	ITG INC, NEW YORK	1,003.000	73,161	X X X	61,274	61,274	(8,625)	0	0	(8,625)	0	61,274	0	11,887	11,887	864	X X X	
292104106	EMPIRE STATE REALTY TRUST INC	03/12/2018	ITG INC, NEW YORK	337.000	5,672	X X X	6,855	6,919	(64)	0	0	(64)	0	6,855	0	(1,183)	(1,183)	0	X X X	
29265N108	ENERGEN CORP	09/20/2018	ITG INC, NEW YORK	79.000	6,368	X X X	4,109	4,548	(439)	0	0	(439)	0	4,109	0	2,259	2,259	0	X X X	
29364G103	ENERGY CORP NEW COM	09/20/2018	ITG INC, NEW YORK	413.000	32,500	X X X	31,354	33,614	(2,260)	0	0	(2,260)	0	31,354	0	1,146	1,146	770	X X X	
29414D100	ENVISION HEALTHCARE CORP	10/11/2018	VARIOUS	751.000	33,845	X X X	22,888	25,955	(3,067)	0	0	(3,067)	0	22,888	0	10,957	10,957	0	X X X	
26875P101	EOG RES INC COM	09/20/2018	VARIOUS	966.000	106,882	X X X	92,490	74,997	(9,930)	0	0	(9,930)	0	92,490	0	14,392	14,392	267	X X X	
26884L109	EQT CORP COM	07/31/2018	VARIOUS	437.000	23,020	X X X	23,475	24,874	(1,399)	0	0	(1,399)	0	23,475	0	(455)	(455)	31	X X X	
294429105	EQUIFAX INC COM	11/26/2018	ITG INC, NEW YORK	20.000	2,037	X X X	2,187	2,358	(171)	0	0	(171)	0	2,187	0	(151)	(151)	22	X X X	
29444U700	EQUINIX INC	03/12/2018	ITG INC, NEW YORK	21.000	8,310	X X X	9,518	9,187	(331)	0	0	(331)	0	9,187	0	(877)	(877)	48	X X X	
29476L107	EQUITY RESIDENTIAL PPTYS TR SH	09/20/2018	VARIOUS	1,258.000	77,514	X X X	80,136	80,223	(87)	0	0	(87)	0	80,136	0	(2,622)	(2,622)	1,119	X X X	
297178105	ESSEX PPTY TR	09/20/2018	VARIOUS	86.000	20,172	X X X	20,789	20,758	31	0	0	31	0	20,789	0	(617)	(617)	322	X X X	
30040W108	EVERSOURCE ENERGY	09/20/2018	ITG INC, NEW YORK	804.000	48,087	X X X	47,294	50,797	(3,503)	0	0	(3,503)	0	47,294	0	793	793	710	X X X	
30161N101	EXELON CORP COM	09/20/2018	ITG INC, NEW YORK	3,148.000	125,854	X X X	115,602	124,063	(8,460)	0	0	(8,460)	0	115,602	0	10,252	10,252	1,712	X X X	
30212P303	EXPEDIA INC	03/12/2018	ITG INC, NEW YORK	157.000	17,931	X X X	18,601	18,804	(202)	0	0	(202)	0	18,601	0	(671)	(671)	0	X X X	
302130109	EXPEDITORS INTL WASH INC COM	06/22/2018	ITG INC, NEW YORK	121.000	8,232	X X X	6,872	7,827	(956)	0	0	(956)	0	6,872	0	1,361	1,361	30	X X X	
30219G108	EXPRESS SCRIPTS HLDG CO	12/21/2018	VARIOUS	3,582.000	316,370	X X X	232,837	267,360	(34,523)	0	0	(34,523)	0	232,837	0	83,532	83,532	0	X X X	
30224P200	EXTENDED STAY AMERICA INC	09/20/2018	ITG INC, NEW YORK	157.000	3,112	X X X	2,693	2,983	(290)	0	0	(290)	0	2,693	0	419	419	102	X X X	
30225T102	EXTRA SPACE STORAGE INC	09/20/2018	ITG INC, NEW YORK	49.000	4,281	X X X	3,901	4,285	(384)	0	0	(384)	0	3,901	0	380	380	123	X X X	
30227M105	EXTRACTION OIL & GAS INC	09/20/2018	Donaldson Lufkin	370.000	4,029	X X X	5,047	5,295	(248)	0	0	(248)	0	5,047	0	(1,017)	(1,017)	0	X X X	
30231G102	EXXON MOBIL CORP	10/22/2018	VARIOUS	9,801.000	801,338	X X X	797,248	819,756	(22,507)	0	0	(22,507)	0	797,248	0	4,089	4,089	18,417	X X X	
30303M102	FACEBOOK INC	11/26/2018	ITG INC, NEW YORK	902.000	133,572	X X X	167,393	0	0	0	0	0	167,393	0	(33,822)	(33,822)	0	X X X		
313747206	FEDERAL REALTY INVESTMENT TRUS	09/20/2018	VARIOUS	400.000	46,781	X X X	51,950	53,124	(1,174)	0	0	(1,174)	0	51,950	0	(5,168)	(5,168)	931	X X X	
314221103	FEDERATED INVS INC PA CL B	06/22/2018	ITG INC, NEW YORK	183.000	5,093	X X X	5,530	6,603	(1,072)	0	0	(1,072)	0	5,530	0	(438)	(438)	69	X X X	
31620M106	FIDELITY NATL INFORMATION SVCS	09/20/2018	ITG INC, NEW YORK	502.000	51,419	X X X	42,721	40,365	(5,038)	0	0	(5,038)	0	42,721	0	8,698	8,698	211	X X X	
316773100	FIFTH THIRD BANCORP	09/20/2018	VARIOUS	1,794.000	54,874	X X X	44,344	54,430	(10,086)	0	0	(10,086)	0	44,344	0	10,530	10,530	672	X X X	
31816Q101	FIREEYE INC	09/20/2018	ITG INC, NEW YORK	287.000	4,556	X X X	4,265	4,075	190	0	0	190	0	4,265	0	291	291	0	X X X	
31847R102	FIRST AMERICAN FINANCIAL CORP	09/20/2018	ITG INC, NEW YORK	264.000	13,913	X X X	10,225	14,795	(4,570)	0	0	(4,570)	0	10,225	0	3,688	3,688	312	X X X	
320517105	FIRST HORIZON NATIONAL CORP	09/20/2018	ITG INC, NEW YORK	705.000	13,265	X X X	12,281	14,093	(1,812)	0	0	(1,812)	0	12,281	0	984	984	162	X X X	
336433107	FIRST SOLAR INC COM	09/20/2018	ITG INC, NEW YORK	187.000	10,320	X X X	5,068	12,626	(7,559)	0	0	(7,559)	0	5,068	0	5,253	5,253	0	X X X	
337932107	FIRSTENERGY CORP COM	09/20/2018	VARIOUS	1,021.000	36,166	X X X	30,925	31,263	(338)	0	0	(338)	0	30,925	0	5,241	5,241	914	X X X	
302445101	FLIR SYS INC	09/20/2018	ITG INC, NEW YORK	537.000	28,154	X X X	20,518	19,580	(5,023)	0	0	(5,023)	0	20,518	0	7,636	7,636	77	X X X	
343498101	FLOWERS FOODS INC	09/20/2018	Donaldson Lufkin	543.000	10,512	X X X	9,627	10,485	(858)	0	0	(858)	0	9,627	0	885	885	288	X X X	
34354P105	FLOWERVE CORP COM	12/31/2018	VARIOUS	188.000	7,084	X X X	8,197	7,920	277	0	0	277	0	8,197	0	(1,113)	(1,113)	143	X X X	
343412102	FLUOR CORP NEW COM	12/31/2018	VARIOUS	833.000	35,125	X X X	35,694	43,024	(7,330)	0	0	(7,330)	0	35,694	0	(570)	(570)	666	X X X	
302520101	FNB CORP/PA	09/20/2018	VARIOUS	987.000	13,379	X X X	13,615	13,640	(25)	0	0	(25)	0	13,615	0	(236)	(236)	145	X X X	
31620R303	FNF GROUP	09/20/2018	ITG INC, NEW YORK	804.000	30,638	X X X	22,186	31,549	(9,363)	0	0	(9,363)	0	22,186	0	8,452	8,452	297	X X X	
344849104	FOOT LOCKER INC	09/20/2018	VARIOUS	763.000	35,886	X X X	33,072	35,769	(2,697)	0	0	(2,697)	0	33,072	0	2,814	2,814	640	X X X	
345370860	FORD MTR CO DEL COM PAR \$0.01	11/26/2018	VARIOUS	15,607.000	154,212	X X X	174,118	194,931	(20,814)	0	0	(20,814)	0	174,118	0	(19,905)	(19,905)	7,760	X X X	
345605109	FOREST CITY REALTY TRUST INC	06/22/2018	ITG INC, NEW YORK	699.000	15,640	X X X	16,048	16,846	(798)	0	0	(798)	0	16,048	0	(408)	(408)	114	X X X	
34959J108	FORTIVE CORP	02/09/2018	ITG INC, NEW YORK	254.000	18,399	X X X	15,023	18,377	(3,354)	0	0	(3,354)	0	15,023	0	3,376	3,376	0	X X X	
34964C106	FORTUNE BRANDS HOME & SECURITY	10/22/2018	ITG INC, NEW YORK	569.000	26,020	X X X	34,794	38,942	(4,148)	0	0	(4,148)	0	34,794	0	(8,774)	(8,774)	341	X X X	
354613101	FRANKLIN RES INC COM	10/22/2018	VARIOUS	1,365.000	42,534	X X X	52,698	59,145	(6,447)	0	0	(6,447)	0	52,698	0	(10,165)	(10,165)	4,707	X X X	
35671D857	FREEMONT MCMORAN COPPER B	11/26/2018	VARIOUS	3,159.000	43,792	X X X	42,511	59,895	(17,384)	0	0	(17,384)	0	42,511	0	1,281	1,281	306	X X X	
36467J108	GAMING AND LEISURE PROPERTIES	02/09/2018	ITG INC, NEW YORK	314.000	10,534	X X X	11,583	11,618	(35)	0	0	(35)	0	11,583	0	(1,049)	(1,049)	0	X X X	
364760108	GAP INC COM	07/31/2018	ITG INC, NEW YORK	597.000	19,054	X X X	15,502	20,334	(4,831)	0	0	(4,831)	0	15,502	0	3,552	3,552	248	X X X	
369550108	GENERAL DYNAMICS CORP COM	09/20/2018	ITG INC, NEW YORK	124.000	25,153	X X X	23,738	25,228	(1,489)	0	0	(1,489)	0	23,738	0	1,415	1,415	335	X X X	
369604103	GENERAL ELEC CO COM	11/26/2018	VARIOUS	36,630.000	482,267	X X X	798,735	596,546	224,437	0	57,857	166,580	0	798,735	0	(316,468)	(316,468)	11,697	X X X	
370334104	GENERAL MLS INC COM	11/26/2018	VARIOUS	1,775.000	77,015	X X X	92,711	105,240	(12,529)	0	0	(12,529)	0	92,711	0	(15,696)	(15,696)	2,300	X X X	
37045U100	GENERAL MOTORS CO	09/20/2018	VARIOUS	2,936.000	111,990	X X X	105,407	120,347	(14,940)	0	0	(14,940)	0	105,407	0	6,583	6,583	2,057	X X X	
371559105	GENESE & WYOMING INC	09/20/2018	ITG INC, NEW YORK	186.000	14,591	X X X	13,468	14,644	(1,176)	0	0	(1,176)	0	13,468	0	1,123	1,123	0	X X X	
371901109	GENTEX CORP	09/20/2018	ITG INC, NEW YORK	265.000	6,018	X X X	5,382	5,552	(170)	0	0	(170)	0	5,382	0	636	636	85	X X X	
372460105	GENUINE PARTS CO COM	09/20/2018	VARIOUS	279.000	27,908	X X X	23,270	26,508	(3,237)	0	0	(3,237)	0	23,270	0	4,637	4,637	592	X X X	
36174X101	GGP INC	08/28/2018	ITG INC, NEW YORK	3,911.000	61,505	X X X	89,375	91,478	(2,103)	0	0	(2,103)	0	89,375	0	(27,871)	(27,871)	24,702	X X X	
375558103	GILEAD SCIENCES INC COM	11/26/2018	VARIOUS	1,231.000	90,042	X X X	90,265	61,539	(282)	0	0	(282)	0	90,265	0	(223)	(223)	1,052	X X X	
38141G104	GOLDMAN SACHS GROUP INC COM	12/31/2018	VARIOUS	849.000	186,568	X X X	193,146	216,291	(23,145)	0	0	(23,145)	0	193,146	0	(6,577)	(6,577)	1,782	X X X	

E14.16

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
382550101	GOODYEAR TIRE & RUBR CO COM	10/22/2018	VARIOUS	562.000	11,600	X X X	14,669	9,951	(1,411)	0	0	(1,411)	0	14,669	0	(3,070)	(3,070)	120	X X X	
384637104	GRAHAM HOLDINGS CO	09/20/2018	ITG INC, NEW YORK	11.000	6,412	X X X	6,212	6,142	70	0	0	70	0	6,212	0	200	200	31	X X X	
384802104	GRAINGER W W INC COM	06/22/2018	ITG INC, NEW YORK	8.000	2,497	X X X	1,458	1,890	(432)	0	0	(432)	0	1,458	0	1,039	1,039	21	X X X	
388689101	GRAPHIC PACKAGING HOLDING CO	09/20/2018	ITG INC, NEW YORK	234.000	3,456	X X X	3,124	3,615	(491)	0	0	(491)	0	3,124	0	332	332	70	X X X	
391164100	GREAT PLAINS ENERGY INC	06/06/2018	ITG INC, NEW YORK	659.000	19,651	X X X	19,241	21,246	(2,005)	0	0	(2,005)	0	19,241	0	410	410	150	X X X	
405217100	HAIN CELESTIAL GROUP INC/THE	09/20/2018	VARIOUS	313.000	9,639	X X X	10,577	13,268	(2,691)	0	0	(2,691)	0	10,577	0	(938)	(938)	0	X X X	
406216101	HALLIBURTON CO COM	11/26/2018	VARIOUS	2,403.000	88,757	X X X	102,842	117,435	(14,593)	0	0	(14,593)	0	102,842	0	(14,085)	(14,085)	963	X X X	
410867105	HANOVER INSURANCE GROUP INC/TH	09/20/2018	ITG INC, NEW YORK	105.000	12,249	X X X	9,524	11,348	(1,825)	0	0	(1,825)	0	9,524	0	2,726	2,726	170	X X X	
412822108	HARLEY DAVIDSON INC COM	12/31/2018	VARIOUS	586.000	20,224	X X X	26,956	29,816	(2,860)	0	0	(2,860)	0	26,956	0	(6,732)	(6,732)	843	X X X	
413875105	HARRIS CORP DEL COM	06/22/2018	ITG INC, NEW YORK	383.000	57,159	X X X	42,397	54,252	(11,855)	0	0	(11,855)	0	42,397	0	14,762	14,762	177	X X X	
416515104	HARTFORD FINL SVCS GROUP INC	09/20/2018	ITG INC, NEW YORK	744.000	38,714	X X X	36,657	41,872	(5,216)	0	0	(5,216)	0	36,657	0	2,057	2,057	544	X X X	
418056107	HASBRO INC COM	12/31/2018	ITG INC, NEW YORK	26.000	2,106	X X X	2,588	2,363	224	0	0	224	0	2,588	0	(482)	(482)	64	X X X	
419870100	HAWAIIAN ELECTRIC INDUSTRIES I	09/20/2018	ITG INC, NEW YORK	286.000	9,874	X X X	9,551	10,339	(788)	0	0	(788)	0	9,551	0	324	324	218	X X X	
40412C101	HCA HOLDINGS INC	09/20/2018	ITG INC, NEW YORK	281.000	34,561	X X X	21,515	24,068	(3,274)	0	0	(3,274)	0	21,515	0	13,046	13,046	253	X X X	
40414L109	HCP INC COM	06/22/2018	ITG INC, NEW YORK	2,771.000	64,918	X X X	74,962	72,268	2,694	0	0	2,694	0	74,962	0	(10,044)	(10,044)	1,070	X X X	
42225P501	HEALTHCARE TRUST OF AMERICA IN	02/09/2018	ITG INC, NEW YORK	456.000	11,942	X X X	13,589	13,698	(109)	0	0	(109)	0	13,589	0	(1,646)	(1,646)	139	X X X	
423452101	HELMERICH & PAYNE INC	09/20/2018	ITG INC, NEW YORK	330.000	21,875	X X X	18,195	15,772	(3,262)	0	0	(3,262)	0	18,195	0	3,679	3,679	542	X X X	
427866108	HERSHEY FOODS CORP	03/12/2018	ITG INC, NEW YORK	32.000	3,242	X X X	3,498	3,632	(135)	0	0	(135)	0	3,498	0	(256)	(256)	21	X X X	
42809H107	HESS CORP	12/31/2018	VARIOUS	761.000	40,833	X X X	35,485	36,125	(640)	0	0	(640)	0	35,485	0	5,348	5,348	298	X X X	
42824C109	HEWLETT PACKARD CO	09/20/2018	ITG INC, NEW YORK	3,836.000	61,856	X X X	50,630	55,085	(4,455)	0	0	(4,455)	0	50,630	0	11,226	11,226	900	X X X	
428291108	HEXCEL CORP	02/09/2018	ITG INC, NEW YORK	79.000	5,009	X X X	4,622	4,886	(265)	0	0	(265)	0	4,622	0	388	388	10	X X X	
431284108	HIGHWOODS PROPERTIES INC	02/09/2018	ITG INC, NEW YORK	269.000	11,752	X X X	14,000	13,695	306	0	0	306	0	14,000	0	(2,248)	(2,248)	0	X X X	
43300A203	HILTON WORLDWIDE HOLDINGS INC	06/22/2018	ITG INC, NEW YORK	52.000	4,205	X X X	3,025	4,153	(1,127)	0	0	(1,127)	0	3,025	0	1,180	1,180	16	X X X	
436106108	HOLLYFRONTIER CORP	11/26/2018	ITG INC, NEW YORK	1,037.000	63,021	X X X	52,295	25,405	(11,424)	0	0	(11,424)	0	52,295	0	10,726	10,726	427	X X X	
436440101	HOLOGIC INC	09/20/2018	VARIOUS	606.000	24,183	X X X	25,881	19,537	504	0	0	504	0	25,881	0	(1,697)	(1,697)	0	X X X	
437076102	HOME DEPOT INC COM	10/22/2018	ITG INC, NEW YORK	630.000	128,379	X X X	113,438	0	0	0	0	0	0	113,438	0	14,941	14,941	1,818	X X X	
438516106	HONEYWELL INTL INC COM	10/29/2018	VARIOUS	435.000	84,075	X X X	72,636	76,542	(6,364)	0	0	(6,364)	0	72,636	0	11,439	11,439	894	X X X	
440452100	HORMEL FOODS CORP COM	09/20/2018	ITG INC, NEW YORK	715.000	26,829	X X X	22,430	26,019	(3,589)	0	0	(3,589)	0	22,430	0	4,399	4,399	314	X X X	
44106M102	HOSPITALITY PROPERTIES TRUST	09/20/2018	ITG INC, NEW YORK	429.000	11,677	X X X	13,260	12,806	556	0	101	556	0	13,260	0	(1,583)	(1,583)	296	X X X	
44107P104	HOST HOTELS & RESORTS INC	09/20/2018	ITG INC, NEW YORK	2,254.000	45,537	X X X	41,807	44,742	(2,934)	0	0	(2,934)	0	41,807	0	3,729	3,729	931	X X X	
44267D107	HOWARD HUGHES CORP/THE	09/20/2018	ITG INC, NEW YORK	111.000	13,571	X X X	12,992	14,571	(1,579)	0	0	(1,579)	0	12,992	0	579	579	0	X X X	
40434L105	HP INC	09/20/2018	ITG INC, NEW YORK	3,646.000	85,035	X X X	64,111	76,602	(12,492)	0	0	(12,492)	0	64,111	0	20,924	20,924	1,388	X X X	
443510607	HUBBELL INC	03/12/2018	ITG INC, NEW YORK	45.000	5,620	X X X	5,436	6,090	(654)	0	0	(654)	0	5,436	0	184	184	35	X X X	
444097109	HUDSON PACIFIC PROPERTIES INC	09/20/2018	VARIOUS	430.000	13,012	X X X	15,063	14,728	335	0	0	335	0	15,063	0	(2,051)	(2,051)	133	X X X	
444859102	HUMANA INC COM	09/20/2018	ITG INC, NEW YORK	20.000	6,753	X X X	4,252	4,961	(710)	0	0	(710)	0	4,252	0	2,501	2,501	28	X X X	
446150104	HUNTINGTON BANCSHARES INC	09/20/2018	VARIOUS	3,320.000	51,902	X X X	43,632	48,339	(4,707)	0	0	(4,707)	0	43,632	0	8,270	8,270	855	X X X	
446413106	HUNTINGTON INGALLS INDUSTRIES	11/26/2018	ITG INC, NEW YORK	160.000	34,656	X X X	37,045	3,300	(243)	0	0	(243)	0	37,045	0	(2,389)	(2,389)	105	X X X	
447011107	HUNTSMAN CORP	09/20/2018	ITG INC, NEW YORK	238.000	6,952	X X X	5,369	7,923	(2,554)	0	0	(2,554)	0	5,369	0	1,583	1,583	116	X X X	
448579102	HYATT HOTELS CORP	05/21/2018	ITG INC, NEW YORK	123.000	9,784	X X X	6,900	9,045	(2,145)	0	0	(2,145)	0	6,900	0	2,883	2,883	11	X X X	
459200101	IBM CORP COM	10/22/2018	VARIOUS	1,158.000	165,862	X X X	173,133	177,660	(4,527)	0	0	(4,527)	0	173,133	0	(7,272)	(7,272)	5,123	X X X	
G47791101	INGERSOLL-RAND PUBLIC LIMITED	09/20/2018	VARIOUS	287.000	27,813	X X X	22,969	25,598	(2,629)	0	0	(2,629)	0	22,969	0	4,845	4,845	209	X X X	
457187102	INGREDION INC	06/22/2018	VARIOUS	164.000	19,341	X X X	19,785	22,927	(3,142)	0	0	(3,142)	0	19,785	0	(444)	(444)	152	X X X	
458140100	INTEL CORP CALIF COM	09/20/2018	VARIOUS	10,069.000	463,857	X X X	354,770	464,785	(110,015)	0	0	(110,015)	0	354,770	0	109,087	109,087	6,526	X X X	
45841N107	INTERACTIVE BROKERS GROUP INC	09/20/2018	ITG INC, NEW YORK	139.000	8,155	X X X	5,213	8,230	(3,018)	0	0	(3,018)	0	5,213	0	2,943	2,943	42	X X X	
45866F104	INTERCONTINENTALEXCHANGE GROUP	09/20/2018	ITG INC, NEW YORK	940.000	67,895	X X X	55,488	66,326	(10,838)	0	0	(10,838)	0	55,488	0	12,407	12,407	278	X X X	
G4863A108	INTERNATIONAL GAME TECHNOLOGY	09/20/2018	VARIOUS	310.000	6,397	X X X	6,464	8,218	(1,754)	0	0	(1,754)	0	6,464	0	(67)	(67)	154	X X X	
460146103	INTERNATIONAL PAPER CO COM	09/20/2018	ITG INC, NEW YORK	414.000	23,262	X X X	21,153	23,987	(2,834)	0	0	(2,834)	0	21,153	0	2,109	2,109	98	X X X	
460690100	INTERPUBLIC GROUP COS INC COM	09/20/2018	ITG INC, NEW YORK	325.000	7,364	X X X	7,742	0	0	0	0	0	0	7,742	0	(377)	(377)	68	X X X	
G491BT108	INVESCO LTD SHS	11/26/2018	VARIOUS	2,470.000	61,417	X X X	70,529	90,254	(19,725)	0	0	(19,725)	0	70,529	0	(9,112)	(9,112)	2,067	X X X	
46187W107	INVITATION HOMES INC	09/20/2018	Investment Tech Group	257.000	6,075	X X X	5,558	6,057	(499)	0	0	(499)	0	5,558	0	517	517	85	X X X	
46266C105	IQVIA HOLDINGS INC	09/20/2018	ITG INC, NEW YORK	124.000	15,768	X X X	11,316	6,168	(1,330)	0	0	(1,330)	0	11,316	0	4,451	4,451	0	X X X	
46284V101	IRON MTN INC PA COM	03/12/2018	ITG INC, NEW YORK	167.000	5,533	X X X	6,538	6,301	237	0	0	237	0	6,538	0	(1,005)	(1,005)	98	X X X	
45073V108	ITT INC	09/20/2018	ITG INC, NEW YORK	277.000	15,147	X X X	11,496	14,783	(3,287)	0	0	(3,287)	0	11,496	0	3,651	3,651	45	X X X	
46625H100	J P MORGAN CHASE & CO	12/31/2018	VARIOUS	8,581.000	970,879	X X X	801,557	857,017	(117,263)	0	0	(117,263)	0	801,557	0	169,322	169,322	9,214	X X X	
466313103	JABIL CIRCUIT INC COM	09/20/2018	ITG INC, NEW YORK	321.000	8,891	X X X	8,458	8,426	31	0	0	31	0	8,458	0	434	434	41	X X X	
469814107	JACOBS ENGR GROUP INC COM	09/20/2018	ITG INC, NEW YORK	367.000	25,025	X X X	20,803	24,207	(3,404)	0	0	(3,404)	0	20,803	0	4,222	4,222	68	X X X	
477143101	JETBLUE AIRWAYS CORP	07/31/2018	ITG INC, NEW YORK	912.000	17,391	X X X	18,197	20,374	(2,177)	0	0	(2,177)	0	18,197	0	(807)	(807)	0	X X X	
832696405	JM SMUCKER COMPANY	09/20/2018	VARIOUS	290.000	32,694	X X X	30,389	36,030	(5,640)	0	0	(5,640)	0	30,389	0	2,305	2,305	551	X X X	

E14.17

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	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	
968223206	JOHN WILEY & SONS INC	09/20/2018	Merrill Lynch	109.000	6,364	X X X	5,724	7,167	(1,443)	0	0	(1,443)	0	5,724	0	641	641	106	X X X	
478160104	JOHNSON & JOHNSON COM	12/31/2018	ITG INC, NEW YORK	6,671.000	887,966	X X X	848,035	680,157	(71,560)	0	0	(71,560)	0	848,035	0	39,931	39,931	10,103	X X X	
G51502105	JOHNSON CONTROLS INTERNATIONAL	10/22/2018	VARIOUS	4,205.000	143,582	X X X	162,793	45,876	710	0	0	710	0	162,793	0	(19,211)	(19,211)	2,800	X X X	
48020Q107	JONES LANG LASALLE INC	09/20/2018	VARIOUS	149.000	21,959	X X X	22,191	17,283	(4,908)	0	0	(4,908)	0	17,283	0	4,676	4,676	41	X X X	
48203R104	JUNIPER NETWORKS INC COM	09/20/2018	ITG INC, NEW YORK	463.000	12,368	X X X	13,435	13,196	239	0	0	239	0	13,435	0	(1,067)	(1,067)	159	X X X	
48205A109	JUNO THERAPEUTICS INC	03/07/2018	Donaldson Lufkin	53.000	4,611	X X X	1,571	2,423	(852)	0	0	(852)	0	1,571	0	3,040	3,040	0	X X X	
485170302	KANSAS CITY SOUTHERN	09/20/2018	ITG INC, NEW YORK	354.000	39,576	X X X	31,695	37,248	(5,553)	0	0	(5,553)	0	31,695	0	7,881	7,881	379	X X X	
487836108	KELLOGG CO COM	12/31/2018	Investment Tech Group	115.000	6,548	X X X	8,035	7,818	382	0	164	217	0	8,035	0	(1,487)	(1,487)	227	X X X	
493267108	KEYCORP NEW COM	12/31/2018	VARIOUS	3,517.000	68,022	X X X	61,505	70,938	(9,433)	0	0	(9,433)	0	61,505	0	6,517	6,517	937	X X X	
49338L103	KEYSIGHT TECHNOLOGIES INC	09/20/2018	ITG INC, NEW YORK	424.000	25,314	X X X	16,197	17,638	(1,441)	0	0	(1,441)	0	16,197	0	9,117	9,117	0	X X X	
49427F108	KILROY REALTY CORP	09/20/2018	ITG INC, NEW YORK	186.000	12,609	X X X	13,310	13,885	(575)	0	0	(575)	0	13,310	0	(701)	(701)	148	X X X	
494368103	KIMBERLY CLARK CORP COM	09/20/2018	ITG INC, NEW YORK	140.000	15,952	X X X	16,355	16,892	(538)	0	0	(538)	0	16,355	0	(403)	(403)	198	X X X	
49446R109	KIMCO RLTY CORP COM	10/22/2018	VARIOUS	4,225.000	61,917	X X X	77,541	50,965	1,452	0	0	1,452	0	77,541	0	(15,624)	(15,624)	2,170	X X X	
49456B101	KINDER MORGAN INC/DELAWARE	09/20/2018	ITG INC, NEW YORK	3,147.000	53,757	X X X	61,625	56,866	6,016	1,256	0	4,759	0	61,625	0	(7,868)	(7,868)	831	X X X	
500255104	KOHL'S CORP COM	09/20/2018	ITG INC, NEW YORK	566.000	38,052	X X X	23,487	30,694	(7,207)	0	0	(7,207)	0	23,487	0	14,565	14,565	386	X X X	
G5315B107	KOSMOS ENERGY LTD	06/22/2018	ITG INC, NEW YORK	387.000	2,618	X X X	2,762	2,651	111	0	0	111	0	2,762	0	(144)	(144)	0	X X X	
500754106	KRAFT HEINZ CO/THE	11/26/2018	VARIOUS	3,477.000	216,546	X X X	261,045	270,372	(9,327)	0	0	(9,327)	0	261,045	0	(44,499)	(44,499)	4,049	X X X	
501044101	KROGER CO COM	09/20/2018	VARIOUS	979.000	28,130	X X X	19,771	25,940	(6,984)	0	0	(6,984)	0	19,771	0	8,359	8,359	268	X X X	
502413107	L-3 TECHNOLOGIES INC	09/20/2018	ITG INC, NEW YORK	214.000	43,852	X X X	35,986	42,340	(6,354)	0	0	(6,354)	0	35,986	0	7,866	7,866	306	X X X	
50540R409	LABORATORY CORP AMER HLDGS	09/20/2018	VARIOUS	256.000	43,700	X X X	37,927	40,835	(2,908)	0	0	(2,908)	0	37,927	0	5,773	5,773	0	X X X	
513272104	LAMB WESTON HOLDINGS INC	09/20/2018	VARIOUS	350.000	20,703	X X X	15,522	19,758	(4,236)	0	0	(4,236)	0	15,522	0	5,181	5,181	121	X X X	
521865204	LEAR CORP	09/20/2018	ITG INC, NEW YORK	28.000	4,517	X X X	4,946	4,946	(914)	0	0	(914)	0	4,033	0	484	484	59	X X X	
524901105	LEGG MASON INC	09/20/2018	ITG INC, NEW YORK	259.000	9,419	X X X	9,723	10,873	(1,150)	0	0	(1,150)	0	9,723	0	(304)	(304)	122	X X X	
524660107	LEGGETT & PLATT INC COM	09/20/2018	ITG INC, NEW YORK	167.000	7,684	X X X	8,221	7,971	250	0	0	250	0	8,221	0	(537)	(537)	191	X X X	
525327102	LEIDOS HLDGS INC	09/20/2018	VARIOUS	327.000	21,564	X X X	17,505	21,114	(3,609)	0	0	(3,609)	0	17,505	0	4,059	4,059	171	X X X	
526057302	LENNAR CORP	09/20/2018	VARIOUS	35.142	1,436	X X X	1,552	1,816	(264)	0	0	(264)	0	1,552	0	(117)	(117)	4	X X X	
526057104	LENNAR CORP COM	09/20/2018	VARIOUS	458.000	24,966	X X X	23,501	28,964	(5,463)	0	0	(5,463)	0	23,501	0	1,465	1,465	31	X X X	
527288104	LEUCADIA NATL CORP COM	05/24/2018	VARIOUS	1,713.000	34,723	X X X	35,134	45,377	(10,244)	0	0	(10,244)	0	35,134	0	(411)	(411)	137	X X X	
530307107	LIBERTY BROADBAND CORP	03/12/2018	ITG INC, NEW YORK	63.000	5,769	X X X	5,282	5,358	(76)	0	0	(76)	0	5,282	0	487	487	0	X X X	
530307305	LIBERTY BROADBAND CORP	09/20/2018	ITG INC, NEW YORK	163.000	13,169	X X X	13,927	13,881	46	0	0	46	0	13,927	0	(758)	(758)	0	X X X	
53046P109	LIBERTY EXPEDIA HOLDINGS INC	06/22/2018	ITG INC, NEW YORK	106.000	4,868	X X X	4,574	4,699	(125)	0	0	(125)	0	4,574	0	294	294	0	X X X	
53071M104	LIBERTY INTERACTIVE CORP QVC G	04/10/2018	ITG INC, NEW YORK	479.000	11,107	X X X	9,106	11,697	(2,591)	0	0	(2,591)	0	9,106	0	2,001	2,001	0	X X X	
531229409	LIBERTY MEDIA CORP-LIBERTY SIR	09/20/2018	ITG INC, NEW YORK	279.000	12,397	X X X	10,968	11,065	(97)	0	0	(97)	0	10,968	0	1,429	1,429	0	X X X	
531229607	LIBERTY MEDIA CORP-LIBERTY SIR	09/20/2018	ITG INC, NEW YORK	561.000	24,459	X X X	21,881	22,249	(368)	0	0	(368)	0	21,881	0	2,577	2,577	0	X X X	
531172104	LIBERTY PROPERTY TRUST	09/20/2018	ITG INC, NEW YORK	360.000	15,599	X X X	14,227	15,484	(1,256)	0	0	(1,256)	0	14,227	0	1,371	1,371	432	X X X	
53071M856	LIBERTY VENTURES	03/12/2018	ITG INC, NEW YORK	159.000	7,617	X X X	7,002	8,624	(1,622)	0	0	(1,622)	0	7,002	0	615	615	0	X X X	
53223X107	LIFE STORAGE INC	09/20/2018	VARIOUS	142.000	13,655	X X X	10,515	12,648	(2,133)	0	0	(2,133)	0	10,515	0	3,140	3,140	426	X X X	
532457108	LILLY ELI & CO COM	09/20/2018	ITG INC, NEW YORK	248.000	25,648	X X X	21,339	2,027	34	0	0	34	0	21,339	0	4,309	4,309	140	X X X	
501797104	LIMITED INC COM	11/26/2018	VARIOUS	1,406.000	51,743	X X X	57,935	84,669	(26,734)	0	0	(26,734)	0	57,935	0	(6,192)	(6,192)	1,725	X X X	
534187109	LINCOLN NATL CORP IND COM	09/20/2018	ITG INC, NEW YORK	249.000	17,034	X X X	16,612	19,141	(2,529)	0	0	(2,529)	0	16,612	0	422	422	217	X X X	
535919401	LIONS GATE ENTERTAINMENT CORP	02/09/2018	ITG INC, NEW YORK	49.000	1,313	X X X	1,625	1,657	(32)	0	0	(32)	0	1,625	0	(312)	(312)	0	X X X	
535919500	LIONS GATE ENTERTAINMENT CORP	02/09/2018	ITG INC, NEW YORK	95.000	2,425	X X X	3,012	3,015	(4)	0	0	(4)	0	3,012	0	(586)	(586)	0	X X X	
501889208	LKQ CORP	12/31/2018	VARIOUS	1,939.000	56,007	X X X	61,738	78,859	(17,121)	0	0	(17,121)	0	61,738	0	(5,731)	(5,731)	0	X X X	
539830109	LOCKHEED MARTIN CORP COM	09/20/2018	ITG INC, NEW YORK	121.000	40,307	X X X	39,152	0	0	0	0	0	0	39,152	0	1,155	1,155	242	X X X	
540424108	LOEWS CORP COM	07/31/2018	ITG INC, NEW YORK	780.000	37,767	X X X	36,907	39,023	(2,117)	0	0	(2,117)	0	36,907	0	861	861	44	X X X	
N53745100	LYONDELLBASELL INDUSTRIES NV	11/26/2018	VARIOUS	970.000	95,348	X X X	95,618	46,334	(12,080)	0	0	(12,080)	0	95,618	0	(270)	(270)	2,252	X X X	
55261F104	M & T BK CORP COM	09/20/2018	VARIOUS	190.000	32,845	X X X	30,686	32,488	(1,802)	0	0	(1,802)	0	30,686	0	2,159	2,159	485	X X X	
554382101	MACERICH CO/THE	11/26/2018	VARIOUS	795.000	42,387	X X X	45,183	52,216	(7,033)	0	0	(7,033)	0	45,183	0	(2,796)	(2,796)	1,883	X X X	
55616P104	MACYS INC COM	09/20/2018	VARIOUS	946.000	27,833	X X X	22,090	23,830	(1,740)	0	0	(1,740)	0	22,090	0	5,742	5,742	870	X X X	
55825T103	MADISON SQUARE GARDEN CO/THE	09/20/2018	ITG INC, NEW YORK	54.000	14,118	X X X	10,280	11,386	(1,106)	0	0	(1,106)	0	10,280	0	3,838	3,838	0	X X X	
G5785G107	MALLINCKRODT PLC	06/22/2018	ITG INC, NEW YORK	263.000	4,599	X X X	6,315	5,933	381	0	0	381	0	6,315	0	(1,716)	(1,716)	0	X X X	
56418H100	MANPOWERGROUP INC	09/20/2018	ITG INC, NEW YORK	205.000	21,511	X X X	20,301	25,853	(5,552)	0	0	(5,552)	0	20,301	0	1,210	1,210	85	X X X	
565849106	MARATHON OIL	09/20/2018	VARIOUS	2,191.000	41,824	X X X	26,971	37,094	(10,122)	0	0	(10,122)	0	26,971	0	14,853	14,853	195	X X X	
56585A102	MARATHON PETROLEUM CORP	12/31/2018	VARIOUS	1,827.126	125,818	X X X	93,753	96,724	(21,738)	0	0	(21,738)	0	93,753	0	32,065	32,065	1,010	X X X	
570535104																				

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	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
57636Q104	MASTERCARD INC CL A	09/20/2018	Investment Tech Group	138.000	30,550	X X X	12,152	20,888	(8,735)	0	0	(8,735)	0	12,152	0	18,398	18,398	104	X X X	
577081102	MATTEL INC COM	12/31/2018	ITG INC, NEW YORK	1,924.000	23,603	X X X	25,166	29,591	(4,425)	0	0	(4,425)	0	25,166	0	(1,563)	(1,563)	0	X X X	
580135101	MCDONALDS CORP COM	09/20/2018	ITG INC, NEW YORK	116.000	18,650	X X X	18,344	0	0	0	0	0	0	18,344	0	306	306	234	X X X	
58155Q103	MCKESSON HBOC INC COM	11/26/2018	VARIOUS	674.000	90,402	X X X	109,059	105,110	3,949	0	0	3,949	0	109,059	0	(18,657)	(18,657)	567	X X X	
58463J304	MEDICAL PPTYS TR INC	09/20/2018	VARIOUS	1,111.000	14,842	X X X	15,054	15,310	(256)	0	0	(256)	0	15,054	0	(211)	(211)	608	X X X	
58502B106	MEDNAX INC COM	09/20/2018	ITG INC, NEW YORK	240.000	11,078	X X X	10,630	12,826	(2,196)	0	0	(2,196)	0	10,630	0	449	449	0	X X X	
58933Y105	MERCK & CO INC NEW	09/20/2018	VARIOUS	7,258.000	458,580	X X X	461,860	354,276	51,298	0	0	51,298	0	461,860	0	(3,281)	(3,281)	7,695	X X X	
59156R108	METLIFE INC COM	09/20/2018	ITG INC, NEW YORK	2,593.000	119,291	X X X	124,150	131,102	(6,952)	0	0	(6,952)	0	124,150	0	(4,858)	(4,858)	1,886	X X X	
55272X102	MFA FINANCIAL INC	06/22/2018	ITG INC, NEW YORK	1,218.000	8,884	X X X	9,915	9,647	268	0	0	268	0	9,915	0	(1,031)	(1,031)	343	X X X	
552953101	MGM RESORTS INTERNATIONAL	09/20/2018	ITG INC, NEW YORK	1,080.000	33,241	X X X	30,639	36,061	(5,422)	0	0	(5,422)	0	30,639	0	2,602	2,602	210	X X X	
59408Q106	MICHAELS COS INC/THE	02/09/2018	ITG INC, NEW YORK	70.000	1,682	X X X	1,517	1,693	(176)	0	0	(176)	0	1,517	0	165	165	0	X X X	
595112103	MICRON TECHNOLOGY INC COM	09/20/2018	ITG INC, NEW YORK	587.000	25,607	X X X	15,296	24,137	(8,842)	0	0	(8,842)	0	15,296	0	10,311	10,311	0	X X X	
595137100	MICROSEMI CORP	05/29/2018	ITG INC, NEW YORK	57.000	3,920	X X X	2,991	2,944	47	0	0	47	0	2,991	0	929	929	0	X X X	
594918104	MICROSOFT CORP COM	09/20/2018	ITG INC, NEW YORK	1,576.000	178,968	X X X	152,935	0	0	0	0	0	0	152,935	0	26,033	26,033	1,324	X X X	
59522J103	MID-AMERICA APARTMENT COMMUNIT	05/21/2018	ITG INC, NEW YORK	715.000	63,462	X X X	70,779	71,900	(1,121)	0	0	(1,121)	0	70,779	0	(7,317)	(7,317)	744	X X X	
608190104	MOHAWK INDUSTRIES INC	11/26/2018	VARIOUS	280.000	45,558	X X X	57,821	77,252	(19,431)	0	0	(19,431)	0	57,821	0	(12,263)	(12,263)	0	X X X	
60871R209	MOLSON COORS BREWING CO CL B	10/22/2018	VARIOUS	487.000	30,187	X X X	38,603	39,968	(67)	1,298	0	(1,365)	0	38,603	0	(8,416)	(8,416)	558	X X X	
609207105	MONDELEZ INTERNATIONAL INC	09/20/2018	ITG INC, NEW YORK	3,119.000	132,915	X X X	130,742	92,576	(4,338)	0	0	(4,338)	0	130,742	0	2,173	2,173	1,434	X X X	
61166W101	MONSANTO CO NEW COM	06/07/2018	VARIOUS	1,600.000	204,800	X X X	157,863	186,848	(28,985)	0	0	(28,985)	0	157,863	0	46,937	46,937	1,728	X X X	
617446448	MORGAN STANLEY DEAN WITTER & CO	10/22/2018	ITG INC, NEW YORK	3,280.000	163,552	X X X	153,284	122,622	(17,082)	0	0	(17,082)	0	153,284	0	10,268	10,268	1,442	X X X	
61945C103	MOSAIC CO/THE	09/20/2018	VARIOUS	1,078.000	31,285	X X X	24,909	27,661	(2,752)	0	0	(2,752)	0	24,909	0	6,376	6,376	48	X X X	
620076307	MOTOROLA SOLUTIONS INC	09/20/2018	ITG INC, NEW YORK	222.000	27,989	X X X	18,381	20,055	(1,674)	0	0	(1,674)	0	18,381	0	9,608	9,608	462	X X X	
553530106	MSC INDUSTRIAL DIRECT CO INC	09/20/2018	ITG INC, NEW YORK	68.000	5,996	X X X	5,144	6,573	(1,429)	0	0	(1,429)	0	5,144	0	853	853	118	X X X	
55354G100	MSCI INC CL A	09/20/2018	ITG INC, NEW YORK	165.000	29,091	X X X	28,118	0	0	0	0	0	0	28,118	0	973	973	96	X X X	
626717102	MURPHY OIL CORP COM	09/20/2018	ITG INC, NEW YORK	374.000	10,096	X X X	10,012	11,613	(1,601)	0	0	(1,601)	0	10,012	0	85	85	85	X X X	
N59465109	MYLAN N V	12/31/2018	VARIOUS	2,066.000	70,628	X X X	71,672	87,412	(15,741)	0	0	(15,741)	0	71,672	0	(1,044)	(1,044)	0	X X X	
G6359F103	NABORS INDUSTRIES LTD	06/22/2018	VARIOUS	758.000	4,948	X X X	6,080	5,177	902	0	0	902	0	6,080	0	(1,132)	(1,132)	142	X X X	
631103108	NASDAQ STK MKT INC COM STK	09/20/2018	VARIOUS	277.000	23,058	X X X	19,721	21,282	(1,561)	0	0	(1,561)	0	19,721	0	3,337	3,337	181	X X X	
636180101	NATIONAL FUEL GAS CO	06/22/2018	VARIOUS	243.000	12,411	X X X	13,880	13,343	537	0	0	537	0	13,880	0	(1,470)	(1,470)	143	X X X	
637417106	NATIONAL RETAIL PROPERTIES INC	09/20/2018	ITG INC, NEW YORK	392.000	14,900	X X X	17,384	16,907	477	0	0	477	0	17,384	0	(2,484)	(2,484)	225	X X X	
637071101	NATIONAL-OILWELL INC	12/31/2018	VARIOUS	866.000	31,972	X X X	28,884	31,193	(2,309)	0	0	(2,309)	0	28,884	0	3,088	3,088	86	X X X	
63938C108	NAVIENT CORP W/D	06/22/2018	VARIOUS	1,049.000	14,067	X X X	11,188	13,973	(2,784)	0	0	(2,784)	0	11,188	0	2,879	2,879	324	X X X	
640268108	NEKTAR THERAPEUTICS	11/26/2018	ITG INC, NEW YORK	361.000	16,673	X X X	18,978	0	0	0	0	0	0	18,978	0	(2,305)	(2,305)	0	X X X	
64110L106	NETFLIX INC	11/26/2018	ITG INC, NEW YORK	117.000	35,616	X X X	37,433	0	0	0	0	0	0	37,433	0	(1,817)	(1,817)	0	X X X	
64828T201	NEW RESIDENTIAL INVESTMENT COR	09/20/2018	VARIOUS	942.000	16,495	X X X	15,488	16,843	(1,355)	0	0	(1,355)	0	15,488	0	1,008	1,008	895	X X X	
649445103	NEW YORK COMMUNITY BANCORP INC	09/20/2018	Smith Barney	1,090.000	12,185	X X X	13,111	14,192	(1,081)	0	0	(1,081)	0	13,111	0	(926)	(926)	468	X X X	
651229106	NEWELL RUBBERMAID INC	10/22/2018	VARIOUS	1,545.000	27,701	X X X	46,431	47,741	(1,309)	0	0	(1,309)	0	46,431	0	(18,730)	(18,730)	1,112	X X X	
651290108	NEWFIELD EXPLORATION CO	03/12/2018	ITG INC, NEW YORK	723.000	16,889	X X X	20,526	22,796	(2,270)	0	0	(2,270)	0	20,526	0	(3,637)	(3,637)	0	X X X	
651639106	NEWMONT MINING CORP COM	09/20/2018	ITG INC, NEW YORK	1,463.000	49,926	X X X	49,306	54,892	(5,586)	0	0	(5,586)	0	49,306	0	620	620	307	X X X	
65249B109	NEWS CORP	09/20/2018	VARIOUS	1,266.000	18,643	X X X	16,179	20,522	(4,343)	0	0	(4,343)	0	16,179	0	2,464	2,464	132	X X X	
65249B208	NEWS CORP	09/20/2018	Merrill Lynch	299.000	3,914	X X X	3,965	4,963	(999)	0	0	(999)	0	3,965	0	(51)	(51)	60	X X X	
65339F101	NEXTERA ENERGY INC	09/20/2018	VARIOUS	1,506.000	246,836	X X X	208,320	161,813	(25,911)	0	0	(25,911)	0	208,320	0	38,516	38,516	3,225	X X X	
G6518L108	NIELSEN HOLDINGS PLC	03/12/2018	ITG INC, NEW YORK	958.000	32,408	X X X	37,033	34,871	2,162	0	0	2,162	0	37,033	0	(4,625)	(4,625)	0	X X X	
654106103	NIKE INC CL B COM	09/20/2018	ITG INC, NEW YORK	358.000	30,558	X X X	23,764	0	0	0	0	0	0	23,764	0	6,794	6,794	72	X X X	
65473P105	NISOURCE INC COM	09/20/2018	VARIOUS	984.000	23,271	X X X	23,615	25,259	(1,644)	0	0	(1,644)	0	23,615	0	(344)	(344)	294	X X X	
655044105	NORLE ENERGY INC	12/31/2018	VARIOUS	2,093.000	47,813	X X X	59,159	60,990	(1,831)	0	0	(1,831)	0	59,159	0	(11,346)	(11,346)	865	X X X	
655844108	NORFOLK SOUTHN CORP COM	09/20/2018	VARIOUS	637.000	105,587	X X X	73,154	92,301	(19,147)	0	0	(19,147)	0	73,154	0	32,433	32,433	1,038	X X X	
665859104	NORTHERN TR CORP COM	09/20/2018	VARIOUS	631.000	64,084	X X X	55,816	63,031	(7,214)	0	0	(7,214)	0	55,816	0	8,268	8,268	606	X X X	
G66721104	NORWEGIAN CRUISE LINE HOLDINGS	12/31/2018	VARIOUS	661.000	34,308	X X X	33,787	(955)	0	0	0	(955)	0	33,787	0	521	521	0	X X X	
629377508	NRG ENERGY INC	09/20/2018	ITG INC, NEW YORK	706.000	22,389	X X X	12,141	20,107	(7,966)	0	0	(7,966)	0	12,141	0	10,247	10,247	48	X X X	
67018T105	NU SKIN ENTERPRISES INC	03/12/2018	ITG INC, NEW YORK	86.000	6,379	X X X	4,359	5,868	(1,509)	0	0	(1,509)	0	4,359	0	2,020	2,020	31	X X X	
67020Y100	NUANCE COMMUNICATIONS INC	09/20/2018	VARIOUS	764.000	12,642	X X X	12,499	12,491	8	0	0	8	0	12,499	0	143	143	0	X X X	
670346105	NUCOR CORP	09/20/2018	VARIOUS	739.000	46,698	X X X	44,623	46,986	(2,363)	0	0	(2,363)	0	44,623	0	2,076	2,076	586	X X X	
67103H107	O'REILLY AUTOMOTIVE INC	09/20/2018	Investment Tech Group	1.000	345	X X X	224	241	(17)	0	0	(17)	0	224	0	121	121	0	X X X	
674599105	OCCIDENTAL PETE CORP COM	09/20/2018	VARIOUS	1,770.000	129,665	X X X	115,166	130,378	(15,213)	0	0	(15,213)	0	115,166	0	14,500	14,500	3,109	X X X	
675232102	OCEANEERING INTERNATIONAL INC	06/22/2018	ITG INC, NEW YORK	261.000	6,431	X X X	5,040	5,518	(478)	0	0	(478)	0	5,040	0	1,391	1,391	0	X X X	
679580100	OLD DOMINION FGHT LINES INC	06/22/2018	ITG INC, NEW YORK	57.000	8,995	X X X	5,252	7,498	(2,246)	0	0	(2,246)	0	5,252	0	3,743	3,743	15	X X X	
680223104	OLD REPUBLIC INTERNATIONAL COR	09/20/2018	VARIOUS	534.000	11,548	X X X	10,646	11,417	(770)	0	0	(770)	0	10,646	0	902	902	713	X X X	

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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	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
680665205	OLIN CORP	09/20/2018	VARIOUS	506.000	14,890	X X X	14,535	18,003	(3,468)	0	0	(3,468)	0	14,535	0	355	355	184	X X X	
681936100	OMEGA HEALTHCARE INVESTORS INC	03/12/2018	VARIOUS	602.000	16,034	X X X	19,147	16,579	2,568	0	0	2,568	0	19,147	0	(3,113)	(3,113)	397	X X X	
681919106	OMNICO GROUP INC COM	09/20/2018	ITG INC, NEW YORK	139.000	9,678	X X X	10,447	10,123	324	0	0	324	0	10,447	0	(769)	(769)	250	X X X	
682189105	ON SEMICONDUCTOR CORP	06/22/2018	ITG INC, NEW YORK	497.000	10,592	X X X	7,558	10,407	(2,850)	0	0	(2,850)	0	7,558	0	3,034	3,034	0	X X X	
68389X105	ORACLE CORPORATION COM	09/20/2018	ITG INC, NEW YORK	8,639.000	415,487	X X X	379,780	408,452	(28,672)	0	0	(28,672)	0	379,780	0	35,707	35,707	3,054	X X X	
68557N103	ORBITAL ATK INC	06/06/2018	ITG INC, NEW YORK	178.000	23,625	X X X	17,119	23,407	(6,288)	0	0	(6,288)	0	17,119	0	6,506	6,506	85	X X X	
688239201	OSHKOSH CORP	09/20/2018	VARIOUS	223.000	17,845	X X X	15,687	20,268	(4,581)	0	0	(4,581)	0	15,687	0	2,158	2,158	79	X X X	
69007J106	OUTFRONT MEDIA INC	03/12/2018	ITG INC, NEW YORK	285.000	5,746	X X X	7,553	6,612	941	0	0	941	0	7,553	0	(1,806)	(1,806)	120	X X X	
690742101	OWENS CORNING	09/20/2018	VARIOUS	350.000	25,367	X X X	21,119	32,179	(11,060)	0	0	(11,060)	0	21,119	0	4,248	4,248	132	X X X	
693718108	PACCAR INC	09/20/2018	VARIOUS	324.000	21,749	X X X	22,216	23,030	(814)	0	0	(814)	0	22,216	0	(467)	(467)	912	X X X	
695156109	PACKAGING CORP OF AMERICA	10/22/2018	Smith Barney	342.000	29,497	X X X	38,501	41,228	(2,728)	0	0	(2,728)	0	38,501	0	(9,003)	(9,003)	976	X X X	
695263103	PACWEST BANCORP	09/20/2018	Merrill Lynch	374.000	19,006	X X X	16,909	18,850	(1,941)	0	0	(1,941)	0	16,909	0	2,098	2,098	636	X X X	
69924R108	PARAMOUNT GROUP INC	09/20/2018	ITG INC, NEW YORK	98.000	1,518	X X X	1,569	1,553	16	0	0	16	0	1,569	0	(51)	(51)	29	X X X	
700517105	PARK HOTELS & RESORTS INC	09/20/2018	VARIOUS	379.000	11,393	X X X	10,449	10,896	(447)	0	0	(447)	0	10,449	0	944	944	444	X X X	
703395103	PATTERSON COS INC	05/21/2018	VARIOUS	322.000	8,654	X X X	12,667	11,634	1,034	0	0	1,034	0	12,667	0	(4,014)	(4,014)	131	X X X	
703481101	PATTERSON-UTI ENERGY INC	06/22/2018	VARIOUS	478.000	8,625	X X X	9,961	10,999	(1,038)	0	0	(1,038)	0	9,961	0	(1,336)	(1,336)	14	X X X	
704326107	PAYCHEX INC COM	09/20/2018	ITG INC, NEW YORK	260.000	19,435	X X X	17,358	0	0	0	0	0	0	17,358	0	2,077	2,077	291	X X X	
70450Y103	PAYPAL HOLDINGS INC	09/20/2018	ITG INC, NEW YORK	262.000	23,734	X X X	21,240	0	0	0	0	0	0	21,240	0	2,494	2,494	0	X X X	
69318G106	PBF ENERGY INC	09/20/2018	VARIOUS	333.000	12,213	X X X	7,664	11,805	(4,141)	0	0	(4,141)	0	7,664	0	4,549	4,549	123	X X X	
712704105	PEOPLES UTD FINL INC COM	10/22/2018	VARIOUS	1,142.000	18,266	X X X	20,897	21,355	(458)	0	0	(458)	0	20,897	0	(2,632)	(2,632)	597	X X X	
713448108	PEPSICO INC COM	09/20/2018	VARIOUS	1,136.000	130,255	X X X	126,797	46,529	(3,926)	0	0	(3,926)	0	126,797	0	3,457	3,457	1,711	X X X	
714046109	PERKINELMER INC COM	09/20/2018	VARIOUS	192.000	16,879	X X X	10,643	14,039	(3,396)	0	0	(3,396)	0	10,643	0	6,236	6,236	31	X X X	
717081103	PFIZER INC COM STK USD0.05	09/20/2018	VARIOUS	12,162.000	486,887	X X X	418,033	440,508	(22,475)	0	0	(22,475)	0	418,033	0	68,854	68,854	9,245	X X X	
69331C108	PG&E CORP COM	06/22/2018	VARIOUS	1,331.000	56,075	X X X	72,869	59,669	13,200	0	0	13,200	0	72,869	0	(16,794)	(16,794)	0	X X X	
718172109	PHILIP MORRIS INTL INC COM	05/21/2018	VARIOUS	7,728.000	650,962	X X X	731,640	816,463	(84,824)	0	0	(84,824)	0	731,640	0	(80,678)	(80,678)	15,132	X X X	
718546104	PHILLIPS 66	09/20/2018	VARIOUS	1,024.000	105,927	X X X	80,829	102,566	(22,689)	0	0	(22,689)	0	80,829	0	25,098	25,098	1,435	X X X	
72147K108	PILGRIM'S PRIDE CORP	02/09/2018	ITG INC, NEW YORK	125.000	3,151	X X X	2,588	3,883	(1,295)	0	0	(1,295)	0	2,588	0	564	564	0	X X X	
72346Q104	PINNACLE FINANCIAL PARTNERS IN	02/09/2018	ITG INC, NEW YORK	156.000	9,483	X X X	9,699	10,343	(644)	0	0	(644)	0	9,699	0	(216)	(216)	22	X X X	
723484101	PINNACLE WEST CAP CORP COM	07/31/2018	ITG INC, NEW YORK	464.000	35,910	X X X	38,726	39,524	(798)	0	0	(798)	0	38,726	0	(2,816)	(2,816)	593	X X X	
723787107	PIONEER NAT RES CO	09/20/2018	VARIOUS	301.000	51,991	X X X	45,541	52,028	(6,487)	0	0	(6,487)	0	45,541	0	6,449	6,449	34	X X X	
693475105	PNC FINANCIAL SERVICES GROUP	10/22/2018	VARIOUS	1,309.000	184,142	X X X	159,129	188,876	(29,747)	0	0	(29,747)	0	159,129	0	25,013	25,013	2,897	X X X	
733174700	POPULAR INC	09/20/2018	VARIOUS	268.000	14,008	X X X	9,878	9,511	367	0	0	367	0	9,878	0	4,130	4,130	222	X X X	
69351T106	PPL CORP COM	06/22/2018	VARIOUS	1,623.000	45,232	X X X	52,728	50,232	2,497	0	0	2,497	0	52,728	0	(7,496)	(7,496)	1,529	X X X	
74005P104	PRAXAIR INC COM	10/31/2018	VARIOUS	1,002.000	126,565	X X X	108,621	154,989	(46,369)	0	0	(46,369)	0	108,621	0	17,944	17,944	2,391	X X X	
74051N102	PREMIER INC	09/20/2018	Merrill Lynch	78.000	3,348	X X X	2,450	2,277	173	0	0	173	0	2,450	0	898	898	0	X X X	
74144T108	PRICE T ROWE GROUP INC COM	09/20/2018	VARIOUS	460.000	49,677	X X X	34,015	48,268	(14,253)	0	0	(14,253)	0	34,015	0	15,662	15,662	364	X X X	
741503403	PRICELINE COM INC	02/27/2018	ITG INC, NEW YORK	159.000	193,727	X X X	193,727	276,301	(82,574)	0	0	(82,574)	0	193,727	0	0	0	0	X X X	
74251V102	PRINCIPAL FINANCIAL GROUP INC	09/20/2018	VARIOUS	819.000	48,788	X X X	51,612	57,789	(6,177)	0	0	(6,177)	0	51,612	0	(2,824)	(2,824)	407	X X X	
742718109	PROCTER & GAMBLE CO COM	09/20/2018	VARIOUS	5,642.000	467,713	X X X	508,902	518,387	(9,485)	0	0	(9,485)	0	508,902	0	(41,188)	(41,188)	9,230	X X X	
74340W103	PROLOGIS INC	09/20/2018	VARIOUS	1,481.000	94,259	X X X	75,471	95,539	(20,069)	0	0	(20,069)	0	75,471	0	18,788	18,788	1,120	X X X	
743606105	PROSPERITY BANCSHARES INC COM	09/20/2018	Merrill Lynch	203.000	15,028	X X X	12,807	14,224	(1,417)	0	0	(1,417)	0	12,807	0	2,221	2,221	292	X X X	
744320102	PRUDENTIAL FINL INC	09/20/2018	VARIOUS	557.000	56,050	X X X	61,265	64,044	(2,779)	0	0	(2,779)	0	61,265	0	(5,214)	(5,214)	1,221	X X X	
74460D109	PUBLIC STORAGE INC COM	09/20/2018	ITG INC, NEW YORK	121.000	24,806	X X X	25,622	25,289	333	0	0	333	0	25,622	0	(816)	(816)	484	X X X	
744573106	PUBLIC SVC ENTERPRISE GROUP	09/20/2018	VARIOUS	1,315.000	65,883	X X X	59,079	66,693	(8,560)	0	0	(8,560)	0	59,079	0	6,804	6,804	678	X X X	
745867101	PULTTE CORP COM	09/20/2018	VARIOUS	680.000	18,947	X X X	15,435	22,610	(7,175)	0	0	(7,175)	0	15,435	0	3,512	3,512	127	X X X	
693656100	PVH CORP	09/20/2018	VARIOUS	246.000	35,236	X X X	22,645	33,754	(11,108)	0	0	(11,108)	0	22,645	0	12,591	12,591	15	X X X	
74733V100	QEP RESOURCES INC-W/I	09/20/2018	Merrill Lynch	743.000	8,121	X X X	5,617	7,111	(1,494)	0	0	(1,494)	0	5,617	0	2,504	2,504	0	X X X	
74736K101	QORVO INC	09/20/2018	ITG INC, NEW YORK	14.000	1,101	X X X	1,209	0	0	0	0	0	0	1,209	0	(108)	(108)	0	X X X	
747525103	QUALCOMM INC	11/26/2018	VARIOUS	4,123.000	277,820	X X X	219,150	263,954	(44,804)	0	0	(44,804)	0	219,150	0	58,669	58,669	4,967	X X X	
74762E102	QUANTA SVCS INC COM	07/31/2018	ITG INC, NEW YORK	26.000	883	X X X	979	1,017	(38)	0	0	(38)	0	979	0	(96)	(96)	0	X X X	
74834L100	QUEST DIAGNOSTICS INC COM	09/20/2018	VARIOUS	248.000	26,035	X X X	23,287	24,426	(1,138)	0	0	(1,138)	0	23,287	0	2,748	2,748	284	X X X	
751212101	RALPH LAUREN CORP	09/20/2018	VARIOUS	162.000	19,211	X X X	13,098	16,798	(3,700)	0	0	(3,700)	0	13,098	0	6,112	6,112	165	X X X	
75281A109	RANGE RES CORP COM	09/20/2018	VARIOUS	1,429.000	22,063	X X X	25,437	24,379	1,059	0	0	1,059	0	25,437	0	(3,374)	(3,374)	17	X X X	
754730109	RAYMOND JAMES FINANCIAL INC	11/26/2018	VARIOUS	395.000	32,693	X X X	32,791	9,198	(1,244)	0	0	(1,244)	0	32,791	0	(98)	(98)	82	X X X	
754907103	RAYONIER INC	09/20/2018	VARIOUS	375.000	12,889	X X X	11,020	11,861	(842)	0	0	(842)	0	11,020	0	1,869	1,869	296	X X X	
755111507	RAYTHEON CO NEW	09/20/2018	ITG INC, NEW YORK	512.000	102,144	X X X	79,050	96,179	(17,129)	0	0	(17,129)	0	79,050	0	23,094	23,094	610	X X X	
75605Y106	REALOGY HOLDINGS CORP	09/20/2018	ITG INC, NEW YORK	86.000	1,771	X X X	2,279	67	0	0	0	67	0	2,346	0	(575)	(575)	23	X X X	
756109104	REALTY INCOME CORP	06/22/2018	VARIOUS	537.000	28,828	X X X	30,639	30,620	19	0	0	19	0	30,639	0	(1,811)	(1,811)	786	X X X	

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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	For eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
758750103	REGAL BELOIT CORP		03/12/2018	ITG INC, NEW YORK	136.000	10,159	X X X	10,248	10,418	(169)	0	0	(169)	0	10,248	0	(89)	(89)	35	X X X
758849103	REGENCY CENTERS CORP		05/21/2018	VARIOUS	935.000	53,158	X X X	60,590	64,683	(4,094)	0	0	(4,094)	0	60,590	0	(7,431)	(7,431)	507	X X X
75886F107	REGENERON PHARMACEUTICALS INC		11/26/2018	ITG INC, NEW YORK	85.000	29,862	X X X	32,014	31,957	57	0	0	57	0	32,014	0	(2,152)	(2,152)	0	X X X
7591EP100	REGIONS FINL CORP		09/20/2018	VARIOUS	2,767.000	52,311	X X X	38,732	47,814	(9,082)	0	0	(9,082)	0	38,732	0	13,579	13,579	717	X X X
759351604	REINSURANCE GROUP OF AMERICA I		07/31/2018	ITG INC, NEW YORK	195.000	28,379	X X X	25,364	30,406	(5,042)	0	0	(5,042)	0	25,364	0	3,015	3,015	138	X X X
759509102	RELIANCE STEEL & ALUMINUM CO		09/20/2018	VARIOUS	217.000	18,796	X X X	15,407	18,616	(3,209)	0	0	(3,209)	0	15,407	0	3,389	3,389	248	X X X
760759100	REPUBLIC SVCS INC COM		09/20/2018	VARIOUS	336.000	25,129	X X X	21,193	22,717	(1,524)	0	0	(1,524)	0	21,193	0	3,936	3,936	348	X X X
770323103	ROBERT HALF INTL INC COM		09/20/2018	ITG INC, NEW YORK	15.000	1,054	X X X	890	0	0	0	0	0	0	890	0	164	164	8	X X X
774341101	ROCKWELL COLLINS INC		11/27/2018	Smith Barney	589.000	82,305	X X X	55,181	79,880	(24,699)	0	0	(24,699)	0	55,181	0	27,124	27,124	777	X X X
776696106	ROPER INDUSTRIES INC		09/20/2018	VARIOUS	109.000	30,290	X X X	23,194	28,231	(5,037)	0	0	(5,037)	0	23,194	0	7,096	7,096	75	X X X
V7780T103	ROYAL CARIBBEAN CRUISES LTD		09/20/2018	VARIOUS	394.000	50,693	X X X	38,234	46,996	(8,762)	0	0	(8,762)	0	38,234	0	12,459	12,459	668	X X X
780287108	ROYAL GOLD INC		09/20/2018	VARIOUS	77.000	6,031	X X X	4,996	6,323	(1,327)	0	0	(1,327)	0	4,996	0	1,035	1,035	58	X X X
749660106	RPC INC		02/09/2018	ITG INC, NEW YORK	143.000	2,527	X X X	2,909	3,651	(742)	0	0	(742)	0	2,909	0	(382)	(382)	14	X X X
74978Q105	RSP PERMIAN INC		07/19/2018	Donaldson Lufkin	200.000	8,428	X X X	6,494	8,136	(1,642)	0	0	(1,642)	0	6,494	0	1,934	1,934	0	X X X
783549108	RYDER SYS INC COM		05/21/2018	ITG INC, NEW YORK	163.000	11,389	X X X	12,480	13,720	(1,240)	0	0	(1,240)	0	12,480	0	(1,090)	(1,090)	149	X X X
78573M104	SABRE CORP		09/20/2018	VARIOUS	120.000	3,104	X X X	2,178	2,460	(282)	0	0	(282)	0	2,178	0	927	927	50	X X X
80283M101	SANTANDER CONSUMER USA HOLDING		09/20/2018	VARIOUS	390.000	7,593	X X X	5,839	7,262	(1,423)	0	0	(1,423)	0	5,839	0	1,754	1,754	79	X X X
80589M102	SCANA CORP NEW COM		09/20/2018	VARIOUS	748.000	26,372	X X X	31,301	29,755	1,546	0	0	1,546	0	31,301	0	(4,929)	(4,929)	894	X X X
806857108	SCHLUMBERGER LTD COM		12/31/2018	VARIOUS	4,480.000	222,854	X X X	307,279	301,907	11,966	6,594	0	5,372	0	307,279	0	(84,425)	(84,425)	8,996	X X X
808513105	SCHWAB CHARLES CORP NEW COM		06/22/2018	VARIOUS	790.000	41,047	X X X	30,798	40,582	(9,785)	0	0	(9,785)	0	30,798	0	10,249	10,249	110	X X X
811065101	SCRIPPS NETWORKS INTERACTIVE		03/07/2018	Investment Tech Group	301.000	27,047	X X X	18,898	25,699	(6,801)	0	0	(6,801)	0	18,898	0	8,149	8,149	90	X X X
81211K100	SEALED AIR CORP NEW COM		10/22/2018	VARIOUS	594.000	18,632	X X X	25,021	29,284	(4,263)	0	0	(4,263)	0	25,021	0	(6,389)	(6,389)	269	X X X
816851109	SEMPRA ENERGY COM		09/20/2018	VARIOUS	858.000	93,709	X X X	95,356	67,360	1,751	0	0	1,751	0	95,356	0	(1,647)	(1,647)	1,870	X X X
81721M109	SENIOR HOUSING PROPERTIES TRUS		02/09/2018	ITG INC, NEW YORK	513.000	8,387	X X X	10,404	9,824	580	0	0	580	0	10,404	0	(2,016)	(2,016)	200	X X X
N7902X106	SENSATA TECHNOLOGIES HOLDING N		03/28/2018	VARIOUS	259.000	11,969	X X X	11,758	13,237	(1,479)	0	0	(1,479)	0	11,758	0	211	211	0	X X X
82669G104	SIGNATURE BK NEW YORK N Y		09/20/2018	Merrill Lynch	58.000	6,958	X X X	7,497	7,961	(465)	0	0	(465)	0	7,497	0	(539)	(539)	32	X X X
G81276100	SIGNET JEWELERS LTD		05/21/2018	Investment Tech Group	255.000	10,173	X X X	13,874	14,420	(546)	0	0	(546)	0	13,874	0	(3,701)	(3,701)	173	X X X
828806109	SIMON PTY GROUP INC NEW COM		09/20/2018	VARIOUS	69.000	12,427	X X X	11,203	11,850	(647)	0	0	(647)	0	11,203	0	1,224	1,224	407	X X X
83088M102	SKYWORKS SOLUTIONS INC		09/20/2018	Investment Tech Group	4.000	366	X X X	259	380	(121)	0	0	(121)	0	259	0	108	108	4	X X X
78440X101	SL GREEN REALTY CORP		09/20/2018	VARIOUS	569.000	54,684	X X X	58,578	57,429	1,149	0	0	1,149	0	58,578	0	(3,894)	(3,894)	825	X X X
78454L100	SM ENERGY CO		09/20/2018	VARIOUS	292.000	7,449	X X X	5,168	6,447	(1,279)	0	0	(1,279)	0	5,168	0	2,280	2,280	7	X X X
833034101	SNAP ON INC COM		05/21/2018	VARIOUS	132.000	20,700	X X X	22,308	23,008	(699)	0	0	(699)	0	22,308	0	(1,609)	(1,609)	100	X X X
835495102	SONOCO PRODUCTS CO		09/20/2018	Merrill Lynch	78.000	4,458	X X X	4,184	4,145	39	0	0	39	0	4,184	0	274	274	94	X X X
842587107	SOUTHERN CO COM		09/20/2018	VARIOUS	5,048.000	222,541	X X X	249,683	242,758	6,924	0	0	6,924	0	249,683	0	(27,142)	(27,142)	3,125	X X X
844741108	SOUTHWEST AIRLS CO COM		12/31/2018	ITG INC, NEW YORK	52.000	2,400	X X X	2,824	3,403	(580)	0	0	(580)	0	2,824	0	(423)	(423)	27	X X X
848574109	SPIRIT AEROSYSTEMS HOLDINGS IN		06/22/2018	VARIOUS	373.000	32,162	X X X	22,813	32,544	(9,731)	0	0	(9,731)	0	22,813	0	9,349	9,349	69	X X X
848577102	SPIRIT AIRLINES INC		06/22/2018	ITG INC, NEW YORK	183.000	7,064	X X X	6,163	8,208	(2,044)	0	0	(2,044)	0	6,163	0	900	900	0	X X X
84860W102	SPIRIT REALTY CAPITAL INC		09/20/2018	VARIOUS	1,485.000	13,444	X X X	11,532	12,741	(1,209)	0	0	(1,209)	0	11,532	0	1,912	1,912	802	X X X
85207U105	SPRINT CORP		09/20/2018	VARIOUS	1,453.000	8,087	X X X	9,343	8,558	785	0	0	785	0	9,343	0	(1,256)	(1,256)	0	X X X
854502101	STANLEY BLACK & DECKER		09/20/2018	VARIOUS	295.000	45,419	X X X	38,110	50,059	(11,948)	0	0	(11,948)	0	38,110	0	7,309	7,309	361	X X X
855244109	STARBUCKS CORP COM		09/20/2018	VARIOUS	1,484.000	79,027	X X X	81,405	85,226	(3,822)	0	0	(3,822)	0	81,405	0	(2,378)	(2,378)	1,077	X X X
85571B105	STARWOOD PROPERTY TRUST INC		09/20/2018	Merrill Lynch	204.000	4,435	X X X	4,568	4,355	212	0	0	212	0	4,568	0	(133)	(133)	294	X X X
857477103	STATE STREET CORP		09/20/2018	VARIOUS	672.000	62,532	X X X	53,200	65,594	(12,394)	0	0	(12,394)	0	53,200	0	9,333	9,333	658	X X X
858119100	STEEL DYNAMICS INC		09/20/2018	VARIOUS	192.000	8,897	X X X	6,812	8,281	(1,469)	0	0	(1,469)	0	6,812	0	2,085	2,085	102	X X X
858912108	STERICYCLE INC COM		10/22/2018	VARIOUS	564.000	33,405	X X X	40,817	38,346	2,471	0	0	2,471	0	40,817	0	(7,413)	(7,413)	0	X X X
862121100	STORE CAPITAL CORP		03/12/2018	ITG INC, NEW YORK	372.000	9,244	X X X	9,028	9,687	(658)	0	0	(658)	0	9,028	0	216	216	115	X X X
866674104	SUN COMMUNITIES INC		09/20/2018	VARIOUS	202.000	19,935	X X X	16,732	18,742	(2,010)	0	0	(2,010)	0	16,732	0	3,204	3,204	370	X X X
867914103	SUNTRUST BKS INC		09/20/2018	VARIOUS	1,111.000	77,024	X X X	60,802	71,759	(10,958)	0	0	(10,958)	0	60,802	0	16,222	16,222	779	X X X
87165B103	SYNCHRONY FINANCIAL		11/26/2018	VARIOUS	1,733.000	57,931	X X X	52,491	66,911	(14,420)	0	0	(14,420)	0	52,491	0	5,440	5,440	661	X X X
871607107	SYNOVUS INC		09/20/2018	VARIOUS	317.000	29,403	X X X	22,429	27,021	(4,592)	0	0	(4,592)	0	22,429	0	6,974	6,974	0	X X X
87161C501	SYNOVUS FINANCIAL CORP		09/20/2018	VARIOUS	380.000	18,255	X X X	16,153	18,217	(2,064)	0	0	(2,064)	0	16,153	0	2,102	2,102	133	X X X
872590104	T-MOBILE US INC		09/20/2018	VARIOUS	264.000	17,026	X X X	15,441	16,767	(1,325)	0	0	(1,325)	0	15,441	0	1,585	1,585	0	X X X
87386B103	TAHOE RESOURCES INC		06/22/2018	ITG INC, NEW YORK	166.000	837	X X X	855	795	60	0	0	60	0	855	0	(18)	(18)	0	X X X
874054109	TAKE-TWO INTERACTIVE SOFTWARE		09/20/2018	ITG INC, NEW YORK	96.000	12,570	X X X	11,069	0	0	0	0	0	0	11,069	0	1,501	1,501	0	X X X
875465106	TANGER FACTORY OUTLET CENTERS		03/12/2018	ITG INC, NEW YORK	267.000	5,778	X X X	6,903	7,078	(175)	0	0	(175)	0	6,903	0	(1,126)	(1,126)	91	X X X
876030107	TAPESTRY INC		09/20/2018	VARIOUS	538.000	25,940	X X X	20,945	23,796	(2,850)	0	0	(2,850)	0	20,945	0	4,995	4,995	424	X X X
87612G101	TARGA RESOURCES CORP		09/20/2018	VARIOUS	564.000	28,351	X X X	26,256	27,309	(1,053)	0	0	(1,053)	0	26,256	0	2,096	2,096	1,049	X X X
87612E106	TARGET CORP COM		09/20/2018	VARIOUS	1,271.000	102,446	X X X	67,111	82,933	(15,822)	0	0	(15,822)	0	67,111	0	35,335	35,335	1,307	X X X

E14.21

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
872275102	TCF FINANCIAL CORP	09/20/2018	VARIOUS	480.000	10,999	X X X	8,386	9,840	(1,454)	0	0	(1,454)	0	8,386	0	2,613	2,613	90	X X X	
87236Y108	TD AMERITRADE HOLDING CORP	06/22/2018	ITG INC, NEW YORK	66.000	3,854	X X X	2,638	3,375	(737)	0	0	(737)	0	2,638	0	1,216	1,216	28	X X X	
87901J105	TEGNA INC	06/22/2018	ITG INC, NEW YORK	571.000	6,819	X X X	7,686	8,040	(354)	0	0	(354)	0	7,686	0	(866)	(866)	53	X X X	
879360105	TELEDYNE TECHNOLOGIES INC	09/20/2018	VARIOUS	92.000	19,356	X X X	15,003	16,666	(1,662)	0	0	(1,662)	0	15,003	0	4,353	4,353	0	X X X	
879369106	TELEFLEX INC	09/20/2018	VARIOUS	79.000	20,813	X X X	15,419	19,657	(4,237)	0	0	(4,237)	0	15,419	0	5,394	5,394	50	X X X	
88023U101	TEMPUR SEALY INTERNATIONAL INC	03/12/2018	ITG INC, NEW YORK	88.000	4,688	X X X	5,476	5,517	(41)	0	0	(41)	0	5,476	0	(788)	(788)	0	X X X	
88076W103	TERADATA CORP DEL COM	09/20/2018	VARIOUS	396.000	15,067	X X X	11,809	15,230	(3,421)	0	0	(3,421)	0	11,809	0	3,258	3,258	0	X X X	
880770102	TERADYNE INC COM	09/20/2018	VARIOUS	230.000	9,262	X X X	6,938	9,630	(2,692)	0	0	(2,692)	0	6,938	0	2,324	2,324	18	X X X	
880779103	TEREX CORP NEW	09/20/2018	VARIOUS	261.000	11,083	X X X	8,305	12,585	(4,280)	0	0	(4,280)	0	8,305	0	2,778	2,778	29	X X X	
883203101	TEXTRON INC COM	09/20/2018	VARIOUS	852.000	58,088	X X X	43,695	34,633	(5,117)	0	0	(5,117)	0	43,695	0	14,393	14,393	45	X X X	
87240R107	TFS FINANCIAL CORP	09/20/2018	Merrill Lynch	138.000	2,140	X X X	2,209	2,062	148	0	0	148	0	2,209	0	(69)	(69)	81	X X X	
883556102	THERMO ELECTRON CORP COM	09/20/2018	ITG INC, NEW YORK	668.000	148,396	X X X	110,839	113,168	(18,067)	0	0	(18,067)	0	110,839	0	37,557	37,557	242	X X X	
886547108	TIFFANY & CO NEW COM	09/20/2018	VARIOUS	419.000	48,195	X X X	38,654	34,823	(4,606)	0	0	(4,606)	0	38,654	0	9,541	9,541	491	X X X	
887317303	TIME WARNER INC NEW COM NEW	06/15/2018	ITG INC, NEW YORK	3,145.000	314,736	X X X	253,954	287,673	(33,719)	0	0	(33,719)	0	253,954	0	60,782	60,782	2,447	X X X	
887389104	TIMKEN CO/THE	09/20/2018	VARIOUS	173.000	8,299	X X X	7,692	8,503	(811)	0	0	(811)	0	7,692	0	607	607	71	X X X	
872540109	TJX COS INC NEW COM	09/20/2018	Smith Barney	166.000	18,183	X X X	11,957	12,692	(735)	0	0	(735)	0	11,957	0	6,226	6,226	181	X X X	
889478103	TOLL BROTHERS INC	09/20/2018	Merrill Lynch	202.000	7,242	X X X	7,070	9,700	(2,630)	0	0	(2,630)	0	7,070	0	172	172	61	X X X	
891027104	TORCHMARK CORP	09/20/2018	Merrill Lynch	37.000	3,268	X X X	2,910	3,356	(447)	0	0	(447)	0	2,910	0	358	358	17	X X X	
H8817H100	TRANSOCEAN LTD ZUG NAMEN-AKT	09/20/2018	VARIOUS	1,215.000	14,453	X X X	11,256	12,976	(1,720)	0	0	(1,720)	0	11,256	0	3,197	3,197	0	X X X	
89417E109	TRAVELERS COS INC COM	09/20/2018	VARIOUS	1,046.000	141,591	X X X	130,511	115,701	(9,333)	0	0	(9,333)	0	130,511	0	11,080	11,080	948	X X X	
896047503	TRIBUNE MEDIA CO	09/20/2018	VARIOUS	218.000	8,723	X X X	8,122	9,258	(1,136)	0	0	(1,136)	0	8,122	0	601	601	105	X X X	
896239100	TRIMBLE INC	09/20/2018	ITG INC, NEW YORK	129.000	5,637	X X X	4,103	5,243	(1,139)	0	0	(1,139)	0	4,103	0	1,534	1,534	0	X X X	
896522109	TRINITY INDUSTRIES INC	09/20/2018	VARIOUS	456.000	15,532	X X X	12,119	17,082	(4,963)	0	0	(4,963)	0	12,119	0	3,414	3,414	108	X X X	
90130A101	TWENTY FIRST CENTURY FOX INC	09/20/2018	VARIOUS	3,143.000	132,068	X X X	92,418	79,005	(19,000)	0	0	(19,000)	0	92,418	0	39,650	39,650	499	X X X	
90130A200	TWENTY-FIRST CENTURY FOX INC	09/20/2018	VARIOUS	935.000	38,920	X X X	24,114	31,902	(7,789)	0	0	(7,789)	0	24,114	0	14,807	14,807	241	X X X	
90184L102	TWITTER INC	06/22/2018	VARIOUS	1,240.000	51,728	X X X	20,919	29,772	(8,854)	0	0	(8,854)	0	20,919	0	30,809	30,809	0	X X X	
902494103	TYSON FOODS INC CL A	07/31/2018	VARIOUS	1,178.000	76,487	X X X	74,301	95,500	(21,199)	0	0	(21,199)	0	74,301	0	2,185	2,185	403	X X X	
902973304	U S BANCORP DEL NEW	09/20/2018	VARIOUS	2,896.000	156,632	X X X	151,179	136,093	(4,558)	0	0	(4,558)	0	151,179	0	5,453	5,453	1,704	X X X	
902653104	UDR INC	09/20/2018	VARIOUS	811.000	29,633	X X X	29,445	31,240	(1,794)	0	0	(1,794)	0	29,445	0	187	187	466	X X X	
90384S303	ULTA SALON COSMETICS & SKIN CARE	09/20/2018	ITG INC, NEW YORK	12.000	3,417	X X X	2,802	2,684	770	652	0	118	0	2,802	0	615	615	0	X X X	
904311206	UNDER ARMOUR INC	02/09/2018	ITG INC, NEW YORK	155.000	1,930	X X X	3,099	2,065	1,035	0	0	1,035	0	3,099	0	(1,170)	(1,170)	0	X X X	
907818108	UNION PAC CORP COM	09/20/2018	VARIOUS	218.000	35,752	X X X	29,042	3,755	(798)	0	0	(798)	0	29,042	0	6,710	6,710	202	X X X	
910047109	UNITED CONTINENTAL HOLDINGS INC	09/20/2018	VARIOUS	218.000	19,426	X X X	12,869	14,693	(1,824)	0	0	(1,824)	0	12,869	0	6,556	6,556	0	X X X	
91324P102	UNITED HEALTH GROUP INC COM	09/20/2018	ITG INC, NEW YORK	4.000	1,066	X X X	894	0	0	0	0	0	0	894	0	171	171	10	X X X	
911312106	UNITED PARCEL SVC INC CL B	09/20/2018	ITG INC, NEW YORK	126.000	15,008	X X X	13,772	0	0	0	0	0	0	13,772	0	1,236	1,236	229	X X X	
912909108	UNITED STATES STEEL CORP NEW	09/20/2018	VARIOUS	400.000	12,384	X X X	8,701	14,076	(5,375)	0	0	(5,375)	0	8,701	0	3,683	3,683	50	X X X	
913017109	UNITED TECHNOLOGIES CORP COM	09/20/2018	VARIOUS	1,430.000	195,848	X X X	163,841	182,425	(18,584)	0	0	(18,584)	0	163,841	0	32,007	32,007	2,132	X X X	
91307C102	UNITED THERAPEUTICS CORP	09/20/2018	VARIOUS	99.000	12,383	X X X	11,694	14,647	(2,953)	0	0	(2,953)	0	11,694	0	689	689	0	X X X	
91325V108	UNITI GROUP INC	09/20/2018	Merrill Lynch	436.000	9,064	X X X	6,369	7,756	(1,387)	0	0	(1,387)	0	6,369	0	2,695	2,695	785	X X X	
913903100	UNIVERSAL HEALTH SERVICES INC	09/20/2018	VARIOUS	230.000	27,070	X X X	26,381	26,071	310	0	0	310	0	26,381	0	690	690	26	X X X	
91529Y106	UNUMPROVIDENT CORP	05/21/2018	ITG INC, NEW YORK	146.000	5,676	X X X	7,323	8,014	(691)	0	0	(691)	0	7,323	0	(1,647)	(1,647)	67	X X X	
917047102	URBAN OUTFITTERS INC	06/22/2018	VARIOUS	267.000	11,751	X X X	5,446	9,361	(3,915)	0	0	(3,915)	0	5,446	0	6,305	6,305	0	X X X	
912008109	US FOODS HOLDING CORP	09/20/2018	VARIOUS	459.000	14,138	X X X	12,864	14,656	(1,792)	0	0	(1,792)	0	12,864	0	1,274	1,274	0	X X X	
903293405	USG CORP	09/20/2018	VARIOUS	198.000	7,654	X X X	6,364	7,635	(1,271)	0	0	(1,271)	0	6,364	0	1,290	1,290	0	X X X	
91913Y100	VALERO ENERGY CORP COM NEW	09/20/2018	VARIOUS	1,056.000	105,391	X X X	70,761	97,057	(26,296)	0	0	(26,296)	0	70,761	0	34,630	34,630	1,320	X X X	
920253101	VALMONT INDS INC COM	03/12/2018	ITG INC, NEW YORK	58.000	8,755	X X X	9,234	9,619	(385)	0	0	(385)	0	9,234	0	(480)	(480)	22	X X X	
92047W101	VALVOLINE INC	09/20/2018	ITG INC, NEW YORK	521.000	11,524	X X X	11,617	13,056	(1,439)	0	0	(1,439)	0	11,617	0	(93)	(93)	86	X X X	
921943858	VANGUARD FTSE DEVELOPED ETF	09/17/2018	National Finl Svcs Corp	23,333.000	1,000,072	X X X	1,019,349	0	0	0	0	0	0	1,019,349	0	(19,277)	(19,277)	16,373	X X X	
92240G101	VECTREN CORP	09/20/2018	VARIOUS	253.000	17,511	X X X	14,425	16,450	(2,025)	0	0	(2,025)	0	14,425	0	3,086	3,086	251	X X X	
92276F100	VENTAS INC	09/20/2018	VARIOUS	387.000	20,058	X X X	24,714	23,224	1,490	0	0	1,490	0	24,714	0	(4,656)	(4,656)	311	X X X	
92339V100	VEREIT INC	05/21/2018	ITG INC, NEW YORK	2,244.000	15,478	X X X	17,551	17,481	1,320	1,250	0	70	0	17,551	0	(2,073)	(2,073)	417	X X X	
92343V104	VERIZON COMMUNICATIONS COM	09/20/2018	VARIOUS	5,676.000	299,814	X X X	281,190	289,792	(18,424)	0	0	(18,424)	0	281,190	0	18,623	18,623	8,088	X X X	
92532W103	VERSUM MATERIALS INC	02/09/2018	ITG INC, NEW YORK	307.000	10,754	X X X	10,883	11,620	(737)	0	0	(737)	0	10,883	0	(129)	(129)	0	X X X	
92553P102	VIACOM INC	09/20/2018	ITG INC, NEW YORK	26.000	911	X X X	907	954	47	0	0	47	0	954	0	(43)	(43)	21	X X X	
92553P201	VIACOM INC NEW CL B	09/20/2018	ITG INC, NEW YORK	460.000	14,637	X X X	10,865	14,173	(3,307)	0	0	(3,307)	0	10,865	0	3,772	3,772	390	X X X	
92826C839	VISA INC COM CL A	09/20/2018	ITG INC, NEW YORK	212.000	31,636	X X X	26,358	0	0	0	0	0	0	26,358	0	5,278	5,278	89	X X X	
92840M102	VISTRA ENERGY CORP	09/20/2018	VARIOUS	747.000	15,027	X X X	12,296	13,685	(1,389)	0	0	(1,389)	0	12,296	0	2,732	2,732	0	X X X	
929042109	VORNADO RLTY TR COM	09/20/2018	VARIOUS	1,106.000	77,577	X X X	83,479	86,467	(2,988)	0	0	(2,988)	0	83,479	0	(5,901)	(5,901)	1,049	X X X	

E14.22

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 F o r e i g n	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					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
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year (Amortization/ Accretion)	13 Current Year's Other-Than- Temporary Impairment Recognized	14 Total Change in B./A.C.V. (Cols. 11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.						
929089100	VOYA FINANCIAL INC		09/20/2018	VARIOUS	413,000	20,425	X X X	14,494	20,431	(5,937)	0	0	(5,937)	0	14,494	0	5,931	(5,931)	10	X X X
929160109	VULCAN MATLS CO COM		10/22/2018	VARIOUS	250,000	24,715	X X X	29,002	32,093	(3,091)	0	0	(3,091)	0	29,002	0	(4,287)	(4,287)	185	X X X
929740108	WABTEC CORP/DE		09/20/2018	VARIOUS	180,000	17,148	X X X	12,725	14,657	(1,932)	0	0	(1,932)	0	12,725	0	4,423	4,423	52	X X X
931142103	WAL MART STORES INC COM		09/20/2018	VARIOUS	2,999,000	291,427	X X X	212,093	296,151	(84,059)	0	0	(84,059)	0	212,093	0	79,335	79,335	4,352	X X X
931427108	WALGREENS BOOTS ALLIANCE INC		09/20/2018	VARIOUS	2,611,000	181,011	X X X	189,193	68,408	3,371	0	0	3,371	0	189,193	0	(8,182)	(8,182)	1,914	X X X
941848103	WATERS CORP COM		09/20/2018	ITG INC, NEW YORK	2,000	395	X X X	317	386	(70)	0	0	(70)	0	189,193	0	78	78	0	X X X
947890109	WEBSTER FINANCIAL CORP		09/20/2018	VARIOUS	281,000	16,001	X X X	14,296	15,781	(1,485)	0	0	(1,485)	0	14,296	0	1,705	1,705	106	X X X
92939U106	WEC ENERGY GROUP INC		09/20/2018	VARIOUS	968,000	60,813	X X X	58,265	64,304	(6,040)	0	0	(6,040)	0	58,265	0	2,549	2,549	799	X X X
948741103	WEINGARTEN REALTY INVESTORS		06/22/2018	ITG INC, NEW YORK	316,000	8,631	X X X	10,899	10,387	512	0	0	512	0	10,899	0	(2,269)	(2,269)	23	X X X
949746101	WELLS FARGO & CO NEW COM		12/31/2018	VARIOUS	9,861,000	535,687	X X X	546,728	598,267	(51,538)	0	0	(51,538)	0	546,728	0	(11,042)	(11,042)	9,312	X X X
95040Q104	WELLTOWER INC		06/22/2018	VARIOUS	936,000	52,402	X X X	61,825	59,689	2,136	0	0	2,136	0	61,825	0	(9,423)	(9,423)	1,069	X X X
95082P105	WESCO INTERNATIONAL INC		09/20/2018	Merrill Lynch	151,000	9,421	X X X	7,780	10,291	(2,511)	0	0	(2,511)	0	7,780	0	1,641	1,641	0	X X X
95709T100	WESTAR ENERGY INC		06/05/2018	ITG INC, NEW YORK	376,000	19,469	X X X	20,067	19,853	214	0	0	214	0	20,067	0	(598)	(598)	293	X X X
957638109	WESTERN ALLIANCE		02/09/2018	ITG INC, NEW YORK	100,000	5,789	X X X	5,184	5,662	(478)	0	0	(478)	0	5,184	0	605	605	0	X X X
958102105	WESTERN DIGITAL CORP DEL COM		12/31/2018	VARIOUS	1,093,000	54,531	X X X	68,496	86,926	(18,431)	0	0	(18,431)	0	68,496	0	(13,965)	(13,965)	1,797	X X X
959802109	WESTERN UN CO COM		12/31/2018	VARIOUS	579,000	9,808	X X X	10,835	11,007	(172)	0	0	(172)	0	10,835	0	(1,027)	(1,027)	440	X X X
960413102	WESTLAKE CHEMICAL CORP		09/20/2018	VARIOUS	85,000	8,364	X X X	5,558	9,055	(3,497)	0	0	(3,497)	0	5,558	0	2,806	2,806	15	X X X
96145D105	WESTROCK CO		10/22/2018	VARIOUS	986,000	54,612	X X X	53,691	62,325	(8,634)	0	0	(8,634)	0	53,691	0	920	920	774	X X X
962166104	WEYERHAEUSER CO COM		12/31/2018	VARIOUS	2,504,000	70,076	X X X	82,880	88,291	(5,411)	0	0	(5,411)	0	82,880	0	(12,803)	(12,803)	2,275	X X X
963320106	WHIRLPOOL CORP COM		10/22/2018	Merrill Lynch	72,000	7,795	X X X	10,600	12,142	(1,543)	0	0	(1,543)	0	10,600	0	(2,805)	(2,805)	202	X X X
G9618E107	WHITE MOUNTAINS INSURANCE GROU		06/22/2018	ITG INC, NEW YORK	12,000	9,972	X X X	10,907	10,215	692	0	270	692	0	10,907	0	(935)	(935)	3	X X X
966387409	WHITING PETROLEUM CORP		09/20/2018	VARIOUS	237,000	10,439	X X X	5,183	6,276	(1,093)	0	0	(1,093)	0	5,183	0	5,257	5,257	0	X X X
969457100	WILLIAMS COS INC COM		11/26/2018	ITG INC, NEW YORK	2,820,000	77,302	X X X	82,310	85,982	(3,672)	0	0	(3,672)	0	82,310	0	(5,008)	(5,008)	1,791	X X X
969904101	WILLIAMS-SONOMA INC		09/20/2018	VARIOUS	216,000	12,436	X X X	10,013	11,167	(1,154)	0	0	(1,154)	0	10,013	0	2,423	2,423	157	X X X
92936U109	WP CAREY INC		09/20/2018	VARIOUS	316,000	20,853	X X X	19,650	21,772	(2,122)	0	0	(2,122)	0	19,650	0	1,202	1,202	962	X X X
98212B103	WPX ENERGY INC		09/20/2018	VARIOUS	1,226,000	18,606	X X X	13,241	17,250	(4,009)	0	0	(4,009)	0	13,241	0	5,365	5,365	0	X X X
98310W108	WYNDHAM WORLDWIDE CORP COM		06/22/2018	VARIOUS	355,000	29,937	X X X	24,530	41,134	(16,604)	0	0	(16,604)	0	24,530	0	5,408	5,408	412	X X X
983134107	WYNN RESORTS LTD		09/20/2018	Investment Tech Group	3,000	412	X X X	274	506	(232)	0	0	(232)	0	274	0	138	138	6	X X X
98389B100	XCEL ENERGY INC COM		09/20/2018	VARIOUS	1,633,000	74,197	X X X	70,943	78,564	(7,621)	0	0	(7,621)	0	70,943	0	3,254	3,254	1,546	X X X
984121608	XEROX CORP		10/22/2018	VARIOUS	266,000	7,195	X X X	7,519	7,754	(235)	0	0	(235)	0	7,519	0	(324)	(324)	297	X X X
983919101	XILINX INC COM		06/22/2018	ITG INC, NEW YORK	190,000	12,485	X X X	11,416	12,810	(1,394)	0	0	(1,394)	0	11,416	0	1,069	1,069	84	X X X
983793100	XPO LOGISTICS INC		06/22/2018	ITG INC, NEW YORK	81,000	7,854	X X X	5,445	7,419	(1,974)	0	0	(1,974)	0	5,445	0	2,409	2,409	0	X X X
98419M100	XYLEM INC COM		09/20/2018	Merrill Lynch	209,000	17,008	X X X	10,220	14,254	(4,034)	0	0	(4,034)	0	10,220	0	6,788	6,788	132	X X X
98956P102	ZIMMER HOLDINGS		12/31/2018	VARIOUS	366,000	38,561	X X X	42,271	44,165	(1,895)	0	0	(1,895)	0	42,271	0	(3,709)	(3,709)	323	X X X
989701107	ZIONS BANCORP		09/20/2018	VARIOUS	460,000	23,963	X X X	20,540	23,382	(2,842)	0	0	(2,842)	0	20,540	0	3,422	3,422	184	X X X
98986T108	ZYNGA INC		09/20/2018	VARIOUS	1,790,000	6,536	X X X	4,923	7,160	(2,238)	0	0	(2,238)	0	4,923	0	1,614	1,614	0	X X X
9099999	Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)					37,948,069	X X X	35,683,742	35,684,915	(3,837,641)	0	96,595	(3,934,237)	0	35,683,742	0	2,264,327	2,264,327	543,325	X X X
9799997	Subtotal - Common Stocks - Part 4					37,948,069	X X X	35,683,742	35,684,915	(3,837,641)	0	96,595	(3,934,237)	0	35,683,742	0	2,264,327	2,264,327	543,325	X X X
9799998	Summary Item from Part 5 for Common Stocks					29,093,791	X X X	29,470,561	0	0	0	0	0	29,470,561	0	(376,771)	(376,771)	195,609	X X X	
9799999	Subtotal - Common Stocks					67,041,860	X X X	65,154,303	35,684,915	(3,837,641)	0	96,595	(3,934,237)	0	65,154,303	0	1,887,556	1,887,556	738,934	X X X
9899999	Subtotal - Preferred and Common Stocks					89,945,262	X X X	88,264,610	47,581,124	(4,075,152)	(335)	152,926	(4,228,414)	0	88,251,104	0	1,694,158	1,694,158	1,376,623	X X X
9999999	Totals					455,961,829	X X X	458,910,747	236,680,204	(4,066,304)	(968,108)	395,396	(5,429,808)	0	455,813,173	0	139,153	139,153	8,011,251	X X X

E14.23

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	FOR EIGN	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 12+ 13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - U.S. Governments																				
9128283V0	U S TREASURY NOTE		01/31/2018	Montgomery Secs	11/29/2018	Cowen & Co	890,000	880,787	869,558	881,790	0	1,003	0	1,003	0	0	(12,232)	(12,232)	18,501	307
9128284P2	U S TREASURY NOTE		07/30/2018	VARIOUS	11/01/2018	VARIOUS	8,689,000	8,675,921	8,633,271	8,676,765	0	844	0	844	0	0	(43,495)	(43,495)	97,308	34,805
9128285A4	U S TREASURY NOTE		09/19/2018	BMO CAPITAL MARKETS CORP, CHICAGO	12/07/2018	Morgan Stanley	263,000	261,921	263,154	261,997	0	75	0	75	0	0	1,157	1,157	1,718	120
912828N48	U S TREASURY NOTE		03/19/2018	VARIOUS	08/29/2018	VARIOUS	6,197,000	6,095,709	6,060,093	6,112,124	0	16,415	0	16,415	0	0	(52,032)	(52,032)	66,933	15,286
912828Q37	U S TREASURY NOTE		05/30/2018	VARIOUS	10/30/2018	VARIOUS	12,531,000	12,092,778	12,063,079	12,149,365	0	56,587	0	56,587	0	0	(86,286)	(86,286)	96,228	36,141
0599999 Subtotal - Bonds - U.S. Governments							28,570,000	28,007,116	27,889,154	28,082,041	0	74,925	0	74,925	0	0	(192,887)	(192,887)	280,689	86,659
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)																				
134159YQ9	CAMPBELL CA UNION HIGH SCH DIS		08/16/2018	Dain Rauscher	08/27/2018	Dain Rauscher	465,000	488,841	491,593	488,761	0	(80)	0	(80)	0	0	2,833	2,833	0	0
180848XH1	CLARK CNTY NV		04/12/2018	Dain Rauscher	05/01/2018	Dain Rauscher	1,000,000	1,147,550	1,140,950	1,146,908	0	(642)	0	(642)	0	0	(5,958)	(5,958)	278	0
71915PCA5	PHOENIX OR TALENT SCH DIST #4		03/07/2018	Piper Jaffray & Co., Jersey City	09/17/2018	James/FL/Saint Petersb	1,000,000	410,240	427,070	419,402	0	9,162	0	9,162	0	0	7,668	7,668	0	0
77355PWT6	ROCKLAND CNTY NY		04/25/2018	National Finl Svcs Corp	11/27/2018	Fahnestock & Co	980,000	1,133,419	1,121,443	1,123,400	0	(10,019)	0	(10,019)	0	0	(1,957)	(1,957)	27,903	0
1799999 Subtotal - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)							3,445,000	3,180,050	3,181,057	3,178,471	0	(1,579)	0	(1,579)	0	0	2,586	2,586	28,181	0
Bonds - U.S. Political Subdivisions of States (Direct and Guaranteed)																				
04184RCZ1	ARLINGTON TX SPL TAX REVENUE		03/08/2018	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	11/26/2018	Dain Rauscher	635,000	713,543	706,520	708,747	0	(4,796)	0	(4,796)	0	0	(2,227)	(2,227)	21,872	0
4636324K2	IRVINE RANCH CA WTR DIST		02/22/2018	Goldman Sachs NY	04/16/2018	Goldman Sachs NY	2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	0	0	0	2,284	739
798170AJ5	SAN JOSE CA REDEV AGY SUCCESO		03/20/2018	Dain Rauscher	09/14/2018	Morgan Stanley	510,000	497,592	495,006	498,215	0	623	0	623	0	0	(3,209)	(3,209)	10,213	2,295
2499999 Subtotal - Bonds - U.S. Political Subdivisions of States (Direct and Guaranteed)							3,145,000	3,211,135	3,201,526	3,206,961	0	(4,174)	0	(4,174)	0	0	(5,435)	(5,435)	34,369	3,034
Bonds - U.S. Special Revenue, Special Assessment																				
040507QB4	ARIZONA ST HLTH FACS AUTH		07/26/2018	Chemical Securities	08/01/2018	Chemical Securities	200,000	200,000	200,000	200,000	0	0	0	0	0	0	0	0	143	99
047681QH7	ATLANTA & FULTON CNTY GA RECRE		02/07/2018	Goldman Sachs NY	09/14/2018	Piper Jaffray & Co., Jersey Ci	1,000,000	978,560	973,450	979,434	0	874	0	874	0	0	(5,984)	(5,984)	27,240	5,468
121342MW6	BURKE CNTY GA DEV AUTH POLL CO		01/02/2018	Barclays BK PLC	08/09/2018	Barclays BK PLC	900,000	900,000	900,000	900,000	0	0	0	0	0	0	0	0	5,553	45
130534XD7	CALIFORNIA ST POLL CONTROL FIN		02/22/2018	Toronto Dominion Securities, New York	05/01/2018	Toronto Dominion Securities, N	2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	0	0	0	5,259	881
13080SVC5	CALIFORNIA STWD CMNTYS DEV AUT		05/17/2018	Merrill Lynch	11/26/2018	Morgan Stanley	660,000	665,762	665,867	664,640	0	(1,122)	0	(1,122)	0	0	1,227	1,227	10,120	0
20282EAN6	CMWLTH FING AUTH PA		02/14/2018	Jefferies & Co	05/01/2018	Jefferies & Co	180,000	199,687	200,974	199,348	0	(338)	0	(338)	0	0	1,625	1,625	1,825	0
20774LRU1	CONNECTICUT ST HLTH & EDUCNL		02/22/2018	Chemical Securities	05/01/2018	Chemical Securities	2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	0	0	0	5,117	831
31326KX69	FHLMC POOL #2B-5201		02/01/2018	Salomon Brothers	09/20/2018	VARIOUS	325,600	328,856	324,712	328,502	0	(353)	0	(353)	0	0	(3,791)	(3,791)	5,126	504
3128MJZA1	FHLMC POOL #G0-8736		11/02/2018	Nomura Secs Intl	11/30/2018	Nomura Secs Intl	3,055,372	2,797,098	2,806,863	2,797,648	0	550	0	550	0	0	9,215	9,215	3,176	212
3137AQY69	FHLMC MULTICLASS MTG 4058 P		06/28/2018	Salomon Brothers	07/01/2018	Salomon Brothers	1,345,870	1,378,676	1,378,676	1,378,658	0	(18)	0	(18)	0	0	18	18	299	299
3138LDJ38	FNMA POOL #0AN1181		06/21/2018	Chemical Securities	12/20/2018	VARIOUS	1,875,434	1,831,186	1,777,052	1,832,468	0	1,283	0	1,283	0	0	(55,417)	(55,417)	32,601	4,493
3138LJL99	FNMA POOL #0AN5751		01/01/2018	Morgan Stanley	01/01/2018	Morgan Stanley	2,838	2,838	2,943	2,838	0	0	0	0	0	0	105	105	1	0
3138X02G2	FNMA POOL #0AU1674		08/01/2018	Cantor Fitzgerald	09/19/2018	VARIOUS	737,198	725,103	722,549	725,203	0	100	0	100	0	0	(2,654)	(2,654)	1,693	1,029
3140J5RF8	FNMA POOL #0BM1385		02/01/2018	Salomon Brothers	09/19/2018	VARIOUS	622,332	623,985	619,615	598,074	0	(25,911)	0	(25,911)	0	0	21,541	21,541	5,380	954
3140J7WE1	FNMA POOL #0BM3344		02/15/2018	Chemical Securities	09/19/2018	VARIOUS	253,474	254,326	250,364	254,186	0	(140)	0	(140)	0	0	(3,822)	(3,822)	4,269	408
31418CG40	FNMA POOL #0MA2918		02/28/2018	First Union Cap Mkts	03/01/2018	First Union Cap Mkts	3,549,991	3,316,884	3,316,884	3,317,076	0	192	0	192	0	0	(192)	(192)	986	986
31418CH31	FNMA POOL #0MA2949		02/28/2018	First Union Cap Mkts	03/01/2018	First Union Cap Mkts	3,549,999	3,316,892	3,316,892	3,317,083	0	191	0	191	0	0	(191)	(191)	986	986
3136AXBX2	FNMA GTD REMIC P/T 17-56 PA		01/01/2018	Salomon Brothers	09/13/2018	VARIOUS	1,991,540	2,045,374	1,959,403	2,037,558	0	(7,816)	0	(7,816)	0	0	(78,154)	(78,154)	39,163	664

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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 Identifi- cation	Description	F O R E I G N	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consider- ation	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 12+ 13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends	
400652AJ2	GUAM PORT AUTH PORT REVENUE		06/27/2018	CITIGROUP GLOBAL MARKETS, INC., NEW YORK		CITIGROUP GLOBAL MARKETS, INC.															
422230BY7 45470YBN0	HEARD CNTY GA DEV AUTH INDIANA ST FIN AUTH HLTH SYS R		10/01/2018	First Union Cap Mkts	06/29/2018 11/19/2018	MARKETS, INC. First Union Cap Mkts	100,000 700,000	109,969 700,000	110,406 700,000	109,964 700,000	0 0	(5) 0	0 0	(5) 0	0 0	0 0	442 0	442 0	0 0	0 1,719	0 0
48543BNR5	KANSAS ST DEV FIN AUTH HLTH FA		02/26/2018	Barclays BK PLC	06/05/2018	Barclays BK PLC	600,000	600,000	600,000	600,000	0	0	0	0	0	0	0	0	0	2,506	389
537388DZ0	LITTLE ROCK AR METROCENRE IMP		02/22/2018	Donaldson Lufkin BNY Capital Markets Inc., New York	05/29/2018	Donaldson Lufkin BNY Capital Markets Inc., New York	2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	0	0	0	0	7,715	1,046
574296BV0	MARYLAND ST STADIUM AUTH REVEN		02/22/2018	Merrill Lynch	06/21/2018	CITIGROUP GLOBAL MARKETS, INC.	2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	0	0	0	0	9,725	1,098
57583RWB7	MASSACHUSETTS ST DEV FIN AGY R		01/24/2018	Merrill Lynch	09/20/2018	CITIGROUP GLOBAL MARKETS, INC.	750,000	871,245	841,050	856,233	0	(6,258)	8,754	(15,012)	0	0	0	(15,183)	(15,183)	23,646	0
57585KGP7	MASSACHUSETTS ST HLTH & EDUCNTN		03/05/2018	Chemical Securities	05/11/2018	Chemical Securities	1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	0	0	0	0	2,687	104
59259N8Q9	MET TRANSPRTN AUTH NY DEDICATE		03/05/2018	Chemical Securities	05/01/2018	Chemical Securities	2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	0	0	0	0	4,437	175
646066TW0	NEW JERSEY ST EDUCNTL FACS AUT		02/22/2018	Toronto Dominion Securities, New York	05/29/2018	Toronto Dominion Securities, N	2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	0	0	0	0	8,048	1,039
64579FYJ6	NEW JERSEY ST HLTH CARE FACS F		05/03/2018	Chemical Securities	09/12/2018	Morgan Stanley	500,000	573,950	574,305	570,580	0	(3,370)	0	(3,370)	0	0	0	3,725	3,725	17,569	8,750
6461363Q2	NEW JERSEY ST TRANSPRTN TRUSTF		02/22/2018	Chemical Securities	03/08/2018	Chemical Securities	2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	0	0	0	0	1,672	935
64983M2X5	NEW YORK ST DORM AUTH REVENUES		07/18/2018	Morgan Stanley	07/18/2018	Morgan Stanley	900,000	996,246	1,000,188	996,246	0	0	0	0	0	0	0	3,942	3,942	0	0
64990C6Q9	NEW YORK ST DORM AUTH REVENUES		04/04/2018	Chemical Securities	05/29/2018	Chemical Securities	200,000	200,000	200,000	200,000	0	0	0	0	0	0	0	0	0	451	17
64990GFX5	NEW YORK ST DORM AUTH REVENUES		05/02/2018	Goldman Sachs NY	11/26/2018	VARIOUS	800,000	937,336	930,525	933,082	0	(4,254)	0	(4,254)	0	0	0	(2,557)	(2,557)	13,333	0
6500355X2	NEW YORK ST URBAN DEV CORP REV		07/27/2018	Merrill Lynch	11/26/2018	Sumridge Partners LLC, New Yor	655,000	759,473	745,154	756,525	0	(2,947)	0	(2,947)	0	0	0	(11,371)	(11,371)	10,644	0
67884XCM7	OKLAHOMA ST DEV FIN AUTH HLTHS		01/17/2018	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	09/13/2018	DA Davidson & Co	465,000	463,707	450,585	463,778	0	71	0	71	0	0	0	(13,193)	(13,193)	11,235	1,183
69674TBT2	PALMDALE CA WTR DIST PUB FINGA		03/07/2018	Merrill Lynch	09/20/2018	VARIOUS	720,000	696,154	711,896	696,254	0	100	0	100	0	0	0	15,643	15,643	10,684	0
746507AU6	PUTNAM CNTY FL DEV AUTH		06/20/2018	Donaldson Lufkin	08/15/2018	Morgan Stanley	825,000	936,763	947,273	935,182	0	(1,581)	0	(1,581)	0	0	0	12,092	12,092	5,615	0
76219DAQ1	RHODE ISLAND COMMERCE CORP SPL		04/26/2018	Goldman Sachs NY	09/17/2018	CITIGROUP GLOBAL MARKETS, INC.	1,400,000	1,538,684	1,543,696	1,534,203	0	(4,481)	0	(4,481)	0	0	0	9,493	9,493	26,833	0
792070BH6	SAINT LUCIE CNTY FL POLL CONTR		05/08/2018	Morgan Stanley	09/21/2018	Dain Rauscher	950,000	1,081,167	1,062,822	1,077,244	0	(3,922)	0	(3,922)	0	0	0	(14,422)	(14,422)	27,181	9,500
797330AG2	SAN DIEGO CA TOBACCO SETTLEMEN		02/22/2018	SunTrust Capital Markets	09/12/2018	Markets	2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	0	0	0	0	11,659	1,132
825485WM3	SHREVEPORT LA WTR & SWR REVENU		03/09/2018	Jefferies & Co	05/01/2018	Donaldson Lufkin	440,000	440,000	434,236	440,000	0	0	0	0	0	0	0	(5,764)	(5,764)	2,099	0
825485WN1	SHREVEPORT LA WTR & SWR REVENU		05/17/2018	Paine Webber Inc	09/21/2018	Dain Rauscher	815,000	946,533	931,716	942,831	0	(3,702)	0	(3,702)	0	0	0	(11,115)	(11,115)	12,904	0
87638QBE8	TARRANT CNTY TX CULTURAL EDU F		06/19/2018	Paine Webber Inc	11/26/2018	Donaldson Lufkin	395,000	461,131	447,156	458,730	0	(2,401)	0	(2,401)	0	0	0	(11,574)	(11,574)	9,765	1,152
89602RED3	TRIBOROUGH BRIDGE & TUNNEL AUT		02/22/2018	Toronto Dominion Securities, New York	05/29/2018	Toronto Dominion Securities, N	2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	0	0	0	0	8,122	1,039
			09/17/2018	Goldman Sachs NY	09/21/2018	Goldman Sachs NY	800,000	800,000	800,000	800,000	0	0	0	0	0	0	0	0	0	528	401
3199999	Subtotal - Bonds - U.S. Special Revenue, Special Assessment						51,264,649	51,677,582	51,447,253	51,603,570	0	(65,257)	8,754	(74,011)	0	0	0	(156,317)	(156,317)	379,713	45,820

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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	FOR EIGN	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 12+ 13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
007924AJ2 05874PAG1	AEGON NV BALLYROCK CLO 2013-1 1A D 144A	D	04/04/2018	Chemical Securities	05/25/2018	SBC Capital Mkts	200,000	200,000	192,500	200,000	0	0	0	0	0	0	(7,500)	(7,500)	1,497	0
05565AAN3	BNP PARIBAS SA 144A	D	08/13/2018	Salomon Brothers	12/07/2018	Salomon Brothers	389,000	389,486	389,000	389,439	0	(47)	0	(47)	0	0	(439)	(439)	6,858	3,555
14310UAS8	CARLYLE GLOBAL MARK 4A CR 144A	D	03/13/2018	Janney Montgomery Scott	11/26/2018	VARIOUS	400,000	432,100	415,320	413,497	0	(1,295)	17,308	(18,603)	0	0	1,823	1,823	19,953	7,375
14310UAG4	CARLYLE GLOBAL MARKE 4A D 144A	D	03/01/2018	Janney Montgomery Scott	06/29/2018	Janney Montgomery Scott	550,000	551,150	550,000	551,145	0	(4)	0	(4)	0	0	(1,145)	(1,145)	10,659	3,519
14311BAA8	CARLYLE GLOBAL MARKE 5A D 144A	D	03/01/2018	Janney Montgomery Scott	06/29/2018	Janney Montgomery Scott	900,000	902,655	900,000	902,651	0	(4)	0	(4)	0	0	(2,651)	(2,651)	22,977	5,987
36164Q6M5	GE CAPITAL INTERNATIONAL FUNDI	D	04/05/2018	Bank of America	09/14/2018	Bank of America	300,000	300,405	300,000	300,387	0	(18)	0	(18)	0	0	(387)	(387)	13,821	4,490
404280AT6	HSBC HOLDINGS PLC	D	11/13/2018	Goldman Sachs NY	12/07/2018	Montgomery Secs	200,000	174,318	174,812	174,516	0	198	0	198	0	0	296	296	487	0
45790VAA8	INTELSAT SA 144A	D	06/12/2018	CREDIT AGRICOLE USA	02/21/2018	HSBC Secs	200,000	211,200	200,750	210,761	0	(439)	0	(439)	0	0	(10,011)	(10,011)	9,279	5,065
472145AB7	JAZZ INVESTMENTS I LTD	D	06/12/2018	Goldman Sachs NY	06/12/2018	Goldman Sachs NY	25,000	25,000	27,625	25,000	0	0	0	0	0	0	2,625	2,625	0	0
472145AD3	JAZZ INVESTMENTS I LTD	D	05/01/2018	J.P. MORGAN SECURITIES INC, NEW YORK	10/04/2018	VARIOUS	800,000	843,738	860,044	839,666	0	(4,072)	0	(4,072)	0	0	20,379	20,379	7,927	3,250
58733RAC6	MERCADOLIBRE INC 144A	D	10/31/2018	VARIOUS	12/21/2018	VARIOUS	875,000	877,030	797,618	876,784	0	(246)	0	(246)	0	0	(79,165)	(79,165)	6,032	2,336
59802QAU2	MIDOCEAN CREDIT CL 1A BRR 144A	D	08/22/2018	Goldman Sachs NY	08/22/2018	VARIOUS	75,000	75,000	74,563	75,000	0	0	0	0	0	0	(438)	(438)	0	0
62952QAB6	NXP SEMICONDUCTORS NV	D	01/29/2018	Bank of America	02/01/2018	Bank of America	538,000	538,000	538,000	538,000	0	0	0	0	0	0	0	0	1,474	1,474
81141RAA8	SEA LTD 144A	D	07/31/2018	VARIOUS	12/21/2018	VARIOUS	1,475,000	1,701,641	1,598,451	1,771,686	0	(86,403)	(156,448)	70,045	0	0	(173,235)	(173,235)	10,802	5,313
82481LAD1	SHIRE ACQUISITIONS INVESTMENTS	D	06/14/2018	Goldman Sachs NY	06/14/2018	Goldman Sachs NY	25,000	25,000	25,844	25,000	0	0	0	0	0	0	844	844	0	0
W8T71MKD3	SKANDINAVISKA ENSKILDA BA REGS	D	03/19/2018	Goldman Sachs NY	08/30/2018	First Boston Corp VENDOR CODE 75U	800,000	744,144	744,976	746,612	0	2,468	0	2,468	0	0	(1,636)	(1,636)	24,249	12,658
87155EAA7	SYMPHONY CLO II LTD 2A D 144A	D	02/21/2018	Non Broker Trade	10/11/2018	NOT IN TABLE	200,000	204,740	199,250	198,006	0	(730)	6,004	(6,734)	0	0	1,244	1,244	10,606	3,194
L9339LAE3	TRINSEO 8/17 COV-LITE TL	D	01/09/2018	Nomura Secs NY	11/29/2018	VARIOUS	1,300,000	1,305,330	1,300,000	1,302,535	0	(2,795)	0	(2,795)	0	0	(2,535)	(2,535)	72,757	7,893
89852TAG3	TRYON PARK CLO LTD 1A C 144A	D	02/21/2018	Non Broker Trade	05/22/2018	Non Broker Trade	498,750	498,750	498,750	498,750	0	0	0	0	0	0	0	0	6,520	0
92916XAE7	VOYA CLO 2013-3 LTD 3A BR 144A	D	01/24/2018	Dain Rauscher	04/16/2018	Dain Rauscher	250,000	251,625	250,000	251,676	0	51	0	51	0	0	(1,676)	(1,676)	3,263	363
92940WAA7	WIX.COM LTD 144A	D	08/13/2018	Morgan Stanley	09/20/2018	Morgan Stanley	400,000	400,424	400,000	400,403	0	(21)	0	(21)	0	0	(403)	(403)	3,188	1,395
00912XBA1	AIR LEASE CORP	D	06/22/2018	J.P. MORGAN SECURITIES INC, NEW YORK	06/22/2018	J.P. MORGAN SECURITIES INC, NEW YORK	50,000	50,000	51,125	50,000	0	0	0	0	0	0	1,125	1,125	0	0
00912XBA1	AIR LEASE CORP	D	01/08/2018	Chase Secs	09/13/2018	BNY/Suntrust Capital Mkts, New	570,000	562,687	534,723	563,307	0	620	0	620	0	0	(28,584)	(28,584)	12,401	0
000000000	ALTRA INDUSTRIAL 9/18 TL	D	09/25/2018	Non Broker Trade	11/26/2018	Non Broker Trade	245,000	244,388	244,400	244,403	0	15	0	15	0	0	(2)	(2)	406	0
03463TAA8	ANGEL OAK MORTGAGE T 1 A1 144A	D	03/28/2018	Nomura Securities Intl., New York	09/25/2018	VARIOUS	780,000	779,998	777,230	779,998	0	1	0	1	0	0	(2,768)	(2,768)	12,908	2,329
99AAD0914	ARAMARK 5/18 COV-LITE TLB	D	06/12/2018	Non Broker Trade	06/22/2018	Non Broker Trade	199,500	199,500	199,500	199,500	0	0	0	0	0	0	0	0	0	0
99AAD0203	ARISTOCRAT LEISURE 5/18 TLB	D	05/14/2018	Non Broker Trade	05/14/2018	Non Broker Trade	449,375	448,792	448,792	448,792	0	0	0	0	0	0	0	0	0	0
05351XAA9	AVAYA HOLDINGS CORP 144A	D	06/07/2018	J.P. MORGAN SECURITIES INC, NEW YORK	06/07/2018	J.P. MORGAN SECURITIES INC, NEW YORK	25,000	25,000	25,094	25,000	0	0	0	0	0	0	94	94	0	0
060505DT8	BANK AMER CORP DEP SHS REPSTG	D	01/24/2018	Bank of America	05/15/2018	100.0000000	70,000	71,575	70,000	70,000	0	(1,575)	0	(1,575)	0	0	0	0	2,844	1,122
08180DAA4	BENEFITFOCUS INC 144A	D	12/21/2018	J.P. MORGAN SECURITIES INC, NEW YORK	12/21/2018	J.P. MORGAN SECURITIES INC, NEW YORK	100,000	100,000	100,500	100,000	0	0	0	0	0	0	500	500	0	0
09739CAA0	BOINGO WIRELESS INC 144A	D	10/03/2018	Jefferies & Co	10/03/2018	Merrill Lynch	50,000	50,000	51,438	50,000	0	0	0	0	0	0	1,438	1,438	0	0

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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	FOR EIGN	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 12+ 13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
114259AQ7	BROOKLYN UNION GAS		03/09/2018	Salomon Brothers	07/19/2018	Mitsubishi UFJ Secs	705,000	705,000	707,665	705,000	0	0	0	0	0	0	2,665	2,665	10,795	0
126802DP9	CABELA'S CREDIT CARD MAST 1 A2		03/13/2018	Chase Secs	09/13/2018	BNP PARIBAS SEC CORP BOND, NEW	1,250,000	1,259,424	1,256,104	1,255,460	0	(3,963)	0	(3,963)	0	0	643	643	18,192	0
128126AC3	CALAMP CORP 144A		07/18/2018	Goldman Sachs NY	09/28/2018	Goldman Sachs NY	50,000	50,000	50,269	50,000	0	0	0	0	0	0	269	269	200	0
000000000	CIENA 9/18 COV-LITE TLB		09/21/2018	Non Broker Trade	10/01/2018	Non Broker Trade	545,000	544,319	544,319	544,327	0	8	0	8	0	0	(8)	(8)	0	0
171779AK7	CIENA CORP		05/31/2018	VARIOUS	08/31/2018	VARIOUS	450,000	616,083	690,936	492,133	0	(6,746)	117,204	(123,950)	0	0	198,802	198,802	12,067	7,675
125581GX0	CIT GROUP INC		03/06/2018	Montgomery Secs	03/08/2018	VARIOUS	52,000	52,000	54,040	52,000	0	0	0	0	0	0	2,040	2,040	10	0
17305EGN9	CITIBANK CREDIT CARD ISS A4 A4		05/31/2018	Salomon Brothers	09/13/2018	Goldman Sachs NY	1,250,000	1,250,000	1,249,805	1,250,000	0	0	0	0	0	0	(195)	(195)	8,463	0
17325FAN8	CITIBANK NA		04/23/2018	Salomon Brothers	11/29/2018	Chase Secs	875,000	874,598	871,255	874,714	0	117	0	117	0	0	(3,459)	(3,459)	15,494	0
172967GD7	CITIGROUP INC		07/10/2018	VARIOUS	11/07/2018	VARIOUS	148,000	151,383	148,391	151,116	0	(268)	0	(268)	0	0	(2,725)	(2,725)	6,550	2,975
12632XAE8	CNH EQUIPMENT TRUST 2014-C C B		03/12/2018	Montgomery Secs	09/14/2018	BMO CAPITAL MARKETS CORP BONDS	1,000,000	996,758	999,531	997,615	0	857	0	857	0	0	1,916	1,916	11,538	1,571
12596DAA4	COLT 2018-3 MORTGAGE 3 A1 144A		11/01/2018	NOMURA SECS INTL. FIXED INCOME, NEW YORK	11/01/2018	VARIOUS	830,000	830,712	834,641	830,712	0	0	0	0	0	0	3,929	3,929	2,724	1,192
20048EAY7	COMM 2013-LC6 MORTGAGE LC6 A4		06/25/2018	WELLS FARGO SECURITIES, LLC, NEW YORK	11/29/2018	Cowen & Co	1,250,000	1,231,445	1,222,949	1,233,137	0	1,692	0	1,692	0	0	(10,188)	(10,188)	18,279	2,655
99AAC8975	COTY 3/18 (USD) TLB		03/29/2018	Non Broker Trade	04/01/2018	Non Broker Trade	672,772	671,090	671,090	671,094	0	4	0	4	0	0	(4)	(4)	0	0
225447AA9	CREE INC 144A		08/22/2018	WELLS FARGO SECURITIES, LLC, NEW YORK	08/22/2018	Merrill Lynch	125,000	125,000	125,000	125,000	0	0	0	0	0	0	0	0	0	0
000000000	CROWN AMERICAS 1/18 (USD) CVS HEALTH CORP		01/19/2018	Non Broker Trade	08/29/2018	Non Broker Trade	105,000	105,000	105,000	105,000	0	0	0	0	0	0	0	0	1,302	0
126650CX6	CYRUSONE LP / CYRUSONE FINANCE		03/06/2018	Montgomery Secs	03/07/2018	VARIOUS	116,000	114,369	115,201	114,369	0	0	0	0	0	0	832	832	0	0
23283PAG9	DOCUSIGN INC 144A		01/08/2018	Chase Secs	09/13/2018	VARIOUS	150,000	155,118	150,988	153,255	0	(339)	1,525	(1,863)	0	0	(2,268)	(2,268)	5,181	0
256163AA4	DOMINION RESOURCES INC		09/14/2018	Morgan Stanley	09/14/2018	VARIOUS	50,000	50,000	50,156	50,000	0	0	0	0	0	0	156	156	0	0
25746UBY4	EMPIRE STATE REALTY OP LP 144A		02/22/2018	Goldman Sachs NY	06/21/2018	VARIOUS	250,000	269,350	260,500	268,408	0	(942)	0	(942)	0	0	(7,908)	(7,908)	10,238	5,790
292102AA8	ENCORE CAPITAL EUROPE FINANCE		05/16/2018	VARIOUS	12/07/2018	VARIOUS	725,000	745,288	721,391	735,809	0	(7,935)	1,543	(9,479)	0	0	(14,418)	(14,418)	14,926	4,698
29260JAA5	ENTERPRISE PRODUCTS OPERATING		07/18/2018	First Boston Corp	07/18/2018	SunTrust Capital Markets CALLED @	75,000	75,000	76,969	75,000	0	0	0	0	0	0	1,969	1,969	0	0
293791AV1	EVOLVENT HEALTH INC 144A		06/22/2018	VARIOUS	08/24/2018	100.0000000	215,000	216,181	215,000	216,183	0	2	0	2	0	0	(1,183)	(1,183)	5,316	1,447
29404KAA4	EURONET INC CONVERTIBLE		06/20/2018	VARIOUS	12/19/2018	VARIOUS	975,000	1,059,520	1,027,603	994,876	0	(9,456)	55,188	(64,644)	0	0	32,727	32,727	11,562	4,471
298736AH2	EURONET WORLDWIDE INC		05/01/2018	First Boston Corp	09/13/2018	VARIOUS	450,000	534,238	632,522	463,958	0	(4,978)	65,302	(70,279)	0	0	168,563	168,563	3,063	600
30050BAC5	EXACT SCIENCES CORP		10/18/2018	Goldman Sachs NY	10/18/2018	J.P MORGAN SECURITIES INC, NEW	25,000	25,000	25,281	25,000	0	0	0	0	0	0	281	281	0	0
30063PAA3	EZCORP INC 144A		06/08/2018	Merrill Lynch	06/08/2018	Merrill Lynch	100,000	106,500	106,750	106,500	0	0	0	0	0	0	250	250	403	403
302301AD8	FINISAR CORP		05/10/2018	Morgan Stanley	05/10/2018	Fahnestock & Co	75,000	75,000	75,094	75,000	0	0	0	0	0	0	94	94	0	0
31787AAM3	J.P MORGAN SECURITIES INC, NEW YORK		05/01/2018	VARIOUS	11/21/2018	Nomura Secs Intl	800,000	791,200	798,000	791,500	0	300	0	300	0	0	6,500	6,500	3,789	1,533
31787AAP6	FINISAR CORP		06/19/2018	VARIOUS	11/12/2018	VARIOUS	700,000	634,152	650,713	635,600	0	1,448	0	1,448	0	0	15,113	15,113	2,754	1,158
31816QAE1	FIREEYE INC 144A		05/22/2018	Goldman Sachs NY	05/22/2018	WELLS FARGO SECURITIES, LLC, N	150,000	150,000	148,125	150,000	0	0	0	0	0	0	(1,875)	(1,875)	0	0
338307AA9	FIVE9 INC 144A		05/04/2018	J.P MORGAN SECURITIES INC, NEW YORK	05/04/2018	J.P MORGAN SECURITIES INC, NEW	50,000	50,000	50,000	50,000	0	0	0	0	0	0	0	0	0	0
34416DAR9	FOCUS FINANCIAL PARTNERS 1/18		04/01/2018	Non Broker Trade	07/30/2018	VARIOUS	199,749	199,749	199,749	199,665	0	(1)	83	(84)	0	0	84	84	1,328	0

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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 Identifi- cation	Description	F O R E I G N	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consider- ation	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 12+ 13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
36164VAA5	GCI LIBERTY INC 144A		06/14/2018	J.P MORGAN SECURITIES INC, NEW YORK	06/14/2018	J.P MORGAN SECURITIES INC, NEW YORK	25,000	25,000	25,125	25,000	0	0	0	0	0	0	125	125	0	0
36249EAA2	GLS AUTO RECEIVABLES 2A A 144A		06/12/2018	First Union Cap Mkts	11/16/2018	VARIOUS	1,796,000	1,795,930	1,793,105	1,795,948	0	18	0	18	0	0	(2,843)	(2,843)	21,968	0
361886AX2	GMF FLOORPLAN OWNER 2 A2 144A		03/13/2018	BMO CAPITAL MARKETS CORP BONDS, NEW YORK	09/14/2018	Barclays Cap	1,250,000	1,253,906	1,253,369	1,253,107	0	(800)	0	(800)	0	0	262	262	15,566	0
38148BAA6	GOLDMAN SACHS GROUP INC/THE		04/13/2018	Alex Brown & Sons	11/07/2018	VARIOUS	105,000	107,258	105,958	106,154	0	(1,103)	0	(1,103)	0	0	(196)	(196)	5,763	2,610
393657AK7	GREENBRIER COS INC/THE		05/01/2018	J.P MORGAN SECURITIES INC, NEW YORK	10/09/2018	VARIOUS	1,150,000	1,247,376	1,382,849	1,241,371	0	(6,006)	0	(6,006)	0	0	141,478	141,478	20,692	8,449
42981CAA6	HIGH STREET FUNDING TRUST 144A		03/08/2018	First Boston Corp	03/22/2018	Morgan Stanley	100,000	100,000	100,298	100,000	0	0	0	0	0	0	298	298	126	0
45667GAC7	INFINERA CORP		09/07/2018	Morgan Stanley	09/10/2018	Morgan Stanley	50,000	50,000	50,326	50,000	0	0	0	0	0	0	326	326	3	0
458118AC0	INTEGRATED DEVICE TECHNOLOGY I		05/02/2018	Merrill Lynch	07/31/2018	VARIOUS	600,000	665,495	722,433	622,804	0	(1,789)	40,902	(42,691)	0	0	99,629	99,629	3,467	2,465
46650JAD6	JP MORGAN MORTGAGE 6 1A4 144A		06/27/2018	Chemical Securities	11/01/2018	VARIOUS	334,000	331,728	331,473	331,839	0	112	0	112	0	0	(366)	(366)	4,708	909
46625HLW8	JPMORGAN CHASE & CO		06/20/2018	HSBC Secs	09/19/2018	Morgan Stanley	347,000	343,998	344,481	344,356	0	358	0	358	0	0	124	124	7,104	4,745
48127HAA7	JPMORGAN CHASE & CO		02/02/2018	VARIOUS	06/20/2018	HSBC Secs	350,000	348,494	346,815	348,825	0	331	0	331	0	0	(2,010)	(2,010)	5,133	2,210
48203RAL8	JUNIPER NETWORKS INC		02/15/2018	Montgomery Secs	11/28/2018	Morgan Stanley	250,000	250,808	249,885	250,194	0	(613)	0	(613)	0	0	(309)	(309)	9,852	3,776
48242WAA4	KBR INC 144A		11/13/2018	Merrill Lynch	11/13/2018	Merrill Lynch	100,000	100,000	100,000	100,000	0	0	0	0	0	0	0	0	0	0
99AAC4198	LAMAR MEDIA 2/18 TLB		02/16/2018	Non Broker Trade	03/01/2018	Non Broker Trade	165,000	164,794	164,794	164,807	0	13	0	13	0	0	(13)	(13)	0	0
531229AH5	LIBERTY MEDIA CORP 144A		11/28/2018	VENDOR CODE FDH NOT IN TABLE	11/28/2018	VARIOUS	50,000	49,750	50,375	49,750	0	0	0	0	0	0	625	625	0	0
584688AH8	MEDICINES CO/THE 144A		12/14/2018	J.P MORGAN SECURITIES INC, NEW YORK	12/27/2018	J.P MORGAN SECURITIES INC, NEW YORK	50,000	50,000	47,575	50,000	0	0	0	0	0	0	(2,425)	(2,425)	63	0
58943PAN2	MEREDITH 1/18 COV-LITE TL		02/21/2018	Non Broker Trade	10/26/2018	VARIOUS	145,000	144,647	144,761	144,686	0	39	0	39	0	0	75	75	4,998	0
58943PAP7	MEREDITH 10/18 TLB		11/01/2018	Stock Dividend	11/14/2018	Stock Dividend	257,053	256,974	257,354	256,973	0	(1)	0	(1)	0	0	381	381	484	0
99AAC2333	MEREDITH 12/17 COV-LITE TLB		01/18/2018	Non Broker Trade	02/21/2018	Non Broker Trade	145,000	144,638	144,647	144,665	0	27	0	27	0	0	(18)	(18)	0	0
60937PAA4	MONGODB INC 144A		06/26/2018	Morgan Stanley	06/26/2018	Morgan Stanley	75,000	75,000	74,438	75,000	0	0	0	0	0	0	(563)	(563)	0	0
61763BAC8	MORGAN STANLEY BANK C13 D 144A		03/22/2018	Donaldson Lufkin	09/21/2018	BMO CAPITAL MARKETS CORP, CHIC	481,000	463,921	481,225	465,202	0	1,282	0	1,282	0	0	16,023	16,023	13,590	1,633
64829BAA8	NEW RELIC INC 144A		05/16/2018	Morgan Stanley	05/16/2018	Fahnestock & Co	75,000	75,000	76,125	75,000	0	0	0	0	0	0	1,125	1,125	0	0
65473PAC9	NISOURCE INC		07/27/2018	VARIOUS	12/14/2018	VARIOUS	220,000	219,700	213,296	219,700	0	0	0	0	0	0	(6,404)	(6,404)	5,507	628
629377CF7	NRG ENERGY INC 144A		05/22/2018	Merrill Lynch	05/22/2018	Merrill Lynch	250,000	250,000	251,000	250,000	0	0	0	0	0	0	1,000	1,000	0	0
67020YAN0	NUANCE COMMUNICATIONS INC		05/01/2018	Jefferies & Co	08/15/2018	MIZUHO SECURITIES USA, INC., N	300,000	296,952	302,034	297,074	0	121	0	121	0	0	4,960	4,960	1,417	333
670704AG0	NUVASIVE INC		05/01/2018	J.P MORGAN SECURITIES INC, NEW YORK	11/28/2018	VARIOUS	550,000	609,085	666,276	580,847	0	(5,416)	22,822	(28,238)	0	0	85,429	85,429	6,347	1,650
67112FAD2	OBX 2018-1 TRUST 1 A2 144A		03/26/2018	Chase Secs	09/25/2018	VARIOUS	219,000	219,000	219,059	219,000	0	0	0	0	0	0	59	59	2,609	0
99AAC4347	ON ASSIGNMENT 1/18 INCREMENTAL		02/21/2018	Non Broker Trade	03/01/2018	Non Broker Trade	170,000	170,000	170,000	170,000	0	0	0	0	0	0	0	0	0	0
682189AK1	ON SEMICONDUCTOR CORP		09/26/2018	J.P MORGAN SECURITIES INC, NEW YORK	12/28/2018	VARIOUS	650,000	761,591	728,168	662,721	0	(2,630)	96,241	(98,871)	0	0	65,447	65,447	3,588	2,054
99AAC7423	PEABODY ENERGY 4/18 TL		04/09/2018	Non Broker Trade	05/23/2018	Non Broker Trade	1,000,000	998,750	998,768	998,778	0	28	0	28	0	0	(10)	(10)	0	0
000000000	PENN NATIONAL GAMING 8/18 TL		08/15/2018	Non Broker Trade	11/26/2018	Non Broker Trade	260,000	259,350	259,374	259,365	0	15	0	15	0	0	9	9	0	0
99AAC9619	PERSPECTA 4/18 COV-LITE TLB		05/01/2018	Non Broker Trade	06/01/2018	Non Broker Trade	750,000	749,063	749,063	749,051	0	(12)	0	(12)	0	0	12	12	0	0
99AAC7365	POLYONE 3/18 COV-LITE TLB		04/11/2018	Non Broker Trade	04/11/2018	Non Broker Trade	477,338	477,338	477,338	477,338	0	0	0	0	0	0	0	0	0	0

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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	FOR EIGN	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 12+ 13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends	
73179YAH0 74251VAL6	POLYONE 4/18 COV-LITE TLB PRINCIPAL FINANCIAL GROUP INC		04/18/2018	Non Broker Trade	10/17/2018	Non Broker Trade	477,338	477,338	478,525	477,338	0	0	0	0	0	0	1,187	1,187	1,187	9,939	0
75737FAA6 78572XAE1	REDFIN CORP SABRA HEALTH CARE LP / SABRA C		03/16/2018 07/19/2018	Donaldson Lufkin Goldman Sachs NY	12/13/2018 07/19/2018	VARIOUS Goldman Sachs NY	320,000 25,000	323,025 25,000	316,722 25,500	321,058 25,000	0	(751)	1,216	(1,967)	0	0	(4,336)	(4,336)	(4,336)	14,490	4,439
000000000	SAMSONITE INTERNATIONAL 4/18		07/12/2018	Bank of America	09/13/2018	Donaldson Lufkin	150,000	152,625	152,394	152,348	0	(277)	0	(277)	0	0	46	46	46	5,179	3,781
99AAC2887 826919AB8	SCIENTIFIC GAMES 1/18 B5 SILICON LABORATORIES INC		04/19/2018 02/02/2018	Non Broker Trade Non Broker Trade	07/19/2018 03/21/2018	Non Broker Trade Non Broker Trade	835,000 100,000	833,956 99,750	833,991 99,754	834,007 99,769	0	51	0	51	0	0	(17)	(17)	(17)	3,947	0
83608LAS4	SOUND POINT CLO IV 3A DR 144A		05/01/2018	Jefferies & Co	06/07/2018	VARIOUS	200,000	238,308	259,977	210,280	0	(919)	27,109	(28,028)	0	0	49,697	49,697	49,697	737	474
848637AA2 848637AB0	SPLUNK INC 144A SPLUNK INC 144A		03/22/2018 09/19/2018	Bank of America Morgan Stanley	04/23/2018 10/31/2018	Bank of America Morgan Stanley	400,000 100,000	400,600 100,000	400,000 95,324	400,614 100,000	0	14	0	14	0	0	(614)	(614)	(614)	5,202	3,601
99AAC4784 99AAC4826	SS&C TECHNOLOGIES 2/18 SS&C TECHNOLOGIES 2/18		09/19/2018 05/01/2018	Morgan Stanley Non Broker Trade	12/27/2018 05/23/2018	VARIOUS Non Broker Trade	375,000 809,787	375,000 807,762	355,189 807,792	375,000 807,813	0	0	0	0	0	0	(19,811)	(19,811)	(19,811)	1,075	0
87918AAD7 88327HAL7	TELADOC INC 144A THARALDSON HOTEL PO THL D 144A		05/01/2018 05/04/2018	Non Broker Trade Jefferies & Co	05/23/2018 05/04/2018	Non Broker Trade Jefferies & Co	192,844 50,000	192,362 50,000	192,373 50,000	192,382 50,000	0	20	0	20	0	0	(9)	(9)	(9)	0	0
000000000	TRANSUNION 5/18 INCREMENTAL		06/07/2018	Chemical Securities	07/11/2018	VARIOUS	871,791	944,282	944,282	941,822	0	(2,460)	0	(2,460)	0	0	2,460	2,460	2,460	0	0
90138FAA0 90184LAE2	TWILIO INC 144A TWITTER INC 144A		06/12/2018 05/15/2018	Non Broker Trade Goldman Sachs NY	07/01/2018 05/15/2018	Non Broker Trade Goldman Sachs NY	385,000 50,000	384,038 50,000	384,038 49,875	384,057 50,000	0	20	0	20	0	0	(20)	(20)	(20)	0	0
904764BB2 99AAC8272	UNILEVER CAPITAL CORP VALEANT 5/18 TLB		06/07/2018 03/19/2018	Goldman Sachs NY Salomon Brothers	06/07/2018 11/29/2018	Goldman Sachs NY Chase Secs	200,000 750,000	200,000 742,755	201,750 741,900	200,000 743,395	0	0	0	0	0	0	1,750	1,750	1,750	0	0
92210MAU8 99AAC2770	VANTIV 9/17 NEW TLB VERINT SYSTEMS 1/18 TLB		05/18/2018 01/25/2018	Non Broker Trade Non Broker Trade	06/22/2018 06/22/2018	Non Broker Trade Non Broker Trade	395,000 100,000	393,025 99,750	393,067 99,766	393,043 99,781	0	18	0	18	0	0	(1,495)	(1,495)	(1,495)	17,438	0
92347XAA4	VERIZON OWNER TRUST 1A A 144A		02/01/2018	Non Broker Trade	02/21/2018	Non Broker Trade	412,925	412,451	412,457	412,506	0	55	0	55	0	0	(49)	(49)	(49)	0	0
000000000	VISTRA (TXU/TCEH) 5/18 TLB3 WAYFAIR INC 144A		10/01/2018 06/26/2018	Montgomery Secs Non Broker Trade	10/20/2018 07/19/2018	VARIOUS Non Broker Trade	891,520 820,000	1,006,293 818,350	887,202 818,361	1,006,293 818,370	0	0	0	0	0	0	(119,091)	(119,091)	(119,091)	35	40
94419LAC5	WESTROCK CO 144A		11/15/2018	Goldman Sachs NY	11/15/2018	VENDOR CODE FDH NOT IN TABLE	125,000	125,000	123,906	125,000	0	0	0	0	0	0	(1,094)	(1,094)	(1,094)	0	0
96145DAE5	WILLIAMS PARTNERS LP 144A		03/01/2018	WELLS FARGO SECURITIES, LLC, NEW YORK	09/13/2018	Chase Secs	750,000	747,930	735,458	748,068	0	138	0	138	0	0	(12,611)	(12,611)	(12,611)	14,922	0
96950FAD6	WORKDAY INC		04/19/2018	Chase Secs	11/29/2018	Millennium Advisors LLC, New York	575,000	595,516	585,523	589,082	0	(6,434)	0	(6,434)	0	0	(3,559)	(3,559)	(3,559)	21,383	3,186
98138HAF8 98162CAC5	WORLD OMNI AUTOMOBILE LE B A2B		05/01/2018	Goldman Sachs NY Wells Fargo Securities	12/04/2018	VARIOUS VENDOR CODE FUJ	1,300,000	1,405,531	1,530,906	1,607,184	0	(32,839)	(234,491)	201,653	0	0	(76,278)	(76,278)	(76,278)	1,472	289
99AAC4487 99AAC4495	WR GRACE 2/18 TLB1 WR GRACE 2/18 TLB2		09/11/2018 03/02/2018	Non Broker Trade Non Broker Trade	11/29/2018 05/23/2018	NOT IN TABLE Non Broker Trade	1,000,000 136,842	1,000,000 136,671	998,594 136,671	1,000,000 136,671	0	0	0	0	0	0	(1,406)	(1,406)	(1,406)	4,850	0
98954MAB7 98954MAC5	ZILLOW GROUP INC ZILLOW GROUP INC		03/02/2018 05/01/2018	Non Broker Trade First Boston Corp	05/23/2018 06/15/2018	Non Broker Trade VARIOUS	63,158 900,000	63,079 1,054,417	63,081 1,185,643	63,088 1,136,692	0	9	0	9	0	0	(6)	(6)	(6)	0	0
67077MAL2	NUTRIEN LTD		06/29/2018	Goldman Sachs NY	06/29/2018	Goldman Sachs NY	75,000	75,000	76,125	75,000	0	(5,156)	(87,432)	82,276	0	0	48,951	48,951	48,951	9,357	7,600
88688TAA8	TILRAY INC 144A		07/09/2018	VARIOUS	09/13/2018	Keybanc Capital Markets Inc, N	725,000	683,047	686,756	684,325	0	1,277	0	1,277	0	0	2,432	2,432	2,432	12,370	6,537
89356BAA6	TRANSCANADA TRUST		10/05/2018	VENDOR CODE FZY NOT IN TABLE	10/09/2018	Merrill Lynch	50,000	50,000	47,688	50,000	0	0	0	0	0	0	(2,313)	(2,313)	(2,313)	3	0
3899999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)		02/22/2018	VARIOUS	09/13/2018	VARIOUS	54,960,740	56,279,281	56,474,955	56,108,828	0	(187,511)	(17,058)	(170,453)	0	0	366,127	366,127	366,127	690,951	172,571
Bonds - Bank Loans																					
04044PAF1 L8030PAF5	ARISTOCRAT LEISURE 5/18 TLB SAMSONITE INTERNATIONAL 4/18		05/29/2018	Non Broker Trade	10/03/2018	Non Broker Trade	699,375	698,480	699,375	698,490	0	10	0	10	0	0	885	885	885	11,007	0
17178HAL6 22207EBG8	CIENA 9/18 COV-LITE TLB COTY 3/18 (USD) TLB		07/19/2018 10/01/2018	Non Broker Trade Non Broker Trade	11/16/2018 11/16/2018	VARIOUS Non Broker Trade	835,000 545,000	833,991 544,319	830,835 545,681	833,957 544,314	0	(33)	0	(33)	0	0	(3,122)	(3,122)	(3,122)	15,276	0
			04/24/2018	Non Broker Trade	11/16/2018	VARIOUS	672,772	671,090	632,507	657,487	0	(5)	14,360	(13,603)	0	0	1,367	1,367	1,367	2,206	0
											0	757	0	(13,603)	0	0	(24,981)	(24,981)	(24,981)	17,525	0

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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	FOR EIGN	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 12+ 13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends	
38017BAN6	GO DADDY 11/17 COV-LITE TLB		06/28/2018	Non Broker Trade	07/01/2018	Non Broker Trade	249,370	248,434	248,434	248,435	0	1	0	1	0	0	0	(1)	(1)	0	0
42804VAS0	HERTZ 6/16 COV-LITE TLB		05/31/2018	Non Broker Trade	06/01/2018	Non Broker Trade	650,000	650,000	650,000	650,000	0	0	0	0	0	0	0	0	0	0	0
51783QAP3	LAS VEGAS SANDS 3/18 TLB		06/05/2018	Non Broker Trade	11/16/2018	Non Broker Trade	455,000	454,113	451,605	454,135	0	22	0	22	0	0	0	(2,530)	(2,530)	8,762	0
594088AQ9	MICHAELS STORES 5/18 TLB		05/18/2018	Non Broker Trade	07/01/2018	VARIOUS	1,250,000	1,250,000	1,237,563	1,250,000	0	0	0	0	0	0	0	(12,438)	(12,438)	25,074	0
62937NAW7	NRG ENERGY 6/16 COV-LITE TLB		07/01/2018	Non Broker Trade	11/08/2018	Non Broker Trade	1,177,002	1,175,755	1,176,378	1,175,797	0	42	0	42	0	0	0	582	582	19,630	0
68216FAW3	ON ASSIGNMENT 2/18 INCREMENTAL		05/01/2018	Non Broker Trade	10/04/2018	VARIOUS	332,762	332,762	333,372	332,762	0	0	0	0	0	0	0	610	610	2,611	0
71534RAD8	PERSPECTA 4/18 COV-LITE TLB		06/01/2018	Non Broker Trade	11/30/2018	VARIOUS	750,000	749,063	750,000	749,076	0	14	0	14	0	0	924	924	13,654	0	
85208EAB6	SPRINT COMMUNICATIONS 2/17 TL		11/21/2018	Non Broker Trade	12/01/2018	Non Broker Trade	440,000	434,500	434,500	434,533	0	33	0	33	0	0	0	(33)	(33)	0	0
89364MBP8	TRANSDIGM 5/18 COV-LITE TLF		06/27/2018	Non Broker Trade	07/04/2018	Non Broker Trade	497,503	496,881	496,881	496,880	0	(1)	0	(1)	0	0	0	1	1	0	0
92210MAY0	VANTIV 5/18 COV-LITE TLB4		06/22/2018	Non Broker Trade	10/04/2018	Non Broker Trade	1,435,000	1,433,973	1,435,245	1,433,976	0	3	0	3	0	0	1,269	1,269	2,351	0	
8299999	Subtotal - Bonds - Bank Loans						9,988,783	9,973,360	9,922,376	9,959,842	0	842	14,360	(13,518)	0	0	0	(37,465)	(37,465)	118,095	0
8399998	Subtotal - Bonds						151,374,172	152,328,523	152,116,322	152,139,712	0	(182,754)	6,056	(188,810)	0	0	0	(23,391)	(23,391)	1,531,998	308,084
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)																					
007924400	AEGON NV	D	02/26/2018	Jefferies & Co	05/08/2018	VARIOUS	566,000	14,653	14,692	14,653	0	0	0	0	0	0	38	38	230	0	
K22274H96	DANSKE BANK A/S REGS	D	06/20/2018	BNP Secs	09/19/2018	MERRILL LYNCH INTERNATIONAL, L	200,000.000	200,000	188,250	200,000	0	0	0	0	0	0	0	(11,750)	(11,750)	3,306	0
404280B8	HSBC HOLDINGS PLC	D	03/19/2018	Lehman Bros Inc	09/13/2018	HSBC Secs	200,000.000	200,000	200,502	196,250	0	0	3,750	(3,750)	0	0	4,252	4,252	6,042	0	
75968N309	RENAISSANCERE HOLDINGS LTD	D	06/12/2018	Merrill Lynch Prof	09/13/2018	Jefferies & Co	700,000	17,458	17,499	17,458	0	0	0	0	0	0	41	41	204	0	
020002127	ALLSTATE CORP/THE		03/29/2018	VARIOUS	07/18/2018	Jefferies & Co	14,500,000	362,568	365,960	362,568	0	0	0	0	0	0	3,392	3,392	1,206	0	
020002853	ALLSTATE CORP/THE		02/21/2018	VARIOUS	08/07/2018	Jefferies & Co	6,511,000	168,488	171,959	168,488	0	0	0	0	0	0	3,471	3,471	5,087	0	
020002879	ALLSTATE CORP/THE		01/22/2018	Jefferies & Co	09/13/2018	Donaldson Lufkin	2,500,000	65,074	64,524	65,074	0	0	0	0	0	0	(549)	(549)	2,070	0	
04014Y200	ARES MANAGEMENT LP		03/22/2018	Jefferies & Co	11/26/2018	VARIOUS	12,197,000	321,044	324,176	321,044	0	0	0	0	0	0	3,132	3,132	13,554	0	
00206R300	AT&T INC		02/27/2018	Jefferies & Co	07/26/2018	Jefferies & Co	1,600,000	40,334	39,253	40,334	0	0	0	0	0	0	(1,082)	(1,082)	535	0	
00206R409	AT&T INC		07/26/2018	Pershing LLC	11/26/2018	VARIOUS	4,475,000	110,414	110,464	110,415	0	1	0	1	0	0	50	50	272	0	
060505195	BANK OF AMERICA CORP		07/17/2018	Montgomery Secs	11/26/2018	VARIOUS	7,200,000	180,000	181,404	180,000	0	0	0	0	0	0	1,404	1,404	1,359	0	
060505229	BANK OF AMERICA CORP		05/30/2018	VARIOUS	09/13/2018	VARIOUS	17,025,000	427,128	443,384	427,128	0	0	0	0	0	0	16,255	16,255	2,934	0	
060505260	BANK OF AMERICA CORP		02/20/2018	Jefferies & Co	07/17/2018	Jefferies & Co	1,600,000	41,532	41,248	41,520	0	0	12	(12)	0	0	(272)	(272)	1,200	0	
060505EN0	BANK OF AMERICA CORP		02/20/2018	Donaldson Lufkin	11/26/2018	VARIOUS	60,000.000	64,200	61,680	64,200	0	0	0	0	0	0	(2,520)	(2,520)	4,473	1,576	
060505DR2	BANK OF AMERICA CORP SER K		03/16/2018	VARIOUS	06/21/2018	VARIOUS	282,000.000	285,164	282,432	285,164	0	0	0	0	0	0	(2,732)	(2,732)	11,173	6,396	
054937206	BB&T CORP		01/26/2018	Jefferies & Co	11/26/2018	VARIOUS	3,711,000	94,310	93,054	94,310	0	0	0	0	0	0	(1,256)	(1,256)	4,939	0	
14040H402	CAPITAL ONE FINANCIAL CORP		07/12/2018	Jefferies & Co	11/29/2018	Jefferies & Co	1,550,000	39,837	38,830	39,837	0	0	0	0	0	0	(1,007)	(1,007)	834	0	
14040H600	CAPITAL ONE FINANCIAL CORP		07/13/2018	Bear Stearns	09/12/2018	Jefferies & Co	3,851,000	100,634	99,098	100,634	0	0	0	0	0	0	(1,536)	(1,536)	1,504	0	
808513402	CHARLES SCHWAB CORP/THE		02/22/2018	VARIOUS	11/26/2018	VARIOUS	8,712,000	226,391	230,449	226,391	0	0	0	0	0	0	4,058	4,058	6,425	0	
172967366	CITIGROUP INC		07/13/2018	VARIOUS	10/11/2018	VARIOUS	9,900,000	249,915	249,915	249,915	0	0	0	0	0	0	(916)	(916)	1,686	0	
172967KM2	CITIGROUP INC		01/11/2018	Bank of America	09/26/2018	VARIOUS	90,000,000	99,140	94,100	99,140	0	0	0	0	0	0	(5,040)	(5,040)	6,192	2,359	
233331867	DTE ENERGY CO		02/26/2018	VARIOUS	11/26/2018	VARIOUS	2,463,000	64,268	63,438	64,183	0	0	85	(85)	0	0	(745)	(745)	2,686	0	
33616C852	FIRST REPUBLIC BANK/CA		01/25/2018	Sanford C Bernstein	09/13/2018	Jefferies & Co	1,500,000	38,600	37,615	38,370	0	0	230	(230)	0	0	(755)	(755)	1,069	0	
369622394	GENERAL ELECTRIC CO		02/27/2018	VARIOUS	05/30/2018	Jefferies & Co	8,700,000	214,779	217,500	214,779	0	0	0	0	0	0	2,721	2,721	3,619	0	
369622428	GENERAL ELECTRIC CO		01/18/2018	Jefferies & Co	03/01/2018	Jefferies & Co	1,263,000	29,082	31,575	29,082	0	0	0	0	0	0	2,493	2,493	313	0	
416518504	HARTFORD FINANCIAL SERVICES GR		08/02/2018	Jefferies & Co	11/26/2018	Jefferies & Co	594,000	16,787	16,515	16,631	0	(156)	0	(156)	0	0	(116)	(116)	292	0	
48127X542	JPMORGAN CHASE & CO		02/23/2018	Jefferies & Co	06/19/2018	Jefferies & Co	2,500,000	64,853	66,062	64,853	0	0	0	0	0	0	1,209	1,209	953	0	
46625HHA1	JPMORGAN CHASE & CO DEP SHS		02/20/2018	VARIOUS	10/30/2018	VARIOUS	105,000.000	106,382	105,340	106,382	0	0	0	0	0	0	(1,042)	(1,042)	6,906	2,389	
493267876	KEYCORP		07/27/2018	VARIOUS	09/12/2018	Jefferies & Co	4,064,000	100,798	100,999	100,798	0	0	0	0	0	0	201	201	0	0	
49446R794	KIMCO REALTY CORP		02/28/2018	VARIOUS	11/26/2018	VARIOUS	12,161,000	306,668	300,821	305,409	0	0	1,259	(1,259)	0	0	(4,588)	(4,588)	8,535	0	
590199204	MERRILL LYNCH CAPITAL TRUST I		02/27/2018	Jefferies & Co	06/19/2018	Jefferies & Co	8,700,000	224,610	227,189	224,603	0	(7)	0	(7)	0	0	2,586	2,586	7,014	0	
637417809	NATIONAL RETAIL PROPERTIES INC		01/22/2018	VARIOUS	11/26/2018	VARIOUS	4,000,000	101,251	98,461	98,360	0	0	2,891	(2,891)	0	0	101	101	4,550	0	

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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	FOR EIGN	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 12+ 13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
637417874	NATIONAL RETAIL PROPERTIES INC		06/20/2018	Bear Stearns	08/27/2018	VARIOUS	3,944.000	90,692	94,075	90,692	0	0	0	0	0	0	3,383	3,383	2,337	0
693475857	PNC FINANCIAL SERVICES GROUP I		02/20/2018	VARIOUS	04/18/2018	Jefferies & Co	7,852.000	214,830	218,193	214,830	0	0	0	0	0	0	3,363	3,363	0	0
693475AK1	PNC FINANCIAL SERVICES GROUP I		01/25/2018	Bank of America	09/13/2018	Goldman Sachs NY	125,000.000	137,475	135,250	137,475	0	0	0	0	0	0	(2,225)	(2,225)	9,516	4,172
744320805	PRUDENTIAL FINANCIAL INC		08/06/2018	VARIOUS	11/26/2018	VARIOUS	5,125.000	127,018	125,162	127,019	0	2	0	2	0	0	(1,857)	(1,857)	950	0
74460W792	PUBLIC STORAGE		04/27/2018	VARIOUS	09/13/2018	First Union Cap Mkts	8,124.000	209,031	210,097	209,031	0	0	0	0	0	0	1,066	1,066	4,458	0
74460W800	PUBLIC STORAGE		06/05/2018	VARIOUS	07/27/2018	Bear Stearns	9,784.000	245,315	244,761	244,247	0	0	1,068	(1,068)	0	0	514	514	5,096	0
74460W826	PUBLIC STORAGE		05/08/2018	VARIOUS	07/26/2018	VARIOUS	9,267.000	238,233	243,619	238,233	0	0	0	0	0	0	5,386	5,386	6,313	0
7591EP308	REGIONS FINANCIAL CORP		02/22/2018	VARIOUS	11/26/2018	VARIOUS	5,256.000	134,619	134,027	134,619	0	0	0	0	0	0	(592)	(592)	4,982	0
759351703	REINSURANCE GROUP OF AMERICA I		05/02/2018	VARIOUS	07/12/2018	VARIOUS	4,400.000	118,862	122,988	118,862	0	0	0	0	0	0	4,126	4,126	1,713	0
78572XAD3	SABRA HEALTH CARE LP / SABRA C		01/08/2018	Robert Baird & Co	11/19/2018	Bank of America	140,000.000	144,575	139,300	140,700	0	0	3,875	(3,875)	0	0	(1,400)	(1,400)	7,316	806
78573L205	SABRA HEALTH CARE REIT INC		02/20/2018	First Union Cap Mkts	05/22/2018	Bear Stearns	4,900.000	122,402	124,189	122,402	0	0	0	0	0	0	1,787	1,787	0	0
78407R204	SCE TRUST II		03/02/2018	Jefferies & Co	04/13/2018	Jefferies & Co	4,725.000	107,747	111,048	107,747	0	0	0	0	0	0	3,301	3,301	1,506	0
78409G206	SCE TRUST IV		03/08/2018	VARIOUS	11/27/2018	VARIOUS	9,727.000	247,044	244,592	247,044	0	0	0	0	0	0	(2,452)	(2,452)	6,763	0
78409W201	SCE TRUST V		06/19/2018	Janney Montgomery Scott	11/13/2018	VARIOUS	5,996.000	151,684	150,247	151,684	0	0	0	0	0	0	(1,437)	(1,437)	1,808	0
78410V200	SCE TRUST VI		05/17/2018	VARIOUS	09/13/2018	VARIOUS	5,694.000	128,839	131,573	128,839	0	0	0	0	0	0	2,734	2,734	1,779	0
78440X507	SL GREEN REALTY CORP		02/26/2018	VARIOUS	06/15/2018	VARIOUS	4,311.000	108,459	111,149	108,459	0	0	0	0	0	0	2,690	2,690	1,751	0
842587206	SOUTHERN CO/THE		02/01/2018	VARIOUS	11/26/2018	Bear Stearns	876.000	22,740	22,353	22,740	0	0	0	0	0	0	(387)	(387)	1,027	0
857477889	STATE STREET CORP		02/23/2018	Jefferies & Co	11/26/2018	Jefferies & Co	6,334.000	164,668	166,378	164,668	0	0	0	0	0	0	1,710	1,710	5,063	0
91529Y601	UNUM GROUP		05/22/2018	UBS Secs	11/26/2018	VARIOUS	4,300.000	106,226	106,606	106,229	0	3	0	3	0	0	377	377	1,978	0
902973759	US BANCORP		08/08/2018	VARIOUS	10/19/2018	VARIOUS	16,975.000	424,397	421,130	424,397	0	0	0	0	0	0	(3,266)	(3,266)	2,021	0
902973833	US BANCORP		02/20/2018	VARIOUS	09/13/2018	VARIOUS	13,559.000	374,308	378,946	374,308	0	0	0	0	0	0	4,638	4,638	7,736	0
949746366	WELLS FARGO & CO		02/21/2018	VARIOUS	09/13/2018	Donaldson Lufkin	3,492.000	89,303	89,743	89,303	0	0	0	0	0	0	441	441	4,353	0
949746PM7	WELLS FARGO & CO		02/20/2018	VARIOUS	11/26/2018	VARIOUS	210,000.000	213,761	212,671	213,761	0	0	0	0	0	0	(1,089)	(1,089)	13,323	7,120
94988N207	WELLS FARGO REAL ESTATE INVEST		02/22/2018	Jefferies & Co	06/29/2018	VARIOUS	2,563.000	65,962	66,629	65,962	0	0	0	0	0	0	668	668	2,042	0
015857709	ALGONQUIN POWER & UTILITIES CO	D	10/10/2018	VARIOUS	11/26/2018	Jefferies & Co	3,650.000	90,913	92,737	90,913	0	0	0	0	0	0	1,824	1,824	0	0
29250N477	ENBRIDGE INC	D	04/05/2018	Montgomery Secs	11/26/2018	VARIOUS	6,625.000	165,625	163,913	165,625	0	0	0	0	0	0	(1,712)	(1,712)	3,973	0
8499999	Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)							8,821,087	8,838,850	8,807,760	0	(157)	13,170	(13,327)	0	0	31,090	31,090	208,966	24,817
8999998	Subtotal - Preferred Stocks							8,821,087	8,838,850	8,807,760	0	(157)	13,170	(13,327)	0	0	31,090	31,090	208,966	24,817
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																				
G0450A105	ARCH CAPITAL GROUP LTD	D	05/21/2018	ITG INC, NEW YORK	09/20/2018	Merrill Lynch	276.000	7,285	8,338	7,285	0	0	0	0	0	0	1,052	1,052	0	0
G05384105	ASPEN INSURANCE HOLDINGS LTD	D	03/12/2018	ITG INC, NEW YORK	09/20/2018	Merrill Lynch	59.000	2,428	2,451	2,428	0	0	0	0	0	0	22	22	28	0
G0585R106	ASSURED GUARANTY LTD	D	06/22/2018	VARIOUS	09/20/2018	VARIOUS	328.000	11,830	12,833	11,830	0	0	0	0	0	0	1,002	1,002	25	0
H1467J104	CHUBB LTD	D	05/21/2018	ITG INC, NEW YORK	09/20/2018	ITG INC, NEW YORK	87.000	11,655	12,179	11,655	0	0	0	0	0	0	524	524	64	0
G3223R108	EVEREST RE GROUP LTD	D	05/21/2018	ITG INC, NEW YORK	09/20/2018	ITG INC, NEW YORK	68.000	16,082	15,304	16,082	0	0	0	0	0	0	(777)	(777)	109	0
366505105	GARRETT MOTION INC	D	10/01/2018	VARIOUS	12/31/2018	VARIOUS	278.300	3,249	3,361	3,249	0	0	0	0	0	0	112	112	0	0
G47567105	IHS MARKIT LTD	D	06/22/2018	ITG INC, NEW YORK	09/20/2018	VARIOUS	562.000	28,911	30,870	28,911	0	0	0	0	0	0	1,959	1,959	0	0
G5960L103	MEDTRONIC PLC	D	06/22/2018	VARIOUS	09/20/2018	VARIOUS	662.000	55,501	64,524	55,501	0	0	0	0	0	0	9,023	9,023	584	0
G6700G107	NVENT ELECTRIC PLC	D	05/01/2018	VARIOUS	09/20/2018	VARIOUS	983.000	17,777	25,910	17,777	0	0	0	0	0	0	8,133	8,133	49	0
N6596X109	NXP SEMICONDUCTORS NV	D	07/31/2018	ITG INC, NEW YORK	09/20/2018	VARIOUS	322.000	32,671	30,230	32,671	0	0	0	0	0	0	(2,442)	(2,442)	0	0
G7S00T104	PENTAIR PLC	D	03/12/2018	ITG INC, NEW YORK	09/20/2018	VARIOUS	125.000	8,918	8,533	8,918	0	0	0	0	0	0	(384)	(384)	66	0
G97822103	PERRIGO CO PLC	D	03/12/2018	ITG INC, NEW YORK	09/20/2018	ITG INC, NEW YORK	41.000	3,508	3,029	3,508	0	0	0	0	0	0	(478)	(478)	23	0
N72482123	QIAGEN NV	D	06/22/2018	Smith Barney	09/20/2018	Merrill Lynch	126.000	4,619	4,824	4,619	0	0	0	0	0	0	205	205	0	0
G7496G103	RENAISSANCERE HOLDINGS LTD	D	06/22/2018	VARIOUS	09/20/2018	VARIOUS	106.000	13,761	13,891	13,761	0	0	0	0	0	0	130	130	18	0
G87110105	TECHNIPFMC LTD	D	03/12/2018	ITG INC, NEW YORK	09/20/2018	ITG INC, NEW YORK	179.000	5,538	5,583	5,538	0	0	0	0	0	0	45	45	70	0

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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	FOR EIGN	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 12+ 13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends	
G48833100	WEATHERFORD																				
	INTERNATIONAL PLC	D	05/21/2018	ITG INC, NEW YORK	09/20/2018	Merrill Lynch	594.000	2,159	1,521	2,159	0	0	0	0	0	0	(639)	(639)	0	0	
G96629103	WILLIS TOWERS WATSON PLC	D	03/12/2018	ITG INC, NEW YORK	09/20/2018	ITG INC, NEW YORK	6.000	979	891	979	0	0	0	0	0	0	(88)	(88)	7	0	
G98294104	XL GROUP LTD	D	03/12/2018	ITG INC, NEW YORK	09/12/2018	ITG INC, NEW YORK	1,218.000	67,771	70,051	67,771	0	0	0	0	0	0	2,280	2,280	536	0	
98850P109	YUM CHINA HOLDINGS INC	D	06/22/2018	Merrill Lynch	07/31/2018	Merrill Lynch	312.000	12,623	11,263	12,623	0	0	0	0	0	0	(1,360)	(1,360)	0	0	
88579Y101	3M CORP		06/22/2018	Merrill Lynch	09/20/2018	Merrill Lynch	137.000	26,920	29,490	26,920	0	0	0	0	0	0	2,570	2,570	186	0	
002824100	ABBOTT LABS COM		03/12/2018	ITG INC, NEW YORK	09/20/2018	Merrill Lynch	664.000	42,217	45,669	42,217	0	0	0	0	0	0	3,452	3,452	372	0	
00287Y109	ABBVIE INC		03/12/2018	ITG INC, NEW YORK	09/20/2018	ITG INC, NEW YORK	9.000	1,066	834	1,066	0	0	0	0	0	0	(232)	(232)	17	0	
003654100	ABIOMED INC		06/22/2018	ITG INC, NEW YORK	09/20/2018	ITG INC, NEW YORK	104.000	45,281	39,724	45,281	0	0	0	0	0	0	(5,556)	(5,556)	0	0	
00507V109	ACTIVISION BLIZZARD INC		10/22/2018	VARIOUS	11/26/2018	VARIOUS	1,146.000	84,579	71,998	84,579	0	0	0	0	0	0	(12,580)	(12,580)	214	0	
00508Y102	ACUITY BRANDS INC		06/22/2018	VARIOUS	09/20/2018	VARIOUS	224.000	27,063	32,065	27,063	0	0	0	0	0	0	5,002	5,002	29	0	
G0084W101	ADIENT PLC		06/22/2018	Smith Barney	09/20/2018	Smith Barney	123.000	6,159	5,352	6,159	0	0	0	0	0	0	(807)	(807)	34	0	
008252108	AFFILIATED MANAGERS GROUP INC		07/31/2018	ITG INC, NEW YORK	09/20/2018	ITG INC, NEW YORK	115.000	20,674	17,377	20,674	0	0	0	0	0	0	(3,297)	(3,297)	35	0	
00846U101	AGILENT TECHNOLOGIES INC		03/12/2018	ITG INC, NEW YORK	05/21/2018	ITG INC, NEW YORK	333.000	23,743	21,881	23,743	0	0	0	0	0	0	(1,862)	(1,862)	0	0	
009158106	AIR PRODS & CHEMS INC COM		03/12/2018	ITG INC, NEW YORK	06/22/2018	ITG INC, NEW YORK	118.000	20,205	18,684	20,205	0	0	0	0	0	0	(1,521)	(1,521)	130	0	
00971T101	AKAMAI TECHNOLOGIES INC		03/12/2018	ITG INC, NEW YORK	09/20/2018	ITG INC, NEW YORK	98.000	7,340	7,268	7,340	0	0	0	0	0	0	(73)	(73)	0	0	
011659109	ALASKA AIR GROUP INC		06/22/2018	Merrill Lynch	09/20/2018	Merrill Lynch	174.000	10,946	12,135	10,946	0	0	0	0	0	0	1,188	1,188	56	0	
012653101	ALBEMARLE CORP		06/22/2018	VARIOUS	09/20/2018	VARIOUS	97.000	9,617	10,339	9,617	0	0	0	0	0	0	723	723	50	0	
013872106	ALCOA CORP		05/21/2018	ITG INC, NEW YORK	06/22/2018	ITG INC, NEW YORK	88.000	4,458	4,009	4,458	0	0	0	0	0	0	(449)	(449)	0	0	
015271109	ALEXANDRIA REAL ESTATE EQUITIE		03/12/2018	ITG INC, NEW YORK	09/20/2018	ITG INC, NEW YORK	106.000	13,373	13,380	13,373	0	0	0	0	0	0	7	7	194	0	
015351109	ALEXION PHARMACEUTICALS INC		03/12/2018	ITG INC, NEW YORK	09/20/2018	ITG INC, NEW YORK	26.000	3,288	3,240	3,288	0	0	0	0	0	0	(49)	(49)	0	0	
G0177J108	ALLERGAN PLC		07/31/2018	ITG INC, NEW YORK	11/26/2018	ITG INC, NEW YORK	384.000	69,476	69,742	69,476	0	0	0	0	0	0	267	267	674	0	
018581108	ALLIANCE DATA SYSTEMS CORP		03/12/2018	ITG INC, NEW YORK	11/26/2018	ITG INC, NEW YORK	16.000	3,846	3,179	3,846	0	0	0	0	0	0	(667)	(667)	27	0	
020002101	ALLSTATE CORP COM		03/12/2018	ITG INC, NEW YORK	09/20/2018	ITG INC, NEW YORK	189.000	17,991	19,282	17,991	0	0	0	0	0	0	1,291	1,291	174	0	
02079K305	ALPHABET INC		03/12/2018	ITG INC, NEW YORK	09/20/2018	ITG INC, NEW YORK	164.000	192,910	189,184	192,910	0	0	0	0	0	0	(3,726)	(3,726)	0	0	
02209S103	ALTRIA GROUP INC		03/12/2018	ITG INC, NEW YORK	05/21/2018	ITG INC, NEW YORK	425.000	27,952	23,606	27,952	0	0	0	0	0	0	(4,347)	(4,347)	0	0	
023586100	AMERCO		06/22/2018	Merrill Lynch	09/20/2018	Merrill Lynch	4.000	1,450	1,432	1,450	0	0	0	0	0	0	(18)	(18)	0	0	
02376R102	AMERICAN AIRLINES GROUP INC		06/22/2018	Smith Barney	09/20/2018	Smith Barney	197.000	8,146	8,250	8,146	0	0	0	0	0	0	104	104	20	0	
02665T306	AMERICAN HOMES 4 RENT		06/22/2018	ITG INC, NEW YORK	09/20/2018	ITG INC, NEW YORK	114.000	2,491	2,583	2,491	0	0	0	0	0	0	92	92	0	0	
026874784	AMERICAN INTL GROUP INC COM		07/31/2018	ITG INC, NEW YORK	10/22/2018	ITG INC, NEW YORK	1,950.000	108,381	97,992	108,381	0	0	0	0	0	0	(10,389)	(10,389)	361	0	
028591105	AMERICAN NATIONAL INSURANCE CO		06/22/2018	Smith Barney	09/20/2018	Smith Barney	11.000	1,340	1,456	1,340	0	0	0	0	0	0	117	117	9	0	
03027X100	AMERICAN TOWER CORPORATION		03/12/2018	ITG INC, NEW YORK	09/20/2018	ITG INC, NEW YORK	269.000	39,056	40,005	39,056	0	0	0	0	0	0	949	949	409	0	
030420103	AMERICAN WATER WORKS CO INC		03/12/2018	ITG INC, NEW YORK	09/20/2018	ITG INC, NEW YORK	107.000	8,807	9,461	8,807	0	0	0	0	0	0	654	654	97	0	
03076C106	AMERIPRISE FINL INC		06/22/2018	VARIOUS	09/20/2018	VARIOUS	113.000	16,640	16,883	16,640	0	0	0	0	0	0	243	243	108	0	
03073E105	AMERISOURCEBERGEN CORP COM		03/12/2018	ITG INC, NEW YORK	07/31/2018	ITG INC, NEW YORK	77.000	7,709	6,338	7,709	0	0	0	0	0	0	(1,371)	(1,371)	29	0	
031162100	AMGEN INC		03/12/2018	ITG INC, NEW YORK	05/21/2018	ITG INC, NEW YORK	379.000	71,764	67,002	71,764	0	0	0	0	0	0	(4,761)	(4,761)	500	0	
032511107	ANADARKO PETE CORP COM		03/12/2018	ITG INC, NEW YORK	09/20/2018	ITG INC, NEW YORK	297.000	17,514	18,963	17,514	0	0	0	0	0	0	1,449	1,449	74	0	
032654105	ANALOG DEVICES INC COM		06/22/2018	Merrill Lynch	09/20/2018	Merrill Lynch	375.000	37,158	35,658	37,158	0	0	0	0	0	0	(1,500)	(1,500)	180	0	
03349M105	ANDEAVOR		03/12/2018	ITG INC, NEW YORK	10/01/2018	ITG INC, NEW YORK	228.000	22,729	24,077	22,729	0	0	0	0	0	0	1,347	1,347	269	0	
035710409	ANNALY CAPITAL MANAGEMENT INC		05/21/2018	ITG INC, NEW YORK	09/20/2018	ITG INC, NEW YORK	1,448.000	15,153	14,914	15,153	0	0	0	0	0	0	(239)	(239)	673	0	
03674X106	ANTERO RESOURCES CORP		03/12/2018	ITG INC, NEW YORK	09/20/2018	ITG INC, NEW YORK	172.000	3,593	3,403	3,593	0	0	0	0	0	0	(190)	(190)	0	0	
831865209	AO SMITH CORP		07/31/2018	ITG INC, NEW YORK	10/22/2018	ITG INC, NEW YORK	1,069.000	67,324	57,058	67,324	0	0	0	0	0	0	(10,266)	(10,266)	96	0	
037411105	APACHE CORP COM		07/31/2018	ITG INC, NEW YORK	11/26/2018	ITG INC, NEW YORK	1,045.000	48,122	38,153	48,122	0	0	0	0	0	0	(9,969)	(9,969)	256	0	
03755L104	APERGY CORP		05/09/2018	VARIOUS	09/20/2018	VARIOUS	368.500	10,636	14,672	10,636	0	0	0	0	0	0	4,036	4,036	0	0	
037833100	APPLE COMPUTER INC		03/12/2018	ITG INC, NEW YORK	11/26/2018	ITG INC, NEW YORK	2,113.000	384,503	424,466	384,503	0	0	0	0	0	0	39,964	39,964	3,236	0	
038222105	APPLIED MATLS INC COM		11/26/2018	ITG INC, NEW YORK	12/31/2018	ITG INC, NEW YORK	1,432.000	67,754	56,568	67,754	0	0	0	0	0	0	(11,186)	(11,186)	142	0	

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 Identifi- cation	Description	F O R E I G N	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consider- ation	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 12+ 13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
03852U106 039483102	ARAMARK ARCHER DANIELS MIDLAND CO COM		06/22/2018	Smith Barney	09/20/2018	Smith Barney	178,000	6,809	7,659	6,809	0	0	0	0	0	0	851	851	19	0
03965L100	ARCONIC INC		07/31/2018	ITG INC, NEW YORK	09/20/2018	ITG INC, NEW YORK	488,000	21,930	24,556	21,930	0	0	0	0	0	0	2,626	2,626	163	0
00206R102	AT & T INC COM		06/15/2018	VARIOUS	12/31/2018	VARIOUS	2,893,000	67,075	53,851	67,075	0	0	0	0	0	0	(13,224)	(13,224)	231	0
G0684D107	ATHENE HOLDING LTD		06/22/2018	ITG INC, NEW YORK	09/20/2018	VARIOUS	2,841,950	97,391	90,110	97,391	0	0	0	0	0	0	(7,281)	(7,281)	2,402	0
052769106	AUTODESK INC COM		06/22/2018	ITG INC, NEW YORK	09/20/2018	VARIOUS	131,000	5,831	6,052	5,831	0	0	0	0	0	0	221	221	0	0
053332102	AUTOZONE INC COM		11/26/2018	ITG INC, NEW YORK	12/31/2018	ITG INC, NEW YORK	398,000	55,302	51,149	55,302	0	0	0	0	0	0	(4,153)	(4,153)	0	0
053484101	AVALONBAY CMNTYS INC COM		03/12/2018	ITG INC, NEW YORK	09/20/2018	ITG INC, NEW YORK	15,000	9,691	11,428	9,691	0	0	0	0	0	0	1,738	1,738	0	0
053807103	AVNET INC		05/21/2018	ITG INC, NEW YORK	09/20/2018	ITG INC, NEW YORK	46,000	7,327	8,469	7,327	0	0	0	0	0	0	1,143	1,143	68	0
G0750C108	AXALTA COATING SYSTEMS LTD		06/22/2018	Smith Barney	07/31/2018	Smith Barney	142,000	6,119	6,245	6,119	0	0	0	0	0	0	126	126	0	0
058498106	BANK NEW YORK MELLON CORP COM		06/22/2018	Merrill Lynch	09/20/2018	Merrill Lynch	155,000	4,715	4,703	4,715	0	0	0	0	0	0	(12)	(12)	0	0
064058100	BANK OF AMERICA CORP		06/22/2018	Smith Barney	09/20/2018	Smith Barney	415,000	14,903	18,417	14,903	0	0	0	0	0	0	3,515	3,515	42	0
060505104	BANK OZK		03/12/2018	ITG INC, NEW YORK	07/31/2018	ITG INC, NEW YORK	280,000	15,859	14,977	15,859	0	0	0	0	0	0	(882)	(882)	146	0
06417N103	BARD C R INC		03/12/2018	ITG INC, NEW YORK	09/20/2018	ITG INC, NEW YORK	1,726,000	55,706	52,037	55,706	0	0	0	0	0	0	(3,668)	(3,668)	207	0
067383109	BAXTER INTL INC COM		07/16/2018	Donaldson Lufkin	07/31/2018	ITG INC, NEW YORK	189,000	8,725	7,681	8,725	0	0	0	0	0	0	(1,044)	(1,044)	0	0
071813109	BB&T CORP COM		01/01/2018	ITG INC, NEW YORK	01/31/2018	ITG INC, NEW YORK	187,000	20,542	62,230	20,542	0	0	0	0	0	0	41,688	41,688	0	0
054937107	BECTON DICKINSON & CO COM		03/12/2018	ITG INC, NEW YORK	09/20/2018	ITG INC, NEW YORK	247,000	16,996	19,187	16,996	0	0	0	0	0	0	2,191	2,191	94	0
075887109	BERKSHIRE HATHAWAY INC DEL		03/12/2018	ITG INC, NEW YORK	07/31/2018	ITG INC, NEW YORK	264,000	14,760	14,760	14,760	0	0	0	0	0	0	(1,344)	(1,344)	110	0
084670702	BERRY GLOBAL GROUP INC		06/22/2018	Merrill Lynch	09/20/2018	Merrill Lynch	264,000	62,726	68,646	62,726	0	0	0	0	0	0	5,921	5,921	168	0
08579W103	BIOPEN IDEC INC COM		03/12/2018	ITG INC, NEW YORK	09/20/2018	ITG INC, NEW YORK	1,103,000	233,946	232,254	233,946	0	0	0	0	0	0	(1,692)	(1,692)	0	0
09062X103	BLOCK H & R INC COM		06/22/2018	Merrill Lynch	09/20/2018	Merrill Lynch	95,000	4,340	4,799	4,340	0	0	0	0	0	0	460	460	0	0
093671105	BOEING CO COM		05/21/2018	ITG INC, NEW YORK	09/20/2018	ITG INC, NEW YORK	17,000	4,758	5,801	4,758	0	0	0	0	0	0	1,043	1,043	0	0
097023105	BORGWARNER INC		07/31/2018	ITG INC, NEW YORK	09/20/2018	ITG INC, NEW YORK	196,000	4,929	5,043	4,929	0	0	0	0	0	0	114	114	49	0
099724106	BOSTON PPTY'S INC COM		03/12/2018	ITG INC, NEW YORK	09/20/2018	ITG INC, NEW YORK	117,000	40,413	42,991	40,413	0	0	0	0	0	0	2,578	2,578	400	0
101121101	BRIGHTHOUSE FINANCIAL INC		03/12/2018	ITG INC, NEW YORK	10/22/2018	ITG INC, NEW YORK	148,000	7,578	5,430	7,578	0	0	0	0	0	0	(2,148)	(2,148)	50	0
10922N103	BRISTOL MYERS SQUIBB CO COM		03/12/2018	ITG INC, NEW YORK	09/20/2018	ITG INC, NEW YORK	100,000	12,566	12,566	12,566	0	0	0	0	0	0	0	0	160	0
110122108	BROADCOM INC		10/22/2018	VARIOUS	11/26/2018	VARIOUS	750,000	32,259	31,375	32,259	0	0	0	0	0	0	(884)	(884)	0	0
11135F101	BROADCOM LTD		03/12/2018	ITG INC, NEW YORK	09/20/2018	ITG INC, NEW YORK	15,000	1,010	926	1,010	0	0	0	0	0	0	(84)	(84)	12	0
Y09827109	BROADRIDGE FINANCIAL SOLUTIONS		06/22/2018	VARIOUS	09/20/2018	VARIOUS	473,000	111,348	107,542	111,348	0	0	0	0	0	0	(3,806)	(3,806)	598	0
11133T103	BROOKDALE SENIOR LIVING INC		03/12/2018	ITG INC, NEW YORK	04/05/2018	ITG INC, NEW YORK	108,000	28,405	16,514	28,405	0	0	0	0	0	0	(11,891)	(11,891)	189	0
112463104	BROOKFIELD PROPERTY REIT INC		06/22/2018	ITG INC, NEW YORK	11/26/2018	ITG INC, NEW YORK	437,000	50,998	44,718	50,998	0	0	0	0	0	0	(6,280)	(6,280)	212	0
11282X103	BUNGE LTD		03/12/2018	ITG INC, NEW YORK	06/22/2018	ITG INC, NEW YORK	270,000	1,998	2,538	1,998	0	0	0	0	0	0	540	540	0	0
G16962105	CA INC COM		08/28/2018	VARIOUS	09/20/2018	ITG INC, NEW YORK	1,419,380	28,664	29,089	28,664	0	0	0	0	0	0	425	425	447	0
12673P105	CABOT CORP		02/14/2018	ITG INC, NEW YORK	09/20/2018	Merrill Lynch	205,000	15,240	13,565	15,240	0	0	0	0	0	0	(1,675)	(1,675)	291	0
127055101	CABOT OIL & GAS CORP COM		03/12/2018	ITG INC, NEW YORK	11/05/2018	ITG INC, NEW YORK	449,000	16,485	19,880	16,485	0	0	0	0	0	0	3,395	3,395	229	0
127097103	CAESARS ENTERTAINMENT CORP		05/21/2018	ITG INC, NEW YORK	09/20/2018	ITG INC, NEW YORK	94,000	5,644	6,145	5,644	0	0	0	0	0	0	501	501	62	0
127686103	CAMPBELL SOUP CO COM		03/12/2018	ITG INC, NEW YORK	05/21/2018	ITG INC, NEW YORK	286,000	7,287	6,707	7,287	0	0	0	0	0	0	(580)	(580)	0	0
134429109	CARDINAL HEALTH INC COM		06/22/2018	Merrill Lynch	09/20/2018	Merrill Lynch	274,000	3,096	2,998	3,096	0	0	0	0	0	0	(99)	(99)	0	0
14040H105	CARMAX INC		07/31/2018	ITG INC, NEW YORK	09/20/2018	ITG INC, NEW YORK	80,000	3,257	3,225	3,257	0	0	0	0	0	0	(32)	(32)	0	0
14149Y108	CATERPILLAR INC		03/12/2018	ITG INC, NEW YORK	07/31/2018	ITG INC, NEW YORK	233,000	23,512	21,916	23,512	0	0	0	0	0	0	(1,596)	(1,596)	93	0
143130102	CBRE GROUP INC CL A		06/22/2018	VARIOUS	12/31/2018	VARIOUS	962,000	55,470	44,976	55,470	0	0	0	0	0	0	(10,494)	(10,494)	799	0
148806102	CBS CORP NEW CL B		06/22/2018	VARIOUS	11/26/2018	VARIOUS	184,000	12,016	12,044	12,016	0	0	0	0	0	0	29	29	0	0
149123101	CENTERPOINT ENERGY INC		06/22/2018	Merrill Lynch	09/20/2018	Merrill Lynch	78,000	3,240	3,352	3,240	0	0	0	0	0	0	112	112	0	0
12503M108	CENTURYTEL INC COM		03/12/2018	ITG INC, NEW YORK	12/31/2018	ITG INC, NEW YORK	347,000	53,740	48,866	53,740	0	0	0	0	0	0	(4,874)	(4,874)	625	0
12504L109	CERNER CORP		03/12/2018	ITG INC, NEW YORK	07/31/2018	ITG INC, NEW YORK	78,000	9,689	7,553	9,689	0	0	0	0	0	0	(2,137)	(2,137)	38	0
124857202	CIBCO HOLDINGS INC		03/12/2018	ITG INC, NEW YORK	09/20/2018	ITG INC, NEW YORK	323,000	15,459	14,771	15,459	0	0	0	0	0	0	(688)	(688)	0	0
15189T107	COCA-COLA BEVERAGE CO		03/12/2018	ITG INC, NEW YORK	12/31/2018	ITG INC, NEW YORK	221,000	11,587	9,551	11,587	0	0	0	0	0	0	(2,036)	(2,036)	119	0
156700106	CORNING INC		05/21/2018	ITG INC, NEW YORK	09/20/2018	ITG INC, NEW YORK	623,000	15,774	17,438	15,774	0	0	0	0	0	0	1,663	1,663	173	0
156782104	CORNING INC		02/14/2018	ITG INC, NEW YORK	09/20/2018	ITG INC, NEW YORK	1,352,000	23,768	30,501	23,768	0	0	0	0	0	0	6,733	6,733	2,190	0
			06/22/2018	VARIOUS	11/26/2018	VARIOUS	615,000	38,574	37,139	38,574	0	0	0	0	0	0	(1,434)	(1,434)	0	0

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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 Identifi- cation	Description	F O R E I G N	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consider- ation	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 12+ 13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
16119P108	CHARTER COMMUNICATIONS INC		07/31/2018	ITG INC, NEW YORK	09/20/2018	ITG INC, NEW YORK	146.000	49,391	44,784	49,391	0	0	0	0	0	0	(4,606)	(4,606)	0	0
165167107	CHESAPEAKE ENERGY CORP COM		05/21/2018	ITG INC, NEW YORK	09/20/2018	ITG INC, NEW YORK	1,301.000	5,771	5,724	5,771	0	0	0	0	0	0	(47)	(47)	0	0
16934Q208	CHIMERA INVESTMENT CORP		06/22/2018	Smith Barney	09/20/2018	Smith Barney	253.000	4,789	4,701	4,789	0	0	0	0	0	0	(89)	(89)	127	0
171340102	CHURCH & DWIGHT CO INC		06/22/2018	Merrill Lynch	09/20/2018	Merrill Lynch	54.000	2,734	3,221	2,734	0	0	0	0	0	0	487	487	12	0
125509109	CIGNA CORP COM		06/22/2018	Merrill Lynch	09/20/2018	Merrill Lynch	115.000	20,019	23,151	20,019	0	0	0	0	0	0	3,133	3,133	0	0
171798101	CIMAREX ENERGY CO		10/22/2018	VARIOUS	12/31/2018	VARIOUS	383.000	35,247	26,368	35,247	0	0	0	0	0	0	(8,879)	(8,879)	67	0
172062101	CINCINNATI FINL CORP COM		03/12/2018	ITG INC, NEW YORK	06/22/2018	ITG INC, NEW YORK	342.000	25,708	23,407	25,708	0	0	0	0	0	0	(2,302)	(2,302)	363	0
17275R102	CISCO SYS INC COM		03/12/2018	ITG INC, NEW YORK	09/20/2018	ITG INC, NEW YORK	2,200.000	100,562	101,999	100,562	0	0	0	0	0	0	1,437	1,437	505	0
172967424	CITIGROUP INC		06/22/2018	ITG INC, NEW YORK	09/20/2018	ITG INC, NEW YORK	806.000	54,349	60,272	54,349	0	0	0	0	0	0	5,923	5,923	363	0
174610105	CITIZENS FINANCIAL GROUP INC		03/12/2018	ITG INC, NEW YORK	07/31/2018	ITG INC, NEW YORK	185.000	8,606	7,352	8,606	0	0	0	0	0	0	(1,254)	(1,254)	91	0
184496107	CLEAN HARBORS INC		06/22/2018	Smith Barney	09/20/2018	Smith Barney	75.000	4,153	5,221	4,153	0	0	0	0	0	0	1,068	1,068	0	0
189054109	CLOROX CO COM		05/21/2018	ITG INC, NEW YORK	09/20/2018	ITG INC, NEW YORK	30.000	3,572	4,556	3,572	0	0	0	0	0	0	984	984	29	0
12572Q105	CME GROUP INC COM		03/12/2018	ITG INC, NEW YORK	09/20/2018	ITG INC, NEW YORK	6.000	1,016	1,046	1,016	0	0	0	0	0	0	31	31	4	0
191216100	COCA COLA CO COM		05/21/2018	ITG INC, NEW YORK	09/20/2018	ITG INC, NEW YORK	151.000	6,413	7,041	6,413	0	0	0	0	0	0	628	628	118	0
192479103	COHERENT INC		06/22/2018	Merrill Lynch	09/20/2018	Merrill Lynch	11.000	1,704	2,044	1,704	0	0	0	0	0	0	340	340	0	0
194014106	COLFAX CORP		05/21/2018	ITG INC, NEW YORK	09/20/2018	ITG INC, NEW YORK	137.000	4,573	4,998	4,573	0	0	0	0	0	0	425	425	0	0
194162103	COLGATE PALMOLIVE CO		07/31/2018	ITG INC, NEW YORK	09/20/2018	ITG INC, NEW YORK	264.000	16,744	18,158	16,744	0	0	0	0	0	0	1,413	1,413	87	0
19626G108	COLONY CAPITAL INC		06/25/2018	ITG INC, NEW YORK	09/20/2018	ITG INC, NEW YORK	831.000	4,924	5,152	4,924	0	0	0	0	0	0	228	228	91	0
19625W104	COLONY NORTHSTAR INC		05/21/2018	ITG INC, NEW YORK	06/25/2018	ITG INC, NEW YORK	831.000	4,924	4,924	4,924	0	0	0	0	0	0	0	0	0	0
20030N101	COMCAST CORP NEW CL A		06/22/2018	VARIOUS	09/20/2018	VARIOUS	5,316.000	179,593	200,942	179,593	0	0	0	0	0	0	21,349	21,349	1,010	0
20337X109	COMMSCOPE HOLDING CO INC		06/22/2018	Smith Barney	09/20/2018	Smith Barney	157.000	4,602	4,792	4,602	0	0	0	0	0	0	190	190	0	0
205887102	CONAGRA FOODS INC COM		10/22/2018	VARIOUS	12/31/2018	VARIOUS	583.000	21,797	18,223	21,797	0	0	0	0	0	0	(3,573)	(3,573)	155	0
20605P101	CONCHO RESOURCES INC/MIDLAND T		07/19/2018	VARIOUS	09/20/2018	VARIOUS	33.560	3,766	4,688	3,766	0	0	0	0	0	0	922	922	0	0
20825C104	CONOCOPHILLIPS		03/12/2018	ITG INC, NEW YORK	09/20/2018	ITG INC, NEW YORK	19.000	1,044	1,044	1,044	0	0	0	0	0	0	387	387	11	0
21036P108	CONSTELLATION BRANDS INC CL A		05/21/2018	ITG INC, NEW YORK	12/31/2018	ITG INC, NEW YORK	180.000	39,504	28,917	39,504	0	0	0	0	0	0	(10,587)	(10,587)	266	0
216648402	COOPER COS INC/THE		06/22/2018	ITG INC, NEW YORK	09/20/2018	ITG INC, NEW YORK	24.000	5,693	6,421	5,693	0	0	0	0	0	0	728	728	1	0
217204106	COPART INC		07/31/2018	ITG INC, NEW YORK	11/26/2018	ITG INC, NEW YORK	748.000	42,971	41,103	42,971	0	0	0	0	0	0	(1,868)	(1,868)	0	0
21871N101	CORECIVIC INC		03/12/2018	ITG INC, NEW YORK	06/22/2018	ITG INC, NEW YORK	173.000	3,801	4,052	3,801	0	0	0	0	0	0	251	251	74	0
219350105	CORNING INC COM		03/12/2018	ITG INC, NEW YORK	09/20/2018	ITG INC, NEW YORK	287.000	8,601	10,366	8,601	0	0	0	0	0	0	1,765	1,765	103	0
22002T108	CORPORATE OFFICE PROPERTIES TR		03/12/2018	ITG INC, NEW YORK	09/20/2018	ITG INC, NEW YORK	146.000	3,856	4,396	3,856	0	0	0	0	0	0	540	540	80	0
22160K105	COSTCO WHSL CORP NEW COM		03/12/2018	ITG INC, NEW YORK	09/20/2018	ITG INC, NEW YORK	6.000	1,136	1,403	1,136	0	0	0	0	0	0	268	268	7	0
222070203	COTY INC		06/22/2018	VARIOUS	10/22/2018	VARIOUS	2,678.000	40,506	30,115	40,506	0	0	0	0	0	0	(10,391)	(10,391)	298	0
22822V101	CROWN CASTLE INTL CORP NEW		03/12/2018	ITG INC, NEW YORK	05/21/2018	ITG INC, NEW YORK	576.000	64,282	59,048	64,282	0	0	0	0	0	0	(5,234)	(5,234)	605	0
12650T104	CSRA INC		03/12/2018	ITG INC, NEW YORK	04/04/2018	ITG INC, NEW YORK	246.000	9,985	10,148	9,985	0	0	0	0	0	0	162	162	25	0
126408103	CSX CORP COM		06/22/2018	VARIOUS	09/20/2018	VARIOUS	371.000	23,963	27,097	23,963	0	0	0	0	0	0	3,135	3,135	106	0
231021106	CUMMINS ENGINE INC COM		06/22/2018	VARIOUS	09/20/2018	VARIOUS	118.000	17,386	17,404	17,386	0	0	0	0	0	0	18	18	131	0
126650100	CVS CORP		11/29/2018	VARIOUS	12/31/2018	VARIOUS	610.060	45,865	42,930	45,865	0	0	0	0	0	0	(2,934)	(2,934)	0	0
23331A109	D R HORTON INC		03/12/2018	ITG INC, NEW YORK	06/22/2018	ITG INC, NEW YORK	412.000	18,243	16,723	18,243	0	0	0	0	0	0	(1,521)	(1,521)	60	0
235851102	DANAHER CORP COM		03/12/2018	ITG INC, NEW YORK	09/20/2018	ITG INC, NEW YORK	18.000	1,860	1,943	1,860	0	0	0	0	0	0	83	83	6	0
23918K108	DAVITA INC COM		03/12/2018	ITG INC, NEW YORK	09/20/2018	ITG INC, NEW YORK	89.000	6,419	6,266	6,419	0	0	0	0	0	0	(152)	(152)	0	0
23317H854	DDR CORP		05/21/2018	Donaldson Lufkin	09/20/2018	VARIOUS	475.000	8,565	8,542	8,565	0	0	0	0	0	0	(23)	(23)	181	0
244199105	DEERE & CO COM		05/21/2018	ITG INC, NEW YORK	06/22/2018	ITG INC, NEW YORK	374.000	59,285	53,646	59,285	0	0	0	0	0	0	(5,639)	(5,639)	4	0
24703L103	DELL TECHNOLOGIES INC		06/22/2018	Merrill Lynch	09/20/2018	Merrill Lynch	177.000	15,714	16,396	15,714	0	0	0	0	0	0	683	683	0	0
24906P109	DENTSPLY SIRONA INC		06/22/2018	Smith Barney	09/20/2018	Smith Barney	155.000	6,967	5,988	6,967	0	0	0	0	0	0	(980)	(980)	14	0
25179M103	DEVON ENERGY CORP NEW COM		10/22/2018	VARIOUS	11/26/2018	VARIOUS	1,076.000	43,809	37,143	43,809	0	0	0	0	0	0	(6,667)	(6,667)	0	0
253868103	DIGITAL REALTY TRUST INC		06/22/2018	Merrill Lynch	09/20/2018	Merrill Lynch	248.000	26,756	30,213	26,756	0	0	0	0	0	0	3,457	3,457	0	0
254709108	DISCOVER FINL SVCS COM		03/12/2018	ITG INC, NEW YORK	07/31/2018	ITG INC, NEW YORK	229.000	17,996	16,392	17,996	0	0	0	0	0	0	(1,605)	(1,605)	80	0

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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	FOR EIGN	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 12+ 13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends	
25470F302	DISCOVERY																				
	COMMUNICATIONS INC		06/22/2018	Merrill Lynch	09/20/2018	Merrill Lynch	193,000	5,066	5,715	5,066	0	0	0	0	0	0	648	648	0	0	
25470M109	DISH NETWORK CORP		06/22/2018	VARIOUS	09/20/2018	VARIOUS	321,000	10,992	11,752	10,992	0	0	0	0	0	0	760	760	0	0	
256677105	DOLLAR GENERAL CORP		03/12/2018	ITG INC, NEW YORK	09/20/2018	ITG INC, NEW YORK	97,000	8,540	10,626	8,540	0	0	0	0	0	0	2,086	2,086	0	0	
256746108	DOLLAR TREE INC		06/22/2018	ITG INC, NEW YORK	09/20/2018	ITG INC, NEW YORK	176,000	15,310	15,173	15,310	0	0	0	0	0	0	(137)	(137)	0	0	
25746U109	DOMINION RES INC VA NEW COM		06/22/2018	VARIOUS	09/20/2018	VARIOUS	1,041,000	73,933	68,417	73,933	0	0	0	0	0	0	(5,515)	(5,515)	717	0	
25960P109	DOUGLAS EMMETT INC		06/22/2018	Merrill Lynch	07/31/2018	Merrill Lynch	194,000	7,814	7,539	7,814	0	0	0	0	0	0	(276)	(276)	49	0	
26078J100	DOWDUPONT INC		06/22/2018	VARIOUS	11/26/2018	VARIOUS	3,958,000	273,825	264,072	273,825	0	0	0	0	0	0	(9,753)	(9,753)	1,504	0	
26138E109	DR PEPPER SNAPPLE INC		03/12/2018	ITG INC, NEW YORK	07/10/2018	ITG INC, NEW YORK	85,000	10,025	7,277	10,025	0	0	0	0	0	0	(2,748)	(2,748)	49	0	
26441C204	DUKE ENERGY CORP NEW COM		06/22/2018	Smith Barney	09/20/2018	Smith Barney	133,000	10,298	10,721	10,298	0	0	0	0	0	0	423	423	123	0	
23355L106	DXC TECHNOLOGY CO		06/22/2018	ITG INC, NEW YORK	11/26/2018	VARIOUS	933,000	79,342	71,256	79,342	0	0	0	0	0	0	(8,086)	(8,086)	202	0	
278642103	EBAY INC COM		03/12/2018	ITG INC, NEW YORK	07/31/2018	ITG INC, NEW YORK	100,000	4,372	3,346	4,372	0	0	0	0	0	0	(1,026)	(1,026)	0	0	
278768106	ECHOSTAR CORP		06/22/2018	Smith Barney	09/20/2018	Smith Barney	70,000	3,161	3,343	3,161	0	0	0	0	0	0	182	182	0	0	
278865100	ECOLAB INC COM		06/22/2018	Merrill Lynch	09/20/2018	Merrill Lynch	203,000	28,190	32,315	28,190	0	0	0	0	0	0	4,125	4,125	83	0	
28035Q102	EDGEWELL PERSONAL CARE CO		03/12/2018	ITG INC, NEW YORK	06/22/2018	ITG INC, NEW YORK	84,000	4,410	4,115	4,410	0	0	0	0	0	0	(295)	(295)	0	0	
281020107	EDISON INTL COM		03/12/2018	ITG INC, NEW YORK	11/26/2018	ITG INC, NEW YORK	959,000	57,639	56,442	57,639	0	0	0	0	0	0	(1,197)	(1,197)	1,580	0	
285512109	ELECTRONIC ARTS		03/12/2018	ITG INC, NEW YORK	09/20/2018	ITG INC, NEW YORK	174,000	22,336	19,742	22,336	0	0	0	0	0	0	(2,595)	(2,595)	0	0	
291011104	EMERSON ELEC CO COM		03/12/2018	ITG INC, NEW YORK	09/20/2018	ITG INC, NEW YORK	376,000	26,816	29,467	26,816	0	0	0	0	0	0	2,650	2,650	365	0	
29414D100	ENVISION HEALTHCARE CORP		03/12/2018	ITG INC, NEW YORK	10/11/2018	ITG INC, NEW YORK	77,000	3,323	3,542	3,323	0	0	0	0	0	0	219	219	0	0	
26875P101	EOG RES INC COM		01/19/2018	ITG INC, NEW YORK	09/20/2018	ITG INC, NEW YORK	390,000	44,413	46,487	44,413	0	0	0	0	0	0	2,074	2,074	114	0	
26884U109	EPR PROPERTIES		03/12/2018	ITG INC, NEW YORK	09/20/2018	ITG INC, NEW YORK	92,000	5,205	6,336	5,205	0	0	0	0	0	0	1,131	1,131	199	0	
26884L109	EQT CORP COM		10/22/2018	VARIOUS	12/31/2018	VARIOUS	2,750,000	138,805	127,008	138,805	0	0	0	0	0	0	(11,796)	(11,796)	62	0	
294429105	EQUIFAX INC COM		06/22/2018	VARIOUS	11/26/2018	VARIOUS	200,000	25,206	24,359	25,206	0	0	0	0	0	0	(847)	(847)	160	0	
294600101	EQUITRANS MIDSTREAM CORP		11/13/2018	VARIOUS	12/31/2018	VARIOUS	844,000	21,720	16,745	21,720	0	0	0	0	0	0	(4,975)	(4,975)	0	0	
297178105	ESSEX PPTY TR		07/31/2018	ITG INC, NEW YORK	09/20/2018	ITG INC, NEW YORK	89,000	21,382	21,382	21,382	0	0	0	0	0	0	454	454	0	0	
518439104	ESTEE LAUDER COS INC CL A		05/21/2018	ITG INC, NEW YORK	07/31/2018	ITG INC, NEW YORK	145,000	21,388	19,668	21,388	0	0	0	0	0	0	(1,720)	(1,720)	55	0	
30034W106	EVERGY INC		06/06/2018	ITG INC, NEW YORK	09/20/2018	ITG INC, NEW YORK	340,680	17,421	18,759	17,421	0	0	0	0	0	0	1,338	1,338	75	0	
30040W108	EVERSOURCE ENERGY		06/22/2018	Smith Barney	09/20/2018	Smith Barney	58,000	3,250	3,582	3,250	0	0	0	0	0	0	332	332	0	0	
30219G108	EXPRESS SCRIPTS HLDG CO		03/12/2018	ITG INC, NEW YORK	09/20/2018	ITG INC, NEW YORK	13,000	1,028	1,235	1,028	0	0	0	0	0	0	208	208	0	0	
30225T102	EXTRA SPACE STORAGE INC		03/12/2018	ITG INC, NEW YORK	09/20/2018	ITG INC, NEW YORK	127,000	11,156	11,096	11,156	0	0	0	0	0	0	(60)	(60)	530	0	
30303M102	FACEBOOK INC		06/22/2018	ITG INC, NEW YORK	09/20/2018	ITG INC, NEW YORK	197,000	39,664	32,704	39,664	0	0	0	0	0	0	(6,960)	(6,960)	0	0	
311900104	FASTENAL CO		03/12/2018	ITG INC, NEW YORK	09/20/2018	ITG INC, NEW YORK	179,000	10,371	10,507	10,371	0	0	0	0	0	0	136	136	138	0	
313747206	FEDERAL REALTY INVESTMENT TRUS		06/22/2018	Smith Barney	09/20/2018	Smith Barney	50,000	6,281	6,393	6,281	0	0	0	0	0	0	112	112	0	0	
31428X106	FEDEX CORP COM		06/22/2018	ITG INC, NEW YORK	09/20/2018	ITG INC, NEW YORK	155,000	37,601	38,254	37,601	0	0	0	0	0	0	652	652	104	0	
31620M106	FIDELITY NATL INFORMATION SVCS		06/22/2018	Smith Barney	09/20/2018	Smith Barney	121,000	13,023	13,283	13,023	0	0	0	0	0	0	260	260	23	0	
316773100	FIFTH THIRD BANCORP		03/12/2018	ITG INC, NEW YORK	09/20/2018	ITG INC, NEW YORK	176,000	6,047	5,241	6,047	0	0	0	0	0	0	(806)	(806)	60	0	
32051X108	FIRST HAWAIIAN INC		06/22/2018	Smith Barney	09/20/2018	Smith Barney	99,000	3,031	2,823	3,031	0	0	0	0	0	0	(208)	(208)	24	0	
33616C100	FIRST REPUBLIC BANK/CA		06/22/2018	Donaldson Lufkin	09/20/2018	Donaldson Lufkin	101,000	10,128	10,179	10,128	0	0	0	0	0	0	50	50	18	0	
339041105	FLEETCOR TECHNOLOGIES INC		06/22/2018	ITG INC, NEW YORK	12/31/2018	ITG INC, NEW YORK	383,000	82,552	76,522	82,552	0	0	0	0	0	0	(6,030)	(6,030)	0	0	
34354P105	FLOWERVE CORP COM		03/12/2018	ITG INC, NEW YORK	12/31/2018	ITG INC, NEW YORK	335,000	14,594	16,058	14,594	0	0	0	0	0	0	1,463	1,463	155	0	
343412102	FLUOR CORP NEW COM		03/12/2018	ITG INC, NEW YORK	09/20/2018	ITG INC, NEW YORK	87,000	5,097	5,132	5,097	0	0	0	0	0	0	35	35	37	0	
302491303	FMC CORP NEW COM		06/22/2018	Merrill Lynch	09/20/2018	Merrill Lynch	42,000	3,735	3,761	3,735	0	0	0	0	0	0	25	25	7	0	
345370860	FORD MTR CO DEL COM PAR \$0.01		05/21/2018	ITG INC, NEW YORK	07/31/2018	ITG INC, NEW YORK	5,104,000	58,880	51,090	58,880	0	0	0	0	0	0	(7,790)	(7,790)	766	0	
345605109	FOREST CITY REALTY TRUST INC		07/31/2018	ITG INC, NEW YORK	09/20/2018	ITG INC, NEW YORK	307,000	7,669	7,718	7,669	0	0	0	0	0	0	49	49	0	0	
34959E109	FORTINET INC		10/22/2018	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	11/26/2018	CITIGROUP GLOBAL MARKETS, INC.	177,000	14,733	12,517	14,733	0	0	0	0	0	0	(2,216)	(2,216)	0	0	
34959J108	FORTIVE CORP		06/22/2018	ITG INC, NEW YORK	09/20/2018	ITG INC, NEW YORK	388,000	30,272	33,895	30,272	0	0	0	0	0	0	3,623	3,623	27	0	

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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 Identifi- cation	Description	F O R E I G N	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consider- ation	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 12+ 13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
34964C106 ...	FORTUNE BRANDS HOME & SECURITY		06/22/2018	Smith Barney	09/20/2018	Smith Barney	123.000	6,796	6,780	6,796	0	0	0	0	0	0	(16)	(16)	25	0
354613101	FRANKLIN RES INC COM		07/31/2018	ITG INC, NEW YORK	09/20/2018	ITG INC, NEW YORK	459.000	15,924	15,105	15,924	0	0	0	0	0	0	(819)	(819)	20	0
35671D857	FREEMPORT MCMORAN COPPER B		07/31/2018	ITG INC, NEW YORK	09/20/2018	ITG INC, NEW YORK	1,757.000	30,703	27,000	30,703	0	0	0	0	0	0	(3,703)	(3,703)	42	0
36467J108	GAMING AND LEISURE PROPERTIES		05/21/2018	ITG INC, NEW YORK	09/20/2018	ITG INC, NEW YORK	211.000	7,355	7,296	7,355	0	0	0	0	0	0	(59)	(59)	266	0
364760108	GAP INC COM		03/12/2018	ITG INC, NEW YORK	09/20/2018	ITG INC, NEW YORK	207.000	6,659	5,686	6,659	0	0	0	0	0	0	(973)	(973)	100	0
36164V305	GCI LIBERTY INC		06/22/2018	ITG INC, NEW YORK	09/20/2018	ITG INC, NEW YORK	146.000	6,517	7,433	6,517	0	0	0	0	0	0	916	916	0	0
369550108	GENERAL DYNAMICS CORP COM		03/12/2018	ITG INC, NEW YORK	05/21/2018	ITG INC, NEW YORK	121.000	27,278	24,822	27,278	0	0	0	0	0	0	(2,457)	(2,457)	113	0
369604103	GENERAL ELEC CO COM		06/22/2018	Smith Barney	09/20/2018	Smith Barney	3,328.000	43,430	41,433	43,430	0	0	0	0	0	0	(1,997)	(1,997)	399	0
370334104	GENERAL MLS INC COM		06/22/2018	VARIOUS	09/20/2018	VARIOUS	814.000	39,028	35,276	39,028	0	0	0	0	0	0	(3,752)	(3,752)	399	0
G3922B107	GENPACT LTD		07/31/2018	ITG INC, NEW YORK	09/20/2018	Merrill Lynch	137.000	4,157	4,196	4,157	0	0	0	0	0	0	40	40	10	0
36174X101	GGP INC		05/21/2018	ITG INC, NEW YORK	08/28/2018	ITG INC, NEW YORK	2,712.000	55,557	846	55,557	0	0	0	0	0	0	(54,711)	(54,711)	60,058	0
375558103	GILEAD SCIENCES INC COM		03/12/2018	ITG INC, NEW YORK	09/20/2018	ITG INC, NEW YORK	1,298.000	104,995	89,928	104,995	0	0	0	0	0	0	(15,068)	(15,068)	906	0
38141G104	GOLDMAN SACHS GROUP INC COM		03/12/2018	ITG INC, NEW YORK	09/20/2018	ITG INC, NEW YORK	21.000	5,762	4,985	5,762	0	0	0	0	0	0	(777)	(777)	34	0
382550101	GOODYEAR TIRE & RUBR CO COM		07/31/2018	ITG INC, NEW YORK	09/20/2018	ITG INC, NEW YORK	1,350.000	37,411	33,161	37,411	0	0	0	0	0	0	(4,250)	(4,250)	140	0
384802104	GRAINGER W W INC COM		03/12/2018	ITG INC, NEW YORK	09/20/2018	ITG INC, NEW YORK	27.000	7,617	9,585	7,617	0	0	0	0	0	0	1,968	1,968	73	0
402635304	GULFPORT ENERGY CORP		03/12/2018	ITG INC, NEW YORK	06/22/2018	ITG INC, NEW YORK	211.000	2,270	2,452	2,270	0	0	0	0	0	0	181	181	0	0
406216101	HALLIBURTON CO COM		03/12/2018	ITG INC, NEW YORK	06/22/2018	ITG INC, NEW YORK	563.000	26,422	26,427	26,422	0	0	0	0	0	0	5	5	86	0
410345102	HANESBRANDS INC		03/12/2018	ITG INC, NEW YORK	11/26/2018	ITG INC, NEW YORK	1,559.000	31,414	24,430	31,414	0	0	0	0	0	0	(6,984)	(6,984)	702	0
412822108	HARLEY DAVIDSON INC COM		06/22/2018	VARIOUS	09/20/2018	VARIOUS	241.000	10,563	10,948	10,563	0	0	0	0	0	0	386	386	115	0
413875105	HARRIS CORP DEL COM		03/12/2018	ITG INC, NEW YORK	09/20/2018	ITG INC, NEW YORK	6.000	949	976	949	0	0	0	0	0	0	27	27	11	0
416515104	HARTFORD FINL SVCS GROUP INC		03/12/2018	ITG INC, NEW YORK	09/20/2018	ITG INC, NEW YORK	274.000	15,163	13,905	15,163	0	0	0	0	0	0	(1,258)	(1,258)	151	0
418056107	HASBRO INC COM		06/22/2018	VARIOUS	12/31/2018	VARIOUS	169.000	15,298	14,623	15,298	0	0	0	0	0	0	(675)	(675)	274	0
40412C101	HCA HOLDINGS INC		05/21/2018	ITG INC, NEW YORK	09/20/2018	ITG INC, NEW YORK	105.000	10,949	13,932	10,949	0	0	0	0	0	0	2,984	2,984	74	0
40414L109	HCP INC COM		07/31/2018	ITG INC, NEW YORK	09/20/2018	ITG INC, NEW YORK	680.000	17,244	17,911	17,244	0	0	0	0	0	0	667	667	252	0
40416M105	HD SUPPLY HOLDINGS INC		06/22/2018	Merrill Lynch	09/20/2018	Merrill Lynch	157.000	6,980	6,652	6,980	0	0	0	0	0	0	(328)	(328)	0	0
42225P501	HEALTHCARE TRUST OF AMERICA IN		03/12/2018	ITG INC, NEW YORK	09/20/2018	ITG INC, NEW YORK	298.000	7,715	7,995	7,715	0	0	0	0	0	0	280	280	182	0
806407102	HENRY SCHEIN INC		06/22/2018	Smith Barney	09/20/2018	Merrill Lynch	189.000	14,116	16,229	14,116	0	0	0	0	0	0	2,113	2,113	0	0
427866108	HERSHEY FOODS CORP		06/22/2018	Merrill Lynch	09/20/2018	Merrill Lynch	19.000	1,761	1,965	1,761	0	0	0	0	0	0	205	205	14	0
42809H107	HESS CORP		03/12/2018	ITG INC, NEW YORK	12/31/2018	ITG INC, NEW YORK	166.000	8,101	6,695	8,101	0	0	0	0	0	0	(1,406)	(1,406)	166	0
42824C109	HEWLETT PACKARD CO		03/12/2018	ITG INC, NEW YORK	06/22/2018	ITG INC, NEW YORK	366.000	6,980	5,596	6,980	0	0	0	0	0	0	(1,384)	(1,384)	41	0
431284108	HIGHWOODS PROPERTIES INC		03/12/2018	ITG INC, NEW YORK	09/20/2018	ITG INC, NEW YORK	150.000	6,647	7,201	6,647	0	0	0	0	0	0	555	555	139	0
436440101	HOLOGIC INC		06/22/2018	Smith Barney	09/20/2018	Smith Barney	241.000	9,751	9,919	9,751	0	0	0	0	0	0	169	169	0	0
44106M102	HOSPITALITY PROPERTIES TRUST		03/12/2018	ITG INC, NEW YORK	09/20/2018	ITG INC, NEW YORK	169.000	4,230	4,872	4,230	0	0	0	0	0	0	642	642	179	0
40434L105	HP INC		06/22/2018	ITG INC, NEW YORK	09/20/2018	ITG INC, NEW YORK	890.000	21,253	22,855	21,253	0	0	0	0	0	0	1,602	1,602	124	0
443510607	HUBBELL INC		06/22/2018	Merrill Lynch	09/20/2018	Merrill Lynch	26.000	2,840	3,532	2,840	0	0	0	0	0	0	692	692	20	0
446150104	HUNTINGTON BANCSHARES INC		10/22/2018	VARIOUS	12/31/2018	VARIOUS	2,066.000	31,354	28,945	31,354	0	0	0	0	0	0	(2,409)	(2,409)	529	0
446413106	HUNTINGTON INGALLS INDUSTRIES		03/12/2018	ITG INC, NEW YORK	05/21/2018	ITG INC, NEW YORK	194.000	50,215	43,272	50,215	0	0	0	0	0	0	(6,943)	(6,943)	0	0
459200101	IBM CORP COM		07/31/2018	ITG INC, NEW YORK	09/20/2018	ITG INC, NEW YORK	363.000	57,356	51,934	57,356	0	0	0	0	0	0	(5,422)	(5,422)	570	0
452308109	ILLINOIS TOOL WKS INC COM		07/31/2018	ITG INC, NEW YORK	10/22/2018	ITG INC, NEW YORK	334.000	47,986	46,760	47,986	0	0	0	0	0	0	(1,226)	(1,226)	139	0
452327109	ILLUMINA INC		03/12/2018	ITG INC, NEW YORK	09/20/2018	ITG INC, NEW YORK	3.000	764	1,069	764	0	0	0	0	0	0	305	305	0	0
45337C102	INCYTE CORP		03/12/2018	ITG INC, NEW YORK	07/31/2018	ITG INC, NEW YORK	748.000	70,581	50,025	70,581	0	0	0	0	0	0	(20,556)	(20,556)	0	0
458140100	INTEL CORP CALIF COM		03/12/2018	ITG INC, NEW YORK	12/31/2018	ITG INC, NEW YORK	2,177.000	111,941	102,618	111,941	0	0	0	0	0	0	(9,323)	(9,323)	1,432	0
45866F104	INTERCONTINENTALEXCHANGE GROUP		03/12/2018	ITG INC, NEW YORK	09/20/2018	ITG INC, NEW YORK	242.000	18,377	18,796	18,377	0	0	0	0	0	0	418	418	58	0
460146103	INTERNATIONAL PAPER CO COM		06/22/2018	VARIOUS	10/22/2018	VARIOUS	984.000	53,077	47,433	53,077	0	0	0	0	0	0	(5,645)	(5,645)	688	0

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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 Identifi- cation	Description	F O R E I G N	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consider- ation	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 12+ 13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
460690100	INTERPUBLIC GROUP COS INC COM		06/22/2018	Smith Barney	09/20/2018	Smith Barney	416.000	9,947	9,426	9,947	0	0	0	0	0	0	(520)	(520)	87	0
459506101	INTL FLAVORS & FRAGRANCES INC		06/22/2018	Raymond James	09/20/2018	Raymond James	66.000	8,224	9,233	8,224	0	0	0	0	0	0	1,010	1,010	0	0
G491BT108	INVESCO LTD SHS		07/31/2018	ITG INC, NEW YORK	11/26/2018	ITG INC, NEW YORK	740.000	20,070	16,452	20,070	0	0	0	0	0	0	(3,619)	(3,619)	222	0
44980X109	IPG PHOTONICS CORP		11/26/2018	ITG INC, NEW YORK	12/31/2018	ITG INC, NEW YORK	446.000	82,162	69,812	82,162	0	0	0	0	0	0	(12,351)	(12,351)	0	0
46266C105	IQVIA HOLDINGS INC		06/22/2018	Smith Barney	09/20/2018	Smith Barney	123.000	12,772	15,640	12,772	0	0	0	0	0	0	2,868	2,868	0	0
46284V101	IRON MTN INC PA COM		06/22/2018	Merrill Lynch	09/20/2018	Merrill Lynch	410.000	14,350	14,563	14,350	0	0	0	0	0	0	213	213	241	0
46434G103	ISHARES CORE MSCI EMERGING		05/14/2018	National Finl Svcs Corp	08/29/2018	National Finl Svcs Corp	105,753.000	5,999,937	5,586,869	5,999,937	0	0	0	0	0	0	(413,068)	(413,068)	46,733	0
46625H100	J P MORGAN CHASE & CO		03/12/2018	ITG INC, NEW YORK	12/31/2018	ITG INC, NEW YORK	2,522.000	297,470	278,097	297,470	0	0	0	0	0	0	(19,373)	(19,373)	1,334	0
46590V100	JBG SMITH PROPERTIES		06/22/2018	ITG INC, NEW YORK	09/20/2018	ITG INC, NEW YORK	148.000	5,455	5,545	5,455	0	0	0	0	0	0	90	90	33	0
47233W109	JEFFERIES FINANCIAL GROUP INC		06/22/2018	VARIOUS	09/20/2018	VARIOUS	449.000	9,219	10,637	9,219	0	0	0	0	0	0	1,418	1,418	87	0
832696405	JM SMUCKER COMPANY		03/12/2018	ITG INC, NEW YORK	07/31/2018	ITG INC, NEW YORK	72.000	9,409	8,015	9,409	0	0	0	0	0	0	(1,394)	(1,394)	88	0
478160104	JOHNSON & JOHNSON COM		02/14/2018	ITG INC, NEW YORK	09/20/2018	ITG INC, NEW YORK	361.000	46,771	51,251	46,771	0	0	0	0	0	0	4,479	4,479	953	0
G51502105	JOHNSON CONTROLS INTERNATIONAL		07/31/2018	ITG INC, NEW YORK	09/20/2018	ITG INC, NEW YORK	670.000	25,436	25,031	25,436	0	0	0	0	0	0	(405)	(405)	324	0
487836108	KELLOGG CO COM		06/22/2018	VARIOUS	12/31/2018	VARIOUS	616.000	42,682	37,912	42,682	0	0	0	0	0	0	(4,770)	(4,770)	965	0
49271V100	KEURIG DR PEPPER INC		07/10/2018	VARIOUS	09/20/2018	VARIOUS	660.000	56,503	64,698	56,503	0	0	0	0	0	0	8,195	8,195	0	0
493267108	KEYCORP NEW COM		03/12/2018	ITG INC, NEW YORK	09/20/2018	ITG INC, NEW YORK	555.000	12,182	11,511	12,182	0	0	0	0	0	0	(672)	(672)	161	0
49446R109	KIMCO RLTY CORP COM		06/22/2018	Merrill Lynch	09/20/2018	Merrill Lynch	587.000	10,507	9,856	10,507	0	0	0	0	0	0	(652)	(652)	164	0
49456B101	KINDER MORGAN INC/DELAWARE		07/31/2018	ITG INC, NEW YORK	09/20/2018	ITG INC, NEW YORK	2,327.000	39,587	41,955	39,587	0	0	0	0	0	0	2,368	2,368	196	0
482480100	KLA TENCOR CORP		03/12/2018	ITG INC, NEW YORK	09/20/2018	ITG INC, NEW YORK	85.000	10,428	8,832	10,428	0	0	0	0	0	0	(1,596)	(1,596)	64	0
500255104	KOHL'S CORP COM		03/12/2018	ITG INC, NEW YORK	09/20/2018	ITG INC, NEW YORK	102.000	6,392	7,848	6,392	0	0	0	0	0	0	1,455	1,455	62	0
500754106	KRAFT HEINZ CO/THE		05/21/2018	ITG INC, NEW YORK	09/20/2018	ITG INC, NEW YORK	333.000	18,857	19,167	18,857	0	0	0	0	0	0	310	310	208	0
501044101	KROGER CO COM		06/22/2018	Merrill Lynch	09/20/2018	Merrill Lynch	380.000	11,282	11,084	11,282	0	0	0	0	0	0	(198)	(198)	53	0
502413107	L-3 TECHNOLOGIES INC		03/12/2018	ITG INC, NEW YORK	06/22/2018	ITG INC, NEW YORK	93.000	19,052	18,090	19,052	0	0	0	0	0	0	(962)	(962)	74	0
50540R409	LABORATORY CORP AMER HLDGS		03/12/2018	ITG INC, NEW YORK	09/20/2018	ITG INC, NEW YORK	5.000	879	861	879	0	0	0	0	0	0	(18)	(18)	0	0
512807108	LAM RESEARCH CORP		07/31/2018	ITG INC, NEW YORK	09/20/2018	ITG INC, NEW YORK	134.000	26,656	21,371	26,656	0	0	0	0	0	0	(5,285)	(5,285)	14	0
524660107	LEGGETT & PLATT INC COM		06/22/2018	Smith Barney	09/20/2018	Smith Barney	120.000	5,243	5,521	5,243	0	0	0	0	0	0	278	278	0	0
526057302	LENNAR CORP		02/13/2018	Donaldson Lufkin	09/20/2018	Donaldson Lufkin	2.600	83	116	83	0	0	0	0	0	0	34	34	0	0
526057104	LENNAR CORP COM		03/12/2018	VARIOUS	09/20/2018	VARIOUS	629.100	35,392	32,749	35,392	0	0	0	0	0	0	(2,643)	(2,643)	28	0
530307107	LIBERTY BROADBAND CORP		06/22/2018	Smith Barney	09/20/2018	Smith Barney	36.000	2,767	3,056	2,767	0	0	0	0	0	0	289	289	0	0
530307305	LIBERTY BROADBAND CORP		07/31/2018	ITG INC, NEW YORK	09/20/2018	ITG INC, NEW YORK	72.000	5,775	6,108	5,775	0	0	0	0	0	0	333	333	0	0
531229854	LIBERTY MEDIA CORP-LIBERTY FOR		05/21/2018	ITG INC, NEW YORK	09/20/2018	ITG INC, NEW YORK	289.000	9,153	10,861	9,153	0	0	0	0	0	0	1,709	1,709	0	0
532457108	LILLY ELI & CO COM		06/22/2018	Merrill Lynch	09/20/2018	Merrill Lynch	380.000	32,649	40,302	32,649	0	0	0	0	0	0	7,653	7,653	214	0
501797104	LIMITED INC COM		07/31/2018	ITG INC, NEW YORK	09/20/2018	ITG INC, NEW YORK	273.000	9,123	8,154	9,123	0	0	0	0	0	0	(969)	(969)	263	0
534187109	LINCOLN NATL CORP IND COM		03/12/2018	ITG INC, NEW YORK	06/22/2018	ITG INC, NEW YORK	165.000	13,002	10,794	13,002	0	0	0	0	0	0	(2,208)	(2,208)	54	0
535919401	LIONS GATE ENTERTAINMENT CORP		06/22/2018	Smith Barney	09/20/2018	Smith Barney	65.000	1,748	1,459	1,748	0	0	0	0	0	0	(289)	(289)	6	0
535919500	LIONS GATE ENTERTAINMENT CORP		06/22/2018	Smith Barney	09/20/2018	Smith Barney	128.000	3,293	2,689	3,293	0	0	0	0	0	0	(604)	(604)	12	0
539830109	LOCKHEED MARTIN CORP COM		03/12/2018	ITG INC, NEW YORK	07/31/2018	ITG INC, NEW YORK	93.000	31,156	30,270	31,156	0	0	0	0	0	0	(886)	(886)	186	0
540424108	LOEWS CORP COM		06/22/2018	VARIOUS	07/31/2018	VARIOUS	424.000	21,665	21,438	21,665	0	0	0	0	0	0	(227)	(227)	23	0
548661107	LOWES COS INC COM		03/12/2018	ITG INC, NEW YORK	09/20/2018	ITG INC, NEW YORK	35.000	3,063	4,084	3,063	0	0	0	0	0	0	1,022	1,022	31	0
55261F104	M & T BK CORP COM		06/22/2018	ITG INC, NEW YORK	09/20/2018	ITG INC, NEW YORK	191.000	33,077	33,018	33,077	0	0	0	0	0	0	(60)	(60)	191	0
55608B105	MACQUARIE INFRASTRUCTURE CO LL		03/12/2018	ITG INC, NEW YORK	09/20/2018	ITG INC, NEW YORK	118.000	4,768	5,533	4,768	0	0	0	0	0	0	765	765	236	0
55616P104	MACYS INC COM		03/12/2018	ITG INC, NEW YORK	09/20/2018	ITG INC, NEW YORK	191.000	5,497	6,717	5,497	0	0	0	0	0	0	1,220	1,220	144	0
56418H100	MANPOWERGROUP INC		07/31/2018	ITG INC, NEW YORK	09/20/2018	ITG INC, NEW YORK	65.000	6,072	5,556	6,072	0	0	0	0	0	0	(516)	(516)	0	0
571748102	MARSH & MCLENNAN COS INC COM		07/31/2018	VARIOUS	09/20/2018	VARIOUS	535.000	44,445	45,507	44,445	0	0	0	0	0	0	1,061	1,061	208	0

E15.13

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 Identifi- cation	Description	F O R E I G N	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consider- ation	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 12+ 13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
573284106	MARTIN MARIETTA MATERIALS INC		03/12/2018	ITG INC, NEW YORK	09/20/2018	ITG INC, NEW YORK	56.000	11,731	10,947	11,731	0	0	0	0	0	0	(785)	(785)	71	0
574599106	MASCO CORP COM		03/12/2018	ITG INC, NEW YORK	06/22/2018	ITG INC, NEW YORK	253.000	10,768	9,616	10,768	0	0	0	0	0	0	(1,151)	(1,151)	27	0
577081102	MATTEL INC COM		03/12/2018	ITG INC, NEW YORK	12/31/2018	ITG INC, NEW YORK	219.000	3,248	2,157	3,248	0	0	0	0	0	0	(1,090)	(1,090)	0	0
579780206	MCCORMICK & CO NON VOTING		06/22/2018	Merrill Lynch	09/20/2018	Merrill Lynch	165.000	17,505	21,465	17,505	0	0	0	0	0	0	3,960	3,960	86	0
580135101	MCDONALDS CORP COM		06/22/2018	VARIOUS	09/20/2018	VARIOUS	1,254.000	204,958	200,199	204,958	0	0	0	0	0	0	(4,759)	(4,759)	1,267	0
58155Q103	MCKESSON HBOC INC COM		03/12/2018	ITG INC, NEW YORK	07/31/2018	ITG INC, NEW YORK	528.000	83,091	66,221	83,091	0	0	0	0	0	0	(16,870)	(16,870)	180	0
552690109	MDU RESOURCES GROUP INC		02/14/2018	ITG INC, NEW YORK	09/20/2018	ITG INC, NEW YORK	203.000	5,534	5,351	5,534	0	0	0	0	0	0	(183)	(183)	120	0
58933Y105	MERCK & CO INC NEW		05/21/2018	ITG INC, NEW YORK	09/20/2018	ITG INC, NEW YORK	351.000	20,537	24,840	20,537	0	0	0	0	0	0	4,303	4,303	337	0
589400100	MERCURY GENERAL CORP		06/22/2018	Smith Barney	09/20/2018	Smith Barney	39.000	1,840	1,954	1,840	0	0	0	0	0	0	114	114	0	0
552953101	MGM RESORTS INTERNATIONAL		07/31/2018	ITG INC, NEW YORK	12/31/2018	ITG INC, NEW YORK	4,033.000	138,738	117,789	138,738	0	0	0	0	0	0	(20,949)	(20,949)	375	0
59408Q106	MICHAELS COS INC/THE		06/22/2018	Smith Barney	09/20/2018	Smith Barney	132.000	2,606	2,169	2,606	0	0	0	0	0	0	(437)	(437)	0	0
595017104	MICROCHIP TECHNOLOGY INC COM		03/12/2018	ITG INC, NEW YORK	10/22/2018	ITG INC, NEW YORK	162.000	16,215	11,512	16,215	0	0	0	0	0	0	(4,702)	(4,702)	118	0
595112103	MICRON TECHNOLOGY INC COM		10/22/2018	VARIOUS	12/31/2018	VARIOUS	1,484.000	76,171	58,554	76,171	0	0	0	0	0	0	(17,617)	(17,617)	0	0
594918104	MICROSOFT CORP COM		07/31/2018	VARIOUS	09/20/2018	VARIOUS	1,090.000	107,071	123,779	107,071	0	0	0	0	0	0	16,708	16,708	458	0
59522J103	MID-AMERICA APARTMENT COMMUNIT		06/22/2018	Smith Barney	09/20/2018	Smith Barney	163.000	16,232	16,704	16,232	0	0	0	0	0	0	472	472	150	0
596278101	MIDDLEBY CORP/THE		06/22/2018	Merrill Lynch	09/20/2018	Merrill Lynch	32.000	3,357	4,080	3,357	0	0	0	0	0	0	723	723	0	0
608190104	MOHAWK INDUSTRIES INC		05/21/2018	ITG INC, NEW YORK	07/31/2018	ITG INC, NEW YORK	51.000	11,839	10,134	11,839	0	0	0	0	0	0	(1,705)	(1,705)	0	0
60871R209	MOLSON COORS BREWING CO CL B		07/31/2018	ITG INC, NEW YORK	09/20/2018	ITG INC, NEW YORK	121.000	7,587	7,854	7,587	0	0	0	0	0	0	267	267	82	0
609207105	MONDELEZ INTERNATIONAL INC		07/31/2018	ITG INC, NEW YORK	09/20/2018	ITG INC, NEW YORK	529.000	22,072	23,202	22,072	0	0	0	0	0	0	1,130	1,130	48	0
61174X109	MONSTER BEVERAGE CORP		07/31/2018	ITG INC, NEW YORK	10/22/2018	ITG INC, NEW YORK	269.000	16,258	14,182	16,258	0	0	0	0	0	0	(2,076)	(2,076)	0	0
615369105	MOODYS CORP COM		06/22/2018	ITG INC, NEW YORK	09/20/2018	ITG INC, NEW YORK	183.000	31,681	32,709	31,681	0	0	0	0	0	0	1,028	1,028	81	0
617446448	MORGAN STANLEY DEAN WITTER & CO		03/12/2018	ITG INC, NEW YORK	06/22/2018	ITG INC, NEW YORK	1,508.000	89,409	74,933	89,409	0	0	0	0	0	0	(14,476)	(14,476)	377	0
620076307	MOTOROLA SOLUTIONS INC		06/22/2018	ITG INC, NEW YORK	09/20/2018	ITG INC, NEW YORK	296.000	34,949	37,319	34,949	0	0	0	0	0	0	2,370	2,370	154	0
N59465109	MYLAN N V		03/12/2018	ITG INC, NEW YORK	06/22/2018	ITG INC, NEW YORK	339.000	14,526	12,953	14,526	0	0	0	0	0	0	(1,573)	(1,573)	0	0
G6359F103	NABORS INDUSTRIES LTD		07/31/2018	ITG INC, NEW YORK	10/22/2018	Merrill Lynch	493.000	2,968	3,096	2,968	0	0	0	0	0	0	128	128	0	0
631103108	NASDAQ STK MKT INC COM STK		03/12/2018	ITG INC, NEW YORK	09/20/2018	ITG INC, NEW YORK	11.000	944	988	944	0	0	0	0	0	0	44	44	5	0
636180101	NATIONAL FUEL GAS CO		07/31/2018	ITG INC, NEW YORK	09/20/2018	ITG INC, NEW YORK	117.000	6,283	6,600	6,283	0	0	0	0	0	0	317	317	0	0
637417106	NATIONAL RETAIL PROPERTIES INC		03/12/2018	ITG INC, NEW YORK	09/20/2018	ITG INC, NEW YORK	183.000	7,133	8,132	7,133	0	0	0	0	0	0	999	999	178	0
637071101	NATIONAL-OILWELL INC		03/12/2018	ITG INC, NEW YORK	09/20/2018	ITG INC, NEW YORK	234.000	8,789	10,036	8,789	0	0	0	0	0	0	1,247	1,247	12	0
63938C108	NAVIENT CORP W/D		03/12/2018	ITG INC, NEW YORK	09/20/2018	ITG INC, NEW YORK	458.000	6,236	6,529	6,236	0	0	0	0	0	0	292	292	146	0
62886E108	NCR CORP		06/22/2018	Smith Barney	09/20/2018	Smith Barney	30.000	937	877	937	0	0	0	0	0	0	(59)	(59)	0	0
640268108	NEKTAR THERAPEUTICS		05/21/2018	ITG INC, NEW YORK	06/22/2018	ITG INC, NEW YORK	654.000	55,144	36,179	55,144	0	0	0	0	0	0	(18,965)	(18,965)	0	0
651229106	NEWELL RUBBERMAID INC		06/22/2018	VARIOUS	10/22/2018	VARIOUS	1,202.000	34,134	21,002	34,134	0	0	0	0	0	0	(13,132)	(13,132)	500	0
651290108	NEWFIELD EXPLORATION CO		06/22/2018	VARIOUS	10/22/2018	VARIOUS	1,016.000	31,346	24,960	31,346	0	0	0	0	0	0	(6,386)	(6,386)	0	0
651639106	NEWMONT MINING CORP COM		03/12/2018	ITG INC, NEW YORK	07/31/2018	ITG INC, NEW YORK	548.000	20,665	20,112	20,665	0	0	0	0	0	0	(553)	(553)	135	0
65249B109	NEWS CORP		03/12/2018	ITG INC, NEW YORK	09/20/2018	ITG INC, NEW YORK	247.000	4,095	3,115	4,095	0	0	0	0	0	0	(981)	(981)	25	0
65249B208	NEWS CORP		03/12/2018	ITG INC, NEW YORK	07/31/2018	ITG INC, NEW YORK	520.000	8,767	7,925	8,767	0	0	0	0	0	0	(843)	(843)	52	0
G6518L108	NIELSEN HOLDINGS PLC		05/21/2018	ITG INC, NEW YORK	07/31/2018	ITG INC, NEW YORK	1,991.000	62,139	46,693	62,139	0	0	0	0	0	0	(15,446)	(15,446)	697	0
655044105	NOBLE ENERGY INC		03/12/2018	ITG INC, NEW YORK	09/20/2018	ITG INC, NEW YORK	602.000	18,626	18,216	18,626	0	0	0	0	0	0	(410)	(410)	132	0
665859104	NORTHERN TR CORP COM		06/22/2018	ITG INC, NEW YORK	09/20/2018	ITG INC, NEW YORK	114.000	12,287	12,164	12,287	0	0	0	0	0	0	(123)	(123)	63	0
G66721104	NORWEGIAN CRUISE LINE HOLDINGS		03/12/2018	ITG INC, NEW YORK	12/31/2018	ITG INC, NEW YORK	752.000	42,480	34,377	42,480	0	0	0	0	0	0	(8,103)	(8,103)	0	0
670346105	NUCOR CORP		03/12/2018	ITG INC, NEW YORK	09/20/2018	ITG INC, NEW YORK	332.000	22,476	21,381	22,476	0	0	0	0	0	0	(1,096)	(1,096)	252	0
67066G104	NVidia CORP COM		05/21/2018	ITG INC, NEW YORK	11/26/2018	ITG INC, NEW YORK	532.000	132,770	108,797	132,770	0	0	0	0	0	0	(23,973)	(23,973)	145	0
67103H107	O'REILLY AUTOMOTIVE INC		03/12/2018	ITG INC, NEW YORK	09/20/2018	ITG INC, NEW YORK	42.000	10,421	14,470	10,421	0	0	0	0	0	0	4,049	4,049	0	0
674599105	OCCIDENTAL PETE CORP COM		05/21/2018	ITG INC, NEW YORK	09/20/2018	ITG INC, NEW YORK	87.000	7,484	6,892	7,484	0	0	0	0	0	0	(592)	(592)	135	0

E15.14

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 Identifi- cation	Description	F O R E I G N	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consider- ation	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 12+ 13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
670837103 681936100	OGE ENERGY CORP OMEGA HEALTHCARE INVESTORS INC		03/12/2018	ITG INC, NEW YORK	09/20/2018	Merrill Lynch	270.000	8,478	9,868	8,478	0	0	0	0	0	0	1,390	1,390	180	0
681919106 682680103	OMNICOM GROUP INC COM ONEOK INC		05/21/2018 06/22/2018	ITG INC, NEW YORK VARIOUS	09/20/2018 12/31/2018	Merrill Lynch VARIOUS	300.000 110.000	8,664 8,350	9,840 7,659	8,664 8,350	0	0	0	0	0	0	1,176 (691)	1,176 (691)	198 66	0
68375N103 68389X105	OPKO HEALTH INC ORACLE CORPORATION COM		05/21/2018 07/31/2018	ITG INC, NEW YORK ITG INC, NEW YORK	06/22/2018 12/31/2018	ITG INC, NEW YORK ITG INC, NEW YORK	454.000 3,810.000	1,732 184,865	2,075 182,483	1,732 184,865	0	0	0	0	0	0	343 (2,382)	343 (2,382)	0 713	0
69007J106 690768403	OUTFRONT MEDIA INC OWENS ILL INC NEW		05/21/2018 06/22/2018	ITG INC, NEW YORK Smith Barney	09/20/2018 09/20/2018	Merrill Lynch Merrill Lynch	184.000 233.000	3,652 3,928	3,709 4,602	3,652 3,928	0	0	0	0	0	0	57 673	57 673	66 0	0
693718108 695156109	PACCAR INC PACKAGING CORP OF AMERICA		05/21/2018 03/12/2018	ITG INC, NEW YORK ITG INC, NEW YORK	09/20/2018 10/22/2018	ITG INC, NEW YORK ITG INC, NEW YORK	503.000 8.000	33,899 964	32,464 690	33,899 964	0	0	0	0	0	0	(1,435) (274)	(1,435) (274)	141 13	0
69924R108 701094104	PARAMOUNT GROUP INC PARKER HANNIFIN CORP COM		06/22/2018 06/22/2018	Smith Barney VARIOUS	09/20/2018 10/22/2018	Merrill Lynch VARIOUS	201.000 148.000	3,130 24,732	3,113 26,346	3,130 24,732	0	0	0	0	0	0	(16) 1,613	(16) 1,613	20 156	0
703395103 712704105	PATTERSON COS INC PEOPLES UTD FINL INC COM		03/12/2018 03/12/2018	ITG INC, NEW YORK ITG INC, NEW YORK	05/21/2018 09/20/2018	ITG INC, NEW YORK ITG INC, NEW YORK	262.000 225.000	6,524 4,534	5,779 4,048	6,524 4,534	0	0	0	0	0	0	(745) (486)	(745) (486)	68 79	0
713448108 715347100	PEPSICO INC COM PERSPECTA INC		05/21/2018 06/01/2018	ITG INC, NEW YORK VARIOUS	09/20/2018 06/22/2018	ITG INC, NEW YORK VARIOUS	53.000 353.000	5,277 5,969	6,106 7,582	5,277 5,969	0	0	0	0	0	0	829 1,614	829 1,614	49 18	0
717081103 69331C108	PFIZER INC COM STK USD0.05 PG&E CORP COM		03/12/2018 07/31/2018	ITG INC, NEW YORK ITG INC, NEW YORK	09/20/2018 11/26/2018	ITG INC, NEW YORK VARIOUS	1,730.000 3,668.000	63,335 159,523	75,669 125,770	63,335 159,523	0	0	0	0	0	0	12,334 (33,752)	12,334 (33,752)	1,176 0	0
718172109 72147K108	PHILIP MORRIS INTL INC COM PILGRIM'S PRIDE CORP		03/12/2018 06/22/2018	ITG INC, NEW YORK Merrill Lynch	05/21/2018 09/20/2018	ITG INC, NEW YORK Merrill Lynch	1,624.000 76.000	174,434 1,493	130,678 1,433	174,434 1,493	0	0	0	0	0	0	(43,756) (60)	(43,756) (60)	1,543 0	0
72346Q104 723484101	PINNACLE FINANCIAL PARTNERS IN PINNACLE WEST CAP CORP COM		06/22/2018 06/22/2018	Smith Barney Smith Barney	09/20/2018 09/20/2018	Merrill Lynch Merrill Lynch	61.000 161.000	3,953 12,605	3,940 12,793	3,953 12,605	0	0	0	0	0	0	(13) 188	(13) 188	9 112	0
723787107 724479100	PIONEER NAT RES CO PITNEY BOWES INC COM		03/12/2018 05/21/2018	ITG INC, NEW YORK ITG INC, NEW YORK	09/20/2018 06/22/2018	ITG INC, NEW YORK ITG INC, NEW YORK	108.000 287.000	18,526 2,648	18,509 2,652	18,526 2,648	0	0	0	0	0	0	(18) 4	(18) 4	17 54	0
72766Q105 737446104	PLATFORM SPECIALTY PRODUCTS CO POST HOLDINGS INC		05/21/2018 06/22/2018	ITG INC, NEW YORK Smith Barney	09/20/2018 09/20/2018	Merrill Lynch Merrill Lynch	185.000 39.000	2,111 3,365	2,392 3,875	2,111 3,365	0	0	0	0	0	0	281 510	281 510	0 0	0
693506107 69351T106	PPG INDS INC COM PPL CORP COM		06/22/2018 07/31/2018	Smith Barney ITG INC, NEW YORK	09/20/2018 09/20/2018	Merrill Lynch ITG INC, NEW YORK	337.000 1,013.000	35,527 28,538	39,061 29,925	35,527 28,538	0	0	0	0	0	0	3,535 1,387	3,535 1,387	162 702	0
74005P104 74251V102	PRAXAIR INC COM PRINCIPAL FINANCIAL GROUP INC		06/22/2018 03/12/2018	ITG INC, NEW YORK ITG INC, NEW YORK	10/31/2018 07/31/2018	ITG INC, NEW YORK ITG INC, NEW YORK	319.000 280.000	50,945 17,721	39,220 16,329	50,945 17,721	0	0	0	0	0	0	(11,726) (1,392)	(11,726) (1,392)	453 146	0
742718109 743315103	PROCTER & GAMBLE CO COM PROGRESSIVE CORP OHIO COM		07/31/2018 05/21/2018	ITG INC, NEW YORK ITG INC, NEW YORK	09/20/2018 07/31/2018	ITG INC, NEW YORK ITG INC, NEW YORK	1,138.000 626.000	88,767 38,574	97,127 37,322	88,767 38,574	0	0	0	0	0	0	8,360 (1,252)	8,360 (1,252)	336 0	0
74340W103 744320102	PROLOGIS INC PRUDENTIAL FINL INC		08/22/2018 07/31/2018	ITG INC, NEW YORK ITG INC, NEW YORK	12/31/2018 09/20/2018	ITG INC, NEW YORK ITG INC, NEW YORK	832.460 539.000	49,219 57,983	50,695 55,278	49,219 57,983	0	0	0	0	0	0	1,477 (2,705)	1,477 (2,705)	871 133	0
745867101 74736K101	PULTTE CORP COM QORVO INC		03/12/2018 06/22/2018	ITG INC, NEW YORK VARIOUS	09/20/2018 09/20/2018	ITG INC, NEW YORK VARIOUS	146.000 110.000	4,395 8,941	3,851 8,652	4,395 8,941	0	0	0	0	0	0	(543) (288)	(543) (288)	39 0	0
747525103 74762E102	QUALCOMM INC QUANTA SVCS INC COM		07/31/2018 03/12/2018	ITG INC, NEW YORK ITG INC, NEW YORK	11/26/2018 07/31/2018	ITG INC, NEW YORK ITG INC, NEW YORK	532.000 173.000	33,719 6,231	39,162 5,875	33,719 6,231	0	0	0	0	0	0	5,443 (356)	5,443 (356)	265 0	0
74834L100 74915M100	QUEST DIAGNOSTICS INC COM QURATE RETAIL GROUP INC QVC GROUP		03/12/2018 06/22/2018	ITG INC, NEW YORK VARIOUS	09/20/2018 09/20/2018	ITG INC, NEW YORK VARIOUS	150.000 628.000	15,875 12,814	16,188 14,161	15,875 12,814	0	0	0	0	0	0	313 1,347	313 1,347	150 0	0
75281A109 754730109	RANGE RES CORP COM RAYMOND JAMES FINANCIAL INC		03/12/2018 03/12/2018	ITG INC, NEW YORK ITG INC, NEW YORK	05/21/2018 11/26/2018	ITG INC, NEW YORK ITG INC, NEW YORK	143.000 549.000	2,228 54,373	2,242 49,477	2,228 54,373	0	0	0	0	0	0	0 (4,896)	0 (4,896)	19 324	0
755111507 75605Y106	RAYTHEON CO NEW REALOGY HOLDINGS CORP		03/12/2018 06/22/2018	ITG INC, NEW YORK Smith Barney	09/20/2018 09/20/2018	ITG INC, NEW YORK Merrill Lynch	4.000 97.000	844 2,303	803 1,997	844 2,303	0	0	0	0	0	0	(41) (306)	(41) (306)	7 9	0
756109104 756577102	REALTY INCOME CORP RED HAT INC COM		03/12/2018 07/31/2018	ITG INC, NEW YORK ITG INC, NEW YORK	09/20/2018 09/20/2018	Merrill Lynch ITG INC, NEW YORK	395.000 209.000	20,224 29,730	22,617 27,964	20,224 29,730	0	0	0	0	0	0	2,393 (1,766)	2,393 (1,766)	438 0	0
758750103 758849103	REGAL BELOIT CORP REGENCY CENTERS CORP		05/21/2018 07/31/2018	ITG INC, NEW YORK VARIOUS	09/20/2018 12/31/2018	Merrill Lynch VARIOUS	67.000 950.000	5,408 59,941	5,768 56,809	5,408 59,941	0	0	0	0	0	0	360 (3,132)	360 (3,132)	19 830	0
7591EP100	REGIONS FINL CORP		03/12/2018	ITG INC, NEW YORK	09/20/2018	ITG INC, NEW YORK	49.000	980	955	980	0	0	0	0	0	0	(26)	(26)	11	0

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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	FOR EIGN	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 12+ 13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
76118Y104	RESIDEO TECHNOLOGIES INC		10/29/2018	VARIOUS	12/31/2018	VARIOUS	463,830	9,039	9,332	9,039	0	0	0	0	0	0	293	293	0	0
761152107	RESMED INC		03/12/2018	ITG INC, NEW YORK	09/20/2018	ITG INC, NEW YORK	91,000	9,062	10,326	9,062	0	0	0	0	0	0	1,264	1,264	66	0
76133Q102	RETAIL VALUE INC		07/02/2018	Donaldson Lufkin	07/16/2018	Donaldson Lufkin	0.700	21	21	21	0	0	0	0	0	0	0	0	0	0
767754104	RITE AID CORP		03/12/2018	ITG INC, NEW YORK	06/22/2018	ITG INC, NEW YORK	823,000	1,407	1,662	1,407	0	0	0	0	0	0	255	255	0	0
774341101	ROCKWELL COLLINS INC		06/22/2018	Merrill Lynch	09/20/2018	Merrill Lynch	48,000	6,454	6,808	6,454	0	0	0	0	0	0	353	353	16	0
776696106	ROPER INDUSTRIES INC		06/22/2018	Merrill Lynch	09/20/2018	Merrill Lynch	28,000	7,734	8,673	7,734	0	0	0	0	0	0	939	939	12	0
778296103	ROSS STORES INC COM		03/12/2018	ITG INC, NEW YORK	09/20/2018	ITG INC, NEW YORK	62,000	4,744	5,978	4,744	0	0	0	0	0	0	1,234	1,234	28	0
749685103	RPM INTERNATIONAL INC DELAWARE		06/22/2018	Merrill Lynch	09/20/2018	Merrill Lynch	151,000	7,823	10,218	7,823	0	0	0	0	0	0	2,395	2,395	48	0
783549108	RYDER SYS INC COM		06/22/2018	Smith Barney	09/20/2018	Merrill Lynch	75,000	5,426	5,606	5,426	0	0	0	0	0	0	180	180	41	0
78409V104	S&P GLOBAL INC		03/12/2018	ITG INC, NEW YORK	09/20/2018	ITG INC, NEW YORK	88,000	17,241	18,752	17,241	0	0	0	0	0	0	1,511	1,511	88	0
78410G104	SBA COMMUNICATIONS CORP		03/12/2018	ITG INC, NEW YORK	09/20/2018	ITG INC, NEW YORK	64,000	10,746	10,292	10,746	0	0	0	0	0	0	(455)	(455)	0	0
80589M102	SCANA CORP NEW COM		06/22/2018	ITG INC, NEW YORK	09/20/2018	ITG INC, NEW YORK	40,000	1,480	1,397	1,480	0	0	0	0	0	0	(84)	(84)	10	0
806857108	SCHLUMBERGER LTD COM		07/31/2018	ITG INC, NEW YORK	12/31/2018	VARIOUS	4,200,000	303,752	230,871	303,752	0	0	0	0	0	0	(72,880)	(72,880)	3,907	0
808513105	SCHWAB CHARLES CORP NEW COM		07/31/2018	ITG INC, NEW YORK	10/22/2018	ITG INC, NEW YORK	2,013,000	111,652	104,158	111,652	0	0	0	0	0	0	(7,495)	(7,495)	311	0
G7945M107	SEAGATE TECHNOLOGY		03/12/2018	ITG INC, NEW YORK	09/20/2018	ITG INC, NEW YORK	287,000	17,309	14,066	17,309	0	0	0	0	0	0	(3,243)	(3,243)	542	0
81211K100	SEALED AIR CORP NEW COM		05/21/2018	ITG INC, NEW YORK	10/22/2018	VARIOUS	256,000	11,408	9,479	11,408	0	0	0	0	0	0	(1,929)	(1,929)	98	0
816851109	SEMPRA ENERGY COM		06/22/2018	ITG INC, NEW YORK	09/20/2018	ITG INC, NEW YORK	444,000	49,478	47,233	49,478	0	0	0	0	0	0	(2,245)	(2,245)	262	0
81721M109	SENIOR HOUSING PROPERTIES TRUS		03/12/2018	ITG INC, NEW YORK	09/20/2018	Merrill Lynch	344,000	5,604	6,216	5,604	0	0	0	0	0	0	612	612	268	0
G8060N102	SENSATA TECHNOLOGIES HOLDING P		03/28/2018	Smith Barney	09/20/2018	Merrill Lynch	223,000	10,124	11,536	10,124	0	0	0	0	0	0	1,412	1,412	0	0
827048109	SILGAN HOLDINGS INC		06/22/2018	Merrill Lynch	09/20/2018	Merrill Lynch	74,000	1,962	2,130	1,962	0	0	0	0	0	0	167	167	7	0
828806109	SIMON PPTY GROUP INC NEW COM		03/12/2018	ITG INC, NEW YORK	09/20/2018	Merrill Lynch	42,000	6,602	7,564	6,602	0	0	0	0	0	0	962	962	166	0
83088M102	SKYWORKS SOLUTIONS INC		06/22/2018	ITG INC, NEW YORK	09/20/2018	VARIOUS	30,000	3,092	2,748	3,092	0	0	0	0	0	0	(344)	(344)	14	0
78440X101	SL GREEN REALTY CORP		10/22/2018	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	12/31/2018	CITIGROUP GLOBAL MARKETS, INC.	353,000	32,687	27,867	32,687	0	0	0	0	0	0	(4,819)	(4,819)	0	0
78442P106	SLM CORP		03/12/2018	ITG INC, NEW YORK	09/20/2018	VARIOUS	549,000	6,193	6,476	6,193	0	0	0	0	0	0	283	283	0	0
833034101	SNAP ON INC COM		06/22/2018	Smith Barney	09/20/2018	Merrill Lynch	67,000	10,698	12,568	10,698	0	0	0	0	0	0	1,870	1,870	55	0
842587107	SOUTHERN CO COM		07/31/2018	ITG INC, NEW YORK	09/20/2018	VARIOUS	1,466,000	67,985	63,448	67,985	0	0	0	0	0	0	(4,538)	(4,538)	1,180	0
844741108	SOUTHWEST AIRLS CO COM		06/22/2018	VARIOUS	12/31/2018	VARIOUS	957,000	55,440	53,205	55,440	0	0	0	0	0	0	(2,235)	(2,235)	393	0
845467109	SOUTHWESTERN ENERGY CO (DEL)		03/12/2018	ITG INC, NEW YORK	06/22/2018	ITG INC, NEW YORK	740,000	3,374	4,048	3,374	0	0	0	0	0	0	673	673	0	0
78462F103	SPDR TR UNIT SER 1 STANDARD &		02/09/2018	ITG INC, NEW YORK	03/12/2018	ITG INC, NEW YORK	38,500,000	10,068,135	10,734,669	10,068,135	0	0	0	0	0	0	666,534	666,534	0	0
84763R101	SPECTRUM BRANDS HOLDINGS INC		06/22/2018	Smith Barney	07/16/2018	Smith Barney	31,000	2,584	2,584	2,584	0	0	0	0	0	0	0	0	0	0
84790A105	SPECTRUM BRANDS HOLDINGS INC		07/16/2018	Smith Barney	09/20/2018	Merrill Lynch	31,000	2,584	2,543	2,584	0	0	0	0	0	0	(41)	(41)	13	0
84861U105	SPIRIT MTA REIT		06/01/2018	Donaldson Lufkin	07/31/2018	Non Broker Trade	148,500	1,341	1,480	1,341	0	0	0	0	0	0	139	139	0	0
855244109	STARBUCKS CORP COM		03/12/2018	ITG INC, NEW YORK	06/22/2018	ITG INC, NEW YORK	17,000	1,010	877	1,010	0	0	0	0	0	0	(133)	(133)	5	0
857477103	STATE STREET CORP		11/26/2018	ITG INC, NEW YORK	12/31/2018	ITG INC, NEW YORK	359,000	29,361	24,564	29,361	0	0	0	0	0	0	(4,797)	(4,797)	68	0
858912108	STERICYCLE INC COM		07/31/2018	ITG INC, NEW YORK	10/22/2018	VARIOUS	172,000	11,741	10,115	11,741	0	0	0	0	0	0	(1,626)	(1,626)	0	0
863667101	STRYKER CORP		03/12/2018	ITG INC, NEW YORK	07/31/2018	ITG INC, NEW YORK	205,000	34,385	33,531	34,385	0	0	0	0	0	0	(853)	(853)	193	0
78486Q101	SVB FINANCIAL GROUP		11/26/2018	ITG INC, NEW YORK	12/31/2018	ITG INC, NEW YORK	401,000	114,552	103,270	114,552	0	0	0	0	0	0	(11,282)	(11,282)	0	0
871503108	SYMANTEC CORP COM		06/22/2018	VARIOUS	09/20/2018	VARIOUS	1,575,000	37,455	33,206	37,455	0	0	0	0	0	0	(4,249)	(4,249)	67	0
87165B103	SYNCHRONY FINANCIAL		07/31/2018	ITG INC, NEW YORK	11/26/2018	ITG INC, NEW YORK	1,755,000	58,493	53,039	58,493	0	0	0	0	0	0	(5,454)	(5,454)	490	0
871607107	SYNOPSIS INC		03/12/2018	ITG INC, NEW YORK	09/20/2018	ITG INC, NEW YORK	11,000	985	1,097	985	0	0	0	0	0	0	113	113	0	0
875465106	TANGER FACTORY OUTLET CENTERS		05/21/2018	ITG INC, NEW YORK	06/22/2018	ITG INC, NEW YORK	132,000	2,749	3,157	2,749	0	0	0	0	0	0	408	408	0	0
876030107	TAPESTRY INC		03/12/2018	ITG INC, NEW YORK	10/22/2018	ITG INC, NEW YORK	234,000	12,234	10,526	12,234	0	0	0	0	0	0	(1,708)	(1,708)	158	0
87612E106	TARGET CORP COM		03/12/2018	ITG INC, NEW YORK	09/20/2018	ITG INC, NEW YORK	14,000	993	1,223	993	0	0	0	0	0	0	230	230	18	0
883556102	THERMO ELECTRON CORP COM		06/22/2018	Smith Barney	09/20/2018	Merrill Lynch	140,000	29,225	33,948	29,225	0	0	0	0	0	0	4,723	4,723	24	0

E15.16

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	FOR EIGN	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 12+ 13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
887317303	TIME WARNER INC NEW COM		03/12/2018	ITG INC, NEW YORK	06/15/2018	ITG INC, NEW YORK	886.000	85,915	89,154	85,915	0	0	0	0	0	0	3,238	3,238	357	0
89417E109	NEW TRAVELERS COS INC COM		03/12/2018	ITG INC, NEW YORK	05/21/2018	ITG INC, NEW YORK	243.000	34,372	31,820	34,372	0	0	0	0	0	0	(2,552)	(2,552)	0	0
89469A104	TREEHOUSE FOODS INC		06/22/2018	VARIOUS	09/20/2018	VARIOUS	78.000	3,775	4,152	3,775	0	0	0	0	0	0	377	377	0	0
896239100	TRIMBLE INC		06/22/2018	Merrill Lynch	09/20/2018	Merrill Lynch	231.000	7,701	10,095	7,701	0	0	0	0	0	0	2,393	2,393	0	0
896945201	TRIPADVISOR INC		05/21/2018	ITG INC, NEW YORK	06/22/2018	ITG INC, NEW YORK	73.000	3,514	4,136	3,514	0	0	0	0	0	0	622	622	0	0
90130A200	TWENTY-FIRST CENTURY FOX INC		03/12/2018	ITG INC, NEW YORK	09/20/2018	ITG INC, NEW YORK	298.000	11,166	13,168	11,166	0	0	0	0	0	0	2,002	2,002	54	0
90184L102	TWITTER INC		06/22/2018	ITG INC, NEW YORK	12/31/2018	ITG INC, NEW YORK	2,421.000	109,260	73,961	109,260	0	0	0	0	0	0	(35,298)	(35,298)	0	0
90187B408	TWO HARBORS INVESTMENT CORP		03/12/2018	ITG INC, NEW YORK	09/20/2018	Merrill Lynch	253.000	3,962	3,835	3,962	0	0	0	0	0	0	(127)	(127)	278	0
902973304	U S BANCORP DEL NEW		02/14/2018	ITG INC, NEW YORK	09/20/2018	ITG INC, NEW YORK	319.000	17,621	17,653	17,621	0	0	0	0	0	0	32	32	780	0
902681105	UGI CORP NEW COM		03/12/2018	ITG INC, NEW YORK	09/20/2018	Merrill Lynch	220.000	9,717	11,924	9,717	0	0	0	0	0	0	2,206	2,206	112	0
910047109	UNITED CONTINENTAL HOLDINGS IN		03/12/2018	ITG INC, NEW YORK	09/20/2018	ITG INC, NEW YORK	126.000	8,975	11,228	8,975	0	0	0	0	0	0	2,253	2,253	0	0
91324P102	UNITED HEALTH GROUP INC COM		06/22/2018	ITG INC, NEW YORK	07/31/2018	ITG INC, NEW YORK	270.000	68,496	68,498	68,496	0	0	0	0	0	0	2	2	225	0
911363109	UNITED RENTALS INC		07/31/2018	ITG INC, NEW YORK	10/22/2018	ITG INC, NEW YORK	164.000	26,489	21,153	26,489	0	0	0	0	0	0	(5,336)	(5,336)	0	0
913017109	UNITED TECHNOLOGIES CORP COM		11/27/2018	VARIOUS	12/31/2018	VARIOUS	1,181.020	153,138	138,674	153,138	0	0	0	0	0	0	(14,463)	(14,463)	505	0
91336L107	UNIVAR INC		06/22/2018	Merrill Lynch	09/20/2018	Merrill Lynch	141.000	3,806	4,292	3,806	0	0	0	0	0	0	486	486	0	0
913903100	UNIVERSAL HEALTH SERVICES INC		03/12/2018	ITG INC, NEW YORK	09/20/2018	ITG INC, NEW YORK	140.000	17,630	17,743	17,630	0	0	0	0	0	0	113	113	28	0
91529Y106	UNUMPROVIDENT CORP		06/22/2018	VARIOUS	09/20/2018	VARIOUS	502.000	21,657	19,696	21,657	0	0	0	0	0	0	(1,961)	(1,961)	125	0
91913Y100	VALERO ENERGY CORP COM NEW		03/12/2018	ITG INC, NEW YORK	09/20/2018	ITG INC, NEW YORK	10.000	931	1,105	931	0	0	0	0	0	0	174	174	16	0
920253101	VALMONT INDS INC COM		06/22/2018	Smith Barney	07/31/2018	Smith Barney	31.000	4,720	4,316	4,720	0	0	0	0	0	0	(403)	(403)	12	0
92220P105	VARIAN MED SYS INC COM		03/12/2018	ITG INC, NEW YORK	07/31/2018	ITG INC, NEW YORK	54.000	6,838	6,239	6,838	0	0	0	0	0	0	(599)	(599)	0	0
92276F100	VENTAS INC		06/22/2018	VARIOUS	09/20/2018	VARIOUS	507.000	26,794	28,878	26,794	0	0	0	0	0	0	2,085	2,085	811	0
92339V100	VEREIT INC		06/22/2018	Merrill Lynch	09/20/2018	Merrill Lynch	1,401.000	10,563	10,437	10,563	0	0	0	0	0	0	(126)	(126)	193	0
92345Y106	VERISK ANALYTICS INC		03/12/2018	ITG INC, NEW YORK	09/20/2018	ITG INC, NEW YORK	9.000	946	1,087	946	0	0	0	0	0	0	141	141	0	0
92343V104	VERIZON COMMUNICATIONS COM		06/22/2018	Smith Barney	09/20/2018	Smith Barney	2,243.000	111,612	120,986	111,612	0	0	0	0	0	0	9,374	9,374	1,323	0
92532F100	VERTEX PHARMACEUTICALS INC		03/12/2018	ITG INC, NEW YORK	09/20/2018	ITG INC, NEW YORK	13.000	2,307	2,347	2,307	0	0	0	0	0	0	40	40	0	0
92553P201	VIACOM INC NEW CL B		05/21/2018	ITG INC, NEW YORK	09/20/2018	ITG INC, NEW YORK	82.000	2,248	2,609	2,248	0	0	0	0	0	0	361	361	33	0
925652109	VICI PROPERTIES INC		06/22/2018	Smith Barney	09/20/2018	Merrill Lynch	328.000	6,881	7,022	6,881	0	0	0	0	0	0	141	141	86	0
929160109	VULCAN MATLS CO COM		03/12/2018	ITG INC, NEW YORK	07/31/2018	ITG INC, NEW YORK	78.000	9,423	8,759	9,423	0	0	0	0	0	0	(664)	(664)	22	0
931142103	WAL MART STORES INC COM		06/22/2018	ITG INC, NEW YORK	09/20/2018	ITG INC, NEW YORK	1,203.000	104,034	108,373	104,034	0	0	0	0	0	0	4,339	4,339	643	0
931427108	WALGREENS BOOTS ALLIANCE INC		06/22/2018	Smith Barney	09/20/2018	Merrill Lynch	263.000	17,781	19,167	17,781	0	0	0	0	0	0	1,386	1,386	116	0
94106L109	WASTE MGMT INC DEL COM		03/12/2018	ITG INC, NEW YORK	09/20/2018	ITG INC, NEW YORK	11.000	955	1,009	955	0	0	0	0	0	0	54	54	10	0
941848103	WATERS CORP COM		03/12/2018	ITG INC, NEW YORK	09/20/2018	ITG INC, NEW YORK	4.000	853	789	853	0	0	0	0	0	0	(64)	(64)	0	0
948741103	WEINGARTEN REALTY INVESTORS		05/21/2018	ITG INC, NEW YORK	09/20/2018	Merrill Lynch	156.000	4,360	4,635	4,360	0	0	0	0	0	0	274	274	123	0
94946T106	WELL CARE HEALTH PLANS INC		10/22/2018	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	11/26/2018	CITIGROUP GLOBAL MARKETS, INC.	74.000	22,830	18,202	22,830	0	0	0	0	0	0	(4,628)	(4,628)	0	0
949746101	WELLS FARGO & CO NEW COM		07/31/2018	ITG INC, NEW YORK	11/26/2018	ITG INC, NEW YORK	6,505.000	376,275	353,575	376,275	0	0	0	0	0	0	(22,700)	(22,700)	5,621	0
95040Q104	WELLTOWER INC		07/31/2018	ITG INC, NEW YORK	09/20/2018	VARIOUS	538.000	31,620	35,271	31,620	0	0	0	0	0	0	3,651	3,651	468	0
955306105	WEST PHARMACEUTICAL SERVICES I		06/22/2018	Merrill Lynch	09/20/2018	Merrill Lynch	67.000	6,766	8,046	6,766	0	0	0	0	0	0	1,280	1,280	9	0
958102105	WESTERN DIGITAL CORP DEL COM		06/22/2018	VARIOUS	09/20/2018	VARIOUS	459.000	40,255	31,766	40,255	0	0	0	0	0	0	(8,489)	(8,489)	308	0
959802109	WESTERN UN CO COM		07/31/2018	VARIOUS	12/31/2018	VARIOUS	932.000	18,925	16,641	18,925	0	0	0	0	0	0	(2,284)	(2,284)	434	0
96145D105	WESTROCK CO		11/26/2018	ITG INC, NEW YORK	12/31/2018	ITG INC, NEW YORK	501.000	26,497	22,013	26,497	0	0	0	0	0	0	(4,485)	(4,485)	70	0
962166104	WEYERHAEUSER CO COM		03/12/2018	ITG INC, NEW YORK	11/26/2018	ITG INC, NEW YORK	715.000	25,032	18,854	25,032	0	0	0	0	0	0	(6,178)	(6,178)	650	0

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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 Identifi- cation	Description	F O R E I G N	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consider- ation	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 12+ 13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends	
963320106	WHIRLPOOL CORP COM		07/31/2018	ITG INC, NEW YORK	09/20/2018	VARIOUS	310.000	49,821	42,568	49,821	0	0	0	0	0	0	0	(7,253)	(7,253)	601	0
969457100	WILLIAMS COS INC COM		07/31/2018	ITG INC, NEW YORK	09/20/2018	Merrill Lynch	310.000	9,219	8,754	9,219	0	0	0	0	0	0	0	(465)	(465)	0	0
981475106	WORLD FUEL SVC CORP		03/12/2018	ITG INC, NEW YORK	06/22/2018	ITG INC, NEW YORK	97.000	2,272	2,195	2,272	0	0	0	0	0	0	0	(77)	(77)	12	0
981558109	WORLDPAY INC		06/22/2018	Merrill Lynch	09/20/2018	Merrill Lynch	150.000	12,762	14,703	12,762	0	0	0	0	0	0	0	1,941	1,941	0	0
98311A105	WYNDHAM HOTELS & RESORTS INC		06/01/2018	VARIOUS	06/22/2018	VARIOUS	433.000	18,553	27,058	18,553	0	0	0	0	0	0	0	8,505	8,505	108	0
98310W108	WYNDHAM WORLDWIDE CORP COM		03/12/2018	ITG INC, NEW YORK	06/22/2018	VARIOUS	78.000	9,276	8,711	9,276	0	0	0	0	0	0	0	(565)	(565)	51	0
983134107	WYNN RESORTS LTD		03/12/2018	ITG INC, NEW YORK	09/20/2018	ITG INC, NEW YORK	5.000	955	686	955	0	0	0	0	0	0	0	(269)	(269)	8	0
984121608	XEROX CORP		06/22/2018	ITG INC, NEW YORK	09/20/2018	VARIOUS	662.000	19,046	17,672	19,046	0	0	0	0	0	0	0	(1,374)	(1,374)	234	0
983919101	XILINX INC COM		03/12/2018	ITG INC, NEW YORK	06/22/2018	ITG INC, NEW YORK	142.000	11,021	9,527	11,021	0	0	0	0	0	0	0	(1,494)	(1,494)	51	0
988498101	YUM BRANDS INC		06/22/2018	Smith Barney	09/20/2018	Merrill Lynch	276.000	22,179	24,550	22,179	0	0	0	0	0	0	0	2,371	2,371	99	0
98956P102	ZIMMER HOLDINGS		07/31/2018	ITG INC, NEW YORK	12/31/2018	VARIOUS	428.000	51,116	54,204	51,116	0	0	0	0	0	0	0	3,089	3,089	215	0
989701107	ZIONS BANCORP		03/12/2018	ITG INC, NEW YORK	09/20/2018	ITG INC, NEW YORK	121.000	6,810	6,351	6,810	0	0	0	0	0	0	0	(459)	(459)	65	0
9099999	Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)							29,470,561	29,093,791	29,470,561	0	0	0	0	0	0	0	(376,771)	(376,771)	195,609	0
9799998	Subtotal - Common Stocks							29,470,561	29,093,791	29,470,561	0	0	0	0	0	0	0	(376,771)	(376,771)	195,609	0
9899999	Subtotal - Preferred and Common Stocks							38,291,648	37,932,640	38,278,321	0	(157)	13,170	(13,327)	0	0	0	(345,681)	(345,681)	404,574	24,817
9999999	Totals							190,620,171	190,048,962	190,418,033	0	(182,912)	19,226	(202,138)	0	0	0	(369,072)	(369,072)	1,936,573	332,902

E15.18

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1 CUSIP Identification	2 Description Name of Subsidiary, Controlled or Affiliated Company	3 Foreign	4 NAIC Company Code	5 ID Number	6 NAIC Valuation Method	7 Do Insurer's Assets Include Intangible Assets connected with Holding of Such Company's Stock?	8 Total Amount of Such Intangible Assets	9 Book/Adjusted Carrying Value	10 Nonadmitted Amount	Stock of Such Company Owned by Insurer on Statement Date	
										11 Number of Shares	12 % of Outstanding
NONE											
1999999 Total - Preferred and Common Stocks							0	0	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 CUSIP Identification	2 Name of Lower-Tier Company	3 Name of Company Listed in Section 1 Which Controls Lower-Tier Company	4 Total Amount of Intangible Assets Included in Amount Shown in Column 8, Section 1	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5 Number of Shares	6 % of Outstanding
NONE					
0399999 Total - Preferred and Common Stocks			0	XXX	XXX

SCHEDULE DA - PART 1

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

1 Description	Codes		4 Date Acquired	5 Name of Vendor	6 Maturity Date	7 Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value				12 Par Value	13 Actual Cost	Interest						20 Paid For Accrued Interest
	2 Code	3 For- eign					8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization)/ Accretion	10 Current Year's Other-Than- Temporary Impairment Recognized	11 Total Foreign Exchange Change in B./A.C.V.			14 Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	15 Non-Admitted Due and Accrued	16 Rate of	17 Effective Rate of	18 When Paid	19 Amount Received During Year	
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations																			
NUTRIEN LTD		D	04/09/2018	Non Broker Trade	01/15/2019	60,104	0	(1,923)	0	0	60,000	62,027	1,868	0	6.750	2.297	JJ	2,025	0
3299999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						60,104	0	(1,923)	0	0	60,000	62,027	1,868	0	X X X	X X X	X X X	2,025	0
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						60,104	0	(1,923)	0	0	60,000	62,027	1,868	0	X X X	X X X	X X X	2,025	0
7799999 Subtotal - Bonds - Issuer Obligations						60,104	0	(1,923)	0	0	60,000	62,027	1,868	0	X X X	X X X	X X X	2,025	0
8399999 Total Bonds						60,104	0	(1,923)	0	0	60,000	62,027	1,868	0	X X X	X X X	X X X	2,025	0
9199999 Total Short-Term Investments						60,104	0	(1,923)	0	0	X X X	62,027	1,868	0	X X X	X X X	X X X	2,025	0

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25										
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premiums (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)										
144999999 Grand Total												0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX

E19

(a)

1	2
Code	Description of Hedged Risk(s)
NONE	

(b)

1	2
Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0000	

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1 Ticker Symbol	2 Number of Contracts	3 Notional Amount	4 Description	5 Description of Item(s) Hedged, Used for Income Generation or Replicated	6 Schedule/ Exhibit Identifier	7 Type(s) of Risk(s) (a)	8 Date of Maturity or Expiration	9 Exchange	10 Trade Date	11 Transaction Price	12 Termination Date	13 Termination Price	14 Indicate Exercise, Expiration, Maturity or Sale	15 Cumulative Variation Margin At Termination	Change in Variation Margin			19 Hedge Effectiveness at Inception/ and at Termination (b)	20 Value of One (1) Point	
															16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjust Basis of hedged Item	18 Deferred			
1449999999 Grand Total															0	0	0	0	XXX	XXX

E21

(a)

1 Code	2 Description of Hedged Risk(s)
NONE	

(b)

1 Code	2 Financial or Economic Impact of the Hedge at the End of the Reporting Period
0000	

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

1 Description of Exchange, Counterparty or Central Clearinghouse	2 Master Agreement (Y or N)	3 Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	Book/Adjusted Carrying Value			Fair Value			11 Potential Exposure	12 Off-Balance Sheet Exposure
				5 Contracts With Book/ Adjusted Carrying Value > 0	6 Contracts With Book/ Adjusted Carrying Value < 0	7 Exposure Net of Collateral	8 Contracts With Fair Value > 0	9 Contracts With Fair Value < 0	10 Exposure Net of Collateral		
NONE											
0999999999 Gross Totals (Sum of 0199999, 0299999, 0399999, 0499999, 0599999, 0699999, 0799999 & 0899999)				0	0	0	0	0	0	0	0
1. Offset per SSAP No. 64				0	0	0					
2. Net after right of offset per SSAP No. 64				0	0	0					

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
<div style="border: 1px solid black; padding: 10px; display: inline-block;">N O N E</div>								
0199999999 Total				0	0	0	... X X X ...	... X X X ...

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
<div style="border: 1px solid black; padding: 10px; display: inline-block;">N O N E</div>								
0299999999 Total				0	0	... X X X ...	... X X X ...	... X X X ...

SCHEDULE DL - PART 1 SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

(Securities lending collateral assets reported in aggregate on 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 / Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Dates
NONE						
9999999 Grand Totals				0	0	X X X

General Interrogatories:

1. Total 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
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 Line 10 of the assets page.)

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation and Administrative Symbol / Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Dates
NONE						
9999999 Grand Totals				0	0	X X X

General Interrogatories:

1. Total 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

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						
First Tennessee Bank - Coverkids	Chattanooga, TN	0.000	0	0	3,928,843	X X X
First Tennessee Bank - TennCare Select	Chattanooga, TN	0.000	0	0	5,127,278	X X X
First Tennessee Bank - VSHP Funding	Chattanooga, TN	0.000	0	0	(1,381,521)	X X X
US Bank - Funding	Nashville, TN	0.000	0	0	330,591	X X X
0199998 Deposits in .....6 depositories that do not exceed the allowable limit in any one depository (See Instructions) - open depositories						
		X X X	0	0	189,113	X X X
0199999 Totals - Open Depositories						
		X X X	0	0	8,194,304	X X X
0299998 Deposits in .....0 depositories that do not exceed the allowable limit in any one depository (See Instructions) - suspended depositories						
		X X X	0	0	0	X X X
0299999 Totals - Suspended Depositories						
		X X X	0	0	0	X X X
0399999 Total Cash On Deposit						
		X X X	0	0	8,194,304	X X X
0499999 Cash in Company's Office						
		X X X	X X X	X X X	0	X X X
0599999 Total Cash						
		X X X	0	0	8,194,304	X X X

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

1. January	78,052,041	4. April	32,928,604	7. July	31,454,910	10. October	27,715,504
2. February	(8,037,857)	5. May	31,154,386	8. August	21,990,299	11. November	(20,443,850)
3. March	79,585,453	6. June	31,364,599	9. September	16,530,567	12. December	8,194,304

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1	2	3	4	5	6	7	8	9
CUSIP	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year
All Other Money Market Mutual Funds								
26188J206	DREYFUS CASH MGMT		12/31/2018	3.690	X X X	101,979,698	5,378	3,829,140
31846V435	FIRST AMERICAN PRIME OBLIGATIONS		12/17/2018	0.000	X X X	264,477	0	3,505
8699999	Subtotal - All Other Money Market Mutual Funds					102,244,175	5,378	3,832,646
8899999	Total Cash Equivalents					102,244,175	5,378	3,832,646

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

	States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For		All Other Special Deposits	
				the Benefit of All Policyholders		5 Book/Adjusted Carrying Value	6 Fair Value
				3 Book/Adjusted Carrying Value	4 Fair Value		
1.	Alabama (AL)			0	0	0	0
2.	Alaska (AK)			0	0	0	0
3.	Arizona (AZ)			0	0	0	0
4.	Arkansas (AR)			0	0	0	0
5.	California (CA)			0	0	0	0
6.	Colorado (CO)			0	0	0	0
7.	Connecticut (CT)			0	0	0	0
8.	Delaware (DE)			0	0	0	0
9.	District of Columbia (DC)			0	0	0	0
10.	Florida (FL)			0	0	0	0
11.	Georgia (GA)			0	0	0	0
12.	Hawaii (HI)			0	0	0	0
13.	Idaho (ID)			0	0	0	0
14.	Illinois (IL)			0	0	0	0
15.	Indiana (IN)			0	0	0	0
16.	Iowa (IA)			0	0	0	0
17.	Kansas (KS)			0	0	0	0
18.	Kentucky (KY)			0	0	0	0
19.	Louisiana (LA)			0	0	0	0
20.	Maine (ME)			0	0	0	0
21.	Maryland (MD)			0	0	0	0
22.	Massachusetts (MA)			0	0	0	0
23.	Michigan (MI)			0	0	0	0
24.	Minnesota (MN)			0	0	0	0
25.	Mississippi (MS)			0	0	0	0
26.	Missouri (MO)			0	0	0	0
27.	Montana (MT)			0	0	0	0
28.	Nebraska (NE)			0	0	0	0
29.	Nevada (NV)			0	0	0	0
30.	New Hampshire (NH)			0	0	0	0
31.	New Jersey (NJ)			0	0	0	0
32.	New Mexico (NM)			0	0	0	0
33.	New York (NY)			0	0	0	0
34.	North Carolina (NC)			0	0	0	0
35.	North Dakota (ND)			0	0	0	0
36.	Ohio (OH)			0	0	0	0
37.	Oklahoma (OK)			0	0	0	0
38.	Oregon (OR)			0	0	0	0
39.	Pennsylvania (PA)			0	0	0	0
40.	Rhode Island (RI)			0	0	0	0
41.	South Carolina (SC)			0	0	0	0
42.	South Dakota (SD)			0	0	0	0
43.	Tennessee (TN)	B	Multiple Purposes	15,917,316	15,551,453	0	0
44.	Texas (TX)			0	0	0	0
45.	Utah (UT)			0	0	0	0
46.	Vermont (VT)			0	0	0	0
47.	Virginia (VA)			0	0	0	0
48.	Washington (WA)			0	0	0	0
49.	West Virginia (WV)			0	0	0	0
50.	Wisconsin (WI)			0	0	0	0
51.	Wyoming (WY)			0	0	0	0
52.	American Samoa (AS)			0	0	0	0
53.	Guam (GU)			0	0	0	0
54.	Puerto Rico (PR)			0	0	0	0
55.	U.S. Virgin Islands (VI)			0	0	0	0
56.	Northern Mariana Islands (MP)			0	0	0	0
57.	Canada (CAN)			0	0	0	0
58.	Aggregate Alien and Other (OT)	X X X	X X X	0	0	0	0
59.	TOTAL	X X X	X X X	15,917,316	15,551,453	0	0
DETAILS OF WRITE-INS							
5801.				0	0	0	0
5802.				0	0	0	0
5803.				0	0	0	0
5898.	Summary of remaining write-ins for Line 58 from overflow page	X X X	X X X	0	0	0	0
5899.	TOTALS (Lines 5801 through 5803 plus 5898) (Line 58 above)	X X X	X X X	0	0	0	0

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**Volunteer State Health Plan, Inc.
NAIC Company Code #14046**

**Annual Statement
2018**

Supplemental Exhibits

March Filing

Supplemental Compensation Exhibit	Supp 1
SIS Title (NONE)	Supp 13
SIS Financial Reporting (NONE)	Supp 14
SIS Information-Management & Directors (NONE)	Supp 15
Statement of Beneficial Ownership of Securities (NONE)	Supp 16
Medicare Part D Coverage Supplement (NONE)	Supp 17
Certificate of Compliance Covering Advertisement of Accident and Health Policies	
Approval from State of Domicile for Relief Related to 5-Year Rotation Requirement for Lead Audit Partner (NONE)	APPR01
Approval from State of Domicile for Relief Related to 1-Year Cooling Off Period for Independent CPA (NONE)	APPR02
Approval from State of Domicile for Relief Related to the Requirement for Audit Committees (NONE)	APPR03
Health Risk-based Capital	XR001-025



SUPPLEMENTAL COMPENSATION EXHIBIT

For the Year Ended DECEMBER 31, 2018
(To be filed by March 1)

PART 1 - INTERROGATORIES

1. Is the reporting insurer is a member of a group of insurers or other holding company system? Yes[X] No[]
If yes, do the below amounts represent 1) total gross compensation paid to each individual by or on behalf of all companies that are part of the group: Yes[] No[X]
or 2) allocation to each insurer: Yes[X] No[]

2. Did any person while an officer, director, or trustee of the reporting entity receive directly or indirectly, during the period covered by this statement any commission on the business transactions of the reporting entity? Yes[] No[X]

3. Except for retirement plans generally applicable to its staff employees, has the reporting entity any agreement with any person, other than contracts with its agents for the payment of commissions whereby it agrees that for any service rendered or to be rendered, that he/she shall receive directly or indirectly, any salary, compensation or emolument that will extend beyond a period of 12 months from the date of the agreement? Yes[X] No[]

PART 2 - OFFICERS AND EMPLOYEES COMPENSATION

1	2	3	4	5	6	7	8	9	10
Name and Principal Position	Year	Salary	Bonus	Stock Awards	Option Awards	Sign-on Payments	Severance Payments	All Other Compensation	Totals
1. Amber Jeanine Cambron President & Chief Executive Officer	2018	345,414	314,573	0	0	0	0	55,561	715,548
	2017	335,594	244,882	0	0	0	0	56,503	636,979
	2016	325,158	169,398	0	0	0	0	50,200	544,756
2. Jeremy John Martinez * Vice President & Chief Financial Officer	2018	237,267	90,711	0	0	0	0	36,196	364,174
	2017	227,604	0	0	0	0	0	35,301	262,905
	2016	25,296	0	0	0	15,000	0	15,591	55,887
3. Jeanne James MD Vice President & Chief Medical Officer	2018	342,895	208,372	0	0	0	0	48,207	599,474
	2017	330,139	144,708	0	0	0	0	46,396	521,243
	2016	301,396	66,607	0	0	0	0	37,162	405,165
4. Patrick Timothy Sullivan Vice President & Chief Operating Officer	2018	226,379	149,013	0	0	0	0	43,623	419,015
	2017	219,516	110,334	0	0	0	0	41,545	371,395
	2016	213,091	51,638	0	0	0	0	38,499	303,228
5. Erbon Dennis Culver BCBST Enterprise Treasurer	2018	77,130	58,731	0	0	0	0	13,247	149,108
	2017	72,828	50,524	0	0	0	0	12,143	135,495
	2016	62,107	38,107	0	0	0	0	10,738	110,952
6. Jason David Hickey *** BCBST Enterprise President & Chief Executive Officer	2018	301,828	734,445	0	0	0	0	59,561	1,095,834
	2017	266,380	517,924	0	0	0	0	50,667	834,971
	2016	209,587	296,108	0	0	0	0	31,599	537,294
7. John Francis Giblin BCBST Enterprise Executive Vice President & Chief Financial Officer	2018	175,564	373,288	0	0	0	0	30,417	579,269
	2017	170,435	317,653	0	0	0	0	30,732	518,820
	2016	152,480	231,460	0	0	0	0	24,786	408,726
8. Scott Christian Pierce ** BCBST Enterprise Executive Vice President & Chief Operating Officer	2018	185,128	297,159	0	0	0	0	34,347	516,634
	2017	161,402	206,880	0	0	0	0	25,691	393,973
	2016	130,992	114,717	0	0	0	0	16,627	262,336
9. Robert Cyrus Huffman Medical Director	2018	310,631	101,819	0	0	0	0	46,404	458,854
	2017	300,594	103,728	0	0	0	0	44,977	449,299
	2016	288,346	72,835	0	0	0	0	40,970	402,151
10. Anne Winfield Hance BCBST Enterprise Sr Vice President & General Counsel	2018	129,378	150,197	0	0	0	0	18,345	297,920
	2017	125,378	95,902	0	0	0	0	23,367	244,647
	2016	103,988	0	0	0	13,145	0	41,637	158,770

PART 3 - DIRECTOR COMPENSATION

1 Name and Principal Position or Occupation and Company (if Outside Director)	Paid or Deferred for Services as Director				6 All Other Compensation Paid or Deferred	7 Totals
	2 Direct Compensation	3 Stock Awards	4 Option Awards	5 Other		
NONE	0	0	0	0	0	0

PART 4 NARRATIVE DESCRIPTION OF MATERIAL FACTORS

Provide a narrative description of any material factors necessary to gain an understanding of the information disclosed in the tables.

SUPPLEMENTAL COMPENSATION EXHIBIT (continued)

PART 4 - NARRATIVE DESCRIPTION OF MATERIAL FACTORS

* Jeremy John Martinez resigned effective November 21, 2018. The position was vacant as of December 31, 2018.

** 2018 Salary includes deferred compensation of \$27,769 for Mr. Pierce as a participant of the BlueCross BlueShield of Tennessee, Inc. Deferred Compensation Plan for Management.

*** 2017 Salary and Bonus include deferred compensation of \$213,104 and \$388,443, respectively, for Mr. Hickey as a participant of the BlueCross BlueShield of Tennessee, Inc. Deferred Compensation Plan for Management. 2016 Salary includes deferred compensation of \$167,670 for Mr. Hickey as a participant of the BlueCross BlueShield of Tennessee, Inc. Deferred Compensation Plan for Management.



NATIONAL ASSOCIATION OF INSURANCE COMMISSIONERS

SCHEDULE SIS

STOCKHOLDER INFORMATION SUPPLEMENT

FC
D **NONE**

(To Be Filed by March 1)

REQUIRED BY THE APPLICABLE QUESTION ON THE SUPPLEMENTAL EXHIBITS AND SCHEDULES
INTERROGATORIES FOR THE PROPERTY / CASUALTY, LIFE ACCIDENT AND HEALTH, TITLE
AND HEALTH INSURANCE BLANKS

TO ANNUAL STATEMENT OF THE

Volunteer State Health Plan, Inc.

COMPANY

FINANCIAL REPORTING TO STOCKHOLDERS

1. Did the company distribute to its stockholders prior to the Annual Meeting during the year an Annual Report for the previous year? Yes[] No[X]
If answer is "Yes" attach copy. If answer is "No" explain in detail below. Attach separate sheet if necessary.:

2. Will the company distribute to its stockholders prior to the Annual Meeting during the following year an Annual Report for the current year? Yes[] No[X]
If answer is "Yes" a copy of the report shall be forwarded to the Insurance Commissioner of the company's domiciliary state at the same time as it is distributed to stockholders. If answer is "No" explain in detail below. Attach separate sheet if necessary.:

3. If an Annual Report to stockholders was distributed for the previous year; (1) was such distribution prior to or contemporaneous with the solicitation of proxies in respect to the Annual Meeting? Yes[] No[X]
If answer is "No" explain in detail below. Attach separate sheet if necessary.:
(2) Did it contain the following financial statements (indicate answer in Column A) and were such financial statements prepared substantially on the basis (individual or consolidated) as required to be present in the Company's Annual Statement (indicate answer in Column B)?

N O N E

	Column A	Column B
To be answered by Life and A & H Companies:		
a. Statement of Assets, Liabilities, Surplus and Other Funds	No	No
b. Summary of Operations	No	No
c. Surplus Account	No	No
To be answered by Property and Casualty Companies:		
a. Statement of Assets, Liabilities, Surplus and Other Funds	No	No
b. Statement of Income - Underwriting and Investment Exhibit	No	No
c. Capital and Surplus Account	No	No
To be answered by Title Insurance Companies		
a. Statement of Assets, Liabilities, Surplus and Other Funds	No	No
b. Statement of Income - Operations and Investment Exhibit	No	No
c. Capital and Surplus Account	No	No
To be answered by Health Insurance Companies:		
a. Statement of Assets, Liabilities, Capital and Surplus	No	No
b. Statement of Revenue and Expenses	No	No
c. Capital and Surplus Account	No	No

STATEMENT OF BENEFICIAL OWNERSHIP OF SECURITIES

(See Instructions Below)

1 Name and Title of (a) Each Director and Each Officer with any ownership and (b) any other Owner of more than 10%	2 Title of Security	3 Nature of Ownership	Number of Shares					8 Owned at End of Current Year	9 Percentage of Voting Stock Directly and Indirectly Owned or Controlled at the End of the Current Year
			4 Owned at end of Prior Year	5 Acquired During Current Year	Disposed of During Current Year				
					6 Held Less Than 6 Months	7 Held 6 Months or More			
			0	0	0	0	0	0.000	

NONE

Note: Answer "yes" or "no" as to whether the information concerning the number of shares and the three highest paid Officers whose aggregate direct remuneration exceeded \$100,000 (column 8) by each Director and the three highest paid Officers whose aggregate direct remuneration exceeded \$100,000 (column 9) is based on a proxy statement or otherwise. No If answer is "no", explain:

State the number of stockholders of record of the company at the end of the year. Answer: 0

Has the state of domicile granted an exemption or disclaimer of control? Answer: No

If answer is "yes" explain:



Medicare Part D Coverage Supplement (Net of Reinsurance)

NAIC Group Code: 3498

(To be Filed By March 1)

NAIC Company Code: 14046

	Individual Coverage		Group Coverage		5 Total Cash
	1 Insured	2 Uninsured	3 Insured	4 Uninsured	
1. Premiums Collected					
1.1 Standard Coverage					
1.11 With Reinsurance Coverage	0	X X X	0	X X X	0
1.12 Without Reinsurance Coverage	0	X X X	0	X X X	0
1.13 Risk-Corridor Payment Adjustments	0	X X X	0	X X X	0
1.2 Supplemental Benefits	0	X X X	0	X X X	0
2. Premiums Due and Uncollected - change					
2.1 Standard Coverage					
2.11 With Reinsurance Coverage	0	X X X	0	X X X	X X X
2.12 Without Reinsurance Coverage	0	X X X	0	X X X	X X X
2.2 Supplemental Benefits	0	X X X	0	X X X	X X X
3. Unearned Premium and Advance Premium - change					
3.1 Standard Coverage					
3.11 With Reinsurance Coverage	0	X X X	0	X X X	X X X
3.12 Without Reinsurance Coverage	0	X X X	0	X X X	X X X
3.2 Supplemental Benefits	0	X X X	0	X X X	X X X
4. Risk-Corridor Payment Adjustments - change					
4.1 Receivable	0	X X X	0	X X X	X X X
4.2 Payable	0	X X X	0	X X X	X X X
5. Earned Premiums					
5.1 Standard Coverage					
5.11 With Reinsurance Coverage	0	X X X	0	X X X	X X X
5.12 Without Reinsurance Coverage	0	X X X	0	X X X	X X X
5.13 Risk-Corridor Payment Adjustments	0	X X X	0	X X X	X X X
5.2 Supplemental Benefits	0	X X X	0	X X X	X X X
6. TOTAL Premiums	0	X X X	0	X X X	0
7. Claims Paid					
7.1 Standard Coverage					
7.11 With Reinsurance Coverage	NONE		0	X X X	0
7.12 Without Reinsurance Coverage	NONE		0	X X X	0
7.2 Supplemental Benefits	NONE		0	X X X	0
8. Claim Reserves and Liabilities - change					
8.1 Standard Coverage					
8.11 With Reinsurance Coverage	0	X X X	0	X X X	X X X
8.12 Without Reinsurance Coverage	0	X X X	0	X X X	X X X
8.2 Supplemental Benefits	0	X X X	0	X X X	X X X
9. Healthcare Receivables - change					
9.1 Standard Coverage					
9.11 With Reinsurance Coverage	0	X X X	0	X X X	X X X
9.12 Without Reinsurance Coverage	0	X X X	0	X X X	X X X
9.2 Supplemental Benefits	0	X X X	0	X X X	X X X
10. Claims Incurred					
10.1 Standard Coverage					
10.11 With Reinsurance Coverage	0	X X X	0	X X X	X X X
10.12 Without Reinsurance Coverage	0	X X X	0	X X X	X X X
10.2 Supplemental Benefits	0	X X X	0	X X X	X X X
11. TOTAL Claims	0	X X X	0	X X X	0
12. Reinsurance Coverage and Low Income Cost Sharing					
12.1 Claims Paid - Net of reimbursements applied	X X X	0	X X X	0	0
12.2 Reimbursements Received but Not Applied - change	X X X	0	X X X	0	0
12.3 Reimbursements Receivable - change	X X X	0	X X X	0	X X X
12.4 Healthcare Receivables - change	X X X	0	X X X	0	X X X
13. Aggregate Policy Reserves - change	0	0	0	0	X X X
14. Expenses Paid	0	X X X	0	X X X	0
15. Expenses Incurred	0	X X X	0	X X X	X X X
16. Underwriting Gain/Loss	0	X X X	0	X X X	X X X
17. Cash Flow Result	X X X	X X X	X X X	X X X	0



STATE OF TENNESSEE
DEPARTMENT OF COMMERCE AND INSURANCE

**CERTIFICATE OF COMPLIANCE COVERING ADVERTISEMENT
OF ACCIDENT AND HEALTH POLICES**

This is to certify that to the best of my knowledge, information and belief, the advertisements which were disseminated by Volunteer State Health Plan, Inc., during the preceding statement year, complied with or were made to comply in all respects with the provisions of the Insurance Laws and Rules of Tennessee as prescribed in Tenn. Comp. R & Regs., Department of Commerce Insurance, ch. 0780-1-8-.17 and the ruling issued thereunder by the State Commissioner of Commerce and Insurance of the State of Tennessee.

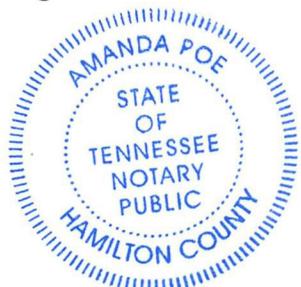
Amber Jeanine Cambron 2/25/19
Authorized Officer Date
Amber Jeanine Cambron

President and Chief Executive Officer
Officers Title

Subscribed and sworn to before me this Feb. 26, 2019
Date

My Commission Expires May 25, 2020
Date

Amanda Poe
Notary Signature:





Approval from State of Domicile for Relief related to 5-Year Rotation Requirement for Lead Audit Partner

NONE



Approval from State of Domicile for Relief related to 1-Year Cooling Off Period for Independent CPA

NONE



Approval from State of Domicile for Relief related to the Requirement for Audit Committees

NONE

Volunteer State Health Plan, Inc.
 Reconciliation of NAIC Filing to Total Medical Loss Ratio Report
 December 31, 2018 Year to Date

	<u>Insured</u>	<u>Total per DOI</u>
Revenues (4th qtr 2018 YTD)	\$ 2,368,481,646	\$ 2,368,481,646
Pre 2016 Insured Premium	901,707	
MFP and Quality Payments	(617,589)	
Retro Premiums on Claims > 9 Mos	(3,396,855)	
Directed Payments received	392,054,551	
ECF Admin and claims	(32,122,522)	
Revenues per MLR	\$ 2,725,300,938	
Change in MLR 2018 and 2017	2,729,561,936.00	
	Difference (4,260,998.00)	
	% Difference -0.156%	
Incurred Claims (4th qtr 2018 YTD)	\$ 2,025,545,370	\$ 2,025,545,370
Pre 2016 Insured Expense	1,225,477	
Pre 2016 Change in IBNR	(276,905)	
PDR	(16,300,000)	
Bad Debt	(423,124)	
Directed Payments change	368,611,355	
ECF Admin and claims	(20,207,528)	
Incurred Claims per MLR	\$ 2,358,174,645	
Change in MLR 2018 and 2017	2,361,890,315.00	
	Difference (3,715,669.88)	
	% Difference -0.157%	

Volunteer State Health Plan, Inc.
Reconciliation of NAIC Filing to West (Insured) Medical Loss Ratio Report
December 31, 2018 Year to Date

	<u>West - Insured</u>	<u>Total per DOI</u>
Revenues (4th qtr 2018 YTD)	\$ 660,754,400	\$ 660,754,400
Pre 2016 Insured Premium	497,425	
MFP and Quality Payments	(81,311)	
Retro Premiums on Claims > 9 Mos	(971,697)	
Directed payments	99,758,665	
ECF Admin and claims	(9,003,591)	
Revenues per MLR	\$ 750,953,891	
Change in MLR 2018 and 2017	752,725,845	
	Difference \$ (1,771,954)	
	% Difference -0.235%	
Incurred Claims (4th qtr 2018 YTD)	\$ 565,646,904	\$ 565,646,904
Pre 2016 Insured Expense	623,166	
Pre 2016 Change in IBNR	(248,323)	
Bad Debt	(21,024)	
PDR	(4,600,000)	
Directed payments	93,919,923	
ECF Admin and claims	(5,677,228)	
Incurred Claims per MLR	\$ 649,643,418	
Change in MLR 2018 and 2017	653,377,399	
	Difference (3,733,981)	
	% Difference -0.571%	

Volunteer State Health Plan, Inc.
 Reconciliation of NAIC Filing to East (Insured) Medical Loss Ratio Report
 December 31, 2018 Year to Date

	<u>East - Insured</u>	<u>Total per DOI</u>
Revenues (4th qtr 2018 YTD)	\$ 963,595,829	\$ 963,595,829
Pre 2016 Insured Premium	(119,685)	
MFP and Quality Payments	(423,158)	
Retro Premiums on Claims > 9 Mos	(1,435,478)	
Directed Payments	142,241,099	
ECF Admin and claims	(11,275,660)	
Revenues per MLR	\$ 1,092,582,947	
Change in MLR 2018 and 2017	1,093,986,879.00	
	(1,403,932.00)	
	-0.128%	
Incurred Claims (4th qtr 2018 YTD)	\$ 830,924,757	\$ 830,924,757
Pre 2016 Insured Expense	365,011	
Pre 2016 Change in IBNR	192,159	
PDR	(6,600,000)	
Bad Debt	(528,555)	
Directed payments	133,536,159	
ECF claims	(6,763,820)	
Incurred Claims per MLR	\$ 951,125,711	
Change in MLR Payments 2018	950,336,701.00	
	789,010.37	
Difference	789,010.37	
% Difference	0.083%	

Volunteer State Health Plan, Inc.
 Reconciliation of NAIC Filing to Middle (Insured) Medical Loss Ratio Report
 December 31, 2018 Year to Date

	<u>Middle - Insured</u>	<u>Total per DOI</u>
Revenues (4th qtr 2018 YTD)	\$ 744,131,417	\$ 744,131,417
Pre 2016 Insured Premium	523,967	
MFP and Quality Payments	(113,120)	
Retro Premiums on Claims > 9 Mos	(989,680)	
Directed Payments	150,054,787	
ECF Admin and claims	(11,843,271)	
Revenues per MLR	\$ 881,764,100	
Change in MLR 2018 and 2017	882,849,212.00	
	Difference (1,085,112.00)	
	% Difference -0.123%	
Incurred Claims (4th qtr 2018 YTD)	\$ 628,973,709	\$ 628,973,709
Pre 2016 Insured Expense	237,300	
Pre 2016 Change in IBNR	(220,741)	
PDR	(5,100,000)	
Bad Debt	126,455	
Directed Payments	141,155,273	
ECF Admin and claims	(7,766,480)	
Incurred Claims per MLR	\$ 757,405,516	
Change in MLR 2018 and 2017	758,176,215.00	
	Difference (770,699.25)	
	% Difference -0.102%	

Volunteer State Health Plan, Inc.
 Reconciliation of NAIC Filing to TCS (ASO) Medical Fund Target Report
 December 31, 2018 Year to Date

	<u>TCS - ASO</u>	<u>Total per DOI</u>
Incurring Claims (4th qtr 2018 YTD)	\$ 391,351,476	\$ 391,351,476
Unreimbursable bonus	(77,433)	
Bonus OCL	(823,160)	
Bad Debt	(213,884)	
Incurring Claims per MLR	\$ 390,236,999	
Change in MFT 2018 and 2017	389,366,981.00	
	Difference 870,018.00	
	% Difference 0.223%	